PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF SEPTEMBER 30, 2017
OF THE CONDITION AND AFFAIRS OF THE

Allstate Insurance Company

NAIC Group Code 0008 (Current) 0008 (Prior) NAIC Company Code 19232 Employer's ID Number 36-0719665

Organized under the Laws of Illinois , State of Domicile or Port of Entry IL

Country of Domicile United States of America

Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931

Statutory Home Office 2775 Sanders Road (Street and Number) , Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code)

Main Administrative Office 2775 Sanders Road (Street and Number)
Northbrook , IL, US 60062-6127 (City or Town, State, Country and Zip Code) , 847-402-5000 (Area Code) (Telephone Number)

Mail Address 3075 Sanders Road, Suite H1E (Street and Number or P.O. Box) , Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 3075 Sanders Road, Suite H1E (Street and Number)
Northbrook , IL, US 60062-7127 (City or Town, State, Country and Zip Code) , 847-402-5000 (Area Code) (Telephone Number)

Internet Website Address www.allstate.com

Statutory Statement Contact ALMA LOPEZ (Name) , 847-402-6704 (Area Code) (Telephone Number)
alop5@allstate.com (E-mail Address) , 847-402-0508 (FAX Number)

OFFICERS

Chairman of the Board	THOMAS JOSEPH WILSON, II	Secretary	SUSAN LeSUEUR LEES
President	MATTHEW EVAN WINTER	Treasurer	JESSE EDWARD MERTEN

OTHER

BRIAN RICHARD BOHATY, Executive Vice President	DOGAN CIVGIN, President, Emerging Businesses	THOMAS FREDERICK CLARKSON, Executive Vice President
JOHN EDWARD DUGENSKE, #, Executive Vice President	MARY JANE FORTIN, President, Allstate Financial	SUREN GUPTA, Executive Vice President
HARRIET KREATSOULAS HARTY, Executive Vice President	WILLIAM GUY HILL, Executive Vice President	KATHERINE ANNE MABE, Executive Vice President
JULIE PARSONS #, Executive Vice President	SAMUEL HENRY PILCH*, Senior Group Vice President	DAVID PRENDERGAST, Executive Vice President
GLENN THOMAS SHAPIRO, Executive Vice President	STEVEN EMIL SHEBIK, Chief Financial Officer	STEVEN PAUL SORENSON, Executive Vice President
THOMAS MICHAEL TROY, Executive Vice President		

DIRECTORS OR TRUSTEES

DOGAN CIVGIN	JOHN EDWARD DUGENSKE #	MARY JANE FORTIN
SUREN GUPTA	HARRIET KREATSOULAS HARTY	SUSAN LeSUEUR LEES
STEVEN EMIL SHEBIK	THOMAS JOSEPH WILSON, II	MATTHEW EVAN WINTER

State of Illinois
County of Cook SS:

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

MATTHEW EVAN WINTER	SUSAN LeSUEUR LEES	JESSE EDWARD MERTEN
President	Secretary	Treasurer

Subscribed and sworn to before me this
7TH day of NOVEMBER 2017

Miguel Saucedo

MIGUEL SAUCEDO
NOTARY
11/4/2020

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

OFFICIAL SEAL
MIGUEL SAUCEDO
NOTARY PUBLIC - STATE OF ILLINOIS
MY COMMISSION EXPIRES:11/04/20

* Person having charge of the accounts and finances of the insurer.

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	27,490,913,584		27,490,913,584	25,376,295,554
2.	Stocks:				
	2.1 Preferred stocks	77,899,531		77,899,531	63,865,604
	2.2 Common stocks	9,072,626,717	5,804,722	9,066,821,995	8,398,570,589
3.	Mortgage loans on real estate:				
	3.1 First liens	334,200,409		334,200,409	280,368,275
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ .... encumbrances)	237,957,312		237,957,312	252,633,337
	4.2 Properties held for the production of income (less $ .... encumbrances)	95,652,065		95,652,065	93,569,519
	4.3 Properties held for sale (less $ .... encumbrances)				
5.	Cash ($ (733,184,771)), cash equivalents ($ 242,450,715) and short-term investments ($ 539,459,113)	48,725,057		48,725,057	1,114,219,919
6.	Contract loans (including $ .... premium notes)				
7.	Derivatives	20,528,262		20,528,262	19,438,210
8.	Other invested assets	4,151,191,172	11,026,455	4,140,164,717	3,636,477,209
9.	Receivables for securities	211,352,970		211,352,970	6,934,716
10.	Securities lending reinvested collateral assets	9,245,068		9,245,068	1,431,993
11.	Aggregate write-ins for invested assets				
12.	Subtotals, cash and invested assets (Lines 1 to 11)	41,750,292,147	16,831,177	41,733,460,970	39,243,804,926
13.	Title plants less $ .... charged off (for Title insurers only)				
14.	Investment income due and accrued	234,037,521		234,037,521	217,557,263
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,304,911,456	42,964,976	1,261,946,480	1,271,736,833
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ .... earned but unbilled premiums)	3,531,096,216		3,531,096,216	3,304,252,657
	15.3 Accrued retrospective premiums ($ ....) and contracts subject to redetermination ($ ....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	51,193,477		51,193,477	64,137,815
	16.2 Funds held by or deposited with reinsured companies	98,429	662	97,767	78,446
	16.3 Other amounts receivable under reinsurance contracts				518,833
17.	Amounts receivable relating to uninsured plans				
18.1	Current federal and foreign income tax recoverable and interest thereon				
18.2	Net deferred tax asset	1,114,357,231		1,114,357,231	1,188,442,553
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	338,485,051	269,215,123	69,269,928	70,080,378
21.	Furniture and equipment, including health care delivery assets ($ ....)	290,121,332	290,121,332		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	205,170,828		205,170,828	199,855,869
24.	Health care ($ ....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	307,888,484	227,871,466	80,017,018	63,765,367
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49,127,652,172	847,004,736	48,280,647,436	45,624,230,940
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	49,127,652,172	847,004,736	48,280,647,436	45,624,230,940
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)				
2501.	Accounts receivable	48,436,351		48,436,351	61,026,092
2502.	Collateral	16,552,832		16,552,832	70,285
2503.	Prepaid assessments	106,451,868	96,992,594	9,459,274	2,203,620
2598.	Summary of remaining write-ins for Line 25 from overflow page	136,447,433	130,878,872	5,568,561	465,370
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	307,888,484	227,871,466	80,017,018	63,765,367

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 5,138,675,797)	13,345,355,109	12,868,748,709
2.	Reinsurance payable on paid losses and loss adjustment expenses	1,409,186	1,216,552
3.	Loss adjustment expenses	3,799,372,353	3,557,060,649
4.	Commissions payable, contingent commissions and other similar charges	199,156,528	182,330,634
5.	Other expenses (excluding taxes, licenses and fees)	1,085,450,926	997,405,650
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	64,110,458	104,710,719
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))	149,168,413	338,748,504
7.2	Net deferred tax liability		
8.	Borrowed money $ and interest thereon $		
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 172,805,164 and including warranty reserves of $ and accrued accident and health experience rating refunds including $ for medical loss ratio rebate per the Public Health Service Act)	10,232,046,023	9,903,638,512
10.	Advance premium	444,227,521	296,683,758
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)	4,910,636	5,830,881
13.	Funds held by company under reinsurance treaties	2,075,225	2,331,433
14.	Amounts withheld or retained by company for account of others	49,201,387	32,454,591
15.	Remittances and items not allocated	31,002,487	20,466,698
16.	Provision for reinsurance (including $ certified)	47,413,084	39,285,477
17.	Net adjustments in assets and liabilities due to foreign exchange rates		10,808
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates	257,508,907	214,366,073
20.	Derivatives	22,317,854	5,476,013
21.	Payable for securities	374,562,298	503,026,559
22.	Payable for securities lending	581,563,726	578,135,741
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	388,878,145	412,355,355
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	31,079,730,266	30,064,283,316
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	31,079,730,266	30,064,283,316
29.	Aggregate write-ins for special surplus funds	34,584,210	37,724,657
30.	Common capital stock	3,903,300	3,903,300
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus	3,437,546,317	3,398,126,117
35.	Unassigned funds (surplus)	13,724,883,343	12,120,193,550
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	17,200,917,170	15,559,947,624
38.	Totals (Page 2, Line 28, Col. 3)	48,280,647,436	45,624,230,940
	DETAILS OF WRITE-INS		
2501.	Accounts payable	240,580,724	236,338,679
2502.	Reserve for uncashed checks	113,443,491	114,848,757
2503.	Deferred gain on intercompany asset transfers	23,671,396	26,328,139
2598.	Summary of remaining write-ins for Line 25 from overflow page	11,182,534	34,839,780
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	388,878,145	412,355,355
2901.	Deferred gain on sale/leaseback	29,573,511	32,515,917
2902.	SCOR retroactive reinsurance account	5,010,699	5,208,740
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	34,584,210	37,724,657
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 4,557,167,978)	4,610,424,101	4,896,673,233	6,476,002,692
	1.2 Assumed (written $ 17,715,649,745)	17,327,871,944	16,589,757,765	22,275,681,533
	1.3 Ceded (written $ 281,071,032)	274,956,866	289,924,373	384,365,097
	1.4 Net (written $ 21,991,746,691)	21,663,339,179	21,196,506,625	28,367,319,128
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 13,004,529,262):			
	2.1 Direct	3,316,208,233	2,923,595,801	3,721,737,866
	2.2 Assumed	10,502,931,857	10,856,510,966	14,043,011,309
	2.3 Ceded	1,075,126,133	495,965,583	593,203,915
	2.4 Net	12,744,013,957	13,284,141,184	17,171,545,260
3.	Loss adjustment expenses incurred	2,584,272,803	2,455,499,674	3,219,436,151
4.	Other underwriting expenses incurred	5,583,003,037	5,364,091,797	7,159,729,268
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	20,911,289,797	21,103,732,655	27,550,710,679
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	752,049,382	92,773,970	816,608,449
	INVESTMENT INCOME			
9.	Net investment income earned	1,346,872,785	770,746,942	1,136,738,212
10.	Net realized capital gains (losses) less capital gains tax of $ 109,340,436	103,730,495	(131,757,889)	(199,748,270)
11.	Net investment gain (loss) (Lines 9 + 10)	1,450,603,280	638,989,053	936,989,942
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ .... amount charged off $ 71,815,250)	(71,815,250)	(76,198,042)	(103,601,635)
13.	Finance and service charges not included in premiums	178,797,166	174,457,246	220,043,443
14.	Aggregate write-ins for miscellaneous income	(1,415,501)	(4,712,667)	(4,611,174)
15.	Total other income (Lines 12 through 14)	105,566,415	93,546,537	111,830,634
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	2,308,219,077	825,309,560	1,865,429,024
17.	Dividends to policyholders			
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	2,308,219,077	825,309,560	1,865,429,024
19.	Federal and foreign income taxes incurred	493,071,330	177,450,681	485,599,011
20.	Net income (Line 18 minus Line 19)(to Line 22)	1,815,147,747	647,858,879	1,379,830,013
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	15,559,947,624	15,318,272,242	15,318,272,241
22.	Net income (from Line 20)	1,815,147,747	647,858,879	1,379,830,013
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ 166,843,942	823,053,893	531,771,331	605,591,454
25.	Change in net unrealized foreign exchange capital gain (loss)	58,303,619	40,415,372	9,007,121
26.	Change in net deferred income tax	(10,998,308)	(17,449,363)	19,362,959
27.	Change in nonadmitted assets	81,558,502	102,616,278	76,178,235
28.	Change in provision for reinsurance	(8,127,607)	(5,343,946)	3,523,792
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in			
	32.2 Transferred from surplus (Stock Dividend)			
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in	39,420,200	23,032,390	28,676,808
	33.2 Transferred to capital (Stock Dividend)			
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(1,155,437,000)	(1,504,797,000)	(1,904,797,000)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	(1,951,500)	1,542,750	24,302,000
38.	Change in surplus as regards policyholders (Lines 22 through 37)	1,640,969,546	(180,353,309)	241,675,382
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	17,200,917,170	15,137,918,933	15,559,947,624
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Allocated share of loss on sale of fixed assets	(1,239,477)	(1,587,031)	(2,147,035)
1402.	Fines and penalties	(167,792)	884,206	873,911
1403.	Retroactive reinsurance gain	(8,232)	(4,009,842)	(3,338,050)
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(1,415,501)	(4,712,667)	(4,611,174)
3701.	Transition obligation for postretirement benefits	(1,951,500)	1,542,750	24,302,000
3702.				
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	(1,951,500)	1,542,750	24,302,000

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	21,918,943,279	21,423,057,895	28,445,460,210
2.	Net investment income	1,439,434,345	873,571,743	1,272,612,024
3.	Miscellaneous income	105,566,415	93,546,537	111,830,634
4.	Total (Lines 1 to 3)	23,463,944,039	22,390,176,175	29,829,902,868
5.	Benefit and loss related payments	12,254,463,219	12,512,025,471	16,416,024,803
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	7,836,144,916	7,745,499,529	10,073,272,333
8.	Dividends paid to policyholders			
9.	Federal and foreign income taxes paid (recovered) net of $ 109,334,642 tax on capital gains (losses)	791,991,857	430,473,856	387,959,979
10.	Total (Lines 5 through 9)	20,882,599,992	20,687,998,855	26,877,257,114
11.	Net cash from operations (Line 4 minus Line 10)	2,581,344,047	1,702,177,320	2,952,645,754
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	14,976,566,652	13,793,512,874	18,505,708,745
	12.2 Stocks	3,882,216,512	2,844,312,172	3,752,143,377
	12.3 Mortgage loans	3,457,867	113,767,928	124,164,690
	12.4 Real estate	36,989		1,358,389
	12.5 Other invested assets	360,818,050	285,132,832	380,674,242
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	84,286	(88,895)	(956,201)
	12.7 Miscellaneous proceeds		(1,535,420)	13,072,019
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	19,223,180,356	17,035,101,491	22,776,165,260
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	17,435,327,045	14,625,298,374	18,511,174,342
	13.2 Stocks	3,584,217,873	2,768,619,989	4,076,042,939
	13.3 Mortgage loans	57,290,000	87,500,000	108,786,079
	13.4 Real estate	8,771,398	26,411,958	32,363,103
	13.5 Other invested assets	648,564,090	562,641,169	782,338,948
	13.6 Miscellaneous applications	35,389,577	22,427,059	1,762,197
	13.7 Total investments acquired (Lines 13.1 to 13.6)	21,769,559,982	18,092,898,548	23,512,467,609
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	(2,546,379,626)	(1,057,797,057)	(736,302,349)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock	39,420,200	23,032,390	28,676,808
	16.3 Borrowed funds			
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	1,155,437,000	1,265,568,254	1,665,568,254
	16.6 Other cash provided (applied)	15,557,517	374,927,719	292,091,538
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(1,100,459,283)	(867,608,144)	(1,344,799,907)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,065,494,862)	(223,227,881)	871,543,498
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	1,114,219,919	242,676,421	242,676,421
	19.2 End of period (Line 18 plus Line 19.1)	48,725,057	19,448,540	1,114,219,919

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

20.0001.	Portfolio investments exchanged	852,627,267	711,204,057	1,094,534,270
20.0002.	Change in receivable for securities sold	208,284,656	8,943,752	60,645,718
20.0003.	Change in payable for securities acquired	172,807,432	386,262,789	385,028,781
20.0004.	Decrease in commitment on low income housing investments	47,163,079	9,982,884	9,982,884
20.0005.	Reinvestment of non-cash distributions from other invested assets	40,468,597		
20.0006.	Donations	24,355,678	22,871,101	29,120,602
20.0007.	Stock dividends received	12,636,125	24,785,926	26,965,020
20.0008.	Dividends to parent in the form of non-cash invested assets		239,228,746	239,228,746
20.0009.	Exchange traded funds portfolio exchanged		157,019,074	157,019,074
20.0010.	Other invested assets sold		41,622,848	53,585,788

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

20.0011. Transfer of assets/liabilities related to commutation		18,073,587	18,073,587
20.0012. Dividends received on limited partnership		4,127,783	8,780,759
20.0013. Capital contribution to subsidiaries in the form of non-cash invested assets		1,954,323	1,954,323
20.0014. Contribution to limited partnership		13,479	13,479
20.0015. Real estate capital expenditure		3,322	257,748

NOTES TO FINANCIAL STATEMENTS

Notes required on a quarterly basis have been updated in their entirety. There have been no material changes to the following December 31, 2016 Annual Statement notes: 1(B), 2-4, 5(B, C, F-H, K, L), 6-8, 9(B, D-G), 10(D-L, N), 11(A), 12(B-I), 13(1-3, 5-9, 11-13), 14(B-F), 15, 16(Derivative financial instruments 2-4, Off-balance sheet financial instruments 2-4), 17(A), 18, 19, 21, 23(B-J), 24(A-E) and 26-35. Only material or significant changes from the Annual Statement have been updated for all other notes, or portions thereof.

1. Summary of Significant Accounting Policies

A. Allstate Insurance Company (the “Company” or “Allstate”) prepares its financial statements in conformity with accounting practices prescribed or permitted by the Illinois Department of Insurance (“IL DOI”). Prescribed statutory accounting practices include a variety of publications of the National Association of Insurance Commissioners (“NAIC”), as well as state laws, regulations and general administrative rules. Permitted statutory accounting practices encompass all accounting practices not so prescribed.

The State of Illinois requires its domestic insurance companies to prepare financial statements in conformity with the NAIC Accounting Practices and Procedures Manual, which includes all Statements of Statutory Accounting Principles (“SSAPs”), subject to any deviations prescribed or permitted by the IL DOI.

The Company’s net income and capital and surplus did not include any accounting practices prescribed or permitted by the IL DOI during 2017 and 2016.

(in millions)		SSAP #	F/S Page #	F/S Line #	September 30, 2017	December 31, 2016
Net Income						
(1)	The Company’s state basis (Page 4, Line 20, Columns 1 & 2)	xxx	xxx	xxx	$ 1,815	$ 1,380
(2)	State prescribed practices that increase/(decrease) NAIC statutory accounting principles (“SAP”):				-	-
(3)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(4)	NAIC SAP (1-2-3=4)	xxx	xxx	xxx	$ 1,815	$ 1,380
Surplus						
(5)	The Company’s state basis (Page 3, Line 37, Columns 1 & 2)	xxx	xxx	xxx	$ 17,201	$ 15,560
(6)	State prescribed practices that increase/(decrease) NAIC SAP:				-	-
(7)	State permitted practices that increase/(decrease) NAIC SAP:				-	-
(8)	NAIC SAP (5-6-7=8)	xxx	xxx	xxx	$ 17,201	$ 15,560

C. Investments

Loan-backed and structured securities (“LBASS”) with an NAIC designation of 1 or 2 are reported at amortized cost using the effective yield method. LBASS with an NAIC designation of 3 through 6 are reported at the lower of amortized cost or fair value, with the difference reflected in unassigned surplus as unrealized capital loss. In general, LBASS utilize a multi-step process for determining carrying value and NAIC designation in accordance with SSAP No. 43R, *Loan-backed and Structured Securities*. For LBASS that are purchased with high credit quality and fixed interest rates, the effective yield is recalculated on a retrospective basis. For all other LBASS, the effective yield is recalculated on a prospective basis.

D. Based upon its evaluation of relevant conditions and events, management did not have substantial doubt about the Company’s ability to continue as a going concern as of September 30, 2017 or December 31, 2016.

5. Investments

A. Mortgage Loans, including Mezzanine Real Estate Loans

4. The age analysis of the Company’s mortgage loans is presented in the table below:

($ in millions)		Residential		Commercial		
	Farm	Insured	All Other	Insured	All Other	Mezzanine	Total
a. Current year as of September 30, 2017							
1. Recorded investment (all)							
(a) Current	$ -	$ -	$ -	$ -	$ 334	$ -	$ 334
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %
b. Prior year as of December 31, 2016							
1. Recorded investment							
(a) Current	$ -	$ -	$ -	$ -	$ 280	$ -	$ 280
(b) 30-59 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(c) 60-89 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(d) 90-179 days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(e) 180+ days past due	$ -	$ -	$ -	$ -	$ -	$ -	$ -
2. Accruing interest 90-179 days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
3. Accruing interest 180+ days past due							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Interest accrued	$ -	$ -	$ -	$ -	$ -	$ -	$ -
4. Interest reduced							
(a) Recorded investment	$ -	$ -	$ -	$ -	$ -	$ -	$ -
(b) Number of loans	-	-	-	-	-	-	-
(c) Percent reduced	- %	- %	- %	- %	- %	- %	- %

D. Loan-Backed Securities

1. Prepayment assumptions for LBASS were obtained from external sources and internal estimates.

NOTES TO FINANCIAL STATEMENTS

2. The following table presents the aggregate amortized cost of LBASS before recognized other-than-temporary-impairment ("OTTI") adjustments, the amount of OTTI adjustments recognized and the fair value of those securities.

(in millions)	2017			2016		
	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value	(1) Amortized Cost Basis Before Other-than-Temporary Impairment	(2) Other-than-Temporary Impairment Recognized in Loss	(3) Fair Value
OTTI recognized 1st Quarter						
a. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
b. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	20	-	20	275	3	272
c. Present value of cash flows expected to be collected is less than the amortized cost basis	36	2	45	18	1	17
d. Total 1st Quarter	$ 56	$ 2	$ 65	$ 293	$ 4	$ 289
OTTI recognized 2nd Quarter						
e. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
f. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	43	1	42	155	1	154
g. Present value of cash flows expected to be collected is less than the amortized cost basis	11	-	11	12	-	12
h. Total 2nd Quarter	$ 54	$ 1	$ 53	$ 167	$ 1	$ 166
OTTI recognized 3rd Quarter						
i. Intent to sell	$ -	$ -	$ -	$ -	$ -	$ -
j. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis	10	-	10	11	-	11
k. Present value of cash flows expected to be collected is less than the amortized cost basis	22	1	24	11	-	12
l. Total 3rd Quarter	$ 32	$ 1	$ 34	$ 22	$ -	$ 23
OTTI recognized 4th Quarter						
m. Intent to sell				$ -	$ -	$ -
n. Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the amortized cost basis				53	1	52
o. Present value of cash flows expected to be collected is less than the amortized cost basis				9	-	9
p. Total 4th Quarter				$ 62	$ 1	$ 61
q. Annual Aggregate Total		$ 4			$ 6	

NOTES TO FINANCIAL STATEMENTS

3. The following LBASS were other-than-temporarily impaired at the end of each quarter presented, as a result of the discounted present value of the cash flows expected to be collected being less than amortized cost. This includes any such impaired LBASS where there was also the intent to sell or the inability or lack of intent to retain the security for a period of time sufficient to recover the amortized cost basis. For these impaired LBASS, the amortized cost after OTTI will be equal to the fair value at the time of the OTTI and not the present value of the projected cash flows.

($ in millions)

1 CUSIP	2 Book/Adjusted Carrying Value Amortized Cost Before Current Period OTTI	3 Present Value of Projected Cash Flows	4 Recognized Other-Than-Temporary Impairment	5 Amortized Cost After Other-Than-Temporary Impairment	6 Fair Value At Time of OTTI	7 Date of Financial Statement Where Reported
007036PC4	$ -	$ -	$ -	$ -	$ -	03/31/2017
05953YBJ9	$ 9	$ 9	-	$ 9	$ 9	03/31/2017
12543PAK9	$ 1	$ 1	-	$ 1	$ 2	03/31/2017
126673DR0	$ 4	$ 3	1	$ 3	$ 8	03/31/2017
225470M42	$ 3	$ 2	1	$ 2	$ 4	03/31/2017
25151EAA1	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
32052JAA6	$ 3	$ 3	-	$ 3	$ 3	03/31/2017
61750YAA7	$ -	$ -	-	$ -	$ -	03/31/2017
64129VAC7	$ -	$ -	-	$ -	$ -	03/31/2017
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	03/31/2017
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	03/31/2017
749581AH7	$ 3	$ 3	-	$ 3	$ 4	03/31/2017
749581AJ3	$ 2	$ 2	-	$ 2	$ 2	03/31/2017
86359DSR9	$ 4	$ 4	-	$ 4	$ 5	03/31/2017
93362YAE2	$ -	$ -	-	$ -	$ -	03/31/2017
93363DAE7	$ -	$ -	-	$ -	$ -	03/31/2017
93363TAH5	$ -	$ -	-	$ -	$ -	03/31/2017
94985WDZ1	$ 2	$ 2	-	$ 2	$ 3	03/31/2017
007036PC4	$ -	$ -	-	$ -	$ -	06/30/2017
64129VAC7	$ -	$ -	-	$ -	$ -	06/30/2017
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	06/30/2017
759950FX1	$ 3	$ 3	-	$ 3	$ 3	06/30/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	06/30/2017
05953YBJ9	$ 8	$ 8	-	$ 8	$ 8	09/30/2017
36228FAA4	$ -	$ -	-	$ -	$ -	09/30/2017
36228FCG9	$ -	$ -	-	$ -	$ -	09/30/2017
64129VAB9	$ 5	$ 4	1	$ 4	$ 6	09/30/2017
65157YA*0	$ -	$ -	-	$ -	$ -	09/30/2017
759950FX1	$ 3	$ 3	-	$ 3	$ 3	09/30/2017
759950GV4	$ 5	$ 5	-	$ 5	$ 5	09/30/2017
82842RAJ9	$ 1	$ 1	-	$ 1	$ 1	09/30/2017
			$ 3			
143108AA6	$ 2	$ 2	$ -	$ 2	$ 2	03/31/2016
32052JAA6	$ 3	$ 3	-	$ 3	$ 4	03/31/2016
59020UH32	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
64015@AB3	$ -	$ -	-	$ -	$ -	03/31/2016
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	03/31/2016
749581AJ3	$ 2	$ 2	-	$ 2	$ 2	03/31/2016
759950FX1	$ 5	$ 5	-	$ 5	$ 5	03/31/2016
82842RAJ9	$ 3	$ 2	1	$ 2	$ 1	03/31/2016
93363DAE7	$ -	$ -	-	$ -	$ -	03/31/2016
007036PC4	$ -	$ -	-	$ -	$ -	06/30/2016
59020UH32	$ 2	$ 2	-	$ 2	$ 3	06/30/2016
64015@AB3	$ -	$ -	-	$ -	$ -	06/30/2016
64015@AD9	$ -	$ -	-	$ -	$ -	06/30/2016
73316PCK4	$ 3	$ 3	-	$ 3	$ 3	06/30/2016
759950FX1	$ 5	$ 5	-	$ 5	$ 5	06/30/2016
82842RAJ9	$ 2	$ 2	-	$ 2	$ 1	06/30/2016
225470M42	$ 3	$ 3	-	$ 3	$ 3	09/30/2016
61750YAA7	$ -	$ -	-	$ -	$ -	09/30/2016
61751JAF8	$ 1	$ 1	-	$ 1	$ 1	09/30/2016
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	09/30/2016
64129VAB9	$ 5	$ 5	-	$ 5	$ 6	09/30/2016
759950FX1	$ 4	$ 4	-	$ 4	$ 4	09/30/2016
93363DAE7	$ -	$ -	-	$ -	$ -	09/30/2016
93363TAH5	$ -	$ -	-	$ -	$ -	09/30/2016
007036PC4	$ -	$ -	-	$ -	$ -	12/31/2016
32052JAA6	$ 3	$ 3	-	$ 3	$ 3	12/31/2016
64015@AD9	$ 1	$ 1	-	$ 1	$ 1	12/31/2016
64129VAC7	$ -	$ -	-	$ -	$ -	12/31/2016
73316PBT6	$ 1	$ 1	-	$ 1	$ 1	12/31/2016
759950FX1	$ 4	$ 4	-	$ 4	$ 4	12/31/2016
93363TAH5	$ -	$ -	-	$ -	$ -	12/31/2016
			$ 1			

4. Unrealized losses are calculated as the difference between amortized cost and fair value. They result from declines in fair value below amortized cost and are evaluated for OTTI adjustments. Every LBASS with unrealized losses was included in the portfolio monitoring process.

NOTES TO FINANCIAL STATEMENTS

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time these individual securities have been in a continuous unrealized loss position.

(in millions)		September 30, 2017	December 31, 2016
a. The aggregate amount of unrealized losses:			
	1. Less than 12 months	$ (2)	$ (5)
	2. 12 months or longer	$ (1)	$ (2)
b. The aggregate related fair value of securities with unrealized losses:			
	1. Less than 12 months	$ 345	$ 292
	2. 12 months or longer	$ 59	$ 86

5. As of September 30, 2017, substantially all of the unrealized losses related to LBASS with an unrealized loss position less than 20% of amortized cost and were primarily investment grade, the degree which suggests these securities did not pose a high risk of being other-than-temporarily impaired. Investment grade is defined as a security having an NAIC designation of 1 or 2, a rating of Aaa, Aa, A or Baa from Moody's, a rating of AAA, AA, A or BBB from S&P Global Ratings, a comparable rating from another nationally recognized rating agency or a comparable internal rating if an externally provided rating is not available. Market prices for certain securities may have credit spreads which imply higher or lower credit quality than the current third party rating. Unrealized losses on investment grade securities were principally related to an increase in market yields which may include increased risk-free interest rates and/or wider credit spreads since the time of initial purchase.

   LBASS in an unrealized loss position were evaluated based on actual and projected collateral losses relative to the securities' positions in the respective securitization trusts, security specific expectations of cash flows and credit ratings. This evaluation also takes into consideration credit enhancement, measured in terms of: (1) subordination from other classes of securities in the trust that are contractually obligated to absorb losses before the class of security the Company owns, and (2) the expected impact of other structural features embedded in the securitization trust beneficial to the class of securities the Company owns, such as overcollateralization and excess spread.

   As of September 30, 2017, the Company had not made a decision to sell and it was not more likely than not the Company would be required to sell these securities with unrealized losses before recovery of the amortized cost basis. As of September 30, 2017, the Company had the intent and ability to hold LBASS with unrealized losses for a period of time sufficient for them to recover.

E. Repurchase Agreements and/or Securities Lending Transactions

3. Collateral Received

b.

(in millions)	September 30, 2017	December 31, 2016
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	$ 583	$ 576

I. Working Capital Finance Investments

The Company did not hold working capital finance investments as of September 30, 2017 or December 31, 2016.

J. Offsetting and Netting of Assets and Liabilities

None of the Company's derivative or securities lending transactions contain a valid right to offset assets and liabilities per the requirements of SSAP No. 64, *Offsetting and Netting of Assets and Liabilities*. The Company did not enter into repurchase agreements, reverse repurchase agreements or securities borrowing transactions.

M. Short Sales

The Company did not have short sale transactions as of September 30, 2017.

N. Prepayment Penalty and Acceleration Fees

The following table provides the number of CUSIPs sold, disposed of or otherwise redeemed, and the aggregate amount of investment income generated for bonds, including LBASS, sold, redeemed or otherwise disposed of as a result of a callable feature for the nine months ended September 30, 2017:

($ in millions)	General Account	Protected Cell
(1) Number of CUSIPs	174	-
(2) Aggregate amount of investment income	$ 16	$ -

9. Income Taxes

A. 1. The components of the net deferred tax assets ("DTA")/deferred tax liabilities ("DTL") were as follows:

(in millions)	9/30/2017 (1) Ordinary	(2) Capital	(3) (Col 1+2) Total	12/31/2016 (4) Ordinary	(5) Capital	(6) (Col 4+5) Total	Change (7) (Col 1-4) Ordinary	(8) (Col 2-5) Capital	(9) (Col 7+8) Total
(a) Gross DTAs	$ 1,548	$ 233	$ 1,781	$ 1,533	$ 281	$ 1,814	$ 15	$ (48)	$ (33)
(b) Valuation allowance	-	-	-	-	-	-	-	-	-
(c) Adjusted gross DTAs (1a-1b)	$ 1,548	$ 233	$ 1,781	$ 1,533	$ 281	$ 1,814	$ 15	$ (48)	$ (33)
(d) DTAs nonadmitted	-	-	-	104	-	104	(104)	-	(104)
(e) Subtotal – net admitted DTA (1c-1d)	$ 1,548	$ 233	$ 1,781	$ 1,429	$ 281	$ 1,710	$ 119	$ (48)	$ 71
(f) DTLs	512	155	667	334	188	522	178	(33)	145
(g) Net admitted DTA/(net DTL) (1e-1f)	$ 1,036	$ 78	$ 1,114	$ 1,095	$ 93	$ 1,188	$ (59)	$ (15)	$ (74)

NOTES TO FINANCIAL STATEMENTS

C. Current income taxes incurred consist of the following major components for the nine months ended September 30:

(in millions)	(1) 2017	(2) 2016	(3) (Col 1-2) Change
1. Current Income Tax			
(a) Federal	$ 493	$ 177	$ 316
(b) Foreign	-	-	-
(c) Subtotal	$ 493	$ 177	$ 316
(d) Federal income tax on net capital gains	109	65	44
(e) Utilization of capital loss carry-forwards	-	-	-
(f) Other	-	-	-
(g) Federal and foreign income taxes incurred	$ 602	$ 242	$ 360

	(1) 09/30/2017	(2) 12/31/2016	(3) (Col 1-2) Change
2. DTAs			
(a) Ordinary			
(1) Discounting of unpaid losses	$ 175	$ 187	$ (12)
(2) Unearned premium reserve	730	721	9
(3) Policyholder reserves	-	-	-
(4) Investments	61	68	(7)
(5) Deferred acquisition costs	-	-	-
(6) Policyholder dividends accrual	-	-	-
(7) Fixed assets	5	-	5
(8) Compensation and benefits accrual	216	212	4
(9) Pension accrual	-	-	-
(10) Receivables – nonadmitted	296	289	7
(11) Net operating loss carry-forward	-	-	-
(12) Tax credit carry-forward	-	-	-
(13) Other (including items <5% of total ordinary tax assets)	65	56	9
(99) Subtotal	$ 1,548	$ 1,533	$ 15
(b) Valuation allowance	$ -	$ -	$ -
(c) Nonadmitted	$ -	$ 104	$ (104)
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	$ 1,548	$ 1,429	$ 119
(e) Capital			
(1) Investments	$ 203	$ 224	$ (21)
(2) Net capital loss carry-forward	-	-	-
(3) Real estate	8	8	-
(4) Unrealized losses	22	49	(27)
(5) Other (including items <5% of total capital tax assets)	-	-	-
(99) Subtotal	$ 233	$ 281	$ (48)
(f) Valuation allowance	$ -	$ -	$ -
(g) Nonadmitted	$ -	$ -	$ -
(h) Admitted capital DTAs (2e99 – 2f – 2g)	$ 233	$ 281	$ (48)
(i) Admitted DTAs (2d + 2h)	$ 1,781	$ 1,710	$ 71
3. DTLs			
(a) Ordinary			
(1) Investments	$ 23	$ 23	$ -
(2) Fixed assets	105	107	(2)
(3) Deferred and uncollected premium	-	-	-
(4) Policyholder reserves	-	-	-
(5) Premium acquisition expense	10	11	(1)
(6) Salvage & subrogation discounting	4	4	-
(7) Compensation and benefits accrual	39	37	2
(8) Other (including items <5% of total ordinary tax liabilities)	26	14	12
(99) Subtotal	$ 207	$ 196	$ 11
(b) Capital			
(1) Investments	$ -	$ 5	$ (5)
(2) Real estate	-	-	-
(3) Unrealized gains	460	321	139
(4) Other (including items <5% of total capital tax liabilities)	-	-	-
(99) Subtotal	$ 460	$ 326	$ 134
(c) DTLs (3a99 + 3b99)	$ 667	$ 522	$ 145
4. Net DTAs/DTLs (2i – 3c)	$ 1,114	$ 1,188	$ (74)

10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

A.,
B. &
C. Commencing in the third quarter of 2016, the Company invested in the Allstate Short Term Pool ("Short term pool"), which is offered by the Allstate Short Term Pool, LLC to certain wholly-owned affiliated companies of The Allstate Corporation (the "Corporation"). The Short term pool is an investment pool managed by Allstate Investment Management Company, an affiliate of the Corporation, whose purpose is to efficiently manage cash and cash equivalents for its member companies. Each member company has an undivided interest in the underlying assets of the Short term pool maintained at a stable net asset value and unit price in proportion to the member's Membership Percentage, as defined in the Operating Agreement of Allstate Short Term Pool, LLC. The fair value of the underlying assets of the Short term pool are monitored daily. All income, gains, losses and deductions of the Short term pool are allocated among the member companies based on the member's Membership Percentage. As of September 30, 2017 and December 31, 2016, the Company's investment in the Short term pool was $386 million and $1.31 billion, respectively.

The Company paid a total $1,155 million of dividends in cash to its parent Allstate Insurance Holdings, LLC ("AIH") in 2017. On September 29, July 20 and February 10, 2017, the Company paid an ordinary cash dividend of $200 million, $254 million and $250 million, respectively, to AIH. The Company also paid an extraordinary cash dividend of $451 million on February 10, 2017.

The Company received a total $500 million of dividends in cash from its wholly-owned subsidiary, Allstate Life Insurance Company ("ALIC") in 2017. On June 30, 2017, the Company received a cash dividend of $200 million from ALIC, of which $5 million was ordinary dividend and $195 million was extraordinary dividend. On March 14, 2017, the Company received an ordinary cash dividend of $300 million from ALIC.

There were no other transactions entered into by the Company with related parties in 2017 that involved more than ½ of 1% of the Company's admitted assets. Activity resulting from reinsurance agreements, insurance contracts or cost allocation transactions in accordance with intercompany agreement provisions was excluded.

NOTES TO FINANCIAL STATEMENTS

M. All Subsidiaries, Controlled or Affiliated ("SCA") Entities Investments

1. The following tables contain information about the Company's investments in non-insurance SCA entities:

($ in millions)

SCA Entity	Percentage of SCA Ownership	September 30, 2017 Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	- [(1)] %	$ 4	$ -	$ 4
b. SSAP No. 97 8b(ii) entities				
Allstate Texas Lloyds, Inc. ("ATL, Inc.")	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
Allstate Financial Corporation ("AFC")	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
Allstate Insurance Company of Canada ("AICC")	100.0 %	740	740	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 742	$ 740	$ 2
f. Aggregate Total (a+e)		$ 746	$ 740	$ 6

SCA Entity	Percentage of SCA Ownership	December 31, 2016 Gross Amount	Admitted Amount	Nonadmitted Amount
a. SSAP No. 97 8a entities				
Corporation	- [(1)] %	$ 3	$ -	$ 3
b. SSAP No. 97 8b(ii) entities				
ATL, Inc.	100.0 %	$ 2	$ -	$ 2
c. SSAP No. 97 8b(iii) entities				
AFC	100.0 %	-	-	-
d. SSAP No. 97 8b(iv) entities				
AICC	100.0 %	625	625	-
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)		$ 627	$ 625	$ 2
f. Aggregate Total (a+e)		$ 630	$ 625	$ 5

(1) The Company owns less than 1.0% of the Corporation.

2. The following table contains the NAIC filing response information about the Company's investments in non-insurance SCA entities:

($ in millions)

SCA Entity	September 30, 2017 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities						
Corporation	Sub-2	N/A[(1)]	$ -	N/A[(1)]	N	I
b. SSAP No. 97 8b(ii) entities						
ATL, Inc.	Sub-2	N/A[(1)]	$ -	N/A[(1)]	N	I
c. SSAP No. 97 8b(iii) entities						
AFC	Sub-2	N/A[(1)]	-	N/A[(1)]	N	I
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	07/14/17	625	N	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 625			
f. Aggregate Total (a+e)			$ 625			

SCA Entity	December 31, 2016 Type of NAIC Filing*	Date of Filing to the NAIC	NAIC Valuation Amount	NAIC Response Received Y/N	NAIC Disallowed Entities Valuation Method, Resubmission Required Y/N	Code**
a. SSAP No. 97 8a entities						
Corporation	Sub-1	11/17/16	$ -	Y	N	I
b. SSAP No. 97 8b(ii) entities						
ATL, Inc.	Sub-1	11/09/16	$ -	Y	N	I
c. SSAP No. 97 8b(iii) entities						
AFC	Sub-1	11/09/16	-	Y	N	I
d. SSAP No. 97 8b(iv) entities						
AICC	Sub-2	05/18/16	625	Y	N	I
e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)			$ 625			
f. Aggregate Total (a+e)			$ 625			

* S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing
** I – Immaterial or M-Material
(1) SCA Investments are excluded from the Sub 2 filing requirements as they are nonadmitted.

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11. Debt

B. The Company did not hold capital stock of the Federal Home Loan Bank or have funding agreements or borrowing arrangements with this entity as of September 30, 2017 or December 31, 2016.

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

A. Defined Benefit Plan

(4) Components of net periodic benefit cost for the first nine months ended September 30:

(in millions)	Pension Benefits 2017	Pension Benefits 2016	Postretirement Benefits 2017	Postretirement Benefits 2016	Special or Contractual Benefits Per SSAP No. 11 2017	Special or Contractual Benefits Per SSAP No. 11 2016
a. Service cost	$ -	$ -	$ 2	$ 3	$ -	$ -
b. Interest cost	-	-	5	5	-	-
c. Expected return on plan assets	-	-	-	-	-	-
d. Transition asset or obligation	-	-	-	-	-	-
e. Gains and losses	-	-	(8)	(8)	-	-
f. Prior service cost or credit	-	-	6	10	-	-
g. Gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h Total net periodic benefit cost	$ -	$ -	$ 5	$ 10	$ -	$ -

13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations

4. The Company paid the following ordinary cash dividends to AIH:

(in millions)

Date of Payment	2017	2016
February 2	$ -	$ 450
February 10	250	-
February 25	-	209
May 12	-	189
July 20	254	215
September 29	200	200
Total	$ 704	$ 1,263

In addition, the Company paid an extraordinary dividend of $451 million in cash to AIH on February 10, 2017.

On December 16, 2016, the Company paid an extraordinary dividend of $400 million in cash to AIH. The Company also paid an ordinary dividend of bonds with fair values of $239 million and accrued interest of $3 million to AIH on February 25, 2016.

10. Cumulative unrealized gains and losses increased unassigned funds by $2.74 billion and $1.86 billion as of September 30, 2017 and December 31, 2016, respectively.

14. Liabilities, Contingencies and Assessments

A. Contingent Commitments

1. The Company made commitments to invest in limited partnerships interests of $1.87 billion and $1.58 billion as of September 30, 2017 and December 31, 2016, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

The Company has made no contingent commitments or guarantees related to its investments in SCA entities, limited liability companies or low income housing tax credit ("LIHTC") property investments. The company has made no contingent commitments related to its investment in joint ventures. The Company has given the lender to a real estate development joint venture guarantees estimated to be in place through June 2018 of an amount not to exceed $49 million. Given the remote probability that the Company will be required to fund such amounts there is no current impact to the financial statements.

G. All Other Contingencies

Legal and regulatory proceedings and inquiries

Background

The Company and certain subsidiaries are involved in a number of lawsuits, regulatory inquiries, and other legal proceedings arising out of various aspects of its business.

The Company currently estimates that the aggregate range of reasonably possible loss in excess of the amount accrued, if any, for the disclosed matters where such an estimate is possible is zero to $300 million, pre-tax. This disclosure is not an indication of expected loss, if any. Under accounting guidance, an event is "reasonably possible" if "the chance of the future event or events occurring is more than remote but less than likely" and an event is "remote" if "the chance of the future event or events occurring is slight." This estimate is based upon currently available information and is subject to significant judgment and a variety of assumptions, and known and unknown uncertainties. The matters underlying the estimate will change from time to time, and actual results may vary significantly from the current estimate. The estimate does not include matters or losses for which an estimate is not possible. Therefore, this estimate represents an estimate of possible loss only for certain matters meeting these criteria. It does not represent the Company's maximum possible loss exposure. Information is provided below regarding the nature of all of the disclosed matters and, where specified, the amount, if any, of plaintiff claims associated with these loss contingencies.

Due to the complexity and scope of the matters disclosed in the "Claims related proceedings" and "Other proceedings" subsections below and the many uncertainties that exist, the ultimate outcome of these matters cannot be predicted and in the Company's judgment, a loss, in excess of amounts accrued, if any, is not probable. In the event of an unfavorable outcome in one or more of these matters, the ultimate liability may be in excess of amounts currently accrued, if any, and may be material to the Company's operating results or cash flows for a particular quarterly or annual period. However, based on information currently known to it, management believes that the ultimate outcome of all matters described below, as they are resolved over time, is not likely to have a material effect on the financial position of the Company.

NOTES TO FINANCIAL STATEMENTS

Claims related proceedings

The Company has been involved in litigation challenging whether the Company's personal injury protection policies include sufficient language providing notice of the Company's election to apply the fee schedules. The Florida personal injury protection statute permits insurers to pay personal injury protection benefits for reasonable medical expenses based on certain benefit reimbursement limitations which are authorized by the personal injury protection statute (generally referred to as "fee schedules") resulting from automobile accidents.

On January 26, 2017, the Florida Supreme Court issued its decision in *Allstate Insurance Company v. Orthopedic Specialists, et al.*, holding that Allstate's language was clear and unambiguous and provided adequate notice of its intent to use the fee schedules. On February 7, 2017, Orthopedic Specialists filed a motion for rehearing, which the Florida Supreme Court denied on March 27, 2017. Thus, the Florida Supreme Court's decision is final.

In light of this ruling, the fee schedule issue is expected to be resolved favorably to Allstate in other pending cases. There were three other cases with petitions for leave to appeal to the Florida Supreme Court pending. In those cases, three District Courts of Appeal had previously ruled in favor of Allstate. The Florida Supreme Court issued "show cause" orders in each of those appeals directing the providers to file a response explaining why the *Orthopedic Specialists* decision is not controlling and why the Florida Supreme Court should not decline to exercise jurisdiction. In one appeal, the provider has acknowledged that *Orthopedic Specialists* governs and the court has declined jurisdiction in that appeal. In the other two appeals, the providers asserted that their petitions to appeal should be granted because *Orthopedic Specialists* was wrongly decided, repeating the arguments previously asserted. Allstate's responses were filed on May 8, 2017. On August 4, 2017, the Florida Supreme Court issued orders in both of those cases stating that the court was declining to exercise jurisdiction in those appeals. Accordingly, all proceedings on the fee schedule issue in the Florida Supreme Court have been concluded in Allstate's favor.

This fee schedule issue has also been the subject of thousands of individual lawsuits filed against Allstate in Florida. The decision by the Florida Supreme Court has established Florida law on the sufficiency of Allstate's fee schedule policy language that is binding on all Florida courts. Allstate intends to seek final resolution in its favor of all fee schedule claims currently in litigation as well as those not in litigation. Allstate may seek restitution from some plaintiffs for attorneys' fees and costs.

Providers continue to pursue individual suits under various theories challenging the amounts paid when Allstate pays personal injury protection benefits under the fee schedule limitations. Allstate is vigorously asserting both procedural and substantive defenses to these suits.

Other proceedings

The Company is defending a consolidated proceeding relating to the reorganization of its agent sales force in 2000, when the Company discontinued employee agent programs, terminated the contracts of its employee agents, and offered those agents the opportunity to become Allstate Exclusive Agent independent contractors or to take severance benefits in exchange for a release of claims. The consolidated proceeding, captioned *Gene Romero, et al. v. Allstate Insurance Company, et al.*, is pending in the United States District Court for the Eastern District of Pennsylvania.

This matter has a long and complex history, only relevant portions of which are summarized here. The case began in 2001 as two separate putative class actions filed by approximately 32 former employee agents. In one case, plaintiffs challenged the reorganization alleging claims under the Age Discrimination in Employment Act ("ADEA"), interference with benefits under Employee Retirement Income Security Act ("ERISA"), breach of contract, and breach of fiduciary duty. Plaintiffs also challenged the release of claims on various grounds including alleging that the release was retaliatory under the ADEA and ERISA. In the other case, plaintiffs challenged certain amendments to the Agents Pension Plan and sought to have service as Exclusive Agent independent contractors count toward eligibility for benefits. Plaintiffs sought various relief, including back pay, compensatory and punitive damages, liquidated damages, lost investment capital, loss of benefits, repeal of the challenged plan amendments and attorneys' fees.

In February, 2014, the court addressed the validity and enforceability of the release and determined that the question of whether the releases were voluntarily signed raised disputed issues of fact to be resolved at trial. The court also held that the release, if valid, would bar all claims. In late 2014, the court denied plaintiffs' motion to certify a class for purposes of determining whether the releases were signed voluntarily and ordered that all statutes of limitations would resume running, after which approximately 460 additional individual plaintiffs filed separate similar lawsuits or sought to intervene.

A jury trial was held in June, 2015, to determine whether the releases of ten plaintiffs were knowingly and voluntarily signed. The jury found that two plaintiffs signed their releases voluntarily and eight plaintiffs did not.

On May 2, 2016, a consolidated amended complaint was filed on behalf of 498 plaintiffs, most of whom had previously filed separate lawsuits or intervened. On July 6, 2016, the court denied the Company's motion to dismiss plaintiffs' state law breach of contract and fiduciary duty claims, but granted dismissal of plaintiffs' retaliation claims under the ADEA and ERISA challenging the release of claims.

The court then separated the case into phases to address "common issues" in plaintiffs' claims, beginning with: (a) "Phase I" addressing claims by 118 plaintiffs alleging that certain plan amendments violated ERISA's anti-cutback provision by eliminating an accrued benefit and (b) "Phase II" addressing all plaintiffs' claims for alleged interference with employee benefits under ERISA and disparate impact under the ADEA.

A bench trial on Phase I claims was held in December, 2016. The court ruled that (i) the Company's 1991 amendments to the Plan did not violate ERISA by improperly cutting back on plaintiffs' benefits, and (ii) the Company's interpretation of the Plan's definition of "retire" violated ERISA's anti-cutback rule. The court required the parties to provide further information, in the form of an accounting, to determine whether any plaintiffs suffered a loss based on any such cutback. Plaintiffs have asserted that only two of the 118 plaintiffs suffered a loss as a result of the court's order. The Company contends that no plaintiff suffered a compensable loss and that judgment should be entered in favor of the Company. We await a final ruling by the court.

In Phase II, the court granted the Company's motion for summary judgment on both the ADEA disparate impact and ERISA interference with benefits claims. This ruling resolved these claims in the trial court as to all plaintiffs.

In June, 2017, the court entered an order establishing Phases III and IV of the litigation. In Phase III, the remaining claims of the eight individual plaintiffs who reside in the Eastern District of Pennsylvania were to be litigated, possibly culminating in two separate jury trials in early 2018. The Company filed several motions for summary judgment on the Phase III claims. The court granted the Company's motion as to the Phase III plaintiffs' ADEA disparate treatment claims and as to a retaliation claim that had been asserted by one of the Phase III plaintiffs. The court denied the Company's motion on the Phase III plaintiffs' breach of contract and breach of fiduciary duty claims.

The Company and 82 individual plaintiffs, including all eight of the Phase III plaintiffs whose remaining claims were set for trial in early 2018, recently reached agreements in principle to settle all claims of those plaintiffs on a confidential basis, subject to negotiating and executing appropriate written settlement agreements. Three other plaintiffs voluntarily dismissed their claims leaving 413 plaintiffs in this litigation.

The parties are currently engaging in further written discovery relating to the claims of the remaining plaintiffs (Phase IV of the litigation) pending the court's determination of the proper venue for depositions, dispositive motions, and trials of those claims.

The final resolution of these matters is subject to various uncertainties and complexities including how trials, post-trial motions, possible appeals with respect to the validity of the release, and any rulings on the merits will be resolved.

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The below shareholder derivative action is disclosed pursuant to U.S. Securities Exchange Commission ("SEC") disclosure requirements for these types of matters, and the putative class action has been disclosed because both matters involve similar allegations. On August 3, 2017, a plaintiff alleging to be a stockholder in the Company filed a shareholder derivative complaint in the Circuit Court for Cook County, Chancery Division. The action is styled *Biefeldt v. Wilson, et al.*, Case No. 2017 CH 10676 (Cook County, Ill.). In the complaint, plaintiff purports to assert claims on behalf of the Company for alleged breaches of fiduciary duty based on allegations that are similar to those asserted in the securities action described below. The complaint names as defendants the Company's chairman and chief executive officer, its president, its chief financial officer and the members of the board of directors during the period of the alleged misstatements or omissions regarding auto claims frequency. By agreement, the time to respond to the complaint has been extended through and including November 13, 2017. The complaint seeks, on behalf of the Company, an unspecified amount of damages and various forms of equitable relief.

In November 2016, a putative class action was filed in the United States District Court for the Northern District of Illinois against the Company and several of its officers asserting claims under the federal securities laws. The action is titled *In re The Allstate Corp. Securities Litigation*, No. 1:16-cv-10510 (N.D. Ill.). In March 2017, lead plaintiffs filed a consolidated amended complaint. In the complaint, plaintiffs allege that the Company and certain senior officers made allegedly material misstatements or omissions concerning claim frequency statistics and the reasons for a claim frequency increase for Allstate brand auto insurance during the period from October 29, 2014 to August 3, 2015. The complaint further alleges that a senior officer engaged in stock option exercises and sales during that time allegedly while in possession of information about claim frequency that had not been disclosed. The consolidated amended complaint names as defendants the Company, its chairman and chief executive officer and its president. Plaintiffs assert claims under sections 10(b) and 20(a) of the Securities Exchange Act of 1934, and Rule 10b-5 promulgated thereunder. On June 1, 2017, all defendants filed motions to dismiss the consolidated amended complaint for failure to state a claim. Briefing on the motion was completed in September 2017. The Company and the other defendants dispute plaintiffs' allegations that there was any misstatement or omission or other misconduct. The complaint seeks an unspecified amount of damages, costs and attorney's fees and such other relief as the court deems appropriate.

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

Derivative financial instruments

1. The following table summarizes the notional amount of the Company's derivative financial instruments, including those with off-balance-sheet risk:

(in millions)	Assets		Liabilities	
	September 30, 2017	December 31, 2016	September 30, 2017	December 31, 2016
a. Swaps	$ 303	$ 394	$ 828	$ 244
b. Futures	227	-	44	-
c. Options	386	-	191	-
d. Total	$ 916	$ 394	$ 1,063	$ 244

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments were as follows:

(in millions)	September 30, 2017	December 31, 2016
Commitments to invest in limited partnership interests	$ 1,873	$ 1,579
Private placement commitments	$ 48	$ 56
Commitments to extend mortgage loan	$ 13	$ -
Other loan commitments	$ 5	$ 3

17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities

B. Transfer and Servicing of Financial Assets

2. The Company did not enter into agreements to service assets or liabilities.

4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.

C. Wash Sales

1. In the course of managing the investment portfolio, securities may be sold and reacquired within 30 days of the sale date in order to enhance the portfolio's yield.

2. The details of securities with an NAIC designation of 3 or below, and those without an NAIC designation, which were sold during the third quarter of 2017 or 2016, and reacquired within 30 days of the sale date were as follows:

($ in millions)	2017				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 3	$ 3	$ -
Bonds	4	3	$ 81	$ 85	$ 4
Bonds	5	1	$ 2	$ 2	$ -
Unaffiliated common stocks		341	$ 239	$ 250	$ 12

	2016				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	7	$ 11	$ 12	$ 1
Bonds	4	3	$ 9	$ 9	$ -
Bonds	5	-	$ -	$ -	$ -
Unaffiliated common stocks		208	$ 242	$ 265	$ 12

20. Fair Value Measurements

A. Fair value is defined, per SSAP No. 100, *Fair Value* ("SSAP No. 100"), as the price that would be received to sell an asset or paid to transfer a liability in an orderly transaction between market participants at the measurement date. SSAP No. 100 identified three valuation techniques which are used, either independently or in combination, to determine fair value: (1) market approach; (2) income approach; and (3) cost approach. SSAP No. 100 also contains guidance about observable and unobservable inputs, which are assumptions that market participants would use in pricing an asset or liability. To increase consistency and comparability in fair value measurements, the fair value hierarchy prioritizes

NOTES TO FINANCIAL STATEMENTS

the inputs to valuation techniques into three broad levels: 1, 2 and 3. The hierarchy for inputs used in determining fair value maximizes the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

The Company has two types of situations where investments are classified as Level 3. The first is where specific inputs significant to the fair value estimation models are not market observable. This primarily occurs in the Company's use of broker quotes to value certain securities where the inputs have not been corroborated to be market observable, and the use of valuation models that use significant non-market observable inputs. The second situation where the Company classifies securities in Level 3 is where quotes continue to be received from independent third-party valuation service providers and all significant inputs are market observable; however, there has been a significant decrease in the volume and level of activity for the asset when compared to normal market activity such that the degree of market observability has declined to a point where categorization as a Level 3 measurement is considered appropriate. The indicators considered in determining whether a significant decrease in the volume and level of activity for a specific asset has occurred include the level of new issuances in the primary market, trading volume in the secondary market, the level of credit spreads over historical levels, applicable bid-ask spreads, and price consensus among market participants and other pricing sources.

1. The following tables summarize the Company's assets and liabilities measured and reported at fair value in the Assets and Liabilities, Surplus and Other Funds pages:

(in millions)	September 30, 2017			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 224	$ 420	$ 644
U.S. special revenue and special assessment obligations	-	4	-	4
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
SVO identified funds	18	-	-	18
Total bonds	18	228	423	669
Perpetual preferred stocks				
Industrial and miscellaneous	-	38	12	50
Unaffiliated common stocks				
Industrial and miscellaneous	1,992	2	41	2,035
Mutual funds	1,348	115	30	1,493
Total unaffiliated common stocks	3,340	117	71	3,528
Derivative assets				
Equity and index contracts	-	4	-	4
Foreign currency contracts	-	2	-	2
Credit contracts	-	1	-	1
Total derivative assets	-	7	-	7
Total assets at fair value	$ 3,358	$ 390	$ 506	$ 4,254
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (12)	$ -	$ (12)
Equity and index contracts	-	(1)		(1)
Foreign currency contracts	-	(9)	-	(9)
Total derivative liabilities	-	(22)	-	(22)
Total liabilities at fair value	$ -	$ (22)	$ -	$ (22)

	December 31, 2016			
Description for each class of asset or liability	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Total**
a. Assets at fair value				
Bonds				
Industrial and miscellaneous	$ -	$ 915	$ 305	$ 1,220
U.S. special revenue and special assessment obligations	-	-	17	17
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	3	3
SVO identified funds	-	-	-	-
Total bonds	-	915	325	1,240
Perpetual preferred stocks				
Industrial and miscellaneous	-	12	12	24
Unaffiliated common stocks				
Industrial and miscellaneous	2,903	1	44	2,948
Mutual funds	353	102	28	483
Total unaffiliated common stocks	3,256	103	72	3,431
Derivative assets				
Equity and index contracts	-	-	-	-
Foreign currency contracts	-	13	-	13
Credit contracts	-	-	-	-
Total derivative assets	-	13	-	13
Total assets at fair value	$ 3,256	$ 1,043	$ 409	$ 4,708
b. Liabilities at fair value				
Derivative liabilities				
Credit contracts	$ -	$ (4)	$ -	$ (4)
Equity and index contracts	-	-	-	-
Foreign currency contracts	-	(1)	-	(1)
Total derivative liabilities	-	(5)	-	(5)
Total liabilities at fair value	$ -	$ (5)	$ -	$ (5)

There were no transfers between Level 1 and Level 2 during 2017 or 2016.

NOTES TO FINANCIAL STATEMENTS

2. The following tables present the rollforward of Level 3 assets and liabilities measured and reported at fair value:

(in millions)

Description	Beginning balance as of 01/01/2017	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 305	$ 443	$ (52)	$ (1)	$ (1)
U.S. special revenue and special assessment obligations	17	-	(5)	-	1
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	12	-	-	-	-
Unaffiliated common stocks					
Industrial and miscellaneous	44	-	(3)	-	8
Mutual funds	28	-	-	-	2
Total assets and liabilities	$ 409	$ 443	$ (60)	$ (1)	$ 10

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2017
Bonds					
Industrial and miscellaneous	$ 285	$ -	$ (301)	$ (258)	$ 420
U.S. special revenue and special assessment obligations	-	-	(13)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	12
Unaffiliated common stocks					
Industrial and miscellaneous	2	-	(10)	-	41
Mutual funds	-	-	-	-	30
Total assets and liabilities	$ 287	$ -	$ (324)	$ (258)	$ 506

Description	Beginning balance as of 01/01/2016	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in net income	Total gains and (losses) included in surplus
Bonds					
Industrial and miscellaneous	$ 944	$ 35	$ (454)	$ (7)	$ 14
U.S. special revenue and special assessment obligations	20	2	(20)	-	-
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	3	-	-	-	-
Perpetual preferred stocks					
Industrial and miscellaneous	16	-	-	(16)	2
Unaffiliated common stocks					
Industrial and miscellaneous	35	-	-	(2)	1
Mutual funds	18	-	-	-	2
Total assets and liabilities	$ 1,036	$ 37	$ (474)	$ (25)	$ 19

(continued)

Description	Purchases	Issuances	Sales	Settlements	Ending balance as of 09/30/2016
Bonds					
Industrial and miscellaneous	$ 135	$ -	$ (155)	$ (124)	$ 388
U.S. special revenue and special assessment obligations	-	-	-	-	2
U.S. political subdivisions of states, territories and possessions (direct and guaranteed)	-	-	-	-	3
Perpetual preferred stocks					
Industrial and miscellaneous	-	-	-	-	2
Unaffiliated common stocks					
Industrial and miscellaneous	19	-	(8)	-	45
Mutual funds	5	-	-	-	25
Total assets and liabilities	$ 159	$ -	$ (163)	$ (124)	$ 465

Transfers into Level 3 during 2017 and 2016 included securities measured at lower of cost or market and reported at fair value in 2017 and 2016, and at cost in 2016 and 2015. In addition, transfers into Level 3 during 2017 and 2016 included situations where a fair value quote was not provided by the Company's independent third-party valuation service provider and as a result the price was stale or had been replaced with a broker quote where the inputs had not been corroborated to be market observable.

Transfers out of Level 3 during 2017 and 2016 included securities measured at lower of cost or market and reported at cost in 2017 and 2016, and fair value in 2016 and 2015. In addition, transfers out of Level 3 during 2016 included situations where there were changes in the NAIC designation that resulted in the asset not being reported and measured at fair value. Transfers out of Level 3 during 2017 and 2016 included situations where a broker quote was used in the prior period and a fair value quote became available from the Company's independent third-party valuation service provider in the current period. A quote utilizing the new pricing source was not available as of the prior period, and any gains and losses related to the change in valuation source for individual securities were not significant.

NOTES TO FINANCIAL STATEMENTS

3. Transfers between level categorizations may occur due to changes in the availability of market observable inputs, which generally are caused by changes in market conditions such as liquidity, trading volume or bid-ask spreads. Transfers between level categorizations may also occur due to changes in the valuation source. For example, in situations where a fair value quote is not provided by the Company's independent third-party valuation service provider and as a result, the price is stale or has been replaced with a broker quote, whose inputs have not been corroborated to be market observable, the security is transferred into Level 3. Transfers in and out of level categorizations are reported as having occurred at the beginning of the quarter in which the transfer occurred.

4. In determining fair value, the Company principally uses the market approach which generally utilizes market transaction data for the same or similar instruments. To a lesser extent, the Company uses the income approach which involves determining fair values from discounted cash flow methodologies. For the majority of Level 2 and Level 3 valuations, a combination of the market and income approaches is used.

   Listed below is a summary of the significant valuation techniques for assets and liabilities measured and reported at fair value.

   Level 2 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, residential mortgage-backed securities ("RMBS"), commercial mortgage-backed securities ("CMBS") and asset-backed securities ("ABS"). The primary inputs to the valuation for public corporate bonds include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Privately placed corporate bonds are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The primary inputs to the valuation for CMBS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, collateral performance and credit spreads. The primary inputs to the valuation for RMBS and ABS include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads. Certain ABS are valued based on non-binding broker quotes whose inputs have been corroborated to be market observable.

   Unaffiliated common and preferred stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, underlying stock prices and credit spreads.

   Derivatives - Free-standing exchange listed derivatives that are not actively traded are valued based on quoted prices for identical instruments in markets that are not active. Over-the-counter derivatives, including foreign currency contracts and certain credit default swap agreements, are valued using models that rely on inputs such as interest rate yield curves, currency rates and counterparty credit spreads that are observable for substantially the full term of the contract. The valuation techniques underlying the models are widely accepted in the financial services industry and do not involve significant judgment.

   Level 3 measurements

   Bonds - Industrial and miscellaneous bonds consist of corporate bonds, including those that are privately placed, bank loans, CMBS and ABS. Corporate bonds, including those that are privately placed are valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable. CMBS and ABS are valued based on non-binding broker quotes received from brokers who are familiar with the investments and where the inputs have not been corroborated to be market observable.

   Both U.S. special revenue and special assessment obligations bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds that are not rated by third party credit rating agencies. The primary inputs to the valuation include quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads.

   Perpetual preferred stocks - The primary inputs to the valuation include non-binding broker quotes where the inputs have not been corroborated to be market observable.

   Unaffiliated common stocks - The primary inputs to the valuation include quoted prices or quoted net asset values for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 measurements.

5. All information related to derivatives measured and reported at fair value is presented above.

B. &
C. Presented below are the aggregate fair value estimates and admitted values of financial instruments:

Financial assets

(in millions)

	September 30, 2017					
Type of Financial Instrument	**Aggregate Fair Value**	**Admitted Assets**	**(Level 1)**	**(Level 2)**	**(Level 3)**	**Not Practicable (Carrying Value)**
Bonds:						
Other than LBASS	$ 26,280	$ 25,978	$ 1,530	$ 23,313	$ 1,437	$ -
LBASS	$ 1,588	$ 1,513	$ -	$ 1,539	$ 49	$ -
Preferred stocks	$ 120	$ 78	$ -	$ 109	$ 11	$ -
Unaffiliated common stocks	$ 3,528	$ 3,528	$ 3,340	$ 117	$ 71	$ -
Mortgage loans on real estate	$ 348	$ 334	$ -	$ -	$ 348	$ -
Cash equivalents	$ 242	$ 242	$ 11	$ 231	$ -	$ -
Short-term investments	$ 539	$ 539	$ 117	$ 417	$ 5	$ -
Derivatives	$ 21	$ 21	$ -	$ 21	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 250	$ 249	$ -	$ -	$ 250	$ -
Unaffiliated surplus notes	$ 16	$ 15	$ -	$ 16	$ -	$
Affiliated surplus notes	$ 25	$ 25	$ -	$ -	$ 25	$ -
Affiliated collateral loans	$ 18	$ 19	$ -	$ -	$ 18	$
Securities lending reinvested collateral	$ 9	$ 9	$ -	$ 9	$ -	$ -
Aggregate write-ins for other invested assets:						
Derivative collateral	$ 16	$ 16	$ -	$ 16	$ -	$ -

NOTES TO FINANCIAL STATEMENTS

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
	December 31, 2016					
Bonds:						
Other than LBASS	$ 23,861	$ 23,761	$ 781	$ 21,724	$ 1,356	$ -
LBASS	$ 1,678	$ 1,615	$ -	$ 1,647	$ 31	$ -
Preferred stocks	$ 94	$ 64	$ -	$ 82	$ 12	$ -
Unaffiliated common stocks	$ 3,431	$ 3,431	$ 3,256	$ 103	$ 72	$ -
Mortgage loans on real estate	$ 281	$ 280	$ -	$ -	$ 281	$ -
Cash equivalents	$ 295	$ 295	$ 15	$ 280	$ -	$ -
Short-term investments	$ 1,560	$ 1,560	$ 2	$ 1,553	$ 5	$ -
Derivatives	$ 19	$ 19	$ -	$ 19	$ -	$ -
Other invested assets:						
LIHTC property investments	$ 233	$ 227	$ -	$ -	$ 233	$ -
Unaffiliated surplus notes	$ -	$ -	$ -	$ -	$ -	$ -
Affiliated surplus notes	$ 25	$ 20	$ -	$ -	$ 25	$ -
Affiliated collateral loans	$ -	$ -	$ -	$ -	$ -	$ -
Securities lending reinvested collateral	$ 1	$ 1	$ -	$ 1	$ -	$ -
Aggregate write-ins for other invested assets:						
Derivative collateral	$ -	$ -	$ -	$ -	$ -	$ -

The fair value of bonds in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of publicly traded bonds in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. Non-publicly traded bonds in Level 2 are valued using a discounted cash flow model that is widely accepted in the financial services industry and uses market observable inputs and inputs derived principally from, or corroborated by, observable market data. The primary inputs to the discounted cash flow model include an interest rate yield curve, as well as published credit spreads for similar assets in markets that are not active that incorporate the credit quality and industry sector of the issuer. The fair value of municipal bonds in Level 3 not rated by third party credit agencies but received an NAIC designation is based on quoted prices for identical or similar assets in markets that exhibit less liquidity relative to those markets supporting Level 2 fair value measurements, contractual cash flows, benchmark yields and credit spreads. The fair value of corporate bonds in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable. Other inputs for corporate bonds include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate the credit quality and industry sector of the issuer. The fair value of LBASS in Level 2 is primarily based on valuation models utilizing quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields, prepayment speeds, collateral performance and credit spreads to determine fair value. The fair value of LBASS in Level 3 is primarily based on non-binding broker quotes received from brokers who are familiar with the investments or internal models with non-market observable inputs.

The fair value of preferred stocks in Levels 2 and 3 is based on valuation methods described in Part A4 of this note.

The fair value of unaffiliated common stocks in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of unaffiliated common stocks in Levels 2 and 3 is based on the valuation methods described in Part A4 of this note.

The fair value of mortgage loans on real estate in Level 3 is based on discounted contractual cash flows, or if the loans are impaired due to credit reasons, the fair value of collateral less costs to sell. Risk adjusted discount rates are selected using current rates at which similar loans would be made to borrowers with similar characteristics, using similar types of properties as collateral.

The fair value of cash equivalents and short-term investments in Level 1 is based on quoted prices or net asset values for identical assets in active markets the Company can access. The fair value of cash equivalents and short-term investments in Level 2 is based on quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. For certain short-term investments, amortized cost is used as the best estimate of fair value. The fair value of short-term investments in Level 3 is primarily based on non-binding broker quotes where the inputs have not been corroborated to be market observable.

The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note. Cash collateral for futures contracts is also included in the derivatives line and the fair value, which is included in Level 2, is based on carrying value due to its short-term nature.

The fair value of LIHTC property investments in Level 3 is based on amortized cost, using the proportional amortization method, which approximates fair value.

The fair value of unaffiliated surplus notes in Level 2 is based upon quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads. The fair value of affiliated surplus notes and collateral loans in Level 3 is based on discounted cash flow calculations using current interest rates for instruments with comparable terms.

The fair value of reinvested collateral from securities lending and collateral related to derivatives in Level 2 is based on carrying value due to its short-term nature.

Financial liabilities

Presented below are the aggregate fair value estimates and statement values of financial instruments:

(in millions)

Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
	September 30, 2017					
Securities lending collateral	$ 582	$ 582	$ -	$ 582	$ -	$ -
Derivatives	$ 23	$ 22	$ 1	$ 22	$ -	$ -

Type of Financial Instrument	Aggregate Fair Value	Statement Value	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
	December 31, 2016					
Securities lending collateral	$ 578	$ 578	$ -	$ 578	$ -	$ -
Derivatives	$ 6	$ 5	$ 1	$ 5	$ -	$ -

The fair value of the liabilities for collateral related to securities lending in Level 2 is based on carrying value due to its short-term nature.

The fair value of free-standing exchange listed derivatives in Level 1 is based on unadjusted quoted prices for identical assets in active markets the Company can access. The fair value of derivatives in Level 2 is based on the valuation methods described in Part A4 of this note.

NOTES TO FINANCIAL STATEMENTS

D. The Company was able to estimate the fair value of all its financial instruments in 2017 and 2016.

22. Events Subsequent

An evaluation of subsequent events was made through November 10, 2017 for the Quarterly Statement issued on November 14, 2017. There were no significant subsequent events requiring adjustment to or disclosure in the financial statements.

23. Reinsurance

A. Unsecured Reinsurance Recoverables

The Company had the following unsecured reinsurance recoverables that exceeded 3% of the Company's policyholders surplus:

($ in millions) Reinsurer	NAIC Group Code	FEIN		September 30, 2017		December 31, 2016
Michigan Catastrophic Claim Association ("MCCA")	0000	AA-9991159	$	2,762	$	2,794
National Flood Insurance Program	0000	AA-9992201	$	1,098	$	235
New Jersey Unsatisfied Claim and Judgment Fund	0000	AA-9991160	$	478	$	491

The MCCA is a mandatory insurance coverage and reinsurance indemnification mechanism for personal injury protection losses that provides indemnification for losses over a retention level that increases every other MCCA fiscal year by the lesser of 6% or the increase in the Consumer Price Index. The retention level will be $555 thousand per claim for the fiscal two-years ending June 30, 2019 compared to $545 thousand per claim for the fiscal two-years ending June 30, 2017. The MCCA is obligated to fund the ultimate liability for member companies (companies actively writing motor vehicle coverage in Michigan and those with runoff policies) qualifying claims and claims expenses. The MCCA operates similar to a reinsurance program and is annually funded by participating member companies (companies actively writing motor vehicle coverage in Michigan) through a per vehicle annual assessment. The MCCA has been legally authorized to annually assess participating member companies pursuant to enabling legislation that describes both the annual determination and assessment. This assessment is recorded as a component of the premiums charged to the Company's customers. These assessments paid to the MCCA provide funds for the indemnification for losses described above. The MCCA is required to assess an amount each year sufficient to cover members' actuarially determined present value of expected payments on lifetime claims of all persons expected to be catastrophically injured in that year, its operating expenses, and adjustments for the amount of excesses or deficiencies in prior assessments. The MCCA prepares statutory-basis financial statements in conformity with accounting practices prescribed or permitted by the State of Michigan Department of Insurance and Financial Services ("MI DOI"). The MI DOI has granted the MCCA a statutory permitted practice that expires in 2019 to discount its liabilities for loss and loss adjustment expense. As of June 30, 2016, the date of its most recent annual financial report, the MCCA had cash and invested assets of $18.48 billion and an accumulated deficit of $1.74 billion. The permitted practice reduced the accumulated deficit by $42.27 billion.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

F. Risk Sharing Provisions of the Affordable Care Act ("ACA")

The Company is not subject to the risk sharing provisions of the ACA.

25. Changes in Incurred Losses and Loss Adjustment Expenses

For a summary of management's policies and methodologies for estimating the liabilities for losses and loss adjustment expenses, please refer to this note in the Annual Statement.

Activity in the reserve for losses and loss adjustment expenses was summarized as follows:

(in millions)		September 30, 2017		December 31, 2016
Balance as of January 1	$	16,426	$	15,505
Incurred related to:				
Current year		15,528		20,340
Prior years		(200)		51
Total incurred		15,328		20,391
Paid related to:				
Current year		9,363		13,214
Prior years		5,246		6,256
Total paid		14,609		19,470
Balance	$	17,145	$	16,426

Incurred losses and loss adjustment expenses represent the sum of paid losses and reserve changes in the calendar year. This expense included net losses from catastrophes of $2.56 billion and $2.50 billion for the nine months ended September 30, 2017 and the year ended December 31, 2016, respectively. Catastrophes are an inherent risk that have contributed to, and will continue to contribute to, material year-to-year fluctuations in the Company's net income and financial position.

The Company calculates and records a single best reserve estimate for losses from catastrophes, in conformance with generally accepted actuarial standards. As a result, management believes that no other estimate is better than the recorded amount. Due to the uncertainties involved, including the factors described above, the ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. Accordingly, management believes that it is not practical to develop a meaningful range for such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were $(200) million and $51 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the nine months ended September 30, 2017 and the year ended December 31, 2016, respectively. These changes were generally the result of ongoing analyses of recent loss development trends. Initial estimates were revised as additional information regarding claims became known.

Anticipated salvage and subrogation of $665 million and $719 million was included as a reduction of loss reserves as of September 30, 2017 and December 31, 2016, respectively.

36. Financial Guaranty Insurance

The Company did not write financial guaranty insurance in 2017 or 2016.

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

1.1 Did the reporting entity experience any material transactions requiring the filing of Disclosure of Material Transactions with the State of Domicile, as required by the Model Act? Yes [ ] No [X]

1.2 If yes, has the report been filed with the domiciliary state? Yes [ ] No [ ]

2.1 Has any change been made during the year of this statement in the charter, by-laws, articles of incorporation, or deed of settlement of the reporting entity? Yes [ ] No [X]

2.2 If yes, date of change:

3.1 Is the reporting entity a member of an Insurance Holding Company System consisting of two or more affiliated persons, one or more of which is an insurer? Yes [X] No [ ]
If yes, complete Schedule Y, Parts 1 and 1A.

3.2 Have there been any substantial changes in the organizational chart since the prior quarter end? Yes [ ] No [X]

3.3 If the response to 3.2 is yes, provide a brief description of those changes.

4.1 Has the reporting entity been a party to a merger or consolidation during the period covered by this statement? Yes [ ] No [X]

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

1 Name of Entity	2 NAIC Company Code	3 State of Domicile

5. If the reporting entity is subject to a management agreement, including third-party administrator(s), managing general agent(s), attorney-in-fact, or similar agreement, have there been any significant changes regarding the terms of the agreement or principals involved? Yes [ ] No [ ] N/A [X]
If yes, attach an explanation.

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2013

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2013

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 05/23/2015

6.4 By what department or departments?
ILLINOIS

6.5 Have all financial statement adjustments within the latest financial examination report been accounted for in a subsequent financial statement filed with Departments? Yes [ ] No [ ] N/A [X]

6.6 Have all of the recommendations within the latest financial examination report been complied with? Yes [ ] No [ ] N/A [X]

7.1 Has this reporting entity had any Certificates of Authority, licenses or registrations (including corporate registration, if applicable) suspended or revoked by any governmental entity during the reporting period? Yes [ ] No [X]

7.2 If yes, give full information:

8.1 Is the company a subsidiary of a bank holding company regulated by the Federal Reserve Board? Yes [ ] No [X]

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

8.3 Is the company affiliated with one or more banks, thrifts or securities firms? Yes [X] No [ ]

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

1 Affiliate Name	2 Location (City, State)	3 FRB	4 OCC	5 FDIC	6 SEC
ALLSTATE DISTRIBUTORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL ADVISORS, LLC	3075 SANDERS ROAD, NORTHBROOK, IL 60062				YES
ALLSTATE FINANCIAL SERVICES, LLC	2920 SOUTH 84TH STREET, LINCOLN, NE 68506				YES
ALLSTATE INVESTMENT MANAGEMENT COMPANY	2775 SANDERS ROAD, NORTHBROOK, IL 60062				YES

GENERAL INTERROGATORIES

9.1 Are the senior officers (principal executive officer, principal financial officer, principal accounting officer or controller, or persons performing similar functions) of the reporting entity subject to a code of ethics, which includes the following standards? Yes [X] No [ ]
(a) Honest and ethical conduct, including the ethical handling of actual or apparent conflicts of interest between personal and professional relationships;
(b) Full, fair, accurate, timely and understandable disclosure in the periodic reports required to be filed by the reporting entity;
(c) Compliance with applicable governmental laws, rules and regulations;
(d) The prompt internal reporting of violations to an appropriate person or persons identified in the code; and
(e) Accountability for adherence to the code.

9.11 If the response to 9.1 is No, please explain:

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]

9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]

9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]

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

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [X] No [ ]

11.2 If yes, give full and complete information relating thereto:
$26,728,750 PLEDGED AS COLLATERAL; $106,213,583 LETTER STOCK OR SECURITIES RESTRICTED TO SALE; $22,921,883 ON DEPOSIT WITH STATE AND $964,409 RELATED TO RESTRICTED PUERTO RICO BONDS.

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $1,154,180,192

13. Amount of real estate and mortgages held in short-term investments: $

14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]

14.2 If yes, please complete the following:

		1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21	Bonds	$	$
14.22	Preferred Stock	$	$
14.23	Common Stock	$ 4,973,156,857	$ 5,541,352,376
14.24	Short-Term Investments	$	$
14.25	Mortgage Loans on Real Estate	$	$
14.26	All Other	$ 516,646,245	$ 487,451,169
14.27	Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 5,489,803,103	$ 6,028,803,545
14.28	Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]

15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:

16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2.	$	582,815,389
16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2	$	582,512,225
16.3 Total payable for securities lending reported on the liability page.	$	581,563,726

17. Excluding items in Schedule E - Part 3 - Special Deposits, real estate, mortgage loans and investments held physically in the reporting entity's offices, vaults or safety deposit boxes, were all stocks, bonds and other securities, owned throughout the current year held pursuant to a custodial agreement with a qualified bank or trust company in accordance with Section 1, III - General Examination Considerations, F. Outsourcing of Critical Functions, Custodial or Safekeeping Agreements of the NAIC Financial Condition Examiners Handbook? Yes [X] No [ ]

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

1 Name of Custodian(s)	2 Custodian Address
BNY MELLON TRUST COMPANY OF ILLINOIS CONTACT: RUTH NELSON 315-414-3179	2 N. LASALLE STREET, SUITE 1020 CHICAGO, IL 60602
CITIBANK N.A. CONTACT: JON TOMAN 312-876-8548	227 W. MONROE STREET- FLOOR 4, CHICAGO, IL 60606

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

1 Name(s)	2 Location(s)	3 Complete Explanation(s)

17.3 Have there been any changes, including name changes, in the custodian(s) identified in 17.1 during the current quarter? Yes [ ] No [X]

17.4 If yes, give full information relating thereto:

1 Old Custodian	2 New Custodian	3 Date of Change	4 Reason

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

1 Name of Firm or Individual	2 Affiliation
ALLSTATE INVESTMENTS, LLC	A
BLACKROCK FINANCIAL MANAGEMENT, INC	U
ARIEL INVESTMENTS, LLC	U

17.5097 For those firms/individuals listed in the table for Question 17.5, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets? Yes [ ] No [X]

17.5098 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 17.5, does the total assets under management aggregate to more than 50% of the reporting entity's assets? Yes [ ] No [X]

17.6 For those firms or individuals listed in the table for 17.5 with an affiliation code of "A" (affiliated) or "U" (unaffiliated), provide the information for the table below.

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQVOKOEYTYOWZE36RV47	IL DOI	DS
107105	BLACKROCK FINANCIAL MANAGEMENT, INC	549300LVXYIVJKE13M84	SEC	DS
108211	ARIEL INVESTMENTS, LLC	5493007TOVD6LN5SJS12	SEC	DS

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

18.2 If no, list exceptions:

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

1. If the reporting entity is a member of a pooling arrangement, did the agreement or the reporting entity's participation change? Yes [ ] No [X] N/A [ ]
   If yes, attach an explanation.

2. Has the reporting entity reinsured any risk with any other reporting entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on the risk, or portion thereof, reinsured? Yes [ ] No [X]
   If yes, attach an explanation.

3.1 Have any of the reporting entity's primary reinsurance contracts been canceled? Yes [ ] No [X]

3.2 If yes, give full and complete information thereto.

4.1 Are any of the liabilities for unpaid losses and loss adjustment expenses other than certain workers' compensation tabular reserves (see Annual Statement Instructions pertaining to disclosure of discounting for definition of " tabular reserves") discounted at a rate of interest greater than zero? Yes [ ] No [X]

4.2 If yes, complete the following schedule:

			TOTAL DISCOUNT				DISCOUNT TAKEN DURING PERIOD			
1 Line of Business	2 Maximum Interest	3 Discount Rate	4 Unpaid Losses	5 Unpaid LAE	6 IBNR	7 TOTAL	8 Unpaid Losses	9 Unpaid LAE	10 IBNR	11 TOTAL
		TOTAL								

5. Operating Percentages:

   5.1 A&H loss percent %

   5.2 A&H cost containment percent %

   5.3 A&H expense percent excluding cost containment expenses %

6.1 Do you act as a custodian for health savings accounts? Yes [ ] No [X]

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

6.3 Do you act as an administrator for health savings accounts? Yes [ ] No [X]

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

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating

NONE

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

Current Year to Date - Allocated by States and Territories

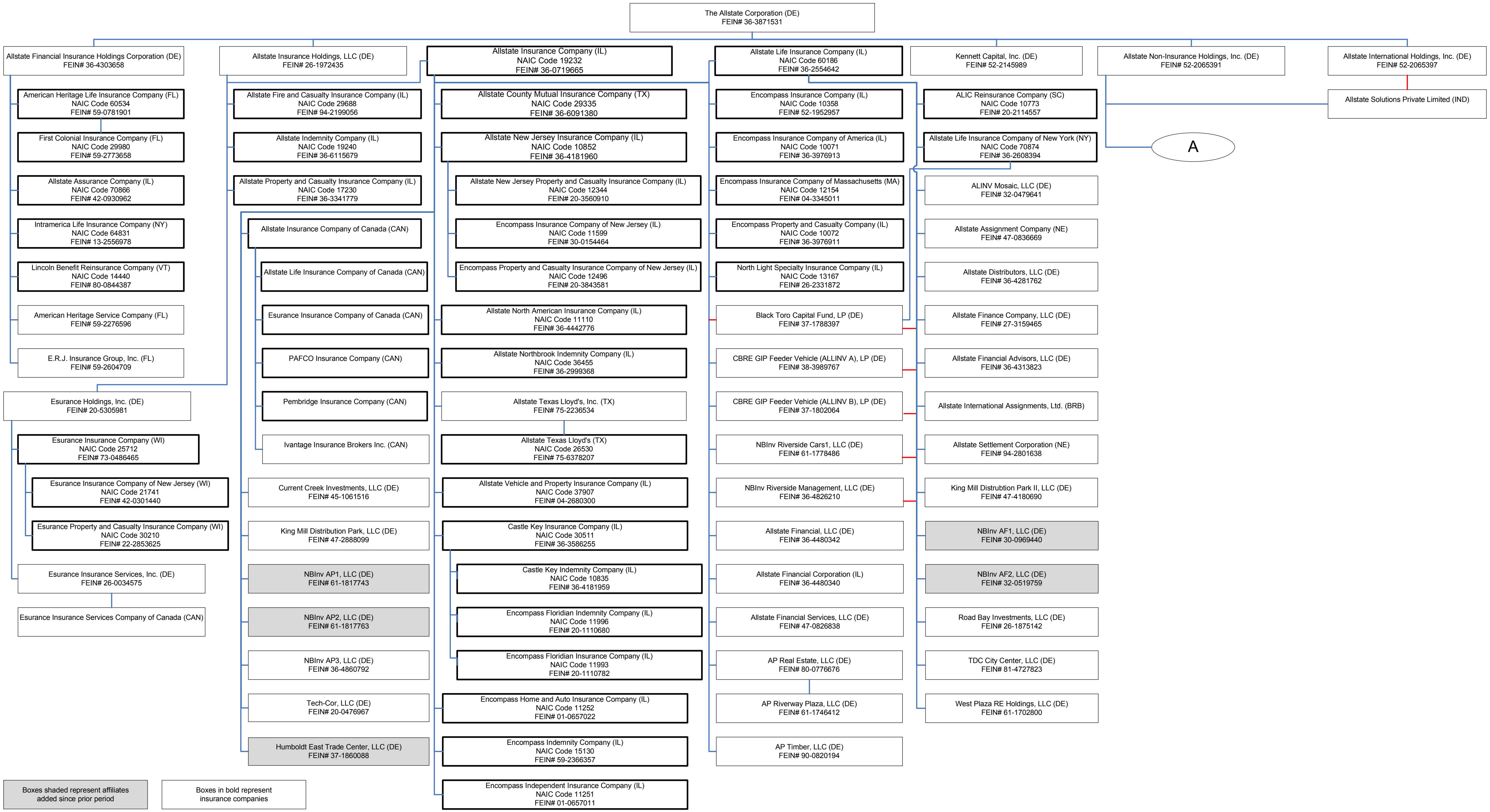
		1	Direct Premiums Written		Direct Losses Paid (Deducting Salvage)		Direct Losses Unpaid	
	States, etc.	Active Status	2 Current Year To Date	3 Prior Year To Date	4 Current Year To Date	5 Prior Year To Date	6 Current Year To Date	7 Prior Year To Date
1.	Alabama AL	L	74,220,468	79,277,144	33,449,208	36,714,189	33,784,792	33,660,077
2.	Alaska AK	L	35,845,434	39,658,843	16,995,329	27,221,123	18,011,870	18,906,160
3.	Arizona AZ	L	37,663,768	41,886,998	19,022,972	21,677,134	23,443,962	25,910,277
4.	Arkansas AR	L	32,027,419	34,834,441	13,853,627	17,282,637	14,065,409	17,209,577
5.	California CA	L	491,213,826	501,618,763	292,239,557	292,113,332	401,661,695	436,771,027
6.	Colorado CO	L	59,474,797	62,582,145	50,394,874	39,560,205	35,231,635	34,992,348
7.	Connecticut CT	L	112,971,350	122,285,996	39,882,411	46,081,467	64,309,030	71,114,932
8.	Delaware DE	L	14,598,347	15,708,869	7,837,039	8,256,381	62,463,053	27,922,167
9.	District of Columbia DC	L	10,212,873	10,868,234	3,720,264	4,179,430	3,338,350	3,200,698
10.	Florida FL	L	372,975,217	395,047,557	195,956,817	199,677,350	355,050,868	313,121,564
11.	Georgia GA	L	168,994,728	177,467,371	94,237,011	88,315,665	107,680,931	86,736,197
12.	Hawaii HI	L	70,027,427	66,518,882	38,351,934	34,210,771	34,183,856	33,142,435
13.	Idaho ID	L	10,571,378	11,562,613	6,092,232	5,337,097	4,984,677	4,796,882
14.	Illinois IL	L	170,330,423	184,429,435	90,506,141	90,975,157	363,748,284	346,360,483
15.	Indiana IN	L	51,981,632	56,335,448	25,409,467	28,010,309	20,136,118	25,890,875
16.	Iowa IA	L	6,385,490	6,953,627	2,938,383	2,328,892	1,960,086	2,755,667
17.	Kansas KS	L	15,428,749	16,867,669	7,253,070	7,942,757	4,012,866	4,954,056
18.	Kentucky KY	L	53,193,353	56,726,950	22,403,046	30,735,389	27,079,957	29,028,181
19.	Louisiana LA	L	219,649,323	228,205,547	116,847,168	185,377,903	88,963,538	376,794,903
20.	Maine ME	L	12,800,669	14,120,795	3,953,980	5,482,294	4,320,096	7,198,030
21.	Maryland MD	L	206,154,526	215,245,726	116,910,853	125,285,133	200,963,980	188,425,031
22.	Massachusetts MA	L	55,988,142	54,225,588	32,775,042	38,569,765	40,005,911	42,437,934
23.	Michigan MI	L	66,633,817	77,504,692	84,568,696	86,196,546	2,475,968,310	2,492,170,996
24.	Minnesota MN	L	21,671,880	23,645,639	11,718,494	10,048,253	22,434,950	24,613,821
25.	Mississippi MS	L	48,530,371	52,552,350	23,170,903	23,614,913	26,849,429	34,813,453
26.	Missouri MO	L	21,664,110	23,236,765	12,752,008	12,541,774	12,860,040	10,368,680
27.	Montana MT	L	4,804,287	5,375,306	1,881,927	4,371,949	7,383,353	4,451,133
28.	Nebraska NE	L	8,898,732	9,640,471	6,082,359	6,635,090	5,157,612	3,444,792
29.	Nevada NV	L	25,017,319	27,013,485	11,877,364	13,766,280	14,422,283	16,241,956
30.	New Hampshire NH	L	15,227,485	16,176,394	5,747,484	7,839,321	11,319,827	14,082,844
31.	New Jersey NJ	N	299,861	7,800	25,761,009	21,239,261	638,202,591	612,708,110
32.	New Mexico NM	L	25,804,551	27,952,668	13,588,122	13,843,070	31,816,029	43,980,878
33.	New York NY	L	824,660,423	873,367,287	445,555,198	484,690,502	1,008,531,018	1,133,194,750
34.	North Carolina NC	L	115,423,539	122,813,750	53,115,344	58,012,381	45,563,676	52,306,032
35.	North Dakota ND	L	10,632,249	10,490,694	4,717,306	7,094,246	4,815,168	4,604,266
36.	Ohio OH	L	113,464,985	120,654,439	47,784,161	57,924,074	94,723,925	77,654,463
37.	Oklahoma OK	L	36,636,120	40,899,245	13,125,476	19,130,849	13,148,186	13,506,890
38.	Oregon OR	L	39,887,953	41,885,997	22,302,147	21,757,079	22,303,444	20,018,799
39.	Pennsylvania PA	L	215,923,779	235,952,936	115,634,811	124,909,764	337,867,671	364,374,941
40.	Rhode Island RI	L	34,045,407	32,585,294	11,840,672	12,839,478	22,991,529	19,808,260
41.	South Carolina SC	L	126,091,952	133,131,592	62,358,333	67,758,839	75,809,257	57,403,824
42.	South Dakota SD	L	4,179,659	3,836,002	1,965,771	2,108,851	3,523,632	4,049,746
43.	Tennessee TN	L	72,994,460	77,465,099	36,840,047	37,590,304	36,286,294	37,299,823
44.	Texas TX	L	77,387,907	81,593,511	138,821,547	111,941,971	863,720,666	53,673,427
45.	Utah UT	L	33,828,885	36,451,478	16,880,608	20,095,318	17,141,383	18,142,904
46.	Vermont VT	L	7,227,042	7,922,126	2,259,642	2,659,768	2,447,894	3,162,134
47.	Virginia VA	L	177,264,808	183,074,708	82,904,494	85,249,982	80,087,611	84,393,110
48.	Washington WA	L	103,270,863	108,787,662	60,087,816	62,227,057	82,563,431	80,363,566
49.	West Virginia WV	L	29,245,127	31,678,035	11,629,227	14,734,689	12,545,716	15,324,638
50.	Wisconsin WI	L	9,993,324	10,434,995	6,691,105	6,421,320	35,166,406	36,322,660
51.	Wyoming WY	L	3,747,747	4,257,275	1,770,489	2,100,820	1,316,619	1,260,117
52.	American Samoa AS	N						
53.	Guam GU	N						
54.	Puerto Rico PR	L						
55.	U.S. Virgin Islands VI	N						
56.	Northern Mariana Islands MP	N						
57.	Canada CAN	L					1,936	725,745
58.	Aggregate Other Alien OT	XXX			59,633	39,880	108,565	133,366
59.	Totals	(a) 51	4,557,167,978	4,812,816,335	2,564,522,619	2,734,718,006	7,916,479,418	7,465,929,626
	DETAILS OF WRITE-INS							
58001.	Other Alien	XXX			59,633	39,880	108,565	133,366
58002.		XXX						
58003.		XXX						
58998.	Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999.	Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX			59,633	39,880	108,565	133,366

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

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

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART



SCHEDULE Y – INFORMATION CONCERNING ACTIVITIES OF INSURER MEMBERS OF A HOLDING COMPANY GROUP
PART 1 – ORGANIZATIONAL CHART

A

- Allstate Non-Insurance Holdings, Inc. (DE) FEIN# 52-2065391
  - Allstate Enterprises, LLC (DE) FEIN# 26-2795066
    - Allstate Motor Club, Inc. (DE) FEIN# 36-3206260
      - Signature Motor Club, Inc. (DE) FEIN# 35-1310961
        - Signature Agency, Inc. (DE) FEIN# 36-4295725
        - Signature Motor Club of California, Inc. (CA) FEIN# 30-0015653
        - Signature's Nationwide Auto Club, Inc. (DE) FEIN# 36-4295727
          - Signature Nationwide Auto Club of California, Inc. (CA) FEIN# 30-0015636
  - Allstate Finance Company Agency Loans, LLC (DE) FEIN# 81-4224530
  - Answer Financial Inc. (DE) FEIN# 95-4613168
    - Insurance Answer Center, LLC (DE) FEIN# 26-1971917
    - Right Answer Insurance Agency, LLC (DE) FEIN# 45-2490045
  - Allstate Global Holdings Limited (GBR)
    - Allstate Northern Ireland Limited (GBR)
    - Arity International Limited (GBR)
  - Allstate Investment Management Company (DE) FEIN# 36-3529322
    - Allstate Short Term Pool, LLC (DE) FEIN# 35-2539608
  - Allstate Investments, LLC (DE) FEIN# 36-4482462
  - Arity, LLC (DE) FEIN# 47-4811398
  - Ivantage Select Agency, Inc. (IL) FEIN# 36-4480339
    - Northeast Agencies, Inc. (NY) FEIN# 16-1239927
  - Pablo Creek Services, Inc. (IL) FEIN# 26-2506568
  - SquareTrade Holding Company, Inc. (DE) FEIN# 45-4123000
    - SquareTrade, Inc. (DE) FEIN# 94-3340669
      - CE Care Plan Corporation (DE) FEIN# 26-3914081
      - Complete Product Care Corporation (DE) FEIN# 26-3914093
      - SquareTrade Insurance Services, Inc. (DE) FEIN# 45-4883784
      - SquareTrade Protection Soluations, Inc. (DE) FEIN# 45-1531873
      - SquareTrade Limited (GBR)
      - SquareTradeGo, Inc. (DE) FEIN# 81-2519511
      - ST International Limited (Guernsey)
      - ST Product Care Corporation (DE) FEIN# 26-3914106

Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					Y	
0008	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0836669				Allstate Assignment Company	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
0008	Allstate Insurance Group	70866	42-0930962				Allstate Assurance Company	IL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29335	36-6091380				Allstate County Mutual Insurance Company	TX	DS	Allstate Insurance Company	Board of Directors		The Allstate Corporation	N	
			36-4281762		0001094466		Allstate Distributors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			26-2795066				Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			27-3159465				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4313823				Allstate Financial Advisors, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			36-4303658				Allstate Financial Insurance Holdings Corporation	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-4480342				Allstate Financial, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29688	94-2199056				Allstate Fire and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Global Holdings Limited	GBR	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	19232	36-0719665		0000314982		Allstate Insurance Company	IL	RE	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
							Allstate Insurance Company of Canada	CAN	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			26-1972435				Allstate Insurance Holdings, LLC	DE	UDP	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
							Allstate International Assignments, Ltd.	BRB	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			52-2065397				Allstate International Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			36-3529322				Allstate Investment Management Company	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4482462		0001206333		Allstate Investments, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60186	36-2554642		0000352736		Allstate Life Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Life Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	70874	36-2608394		0000839759		Allstate Life Insurance Company of New York	NY	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-3206260				Allstate Motor Club, Inc.	DE	NIA	Allstate Enterprises, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12344	20-3560910		0001470270		Allstate New Jersey Property and Casualty Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			52-2065391				Allstate Non-Insurance Holdings, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11110	36-4442776				Allstate North American Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	17230	36-3341779				Allstate Property and Casualty Insurance Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
			94-2801638				Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership	100.000	The Allstate Corporation	N	
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	26530	75-6378207				Allstate Texas Lloyd's	TX	DS	Allstate Texas Lloyd's, Inc.	Ownership	100.000	The Allstate Corporation	N	
			75-2236534				Allstate Texas Lloyd's, Inc.	TX	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	Y	
0008	Allstate Insurance Group	37907	04-2680300				Allstate Vehicle and Property Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			59-2276596				American Heritage Service Company	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			95-4613168				Answer Financial Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			80-0776676				AP Real Estate, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	

SCHEDULE Y
PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Group Code	Group Name	NAIC Company Code	ID Number	Federal RSSD	CIK	Name of Securities Exchange if Publicly Traded (U.S. or International)	Names of Parent, Subsidiaries Or Affiliates	Domiciliary Location	Relationship to Reporting Entity	Directly Controlled by (Name of Entity/Person)	Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	If Control is Ownership Provide Percentage	Ultimate Controlling Entity(ies)/Person(s)	Is an SCA Filing Required? (Y/N)	*
			61-1746412				AP Riverway Plaza, LLC	DE	DS	AP Real Estate, LLC	Ownership	100.000	The Allstate Corporation	N	
			90-0820194				AP Timber, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Arity International Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Insurance Company	Ownership	47.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company	Ownership	37.500	The Allstate Corporation	N	
			37-1788397				Black Toro Capital Fund, LP	DE	DS	Allstate Life Insurance Company of New York	Ownership	10.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10835	36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30511	36-3586255				Castle Key Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			38-3989767				CBRE GIP Feeder Vehicle (ALLINV A), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Insurance Company	Ownership	51.000	The Allstate Corporation	N	
			37-1802064				CBRE GIP Feeder Vehicle (ALLINV B), LP	DE	DS	Allstate Life Insurance Company	Ownership	49.000	The Allstate Corporation	N	
			26-3914081				CE Care Plan Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914093				Complete Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1061516				Current Creek Investments, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11993	20-1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11252	01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	15130	59-2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12154	04-3345011				Encompass Insurance Company of Massachusetts	MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	11599	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	10072	36-3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	12496	20-3843581				Encompass Property and Casualty Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	DE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
							Esurance Insurance Services Company of Canada	CAN	NIA	Esurance Insurance Services, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	30210	22-2853625				Esurance Property and Casualty Insurance Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			37-1860088				Humboldt East Trade Center, LLC	DE	DS	Allstate Insurance Company	Ownership	95.000	The Allstate Corporation	N	
			26-1971917				Insurance Answer Center, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	64831	13-2556978				Intramerica Life Insurance Company	NY	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
							Ivantage Insurance Brokers Inc.	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			36-4480339				Ivantage Select Agency, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			52-2145989				Kennett Capital, Inc.	DE	NIA	The Allstate Corporation	Ownership	100.000	The Allstate Corporation	N	
			47-2888099				King Mill Distribution Park, LLC	DE	DS	Allstate Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
0008	Allstate Insurance Group	14440	80-0844387				Lincoln Benefit Reinsurance Company	VT	IA	Allstate Financial Insurance Holdings Corporation	Ownership	100.000	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			36-4826210				NB Riverside Management, LLC	DE	DS	Allstate Life Insurance Company	Ownership	45.000	The Allstate Corporation	N	
			30-0969440				NBInv AF1, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0519759				NBInv AF2, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817743				NBInv AP1, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1817763				NBInv AP2, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4860792				NBInv AP3, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0008	Allstate Insurance Group	13167	26-2331872				North Light Specialty Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			16-1239927				Northeast Agencies, Inc.	NY	NIA	Ivantage Select Agency, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-2506568				Pablo Creek Services, Inc.	IL	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
							PAFCO Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
							Pembridge Insurance Company	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	
			45-2490045				Right Answer Insurance Agency, LLC	DE	NIA	Answer Financial Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-1875142				Road Bay Investments, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			36-4295725				Signature Agency, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			35-1310961				Signature Motor Club, Inc.	DE	NIA	Allstate Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015653				Signature Motor Club of California, Inc.	CA	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			30-0015636				Signature Nationwide Auto Club of California, Inc.	CA	NIA	Signature's Nationwide Auto Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			36-4295727				Signature's Nationwide Auto Club, Inc.	DE	NIA	Signature Motor Club, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-2519511				SquareTradeGo, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4123000				SquareTrade Holding Company, Inc.	DE	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
			94-3340669				SquareTrade, Inc.	DE	NIA	SquareTrade Holding Company, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-4883784				SquareTrade Insurance Services, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							SquareTrade Limited	GBR	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			45-1531873				SquareTrade Protection Solutions, Inc.	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
							ST International Limited	GGY	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			61-1702800				West Plaza RE Holdings, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	

Asterisk	Explanation

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	699,581	3,260,622	466.1	(9.8)
2.	Allied Lines	191,867,940	1,029,597,621	536.6	236.0
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	1,551,490,718	714,186,697	46.0	41.8
5.	Commercial multiple peril	175,868,387	106,118,942	60.3	65.6
6.	Mortgage guaranty				
8.	Ocean marine	405,693	650,010	160.2	7.2
9.	Inland marine	41,581,522	13,009,100	31.3	33.4
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	849,586	(1,311)	(0.2)	6.4
13.	Group accident and health				
14.	Credit accident and health				
15.	Other accident and health				
16.	Workers' compensation	(3,978)	(1,954,893)	49,142.6	5,377.0
17.1	Other liability - occurrence	61,941,036	37,472,542	60.5	88.8
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	539,954	59,329,453	10,987.9	1,149.3
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	1,251,674,901	800,238,963	63.9	66.2
19.3,19.4	Commercial auto liability	175,904,605	107,970,669	61.4	86.6
21.	Auto physical damage	1,153,004,293	444,933,095	38.6	42.1
22.	Aircraft (all perils)				
23.	Fidelity	8,237	63,168	766.9	49.5
24.	Surety	2,164			
26.	Burglary and theft		20,905		
27.	Boiler and machinery	2,954,139	1,312,342	44.4	58.3
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	1,635,324	309	0.0	
35.	Totals	4,610,424,101	3,316,208,233	71.9	59.7
	DETAILS OF WRITE-INS				
3401.	Identity theft	1,635,324	309	0.0	
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	1,635,324	309	0.0	

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	256,653	689,478	346,600
2.	Allied Lines	79,758,520	198,385,408	212,169,243
3.	Farmowners multiple peril			
4.	Homeowners multiple peril	556,964,695	1,518,820,029	1,606,671,458
5.	Commercial multiple peril	55,917,069	168,685,760	184,450,930
6.	Mortgage guaranty			
8.	Ocean marine	139,887	440,519	510,558
9.	Inland marine	14,773,338	42,812,117	45,870,818
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	312,113	808,294	893,436
13.	Group accident and health			
14.	Credit accident and health			
15.	Other accident and health			
16.	Workers' compensation	(3,978)	(3,978)	(68,202)
17.1	Other liability - occurrence	22,605,706	64,065,639	62,506,730
17.2	Other liability - claims-made			
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	141,297	491,501	637,584
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	406,480,885	1,233,235,786	1,323,725,056
19.3,19.4	Commercial auto liability	54,528,598	176,163,292	178,559,548
21.	Auto physical damage	382,422,671	1,148,024,889	1,191,405,494
22.	Aircraft (all perils)			
23.	Fidelity	3,452	7,978	10,837
24.	Surety	520	2,415	2,415
26.	Burglary and theft			
27.	Boiler and machinery	958,676	2,951,979	3,393,119
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business	591,996	1,586,872	1,730,711
35.	Totals	1,575,852,097	4,557,167,978	4,812,816,335
	DETAILS OF WRITE-INS			
3401.	Identity theft	591,996	1,586,872	1,730,711
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)	591,996	1,586,872	1,730,711

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

	1	2	3	4	5	6	7	8	9	10	11	12	13
Years in Which Losses Occurred	Prior Year-End Known Case Loss and LAE Reserves	Prior Year-End IBNR Loss and LAE Reserves	Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	2017 Loss and LAE Payments on Claims Reported as of Prior Year-End	2017 Loss and LAE Payments on Claims Unreported as of Prior Year-End	Total 2017 Loss and LAE Payments (Cols. 4+5)	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	Q.S. Date IBNR Loss and LAE Reserves	Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2014 + Prior	4,401,851	1,681,221	6,083,072	1,174,026	62,893	1,236,919	3,398,939	46,606	1,422,246	4,867,790	171,114	(149,477)	21,637
2. 2015	2,599,791	617,260	3,217,052	904,933	79,116	984,049	1,717,416	83,675	411,064	2,212,155	22,558	(43,405)	(20,848)
3. Subtotals 2015 + Prior	7,001,642	2,298,482	9,300,124	2,078,959	142,009	2,220,968	5,116,355	130,281	1,833,309	7,079,946	193,672	(192,882)	790
4. 2016	5,665,297	1,460,388	7,125,685	2,571,829	453,606	3,025,436	2,772,130	324,150	803,020	3,899,300	(321,337)	120,387	(200,950)
5. Subtotals 2016 + Prior	12,666,939	3,758,870	16,425,809	4,650,788	595,616	5,246,404	7,888,485	454,431	2,636,329	10,979,245	(127,666)	(72,495)	(200,160)
6. 2017	XXX	XXX	XXX	XXX	9,362,965	9,362,965	XXX	4,587,064	1,578,419	6,165,482	XXX	XXX	XXX
7. Totals	12,666,939	3,758,870	16,425,809	4,650,788	9,958,581	14,609,369	7,888,485	5,041,495	4,214,747	17,144,727	(127,666)	(72,495)	(200,160)
8. Prior Year-End Surplus As Regards Policyholders	15,559,948										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. (1.0)	2. (1.9)	3. (1.2)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (1.3)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

		Response
1.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC with this statement?	NO
2.	Will Supplement A to Schedule T (Medical Professional Liability Supplement) be filed with this statement?	NO
3.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO
4.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC with this statement?	NO

Explanations:

1.

2.

3.

4.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490] — 1 9 2 3 2 2 0 1 7 4 9 0 0 0 0 0 3
2. Supplement A to Schedule T [Document Identifier 455] — 1 9 2 3 2 2 0 1 7 4 5 5 0 0 0 0 3
3. Medicare Part D Coverage Supplement [Document Identifier 365] — 1 9 2 3 2 2 0 1 7 3 6 5 0 0 0 0 3
4. Director and Officer Supplement [Document Identifier 505] — 1 9 2 3 2 2 0 1 7 5 0 5 0 0 0 0 3

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
2504. Accounts receivable from sale of securities	3,890,000		3,890,000	
2505. MCCA refund	1,678,561		1,678,561	465,370
2506. OPEB prepaid benefits	97,618,500	97,618,500		
2507. Advances	33,260,372	33,260,372		
2597. Summary of remaining write-ins for Line 25 from overflow page	136,447,433	130,878,872	5,568,561	465,370

Additional Write-ins for Liabilities Line 25

	1 Current Statement Date	2 December 31, Prior Year
2504. Deposit for assumed reinsurance from CNA	15,966,677	17,534,952
2505. Derivative cash	504,871	551,195
2506. Securities lending	354,197	94,885
2507. Retroactive reinsurance reserve ceded	(5,643,211)	(5,841,252)
2508. Commitment to invest in limited partnership - letter of credit		22,500,000
2597. Summary of remaining write-ins for Line 25 from overflow page	11,182,534	34,839,780

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	346,202,856	343,533,133
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		19,727,023
	2.2 Additional investment made after acquisition	8,771,398	12,893,829
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals	36,989	94,648
5.	Deduct amounts received on disposals	36,989	1,358,389
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		736,259
8.	Deduct current year's depreciation	21,364,876	27,951,129
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	333,609,377	346,202,856
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	333,609,377	346,202,856

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	280,368,276	295,717,767
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	57,290,000	124,863,921
	2.2 Additional investment made after acquisition		6,961,079
3.	Capitalized deferred interest and other		
4.	Accrual of discount		37,582
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	3,457,867	147,203,611
8.	Deduct amortization of premium and mortgage interest points and commitment fees		8,463
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	334,200,409	280,368,276
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	334,200,409	280,368,276
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	334,200,409	280,368,276

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	3,661,408,135	3,266,999,373
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	320,801,891	382,372,022
	2.2 Additional investment made after acquisition	423,474,768	476,328,302
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	182,654,293	45,337,718
6.	Total gain (loss) on disposals	(4,090,767)	(5,643,233)
7.	Deduct amounts received on disposals	403,247,087	436,873,227
8.	Deduct amortization of premium and depreciation	29,990,485	39,252,592
9.	Total foreign exchange change in book/adjusted carrying value	9,536,789	7,381,839
10.	Deduct current year's other than temporary impairment recognized	9,356,366	35,242,066
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,151,191,172	3,661,408,135
12.	Deduct total nonadmitted amounts	11,026,455	24,930,926
13.	Statement value at end of current period (Line 11 minus Line 12)	4,140,164,717	3,636,477,209

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	33,843,869,861	32,739,348,836
2.	Cost of bonds and stocks acquired	21,703,919,985	24,248,720,289
3.	Accrual of discount	24,626,320	32,127,499
4.	Unrealized valuation increase (decrease)	812,594,332	722,389,864
5.	Total gain (loss) on disposals	276,807,790	129,270,089
6.	Deduct consideration for bonds and stocks disposed of	19,942,090,324	23,754,345,023
7.	Deduct amortization of premium	94,959,710	120,567,156
8.	Total foreign exchange change in book/adjusted carrying value	67,599,632	(9,242,198)
9.	Deduct current year's other than temporary impairment recognized	50,928,051	143,832,340
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	36,641,439,834	33,843,869,861
11.	Deduct total nonadmitted amounts	5,804,722	5,138,113
12.	Statement value at end of current period (Line 10 minus Line 11)	36,635,635,113	33,838,731,748

SCHEDULE D - PART 1B

Showing the Acquisitions, Dispositions and Non-Trading Activity
During the Current Quarter for all Bonds and Preferred Stock by NAIC Designation

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	14,189,415,011	10,791,579,911	11,111,296,444	177,447,326	13,821,867,130	14,189,415,011	14,047,145,804	13,276,888,080
2. NAIC 2 (a)	7,937,297,299	1,911,501,418	1,202,920,696	(213,948,854)	7,829,328,403	7,937,297,299	8,431,929,167	8,055,748,473
3. NAIC 3 (a)	3,389,891,884	309,342,985	722,509,678	4,296,193	3,461,506,929	3,389,891,884	2,981,021,384	3,490,244,767
4. NAIC 4 (a)	2,387,925,273	644,125,253	566,158,731	(31,996,389)	2,338,354,036	2,387,925,273	2,433,895,407	2,153,675,531
5. NAIC 5 (a)	205,120,117	41,991,464	50,929,532	43,730,999	243,024,790	205,120,117	239,913,047	224,493,484
6. NAIC 6 (a)	22,277,939	44,127,212	45,997,990	2,027,975	28,761,460	22,277,939	22,435,137	30,051,183
7. Total Bonds	28,131,927,523	13,742,668,241	13,699,813,069	(18,442,749)	27,722,842,749	28,131,927,523	28,156,339,946	27,231,101,517
PREFERRED STOCK								
8. NAIC 1								7,030
9. NAIC 2	30,571,507		12,884	15,450,409	28,138,362	30,571,507	46,009,031	20,330,284
10. NAIC 3	32,627,496	7,365,000	3,682,000	(16,052,496)	32,631,365	32,627,496	20,258,000	31,895,790
11. NAIC 4								
12. NAIC 5	11,632,500				11,632,500	11,632,500	11,632,500	11,632,500
13. NAIC 6								
14. Total Preferred Stock	74,831,502	7,365,000	3,694,884	(602,087)	72,402,227	74,831,502	77,899,531	63,865,604
15. Total Bonds and Preferred Stock	28,206,759,026	13,750,033,241	13,703,507,953	(19,044,837)	27,795,244,976	28,206,759,026	28,234,239,477	27,294,967,121

(a) Book/Adjusted Carrying Value column for the end of the current reporting period includes the following amount of short-term and cash equivalent bonds by NAIC designation:

NAIC 1 $ 369,356,258 ; NAIC 2 $ 291,075,155 ; NAIC 3 $ 4,994,950 NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	539,459,113	XXX	539,737,708	470,852	66,873

SCHEDULE DA - VERIFICATION

Short-Term Investments

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,559,844,993	189,495,955
2.	Cost of short-term investments acquired	19,778,511,504	14,136,194,590
3.	Accrual of discount	92,723	624,610
4.	Unrealized valuation increase (decrease)	293,815	(275,034)
5.	Total gain (loss) on disposals	(382,478)	(90,904)
6.	Deduct consideration received on disposals	20,797,345,860	12,763,218,980
7.	Deduct amortization of premium	1,555,584	2,872,034
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		13,208
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	539,459,113	1,559,844,993
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	539,459,113	1,559,844,993

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	7,018,146
2.	Cost Paid/(Consideration Received) on additions	(35,116,266)
3.	Unrealized Valuation increase/(decrease)	(5,340,191)
4.	Total gain (loss) on termination recognized	7,474,545
5.	Considerations received/(paid) on terminations	(32,313,569)
6.	Amortization	(2,061)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	(18,832,801)
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(12,485,059)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(12,485,059)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)				6,944,050
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)				3,751,417
3.1	Add:				
	Change in variation margin on open contracts - Highly Effective Hedges				
	3.11 Section 1, Column 15, current year to date minus	3,863,060			
	3.12 Section 1, Column 15, prior year	(2,015,268)	5,878,328		
	Change in variation margin on open contracts - All Other				
	3.13 Section 1, Column 18, current year to date minus	(297,370)			
	3.14 Section 1, Column 18, prior year	7,045	(304,415)	5,573,913	
3.2	Add:				
	Change in adjustment to basis of hedged item				
	3.21 Section 1, Column 17, current year to date minus				
	3.22 Section 1, Column 17, prior year				
	Change in amount recognized				
	3.23 Section 1, Column 19, current year to date minus	3,565,690			
	3.24 Section 1, Column 19, prior year	(2,008,223)	5,573,913	5,573,913	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year		6,957,888		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item				
	4.22 Amount recognized	8,966,111	8,966,111		
4.3	Subtotal (Line 4.1 minus Line 4.2)				(2,008,223)
5.	Dispositions gains (losses) on contracts terminated in prior year:				
	5.1 Total gain (loss) recognized for terminations in prior year				2,008,223
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)				10,695,467
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				10,695,467

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of Current Statement Date

Replication (Synthetic Asset) Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Designation or Other Description	Book/Adjusted Carrying Value	Fair Value
81607#AE3	BASONAHK7 8.743263 SEK / 1 USD due 43047, FX FORWARDattached to Cash Security-TREASURY NOTE	1FE	8,900,000	8,888,714	9,531,865	05/04/2017	11/08/2017	BASONAHK7 8.743263 SEK / 1 USD		651,338	912828-XU-9	TREASURY NOTE	1	8,888,714	8,880,527
98914*AJ8	BASONFL62 13.61262 ZAR / 1 USD due 43059, FX FORWARDattached to Cash Security-TREASURY NOTE	1FE	20,679,340	20,653,116	20,642,626	05/17/2017	11/20/2017	BASONFL62 13.61262 ZAR / 1 USD		8,532	912828-XU-9	TREASURY NOTE	1	20,653,116	20,634,094
98914*AJ8	BASONFLQ8 13.546 ZAR / 1 USD due 43059, FX FORWARDattached to Cash Security-TREASURY NOTE	1FE	6,319,578	6,311,564	6,277,475	05/17/2017	11/20/2017	BASONFLQ8 13.546 ZAR / 1 USD		(28,275)	912828-XU-9	TREASURY NOTE	1	6,311,564	6,305,751
PENDING	Z929ZVDN2 due 43084, OPTIONattached to Cash Security-TREASURY NOTE	1FE	92,500	2,775,392	2,257,148	06/09/2017	12/15/2017	Z929ZVDN2	2,682,500	2,164,500	912828-W6-3	TREASURY NOTE	1	92,892	92,648
680665B#2	BASONXUCO due 44732, CDSattached to Cash Security-BANK OF AMERICA CORP	3FE	4,500,000	4,369,142	4,441,967	06/28/2017	06/20/2022	BASONXUCO	(130,858)	(15,647)	06051G-FZ-7	BANK OF AMERICA CORP	2FE	4,500,000	4,457,615
65527#AD5	BASOP7FH1 7.98845 NOK / 1 USD due 43126, FX FORWARDattached to Cash Security-TREASURY NOTE	1FE	33,000,000	32,968,265	32,993,204	07/24/2017	01/26/2018	BASOP7FH1 7.98845 NOK / 1 USD		208,463	912828-XR-6	TREASURY NOTE	1	32,968,265	32,784,741
PENDING	BASOPRB73 6.60089 CNH / 1 USD due 43167, FX FORWARDattached to Cash Security-TREASURY NOTE	1FE	1,666,666	1,664,552	1,636,101	09/06/2017	03/08/2018	BASOPRB73 6.60089 CNH / 1 USD		(26,918)	912828-XU-9	TREASURY NOTE	1	1,664,552	1,663,019
PENDING	BASOPU1D4 18.15244 MXN / 1 USD due 43179, FX FORWARDattached to Cash Security-TREASURY NOTE	1FE	1,400,000	1,398,225	1,360,592	09/15/2017	03/20/2018	BASOPU1D4 18.15244 MXN / 1 USD		(36,345)	912828-XU-9	TREASURY NOTE	1	1,398,225	1,396,937
PENDING	FUTURE RUSSELL 2000 EMINI DEC 17 due 43084, FUTUREattached to Cash Security-TREASURY NOTE	1FE	29,250	28,868	37,623	09/12/2017	12/15/2017	FUTURE RUSSELL 2000 EMINI DEC 17		8,775	912828-2S-8	TREASURY NOTE	1	28,868	28,848
94106LF#1	CDS BAS03J4L2 ON WMI 100 03/20/2018 due 43179, CDSattached to Cash Security-GENZYME CORP-GENL DIVISN	2FE	10,000,000	10,303,397	10,825,990	02/22/2013	03/20/2018	CDS BAS03J4L2 ON WMI 100 03/20/2018	4,496	43,570	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10,298,900	10,782,420
416515F*0	CDS BAS053G08 ON HIG 100 09/20/2018 due 43363, CDSattached to Cash Security-HARTFORD CONN	2FE	4,175,000	4,768,539	4,703,472	07/09/2013	09/20/2018	CDS BAS053G08 ON HIG 100 09/20/2018	(6,660)	38,619	416415-HU-4	HARTFORD CONN	1FE	4,775,199	4,664,853
416515F*0	CDS BAS053G08 ON HIG 100 09/20/2018 due 43363, CDSattached to Cash Security-HARTFORD CONN	2FE	5,825,000	6,715,497	6,566,173	07/09/2013	09/20/2018	CDS BAS053G08 ON HIG 100 09/20/2018	(9,293)	53,881	416415-HV-2	HARTFORD CONN	1FE	6,724,790	6,512,292
9999999 - Totals				100,845,270	101,274,237	XXX	XXX	XXX	2,540,185	3,070,493	XXX	XXX	XXX	98,305,085	98,203,743

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year To Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	25	163,355,954	21	137,991,379	23	143,192,662			25	163,355,954
2. Add: Opened or Acquired Transactions	15	89,823,074	14	80,572,255	7	71,913,303			36	242,308,632
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	2,119	XXX	3,569,620	XXX	6,932	XXX		XXX	3,578,671
4. Less: Closed or Disposed of Transactions	19	115,110,798	12	75,758,569	18	114,192,984			49	305,062,351
5. Less: Positions Disposed of for Failing Effectiveness Criteria										
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	78,971	XXX	3,182,022	XXX	74,643	XXX		XXX	3,335,636
7. Ending Inventory	21	137,991,379	23	143,192,662	12	100,845,271			12	100,845,271

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	(12,485,059)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	14,558,527	
3.	Total (Line 1 plus Line 2)		2,073,469
4.	Part D, Section 1, Column 5	24,391,322	
5.	Part D, Section 1, Column 6	(17,769,266)	
6.	Total (Line 3 minus Line 4 minus Line 5)		(4,548,588)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(11,963,525)	
8.	Part B, Section 1, Column 13	11,140	
9.	Total (Line 7 plus Line 8)		(11,952,385)
10.	Part D, Section 1, Column 8	10,834,252	
11.	Part D, Section 1, Column 9	(18,238,050)	
12	Total (Line 9 minus Line 10 minus Line 11)		(4,548,588)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	26,787,226	
14.	Part B, Section 1, Column 20	9,206,300	
15.	Part D, Section 1, Column 11	35,993,526	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	295,121,191	659,928,522
2.	Cost of cash equivalents acquired	6,454,488,611	29,612,811,987
3.	Accrual of discount	1,970,899	3,612,910
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(32,874)	(11,867)
6.	Deduct consideration received on disposals	6,509,090,855	29,981,191,182
7.	Deduct amortization of premium	6,258	29,177
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	242,450,715	295,121,191
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	242,450,715	295,121,191

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	Location 2	Location 3	4	5	6	7	8	9
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Home Office Buildings	Northbrook	IL	05/01/1965	VARIOUS				2,028,897
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967	VARIOUS				27,593
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968	VARIOUS				260,650
Tech-Cor Training Center	Wheeling	IL	01/01/1973	VARIOUS				96,192
Greenfield Data Center	Rochelle	IL	11/29/2007	VARIOUS				3,442
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998	VARIOUS				399,663
West Plaza Building	Northbrook	IL	05/01/1986	VARIOUS				3,295,735
0199999. Acquired by Purchase								6,112,171
0399999 - Totals								6,112,171

SCHEDULE A - PART 3

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

1	Location 2	Location 3	4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances 9	10	11	12	13	14	15	16	17	18	19	20
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improve-ments and Changes in Encum-brances	Book/ Adjusted Carrying Value Less Encum-brances Prior Year	Current Year's Depre-ciation	Current Year's Other Than Temporary Impairment Recognized	Current Year's Change in Encum-brances	Total Change in Book/ Adjusted Carrying Value (11-9-10)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encum-brances	Taxes, Repairs and Expenses Incurred
New Lost Rabbit, LLC	Madison	MS	10/13/2016	Lushommi, LLC										3,967		3,967	3,967		
0199999. Property Disposed														3,967		3,967	3,967		
0399999 - Totals														3,967		3,967	3,967		

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
123603	AUSTIN	TX		07/28/2017	3.670	10,000,000		15,398,551
123601	ORLANDO	FL		08/01/2017	3.550	28,500,000		38,871,039
0599999. Mortgages in good standing - Commercial mortgages-all other						38,500,000		54,269,590
0899999. Total Mortgages in good standing						38,500,000		54,269,590
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						38,500,000		54,269,590

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
123333	CLEVELAND	OH		09/30/2011		95,185							95,185	95,185			
123346	WINSTON SALEM	NC		10/13/2011		157,766							157,766	157,766			
123351	AUSTIN	TX		11/16/2011		75,985							75,985	75,985			
123359	BURLINGAME	CA		11/04/2011		143,129							143,129	143,129			
123370	MARLTON	NJ		02/23/2012		84,449							84,449	84,449			
123371	STOUGHTON	MA		02/03/2012		50,135							50,135	50,135			
123525	EDINA	MN		04/10/2015		274,898							274,898	274,898			
123580	LAKEWOOD	CO		10/31/2016		144,980							144,980	144,980			
123600	SEATTLE	WA		06/30/2017		407,506							407,506	407,506			
0299999. Mortgages with partial repayments						1,434,032							1,434,032	1,434,032			
0599999 - Totals						1,434,032							1,434,032	1,434,032			

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group		02/14/2011	2		71,999		1,903,680	1.750
1399999. Joint Venture Interests - Fixed Income - Unaffiliated									71,999		1,903,680	XXX
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL		02/02/2017	3		2,129,812		20,881,454	0.860
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL		09/26/2016	3		5,394,000		13,602,800	0.980
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3		30,302		648,127	3.170
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3		450,072		20,448,567	2.110
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017	3		414,800		41,273,536	0.990
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY	Apollo Management		01/28/2008	3		104,726		2,271,107	0.210
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS		08/14/2015	3		1,694,051		7,625,933	0.360
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC		11/05/2012			580,485		7,883,288	0.700
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3		152,234		24,254,778	3.260
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN		12/14/2011			127,684		8,536,450	3.700
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group		12/22/2011	3		64,231		2,690,317	16.300
000000-00-0	BACH CO-INVESTMENT LP 2	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA		08/22/2017	3	14,832,016			6,185,484	10.500
000000-00-0	BASALT INFRASTRUCTURE PARTNERS LP	St Peter Port	GGY	BASALT INFRASTRUCTURE PARTNERS		03/14/2013	3		1,504,302		1,535,489	4.050
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital		08/23/2012	3		43,897		746,670	1.120
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital		12/04/2015			4,938,834		2,414,725	15.550
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP	New York	NY	Blackstone Group		01/30/2006	3		63		309,974	0.040
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group		04/18/2007	3		40		457,000	0.020
000000-00-0	BOPA1 LP	NEW YORK	NY	BLACKROCK		07/21/2016			10,600,100		97,156,504	66.500
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT		07/07/2016	3		1,101,089		33,739,495	0.330
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital		12/22/2011	3		43,253		47,879	1.540
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors		01/17/2014	3		2,761,727		3,044,597	0.410
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES		11/16/2015			195,412		8,606,782	7.500
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017			1,885,159		23,379,845	8.650
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC		10/14/2016	3		5,014,442		2,592,548	49.230
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners		12/30/2013	2		1,324,369		7,487,182	5.250
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3		2,267,773		1,546,094	14.880
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners		03/07/2011	2		1,174,500		4,229,589	1.820
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014			371,199		4,736,132	0.650
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT		12/01/2006	3		4,689		200,015	0.160
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS		06/26/2015	3		427,241		9,123,999	1.240
000000-00-0	EXCELLERE CAPITAL FUND II	Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	3		1,374,596		6,126,107	3.600
000000-00-0	EXCELLERE CAPITAL FUND III	DENVER	CO	EXCELLERE PARTNERS LLC		10/03/2016	3		311,577		25,326,415	4.130
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD		10/11/2005	3		860		792,830	6.560
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3		5,504		966,900	3.210
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH	FL	Fitness Capital Partners		05/28/2014	3		6,794			7.130
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners		12/22/2011	3		1,367,715		1,903,000	1.110
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital		02/29/2016			2,896,159		24,589,162	2.770
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT		11/14/2013			8,211,932		46,439,529	99.010
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC		05/10/2017	3		544,444		196,222	1.940
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR		09/02/2014	3		6,787,500		8,043,494	1.150
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital		10/03/2011	3		203,988		6,729,172	9.140
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013			6		1,583,639	0.940
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest		07/12/2012			309,700		2,389,580	13.050
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co		06/27/2012	3		715,145		2,997,178	7.930
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3		18,796		86,684	2.400
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3		48,687		392,565	1.450
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO.		08/17/2006	3		527,056		225,600	0.360
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.		06/18/2010			352,599		2,114,547	2.610
000000-00-0	LIVINGBRIDGE 6 LP	LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3		919,468		20,107,480	2.680
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP		06/28/2017			622,787		20,351,786	31.930
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3		52,095		9,734,961	1.230
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO	CA	Main Post Partners		03/15/2016			360,417		26,429,002	10.430
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners		04/17/2013			11,541		1,205,490	0.570
000000-00-0	MIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3		2,930,547		8,057,704	74.990
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	6,963,799			20,780,700	6.900
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP	SAN FRANCISCO	CA	Main Post Partners		02/10/2016			74,185			58.330
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS		11/05/2014	3		2,014,083		8,022,498	0.410
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP		07/22/2013			220,166		4,501,221	2.920
000000-00-0	NGP XI MIDSTREAM COINVEST LLC	IRVING	TX	NATURAL GAS PARTNERS		10/27/2016			226,481		2,674,383	5.000
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia		03/18/2013			119,942		862,903	0.150
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT	Oak Hill Partners		12/22/2011	3		91,541		667,144	0.410

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3	3,031,771			27,489,207	1.130
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners		08/27/2004	3		2,285		1,694,339	2.160
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners		12/10/2008	3		16,079		3,310,984	0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3		1,777,440		8,623,496	0.820
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS		09/06/2017	3	14,000,000				8.000
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014			2,452,136		7,062,158	1.630
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3		14,172			8.420
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos		08/29/2011			530,400		7,751,167	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos		10/16/2008			46,883		501,428	1.170
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016			4,125,766		28,010,932	0.550
000000-00-0	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS		11/10/2016			2,269,607			21.430
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3		16,967		733,812	0.120
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2		10,314		1,135,340	1.290
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP		12/20/2012	2		233,877		3,117,076	2.370
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2		1,734,402		13,870,234	0.910
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3	23,937,737			3,188,415	5.000
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3	1,897,853			28,028,173	0.850
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	TX	Quantum Energy Partners		04/25/2016	3		8,819,583		3,438,891	5.710
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners		12/28/2011	3		1,959		131,512	1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P.	MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3		225,673		8,405,913	6.350
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners		10/22/2007	3		23,745		1,182,644	0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3		5,240,286		7,956,140	0.350
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners		08/26/2011	3		52,136		1,760,148	4.580
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3		3,845,538		9,141,642	2.560
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS		08/15/2017	3	2,133,453				0.710
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	15,030,544				1.000
000000-00-0	SP CSO LP	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	4,297,197				1.000
000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS		09/12/2017	3	1,672,259				1.000
000000-00-0	SUNSTONE PARTNERS I LP	PALO ALTO	CA	Sunstone Partners		01/13/2016			2,750,242		14,874,768	6.140
000000-00-0	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS		07/10/2012	3		100,105		11,073,527	2.430
000000-00-0	TCP ORTHOLITE INVESTMENTS LP	NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3	14,070,575			2,800,000	22.760
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital		12/22/2011	3		50,930		1,106,069	0.090
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3		2,663,302		5,327,917	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3		23,744		10,219,701	2.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3		1,073,877		1,127,295	0.250
000000-00-0	TWO SIGMA RISK PREMIA ENHANCED FUND LP	NEW YORK	NY	TWO SIGMA ADVISORS, LP		09/01/2017		30,000,000				5.560
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3		201,911		3,873,034	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3		23,388		846,598	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3		355,338		7,769,118	1.710
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS		12/30/2016	3		181,153		930,324	0.910
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3		120,756			0.450
1599999. Joint Venture Interests - Common Stock - Unaffiliated								131,867,206	115,110,791		838,436,258	XXX
000000-00-0	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP		12/17/2015			37,570		653,522	2.470
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group		03/31/2009			34,922		2,850,109	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group		09/30/2008			14,837		1,472,371	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group		12/12/2011			864,107		7,582,833	0.380
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS		12/11/2007			41,140			3.530
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		07/25/2017		21,889,109			7,624,533	65.000
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012			403,912		2,474,090	4.660
000000-00-0	ML-AI VENTURE 3, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		07/22/2016			9,283,694			49.770
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP		07/22/2009			30,190		2,616,138	0.540
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II	Sao Paulo	BRA	Patria Investimentos		12/22/2011			364,365		9,939,591	9.850
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011			4,730		217,150	1.960
000000-00-0	ROCKPOINT REAL ESTATE FUND II, LP	Boston	MA	Rockpoint Group		10/31/2006			1,945			1.060
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group		09/30/2008			11,485		2,035,759	0.950
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital		10/19/2006			986			2.320
000000-00-0	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners		12/03/2007			23,587			1.540
000000-00-0	WESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners		12/22/2011			12,801		2,069,069	1.120
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			5,316,390		37,368,422	2.500
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP	New York	NY	Westbrook Partners		10/01/2004			11,847			4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI	New York	NY	Westbrook Partners		05/04/2006			13,722			2.260
1799999. Joint Venture Interests - Real Estate - Unaffiliated								21,889,109	16,472,229		76,903,587	XXX
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors		03/22/2016			318,909		10,354,499	51.000

SCHEDULE BA - PART 2

Showing Other Long-Term Invested Assets ACQUIRED AND ADDITIONS MADE During the Current Quarter

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors		03/22/2016			318,909		10,354,499	51.000
000000-00-0	Humboldt East Trade Center LLC	Hazle Township	PA	CB Richard Ellis		07/13/2017		3,932,083			19,536,928	95.000
000000-00-0	King Mill Distribution Park, LLC	McDonough	GA	SVF Distribution McDonough, LLC		02/09/2015			7,152			92.500
1899999. Joint Venture Interests - Real Estate - Affiliated								3,932,083	644,970		40,245,926	XXX
000000-00-0	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC		07/10/2017		2,800,000			137,200,000	56.000
2199999. Joint Venture Interests - Other - Unaffiliated								2,800,000			137,200,000	XXX
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT		02/29/2016			16,776			55.000
2299999. Joint Venture Interests - Other - Affiliated									16,776			XXX
000000-00-0	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017		12,500,003				10.810
000000-00-0	RED STONE 2017 NATIONAL FUND LP	CLEVELAND	OH	RED STONE EQUITY PARTNERS		09/28/2017		17,500,000				9.310
3399999. Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated								30,000,003				XXX
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP		06/15/2017			2,106,466		16,182,781	0.250
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017			87,500		41,658,995	13.460
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP		12/29/2016	3		432,948		8,591,968	6.750
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			2,861		37,494	7.150
4299999. Any Other Class of Assets - Unaffiliated									2,629,775		66,471,238	XXX
4499999. Total - Unaffiliated								186,556,318	134,284,794		1,120,914,763	XXX
4599999. Total - Affiliated								3,932,083	661,746		40,245,926	XXX
4699999 - Totals								190,488,401	134,946,541		1,161,160,690	XXX

SCHEDULE BA - PART 3

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

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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	09/25/2017	948,539							948,539	880,319	(68,219)		(68,219)	
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							948,539							948,539	880,319	(68,219)		(68,219)	
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	08/15/2017	230,310							230,310	230,310				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	09/28/2017	1,015,674							1,015,674	1,015,674				
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	09/29/2017	6,073,989							6,073,989	6,073,989				
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	07/18/2017	1,068,814							1,068,814	828,394	(240,420)		(240,420)	
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	09/29/2017	6,081,665							6,081,665	6,081,665				
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL	12/22/2011	08/25/2017	145,340							145,340	145,340				
000000-00-0	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS 2013	Boston	MA	Bain Capital Credit, LP	10/17/2012	07/26/2017	1,057,059							1,057,059	1,057,059				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V	Central	HKG	BARING PRIVATE EQUITY ASIA	12/01/2010	09/29/2017	3,117,243							3,117,243	3,117,243				
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	09/18/2017	281,693							281,693	281,693				
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco	CA	Calera Capital	12/22/2011	08/29/2017	3,918,817							3,918,817	3,918,817				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY	CCMP Capital Advisors	01/17/2014	08/03/2017	979,129							979,129	979,129				
000000-00-0	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES FUND I	BEIJING	CHN	CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	11/16/2015	07/14/2017	16,718							16,718	16,718				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY	IFM INVESTORS	05/03/2016	08/21/2017	247,640							247,640	247,640				
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC	10/14/2016	08/10/2017	2,297							2,297	2,297				

SCHEDULE BA - PART 3

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

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 Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	FL	DIGITAL BRIDGE	07/11/2016	07/10/2017	2,573,554							2,573,554	2,573,554				
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	09/27/2017	69,366							69,366	69,366				
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P.	HOUSTON	TX	EIG Global Energy Partners	03/31/2015	09/11/2017	504,005							504,005	504,005				
29269@-10-3	EIG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	09/11/2017	661,841							661,841	661,841				
000000-00-0	EQT V FUND	St Peter Port	GGY	EQT	12/01/2006	07/31/2017	14,256							14,256	4,736	(9,520)		(9,520)	
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays	02/20/2012	09/05/2017	1,004,354							1,004,354	573,013	(431,341)		(431,341)	
000000-00-0	FIMI OPPORTUNITY FUND II	Tel-Aviv	ISR	FIMI Opportunity LTD	10/11/2005	09/07/2017	581,341							581,341	581,341				
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	09/05/2017	2,016,429							2,016,429	2,016,429				
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	09/28/2017	1,445,468							1,445,468	1,445,468				
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016	07/06/2017	1,941							1,941	1,941				
000000-00-0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	07/31/2017	2,699,462							2,699,462	2,699,462				
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	09/29/2017	809,510							809,510	809,510				
000000-00-0	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	08/04/2017	7,768,218							7,768,218	7,768,218				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013	09/20/2017	2,953,307							2,953,307	2,953,307				
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shanghai	CHN	Jade Invest	07/12/2012	09/06/2017	1,435,667							1,435,667	1,435,667				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	08/25/2017	540,549							540,549	540,549				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NY	LINCOLNSHIRE PARTNERS	12/22/2011	08/16/2017	261,407							261,407	261,407				
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	07/21/2017	145,783							145,783	145,783				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	09/28/2017	46,198							46,198	46,198				
58988#-10-0	MERIT MEZZANINE FUND IV	Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	08/02/2017	71,187							71,187	71,187				
000000-00-0	MIP CLECO PARTNERS LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	04/12/2016	09/29/2017	1,761							1,761	1,761				
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP	DENVER	CO	MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	09/15/2017								97,428	97,428				
000000-00-0	MP HOLDCO LLC	NEW YORK	NY	BROAD SKY PARTNERS	01/05/2015	09/12/2017	14,730							14,730	14,730				
000000-00-0	NB CROSSROADS FUND XVII	Dallas	TX	Neuberger Berman LLC	06/27/2005	09/28/2017	618,126							618,126	618,126				
000000-00-0	NEW VERNON INDIA FUND, LP	Jersey City	NJ	NEW VERNON MGMT	10/26/2007	08/10/2017	12,713							12,713	70,517		57,804	57,804	
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	09/29/2017	139,048							139,048	139,048				
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	08/18/2017								556,707	556,707				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	09/25/2017	2,915,774							2,915,774	2,915,774				
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	07/14/2017	36,785							36,785	36,785				
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	08/16/2017	13,631							13,631	13,631				
000000-00-0	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP	St Peter Port	GGY	Partners Group	06/27/2006	09/05/2017	77,351							77,351	26,140	(51,211)		(51,211)	
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	07/11/2017	42,047							42,047	42,047				
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	08/28/2017	21,427							21,427	21,427				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016	09/21/2017	131,304							131,304	131,304				
000000-00-0	PROAMPAC PG HOLDINGS LLC	CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL	11/18/2016	09/12/2017	42,594							42,594	42,594				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	09/08/2017	524,943							524,943	524,943				
74464@-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	09/27/2017	770,306							770,306	770,306				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	04/21/2017	09/26/2017								29,968	29,968				
000000-00-0	SAIF PARTNERS IV	Central	HKG	SAIF Partners	08/27/2010	09/21/2017	998,935							998,935	998,935				
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	09/29/2017	2,721,427							2,721,427	2,271,289	(450,138)		(450,138)	
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	09/26/2017	79,622							79,622	79,622				
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	09/14/2017	2,292,422							2,292,422	2,292,422				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	08/24/2017	3,858,821							3,858,821	3,858,821				
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	09/29/2017	289,230							289,230	289,230				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	08/22/2017	2,473,102							2,473,102	2,473,102				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	09/25/2017	1,010,481							1,010,481	1,010,481				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE	02/13/2015	08/25/2017	98,615							98,615	105,844	7,228		7,228	
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS	05/01/2013	09/29/2017	1,489,730							1,489,730	1,489,730				
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	09/11/2017	52,834							52,834	52,834				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	09/12/2017	3,899,632							3,899,632	3,899,632				
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	09/12/2017	989,897							989,897	989,897				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	08/25/2017	1,377,690							1,377,690	1,377,690				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	08/04/2017	613,997							613,997	613,997				

SCHEDULE BA - PART 3

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

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 Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	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
1599999. Joint Venture Interests - Common Stock - Unaffiliated							77,449,206							78,133,309	77,015,712	(1,175,401)	57,804	(1,117,597)	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA	BEACON CAPITAL PARTNERS	02/15/2011	09/22/2017	972,692							972,692	972,692				
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009	09/25/2017	672,879							672,879	528,151	(144,728)		(144,728)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	09/25/2017	1,251,784							1,251,784	1,251,784				
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	Luxembourg	LUX	CBRE GLOBAL INVESTORS	07/15/2011	09/29/2017	4							4	4				
000000-00-0	DEASIL LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	09/28/2017	2,257,310							2,257,310	2,257,310				
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	07/25/2017	09/22/2017								162,500	162,500				
000000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	07/11/2017								363,612	363,612				
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT	LANDMARK PARTNERS	07/27/2005	09/01/2017	133,646							133,646	133,646				
000000-00-0		Simsbury	CT	LANDMARK PARTNERS	12/22/2011	09/28/2017	265,468							265,468	265,468				
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	09/28/2017	1,109,443							1,109,443	1,109,443				
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	08/03/2017	505,724							505,724	505,724				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014	07/24/2017	294,500							294,500	294,500				
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	09/29/2017	100,600							100,600	100,600				
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	08/11/2017	1,254							1,254	1,254				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	09/07/2017	2,115,086							2,115,086	2,115,086				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	08/10/2017	877,192							877,192	877,192				
1799999. Joint Venture Interests - Real Estate - Unaffiliated							10,557,583							11,083,695	10,938,967	(144,728)		(144,728)	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	09/11/2017	459,190							459,190	459,190				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	09/11/2017	459,190							459,190	459,190				
000000-00-0	CURRENT CREEK INVESTMENTS LLC	Dover	DE	ALLSTATE INSURANCE COMPANY	04/29/2011	09/29/2017	29,428,686							29,428,686	29,428,686				
000000-00-0	King Mill Distribution Park, LLC	McDonough	GA	SVF Distribution McDonough, LLC	02/09/2015	04/18/2017	7,152							7,152	7,152				(7,152)
1899999. Joint Venture Interests - Real Estate - Affiliated							30,354,218							30,354,218	30,354,218				(7,152)
000000-00-0	IRVIN ACQUISITION LLC	DETROIT	MI	CYPRIUM PARTNERS	09/28/2016	09/11/2017	26,100							26,100	26,100				
2199999. Joint Venture Interests - Other - Unaffiliated							26,100							26,100	26,100				
000000-00-0	COMMREINVEST V LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	08/18/2017									363		363	363	
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	08/18/2017									1,069		1,069	1,069	
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	07/25/2017								131,081	131,081				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	09/21/2017	67,247							67,247	67,247				
000000-00-0	IMPACT CHILDCARE LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	01/03/2006	07/25/2017	100,088							100,088	100,088				
000000-00-0	IMPACT PCCP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006	08/23/2017	259,102							259,102	259,102				
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	07/19/2017	3,296,468							3,296,468	3,296,468				
4299999. Any Other Class of Assets - Unaffiliated							3,722,906							3,853,987	3,855,419		1,432	1,432	
4499999. Total - Unaffiliated							92,704,333							94,045,630	92,716,517	(1,388,349)	59,236	(1,329,112)	
4599999. Total - Affiliated							30,354,218							30,354,218	30,354,218				(7,152)
4699999 - Totals							123,058,552							124,399,848	123,070,736	(1,388,349)	59,236	(1,329,112)	(7,152)

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912810-RX-8	TREASURY BOND		08/16/2017	Various		182,622,539	178,000,000	1,030,272	1
912810-RY-6	TREASURY BOND		09/27/2017	Various		167,212,383	168,000,000	335,455	1
912828-2J-8	TREASURY NOTE		08/08/2017	Various		99,968,750	100,000,000	55,435	1
912828-2K-5	TREASURY NOTE		08/14/2017	Various		50,035,547	50,000,000	20,550	1
912828-2P-4	TREASURY NOTE		08/30/2017	Various		44,137,578	44,000,000	27,208	1
912828-2S-8	TREASURY NOTE		09/27/2017	Various		272,586,367	275,500,000	294,722	1
912828-2T-6	TREASURY NOTE		09/28/2017	Various		123,511,250	124,000,000	120,718	1
912828-2U-3	TREASURY NOTE		09/22/2017	BANK OF AMERICA/MERRILL LYNCH		72,069,176	73,100,000	94,656	1
912828-X8-8	TREASURY NOTE		07/06/2017	BANK OF AMERICA/MERRILL LYNCH		50,044,922	50,000,000	171,026	1
912828-XU-9	TREASURY NOTE		07/13/2017	GOLDMAN, SACHS & CO.		39,945,313	40,000,000	47,541	1
912828-XV-7	TREASURY NOTE		07/24/2017	Various		79,842,188	80,000,000	53,668	1
912828-XW-5	TREASURY NOTE		07/24/2017	Various		69,677,734	70,000,000	65,149	1
912828-2V-1	WI TREASURY NOTE		09/19/2017	MORGAN STANLEY		23,384,336	23,500,000	4,463	1
0599999. Subtotal - Bonds - U.S. Governments						1,275,038,082	1,276,100,000	2,320,864	XXX
13063D-CP-1	CALIFORNIA ST		08/30/2017	GOLDMAN, SACHS & CO.		19,312,735	15,435,000		1FE
574193-PM-4	MARYLAND ST		08/17/2017	CITIGROUP GLOBAL MARKETS		6,298,800	5,000,000		1FE
60412A-LU-5	MINNESOTA ST FOR PREVIOUS ISSU		09/27/2017	WELLS FARGO		6,821,133	5,700,000		1FE
60412A-LY-7	MINNESOTA ST FOR PREVIOUS ISSU		09/27/2017	WELLS FARGO		7,197,789	5,700,000		1FE
677522-QZ-0	OHIO ST		09/20/2017	GOLDMAN, SACHS & CO.		6,193,550	5,000,000		1FE
677522-RA-4	OHIO ST		09/20/2017	GOLDMAN, SACHS & CO.		6,263,050	5,000,000		1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						52,087,057	41,835,000		XXX
138789-NF-5	CANYON CNTY IDAHO SCH DIST NO		08/30/2017	PIPER JAFFRAY INC.		1,453,915	1,265,000		1FE
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT		08/23/2017	MESIROW FINANCIAL, INC.		1,769,325	1,430,000		1FE
391554-CB-6	GREATER ALBANY SCH DIST NO 8J		07/14/2017	PIPER JAFFRAY INC.		1,997,743	1,625,000		1FE
391554-CC-4	GREATER ALBANY SCH DIST NO 8J		07/14/2017	PIPER JAFFRAY INC.		2,642,073	2,130,000		1FE
421020-A5-7	HAYS CNTY TEX		07/25/2017	CITIGROUP GLOBAL MARKETS		580,320	500,000		1FE
421020-A6-5	HAYS CNTY TEX		07/25/2017	CITIGROUP GLOBAL MARKETS		1,186,920	1,000,000		1FE
421020-A8-1	HAYS CNTY TEX		07/25/2017	CITIGROUP GLOBAL MARKETS		1,225,840	1,000,000		1FE
421020-A9-9	HAYS CNTY TEX		07/25/2017	CITIGROUP GLOBAL MARKETS		761,222	615,000		1FE
421020-H3-5	HAYS CNTY TEX		07/25/2017	JPMORGAN CHASE & CO.		435,240	375,000		1FE
421020-H5-0	HAYS CNTY TEX		07/25/2017	JPMORGAN CHASE & CO.		1,087,497	900,000		1FE
421020-H7-6	HAYS CNTY TEX		07/25/2017	JPMORGAN CHASE & CO.		1,584,333	1,280,000		1FE
495224-3J-4	KING CNTY WASH SCH DIST NO 411		08/10/2017	PIPER JAFFRAY INC.		1,723,344	1,400,000		1FE
495224-3L-9	KING CNTY WASH SCH DIST NO 411		08/10/2017	PIPER JAFFRAY INC.		1,884,855	1,500,000		1FE
498098-RY-0	KITSAP CNTY WASH SCH DIST NO 4		07/27/2017	PIPER JAFFRAY INC.		740,838	655,000		1FE
498098-RZ-7	KITSAP CNTY WASH SCH DIST NO 4		07/27/2017	PIPER JAFFRAY INC.		875,336	725,000		1FE
498098-SB-9	KITSAP CNTY WASH SCH DIST NO 4		07/27/2017	PIPER JAFFRAY INC.		673,015	580,000		1FE
498098-SC-7	KITSAP CNTY WASH SCH DIST NO 4		07/27/2017	PIPER JAFFRAY INC.		592,529	475,000		1FE
527639-EH-7	LEWIS & CLARK CNTY MONT SCH DI		09/22/2017	D.A. DAVIDSON & CO.		652,746	550,000		1FE
527639-EK-0	LEWIS & CLARK CNTY MONT SCH DI		09/22/2017	D.A. DAVIDSON & CO.		458,449	375,000		1FE
527639-EM-6	LEWIS & CLARK CNTY MONT SCH DI		09/22/2017	D.A. DAVIDSON & CO.		768,486	615,000		1FE
527639-EZ-7	LEWIS & CLARK CNTY MONT SCH DI		09/22/2017	D.A. DAVIDSON & CO.		735,539	595,000		1FE
566747-EL-1	MARICOPA CNTY ARIZ ELEM SCH DI		08/23/2017	RBC DOMINION SECURITIES		330,975	300,000		1FE
566747-EM-9	MARICOPA CNTY ARIZ ELEM SCH DI		08/23/2017	RBC DOMINION SECURITIES		862,000	760,000		1FE
566747-EN-7	MARICOPA CNTY ARIZ ELEM SCH DI		08/23/2017	RBC DOMINION SECURITIES		1,976,454	1,700,000		1FE
566747-EP-2	MARICOPA CNTY ARIZ ELEM SCH DI		08/23/2017	RBC DOMINION SECURITIES		226,092	200,000		1FE
566747-EQ-0	MARICOPA CNTY ARIZ ELEM SCH DI		08/23/2017	RBC DOMINION SECURITIES		2,104,078	1,750,000		1FE
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI		08/23/2017	RBC DOMINION SECURITIES		570,485	500,000		1FE
605900-BX-6	MISSOULA CNTY MONT ELEM SCH DI		08/25/2017	D.A. DAVIDSON & CO.		1,470,315	1,330,000		1FE
605900-BY-4	MISSOULA CNTY MONT ELEM SCH DI		08/25/2017	D.A. DAVIDSON & CO.		1,308,965	1,115,000		1FE
605900-BZ-1	MISSOULA CNTY MONT ELEM SCH DI		08/25/2017	D.A. DAVIDSON & CO.		1,739,522	1,450,000		1FE
605900-CB-3	MISSOULA CNTY MONT ELEM SCH DI		08/25/2017	D.A. DAVIDSON & CO.		989,304	800,000		1FE
605900-CC-1	MISSOULA CNTY MONT ELEM SCH DI		08/25/2017	D.A. DAVIDSON & CO.		1,349,946	1,080,000		1FE
605900-CD-9	MISSOULA CNTY MONT ELEM SCH DI		08/25/2017	D.A. DAVIDSON & CO.		873,296	745,000		1FE
60580T-ED-6	MISSOULA CNTY MONT HIGH DIST N		08/25/2017	D.A. DAVIDSON & CO.		974,387	830,000		1FE
60580T-EE-4	MISSOULA CNTY MONT HIGH DIST N		08/25/2017	D.A. DAVIDSON & CO.		2,159,406	1,800,000		1FE
60580T-EF-1	MISSOULA CNTY MONT HIGH DIST N		08/25/2017	D.A. DAVIDSON & CO.		1,985,871	1,935,000		1FE
60580T-EG-9	MISSOULA CNTY MONT HIGH DIST N		08/25/2017	D.A. DAVIDSON & CO.		834,725	675,000		1FE
60580T-EH-7	MISSOULA CNTY MONT HIGH DIST N		08/25/2017	D.A. DAVIDSON & CO.		849,966	680,000		1FE
60580T-EV-6	MISSOULA CNTY MONT HIGH DIST N		08/25/2017	D.A. DAVIDSON & CO.		718,508	570,000		1FE
617151-AJ-4	MORGAN CNTY GA SCH DIST		07/18/2017	CITIGROUP GLOBAL MARKETS		271,905	220,000		1FE
691355-EQ-0	OWYHEE & CANYON CNTYS IDAHO JT		09/01/2017	PIPER JAFFRAY INC.		163,044	150,000		1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
691355-ER-8	OWYHEE & CANYON CNTYS IDAHO JT		09/01/2017	PIPER JAFFRAY INC.		211,065	190,000		1FE
691355-ES-6	OWYHEE & CANYON CNTYS IDAHO JT		09/01/2017	PIPER JAFFRAY INC.		203,693	180,000		1FE
691355-ET-4	OWYHEE & CANYON CNTYS IDAHO JT		09/01/2017	PIPER JAFFRAY INC.		556,324	485,000		1FE
691355-EU-1	OWYHEE & CANYON CNTYS IDAHO JT		09/01/2017	PIPER JAFFRAY INC.		507,385	495,000		1FE
691355-EV-9	OWYHEE & CANYON CNTYS IDAHO JT		09/01/2017	PIPER JAFFRAY INC.		268,229	255,000		1FE
691355-FL-0	OWYHEE & CANYON CNTYS IDAHO JT		09/01/2017	PIPER JAFFRAY INC.		325,112	260,000		1FE
758449-RA-2	REEDY CREEK IMPT DIST FLA		09/15/2017	BANK OF AMERICA/MERRILL LYNCH		6,390,195	5,490,000		1FE
81023Q-DB-8	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017	RBC DOMINION SECURITIES		141,723	125,000		1FE
81023Q-DC-6	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017	RBC DOMINION SECURITIES		115,085	100,000		1FE
81023Q-DD-4	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017	RBC DOMINION SECURITIES		174,594	150,000		1FE
81023Q-DE-2	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017	RBC DOMINION SECURITIES		292,608	250,000		1FE
81023Q-DF-9	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017	RBC DOMINION SECURITIES		314,268	250,000		1FE
81023Q-DG-7	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017	RBC DOMINION SECURITIES		310,295	250,000		1FE
833124-QY-9	SNOHOMISH CNTY WASH SCH DIST N		08/30/2017	D.A. DAVIDSON & CO.		319,347	310,000		1FE
905734-NT-2	UNION CITY N J		08/31/2017	RAYMOND JAMES & ASSOCIATES, INC.		1,149,250	1,000,000		2FE
905734-NU-9	UNION CITY N J		08/31/2017	RAYMOND JAMES & ASSOCIATES, INC.		582,360	500,000		2FE
950732-YY-7	WENTZVILLE MO SCH DIST NO R-04		09/22/2017	STIFEL CAPITAL MARKETS		1,682,880	1,500,000		1FE
962506-RR-4	WHATCOM CNTY WASH SCH DIST NO		08/17/2017	PIPER JAFFRAY INC.		3,824,104	3,085,000		1FE
962506-RS-2	WHATCOM CNTY WASH SCH DIST NO		08/17/2017	PIPER JAFFRAY INC.		6,466,946	5,170,000		1FE
986082-YN-9	YONKERS N Y		08/10/2017	ROOSEVELT & CROSS, INCORPORATED		2,308,720	2,000,000		1FE
986082-YQ-2	YONKERS N Y		08/10/2017	ROOSEVELT & CROSS, INCORPORATED		4,918,124	4,150,000		1FE
986082-YR-0	YONKERS N Y		08/10/2017	ROOSEVELT & CROSS, INCORPORATED		4,319,662	3,690,000		1FE
986082-YU-3	YONKERS N Y		08/10/2017	ROOSEVELT & CROSS, INCORPORATED		5,836,183	4,930,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						86,806,957	72,995,000		XXX
038716-FN-1	ARAPAHOE CNTY COLO WTR & WASTE		08/23/2017	BAUM, GEORGE K. & COMPANY		240,992	210,000		1FE
038716-FR-2	ARAPAHOE CNTY COLO WTR & WASTE		08/23/2017	BAUM, GEORGE K. & COMPANY		116,325	100,000		1FE
038716-FS-0	ARAPAHOE CNTY COLO WTR & WASTE		08/23/2017	BAUM, GEORGE K. & COMPANY		143,704	125,000		1FE
114760-FL-0	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.		646,186	540,000		1FE
114760-FM-8	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.		606,685	500,000		1FE
114760-FN-6	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.		613,360	500,000		1FE
114760-FP-1	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.		928,523	750,000		1FE
139404-GH-4	CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY		763,722	675,000		2Z
139404-GJ-0	CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY		1,139,200	1,000,000		2Z
139404-GK-7	CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY		828,769	725,000		2Z
139404-GL-5	CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY		1,146,130	1,000,000		2Z
167723-GP-4	CHICAGO ILL TRAN AUTH CAP GRNT		07/19/2017	MORGAN STANLEY		1,764,480	1,500,000		1Z
186427-EJ-5	CLEVELAND OHIO WTR REV		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		1,184,180	1,000,000		1FE
186427-EK-2	CLEVELAND OHIO WTR REV		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		1,025,559	850,000		1FE
186427-EL-0	CLEVELAND OHIO WTR REV		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		1,348,083	1,100,000		1FE
186427-EM-8	CLEVELAND OHIO WTR REV		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		1,610,622	1,300,000		1FE
186427-ER-7	CLEVELAND OHIO WTR REV		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		7,427,454	6,320,000		1FE
19648F-CU-6	COLORADO HEALTH FACS AUTH REV		08/21/2017	CITIGROUP GLOBAL MARKETS		690,126	600,000		2FE
19648F-CV-4	COLORADO HEALTH FACS AUTH REV		08/21/2017	CITIGROUP GLOBAL MARKETS		579,935	500,000		2FE
19648F-CW-2	COLORADO HEALTH FACS AUTH REV		08/21/2017	CITIGROUP GLOBAL MARKETS		582,795	500,000		2FE
196632-A9-4	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		1,208,240	1,000,000		1FE
196632-YU-1	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		1,031,150	840,000		1FE
196632-ZL-0	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		658,491	545,000		1FE
196632-ZM-8	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		491,024	400,000		1FE
196632-ZP-1	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		1,194,027	950,000		1FE
196632-ZQ-9	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		622,158	490,000		1FE
226761-AC-8	CRITTENDEN CNTY ARK SALES & US		09/19/2017	STEPHENS, INC.		1,085,240	1,000,000		1FE
226761-AD-6	CRITTENDEN CNTY ARK SALES & US		09/19/2017	STEPHENS, INC.		557,785	500,000		1FE
276731-ZE-9	EASTERN MICH UNIV REVS		08/23/2017	BARCLAYS		564,565	500,000		1FE
276731-ZF-6	EASTERN MICH UNIV REVS		08/23/2017	BARCLAYS		1,157,890	1,000,000		1FE
276731-ZG-4	EASTERN MICH UNIV REVS		08/23/2017	BARCLAYS		1,770,945	1,500,000		1FE
276731-ZK-5	EASTERN MICH UNIV REVS		08/23/2017	BARCLAYS		912,638	750,000		1FE
283822-PH-1	EL PASO TEX WTR & SWR REV		09/22/2017	STIFEL CAPITAL MARKETS		2,217,186	1,800,000		1FE
3135G0-T6-0	FANNIE MAE		07/28/2017	BARCLAYS		9,969,700	10,000,000		1FE
3130AC-E2-6	FHLB		09/07/2017	BARCLAYS		6,977,530	7,000,000		1FE
3137EA-EH-8	FREDDIE MAC		07/18/2017	NOMURA SECURITIES INTERNATIONAL INC		17,973,540	18,000,000		1FE
3137EA-EJ-4	FREDDIE MAC		09/28/2017	WELLS FARGO		19,963,800	20,000,000		1FE
39225P-AD-3	GREATER NEW ORLEANS EXPWY COMM		08/02/2017	CITIGROUP GLOBAL MARKETS		605,585	500,000		1FE

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
39225P-AE-1	GREATER NEW ORLEANS EXPWY COMM		08/02/2017	CITIGROUP GLOBAL MARKETS		488,552	400,000		1FE
39225P-AF-8	GREATER NEW ORLEANS EXPWY COMM		08/02/2017	CITIGROUP GLOBAL MARKETS		608,165	500,000		1FE
392274-V4-5	GREATER ORLANDO AVIATION AUTH		08/30/2017	RBC DOMINION SECURITIES		2,022,694	1,700,000		1FE
392274-V7-8	GREATER ORLANDO AVIATION AUTH		08/30/2017	RBC DOMINION SECURITIES		2,263,845	1,850,000		1FE
392274-V8-6	GREATER ORLANDO AVIATION AUTH		08/30/2017	RBC DOMINION SECURITIES		2,152,185	1,750,000		1FE
441178-BY-5	HOT SPRINGS ARK WASTEWATER REV		08/02/2017	STEPHENS, INC.		413,899	390,000		1FE
441178-BZ-2	HOT SPRINGS ARK WASTEWATER REV		08/02/2017	STEPHENS, INC.		426,960	400,000		1FE
441178-CB-4	HOT SPRINGS ARK WASTEWATER REV		08/02/2017	STEPHENS, INC.		392,347	350,000		1FE
441178-CD-0	HOT SPRINGS ARK WASTEWATER REV		08/02/2017	STEPHENS, INC.		386,285	350,000		1FE
45204E-XR-4	ILLINOIS FIN AUTH REV		08/30/2017	BANK OF AMERICA/MERRILL LYNCH		371,484	300,000		1FE
45204E-XS-2	ILLINOIS FIN AUTH REV		08/30/2017	BANK OF AMERICA/MERRILL LYNCH		621,455	500,000		1FE
45471A-PR-7	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		1,117,140	1,000,000		1FE
45471A-PS-5	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		1,144,950	1,000,000		1FE
45471A-PU-0	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		2,615,602	2,200,000		1FE
45471A-PV-8	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		2,409,160	2,000,000		1FE
469400-BY-0	JACKSONVILLE FLA HEALTH CARE F		07/19/2017	B. C. ZIEGLER AND COMPANY		2,403,120	2,000,000		1Z
469400-CA-1	JACKSONVILLE FLA HEALTH CARE F		07/19/2017	B. C. ZIEGLER AND COMPANY		639,644	525,000		1Z
472628-QL-3	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		2,016,844	1,875,000		1FE
472628-QM-1	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		2,804,597	2,535,000		1FE
472628-QN-9	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		3,400,140	3,000,000		1FE
472628-QP-4	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		1,388,976	1,200,000		1FE
472628-QR-0	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		2,347,840	2,000,000		1FE
472628-QS-8	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		7,964,290	6,700,000		1FE
472628-QT-6	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		3,591,990	3,000,000		1FE
472628-QU-3	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		2,884,464	2,400,000		1FE
506498-YW-8	LAFAYETTE LA UTILS REV		09/08/2017	RAYMOND JAMES & ASSOCIATES, INC.		591,787	480,000		1FE
506498-YX-6	LAFAYETTE LA UTILS REV		09/08/2017	RAYMOND JAMES & ASSOCIATES, INC.		621,730	500,000		1FE
506498-YY-4	LAFAYETTE LA UTILS REV		09/08/2017	RAYMOND JAMES & ASSOCIATES, INC.		594,814	475,000		1FE
544445-CJ-6	LOS ANGELES CALIF DEPT ARPTS R		07/13/2017	BANK OF AMERICA/MERRILL LYNCH		4,792,436	4,030,000		1FE
544445-CK-3	LOS ANGELES CALIF DEPT ARPTS R		07/13/2017	BANK OF AMERICA/MERRILL LYNCH		1,202,090	1,000,000		1FE
544445-CL-1	LOS ANGELES CALIF DEPT ARPTS R		07/13/2017	BANK OF AMERICA/MERRILL LYNCH		605,235	500,000		1FE
546399-DF-0	LOUISIANA PUB FACS AUTH REV		09/08/2017	PRE-REFUNDING		329,728	280,000	4,394	1FE
546399-DG-8	LOUISIANA PUB FACS AUTH REV		09/08/2017	PRE-REFUNDING		208,635	175,000	2,747	1FE
546475-RT-3	LOUISIANA ST GAS & FUELS TAX R		08/17/2017	CITIGROUP GLOBAL MARKETS		1,196,130	1,000,000		1FE
546475-RU-0	LOUISIANA ST GAS & FUELS TAX R		08/17/2017	CITIGROUP GLOBAL MARKETS		2,121,228	1,750,000		1FE
546475-RV-8	LOUISIANA ST GAS & FUELS TAX R		08/17/2017	CITIGROUP GLOBAL MARKETS		1,533,300	1,250,000		1FE
546475-RW-6	LOUISIANA ST GAS & FUELS TAX R		08/17/2017	CITIGROUP GLOBAL MARKETS		1,856,490	1,500,000		1FE
546589-E6-5	LOUISVILLE & JEFFERSON CNTY KY		08/09/2017	BANK OF AMERICA/MERRILL LYNCH		6,367,273	5,245,000		1FE
546589-E8-1	LOUISVILLE & JEFFERSON CNTY KY		08/09/2017	BANK OF AMERICA/MERRILL LYNCH		7,459,984	6,020,000		1FE
549203-UX-3	LUBBOCK TEX ELEC LT & PWR SYS		08/02/2017	CITIGROUP GLOBAL MARKETS		288,610	250,000		1FE
549203-UY-1	LUBBOCK TEX ELEC LT & PWR SYS		08/02/2017	CITIGROUP GLOBAL MARKETS		370,742	315,000		1FE
549203-UZ-8	LUBBOCK TEX ELEC LT & PWR SYS		08/02/2017	CITIGROUP GLOBAL MARKETS		334,578	280,000		1FE
549203-VA-2	LUBBOCK TEX ELEC LT & PWR SYS		08/02/2017	CITIGROUP GLOBAL MARKETS		356,384	295,000		1FE
549203-VB-0	LUBBOCK TEX ELEC LT & PWR SYS		08/02/2017	CITIGROUP GLOBAL MARKETS		438,178	360,000		1FE
557352-EK-3	MADISON CNTY NEB HOSP AUTH NO		08/08/2017	WELLS FARGO		1,151,748	1,035,000		2FE
557352-EM-9	MADISON CNTY NEB HOSP AUTH NO		08/08/2017	WELLS FARGO		1,588,443	1,385,000		2FE
557352-EN-7	MADISON CNTY NEB HOSP AUTH NO		08/08/2017	WELLS FARGO		901,329	875,000		2FE
557352-EQ-0	MADISON CNTY NEB HOSP AUTH NO		08/08/2017	WELLS FARGO		2,160,890	1,855,000		2FE
557352-ER-8	MADISON CNTY NEB HOSP AUTH NO		08/08/2017	WELLS FARGO		634,985	545,000		2FE
57584X-S9-3	MASSACHUSETTS ST DEV FIN AGY R		08/18/2017	BARCLAYS		1,183,140	1,000,000		2FE
57584X-T2-7	MASSACHUSETTS ST DEV FIN AGY R		08/18/2017	BARCLAYS		1,194,470	1,000,000		2FE
57584X-T3-5	MASSACHUSETTS ST DEV FIN AGY R		08/18/2017	BARCLAYS		1,799,265	1,500,000		2FE
57584X-T4-3	MASSACHUSETTS ST DEV FIN AGY R		08/18/2017	BARCLAYS		5,196,963	4,325,000		2FE
59165C-AC-4	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		156,478	145,000		1FE
59165C-AD-2	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		203,781	185,000		1FE
59165C-AE-0	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		213,000	190,000		1FE
59165C-AF-7	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		297,613	250,000		1FE
59165C-AG-5	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		410,812	340,000		1FE
59165C-AJ-9	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		493,980	400,000		1FE
59165C-AK-6	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		260,982	210,000		1FE
59261A-NG-8	METROPOLITAN TRANSN AUTH N Y R		09/20/2017	CITIGROUP GLOBAL MARKETS		2,449,800	2,000,000		1FE
60416H-4G-6	MINNESOTA ST HIGHER ED FACS AU		08/16/2017	WELLS FARGO		996,340	830,000		1FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU		08/16/2017	WELLS FARGO		1,054,144	870,000		1FE
60416H-4J-0	MINNESOTA ST HIGHER ED FACS AU		08/16/2017	WELLS FARGO		1,116,117	915,000		1FE
612043-JS-9	MONTANA FAC FIN AUTH HEALTH CA		08/10/2017	D.A. DAVIDSON & CO.		368,949	350,000		1FE
612043-JT-7	MONTANA FAC FIN AUTH HEALTH CA		08/10/2017	D.A. DAVIDSON & CO.		1,096,139	1,015,000		1FE
612043-JU-4	MONTANA FAC FIN AUTH HEALTH CA		08/10/2017	D.A. DAVIDSON & CO.		718,269	630,000		1FE
612043-JX-8	MONTANA FAC FIN AUTH HEALTH CA		08/10/2017	D.A. DAVIDSON & CO.		302,508	250,000		1FE
61212L-PQ-6	MONTANA ST BRD REGENTS HIGHER		07/13/2017	WELLS FARGO		611,898	575,000		1FE
61212L-PR-4	MONTANA ST BRD REGENTS HIGHER		07/13/2017	WELLS FARGO		335,691	300,000		1FE
61212L-PS-2	MONTANA ST BRD REGENTS HIGHER		07/13/2017	WELLS FARGO		563,272	550,000		1FE
914115-H8-6	NATL LIFE INSURANCE-VRMT ABS		08/24/2017	CREWS & ASSOC.		516,536	465,000		1FE
64972H-B4-3	NEW YORK N Y CITY TRANSITIONAL		07/13/2017	BANK OF AMERICA/MERRILL LYNCH		2,484,577	2,040,000		1Z
64972H-B7-6	NEW YORK N Y CITY TRANSITIONAL		07/13/2017	BANK OF AMERICA/MERRILL LYNCH		3,369,685	2,750,000		1Z
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY		08/09/2017	JPMORGAN CHASE & CO.		2,366,840	2,000,000		1FE
677561-KA-9	OHIO ST HOSP FAC REV ACTING BY		08/09/2017	JPMORGAN CHASE & CO.		2,225,199	1,850,000		1FE
677561-KB-7	OHIO ST HOSP FAC REV ACTING BY		08/09/2017	JPMORGAN CHASE & CO.		2,541,698	2,085,000		1FE
67760H-LA-7	OHIO ST TPK COMMN TPK REV		09/13/2017	CITIGROUP GLOBAL MARKETS		2,383,320	2,000,000		1FE
67760H-LB-5	OHIO ST TPK COMMN TPK REV		09/13/2017	CITIGROUP GLOBAL MARKETS		1,213,540	1,000,000		1FE
67760H-LC-3	OHIO ST TPK COMMN TPK REV		09/13/2017	CITIGROUP GLOBAL MARKETS		1,231,860	1,000,000		1FE
67760H-LD-1	OHIO ST TPK COMMN TPK REV		09/13/2017	CITIGROUP GLOBAL MARKETS		3,119,675	2,500,000		1FE
686499-BK-9	ORLANDO FLA TOURIST DEV TAX RE		08/04/2017	JPMORGAN CHASE & CO.		1,814,276	1,675,000		2FE
686499-BN-3	ORLANDO FLA TOURIST DEV TAX RE		08/04/2017	JPMORGAN CHASE & CO.		2,075,430	1,750,000		2FE
686499-BP-8	ORLANDO FLA TOURIST DEV TAX RE		08/04/2017	JPMORGAN CHASE & CO.		1,198,610	1,000,000		2FE
686499-BQ-6	ORLANDO FLA TOURIST DEV TAX RE		08/04/2017	JPMORGAN CHASE & CO.		966,576	800,000		2FE
686499-BR-4	ORLANDO FLA TOURIST DEV TAX RE		08/04/2017	JPMORGAN CHASE & CO.		1,335,048	1,100,000		2FE
686499-BS-2	ORLANDO FLA TOURIST DEV TAX RE		08/04/2017	JPMORGAN CHASE & CO.		1,464,192	1,200,000		2FE
704883-SY-4	PEARLAND TEX WTRWKS & SWR SYS		07/19/2017	HILLTOP SECURITIES INC		187,418	160,000		1Z
704883-SZ-1	PEARLAND TEX WTRWKS & SWR SYS		07/19/2017	HILLTOP SECURITIES INC		441,195	370,000		1FE
704883-TA-5	PEARLAND TEX WTRWKS & SWR SYS		07/19/2017	HILLTOP SECURITIES INC		775,763	640,000		1FE
704883-TB-3	PEARLAND TEX WTRWKS & SWR SYS		07/19/2017	HILLTOP SECURITIES INC		472,938	385,000		1FE
704883-TC-1	PEARLAND TEX WTRWKS & SWR SYS		07/19/2017	HILLTOP SECURITIES INC		617,875	500,000		1FE
709224-YM-5	PENNSYLVANIA ST TPK COMMN TPK		09/27/2017	PIPER JAFFRAY INC.		654,660	550,000		1FE
709224-ZE-2	PENNSYLVANIA ST TPK COMMN TPK		09/27/2017	PIPER JAFFRAY INC.		3,995,220	3,325,000		1FE
709224-ZF-9	PENNSYLVANIA ST TPK COMMN TPK		09/27/2017	PIPER JAFFRAY INC.		4,843,560	4,000,000		1FE
709224-ZG-7	PENNSYLVANIA ST TPK COMMN TPK		09/27/2017	PIPER JAFFRAY INC.		3,664,110	3,000,000		1FE
720175-YR-3	PIEDMONT MUN PWR AGY S C ELEC		09/29/2017	WELLS FARGO		1,182,370	1,000,000		1FE
720175-YS-1	PIEDMONT MUN PWR AGY S C ELEC		09/29/2017	WELLS FARGO		597,420	500,000		1FE
735389-B4-9	PORT SEATTLE WASH REV		07/26/2017	CITIGROUP GLOBAL MARKETS		5,479,785	4,500,000		1FE
735389-ZN-1	PORT SEATTLE WASH REV		07/26/2017	CITIGROUP GLOBAL MARKETS		5,242,328	4,305,000		1FE
794481-KC-4	SALEM ORE WTR & SWR REV		09/14/2017	MORGAN STANLEY		1,236,470	1,000,000	8,333	1FE
79739G-EZ-5	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		240,706	200,000		1FE
79739G-FA-9	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		386,190	315,000		1FE
79739G-FB-7	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		434,567	350,000		1FE
79739G-FC-5	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		250,228	200,000		1FE
79739G-FW-1	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		579,465	500,000		1FE
79739G-FX-9	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		1,180,500	1,000,000		1FE
79739G-FY-7	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		1,199,150	1,000,000		1FE
79739G-FZ-4	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		605,575	500,000		1FE
79739G-GA-8	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017	MORGAN STANLEY		486,920	400,000		1FE
802242-FT-9	SANTA MARGARITA CALIF WTR DIST		08/02/2017	PIPER JAFFRAY INC.		683,094	600,000		1FE
802242-FU-6	SANTA MARGARITA CALIF WTR DIST		08/02/2017	PIPER JAFFRAY INC.		515,580	425,000		1FE
802242-FW-2	SANTA MARGARITA CALIF WTR DIST		08/02/2017	PIPER JAFFRAY INC.		557,163	450,000		1FE
802242-GB-7	SANTA MARGARITA CALIF WTR DIST		08/02/2017	PIPER JAFFRAY INC.		506,547	450,000		1Z
802242-GC-5	SANTA MARGARITA CALIF WTR DIST		08/02/2017	PIPER JAFFRAY INC.		460,493	375,000		1Z
81684K-CU-0	SEMITROPIC IMPT DIST SEMITROPI		09/20/2017	WELLS FARGO		140,784	115,000		1FE
81684K-CV-8	SEMITROPIC IMPT DIST SEMITROPI		09/20/2017	WELLS FARGO		204,166	165,000		1FE
81684K-CW-6	SEMITROPIC IMPT DIST SEMITROPI		09/20/2017	WELLS FARGO		425,945	340,000		1FE
837545-LJ-9	SOUTH DAKOTA CONSERVANCY DIST		08/04/2017	WELLS FARGO		1,534,500	1,250,000		1FE
837545-LK-6	SOUTH DAKOTA CONSERVANCY DIST		08/04/2017	WELLS FARGO		1,242,410	1,000,000		1FE
837545-LL-4	SOUTH DAKOTA CONSERVANCY DIST		08/04/2017	WELLS FARGO		1,508,964	1,200,000		1FE
837545-LN-0	SOUTH DAKOTA CONSERVANCY DIST		08/04/2017	WELLS FARGO		1,411,679	1,115,000		1FE
842039-CP-2	SOUTHEASTERN PA TRANSN AUTH RE		09/27/2017	PNC CAPITAL MARKETS LLC		1,673,868	1,400,000		1FE
842039-CQ-0	SOUTHEASTERN PA TRANSN AUTH RE		09/27/2017	PNC CAPITAL MARKETS LLC		909,555	750,000		1FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE		09/27/2017	PNC CAPITAL MARKETS LLC		2,168,583	1,750,000		1FE
792909-EU-3	ST PAUL MINN HSG & REDEV AUTH		08/11/2017	CITIGROUP GLOBAL MARKETS		704,160	600,000		1FE
792909-EW-9	ST PAUL MINN HSG & REDEV AUTH		08/11/2017	CITIGROUP GLOBAL MARKETS		675,153	560,000		1FE
792909-EY-5	ST PAUL MINN HSG & REDEV AUTH		08/11/2017	CITIGROUP GLOBAL MARKETS		610,970	500,000		1FE
882854-ZU-9	TEXAS WATER DEV BRD		09/27/2017	MORGAN STANLEY		4,955,720	4,000,000		1FE
89546R-NZ-3	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO.		1,462,775	1,250,000		1FE
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO.		1,429,548	1,200,000		1FE
89546R-PB-4	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO.		2,413,600	2,000,000		1FE
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO.		2,462,580	2,000,000		1FE
914115-G9-5	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		1,616,738	1,540,000		1FE
914115-H3-7	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		833,461	715,000		1FE
914115-H5-2	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		2,213,410	1,845,000		1FE
914115-H6-0	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		635,602	525,000		1FE
914115-H7-8	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		904,265	805,000		1FE
914115-K6-6	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		340,884	300,000		1FE
914115-L4-0	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		567,149	470,000		1FE
914115-L5-7	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		591,738	495,000		1FE
914460-QV-5	UNIVERSITY MINN		09/14/2017	RBC DOMINION SECURITIES		5,104,540	4,095,000		1FE
914460-QW-3	UNIVERSITY MINN		09/14/2017	RBC DOMINION SECURITIES		6,308,850	5,000,000		1FE
914460-QX-1	UNIVERSITY MINN		09/14/2017	RBC DOMINION SECURITIES		2,549,840	2,000,000		1FE
917572-XK-0	UTAH WTR FIN AGY REV		07/20/2017	BAUM, GEORGE K. & COMPANY		272,266	225,000		1FE
917572-XL-8	UTAH WTR FIN AGY REV		07/20/2017	BAUM, GEORGE K. & COMPANY		614,845	500,000		1FE
917572-XM-6	UTAH WTR FIN AGY REV		07/20/2017	BAUM, GEORGE K. & COMPANY		373,554	300,000		1FE
928836-MC-6	VOLUSIA CNTY FLA EDL FAC AUTH		07/27/2017	MORGAN STANLEY		1,015,978	830,000		1FE
93978H-SD-8	WASHINGTON ST HEALTH CARE FACS		08/23/2017	WELLS FARGO		1,413,300	1,200,000		1Z
93978H-SE-6	WASHINGTON ST HEALTH CARE FACS		08/23/2017	WELLS FARGO		2,365,480	2,000,000		1Z
947628-ES-8	WEBER BASIN UTAH WTR CONSERVAN		08/24/2017	BAUM, GEORGE K. & COMPANY		435,684	350,000		1FE
947628-ET-6	WEBER BASIN UTAH WTR CONSERVAN		08/24/2017	BAUM, GEORGE K. & COMPANY		314,370	250,000		1FE
947628-EU-3	WEBER BASIN UTAH WTR CONSERVAN		08/24/2017	BAUM, GEORGE K. & COMPANY		564,491	445,000		1FE
97712D-ZN-9	WISCONSIN ST HEALTH & EDL FACS		08/31/2017	BANK OF AMERICA/MERRILL LYNCH		3,499,883	2,985,000		1FE
97712D-ZP-4	WISCONSIN ST HEALTH & EDL FACS		08/31/2017	BANK OF AMERICA/MERRILL LYNCH		1,263,718	1,120,000		1FE
97712D-ZQ-2	WISCONSIN ST HEALTH & EDL FACS		08/31/2017	BANK OF AMERICA/MERRILL LYNCH		492,562	410,000		1FE
97712D-ZR-0	WISCONSIN ST HEALTH & EDL FACS		08/31/2017	BANK OF AMERICA/MERRILL LYNCH		640,791	530,000		1FE
97712D-ZS-8	WISCONSIN ST HEALTH & EDL FACS		08/31/2017	BANK OF AMERICA/MERRILL LYNCH		455,363	375,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						327,063,375	282,445,000	15,474	XXX
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	A	08/09/2017	JPMORGAN CHASE & CO.		9,480,000	9,480,000		4FE
68245X-AG-4	1011778 BC UNLIMITED LIABILITY CO	A	09/18/2017	JPMORGAN CHASE & CO.		16,733,250	16,650,000	83,250	4FE
BAS0P9-S0-0	A PLACE FOR MOM INC TERM LOAN		08/14/2017	CITIZENS BANK, NA		4,975,000	5,000,000		4Z
02527T-AG-1	ACAR_17-3 ABS		08/29/2017	CITIGROUP GLOBAL MARKETS		3,874,295	3,875,000		2AM
00438B-SS-7	ACCRUENT LLC 2ND LIEN TL		09/22/2017	BARINGS LLC		7,576,505	7,594,713		5Z
00437M-AB-0	ACCUDYNE INDUSTRIES LLC TERM LOAN		08/23/2017	MORGAN STANLEY		997,500	1,000,000		4FE
00101J-AM-8	ADT CORP		07/14/2017	CANTOR FITZGERALD		2,315,925	2,190,000	39,603	3FE
00774C-AB-3	AECOM		07/03/2017	EXCHANGE		15,378,022	15,371,000	288,847	3FE
00108W-AA-8	AEP TEXAS INC		09/19/2017	JPMORGAN CHASE & CO.		30,946,060	31,000,000		2FE
00108W-AB-6	AEP TEXAS INC		09/19/2017	JPMORGAN CHASE & CO.		9,776,265	9,890,000		1Z
00115A-AA-7	AEP TRANSMISSION COMPANY LLC		09/25/2017	CITIGROUP GLOBAL MARKETS		4,335,776	4,300,000	43,323	1FE
00130H-BY-0	AES CORP VA		08/14/2017	JPMORGAN CHASE & CO.		5,110,000	5,110,000		3FE
23301Y-AE-3	AI AQUA MERGE-CULLIGAN 17 INCR TL		09/08/2017	MORGAN STANLEY		749,063	750,000		4FE
001546-AV-2	AK STEEL CORPORATION		08/02/2017	WELLS FARGO		8,745,000	8,745,000		4FE
013093-AB-5	ALBERTSONS COMPANIES LLC		08/09/2017	EXCHANGE		4,391,233	4,246,000	42,195	4FE
013093-AD-1	ALBERTSONS COMPANIES LLC		08/09/2017	EXCHANGE		3,100,000	3,100,000	71,300	4FE
01310T-AS-8	ALBERTSONS LLC 2017-1 TERM B-4		07/13/2017	Various		(1,114)			3Z
01626P-AG-1	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	HSBC SECURITIES, INC.		8,595,786	8,600,000		2FE
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	WELLS FARGO		12,882,714	12,900,000		2FE
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC	A	09/18/2017	Various		35,623,964	35,625,000	46,688	2FE
01748N-AD-6	ALLEGION US HOLDING CO INC		09/18/2017	BANK OF AMERICA/MERRILL LYNCH		16,090,984	16,100,000		2FE
01748N-AE-4	ALLEGION US HOLDING CO INC		09/18/2017	JPMORGAN CHASE & CO.		7,481,850	7,500,000		2FE
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		09/18/2017	Various		(5,325)			4FE
016094-AA-2	ALLIANT HOLDINGS INTERMEDIATE LLC		09/13/2017	MORGAN STANLEY		230,880	222,000	2,391	1Z
019736-AE-7	ALLISON TRANSMISSION INC		09/21/2017	CITIGROUP GLOBAL MARKETS		3,685,000	3,685,000		3FE
L0178B-AC-2	ALTISOURCE SOLUTIONS SARL TLB	C	09/06/2017	Various		2,855,857	3,250,000		4FE
023135-AR-7	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.		13,992,300	14,000,000		2FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
023135-AU-0	AMAZON.COM INC		09/15/2017	Various		20,001,200	20,000,000	18,000	2FE
023135-AX-4	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.		25,733,178	25,800,000		2FE
023135-BD-7	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.		12,867,879	12,900,000		1FE
023135-BG-0	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.		6,402,335	6,450,000		1FE
023135-BK-1	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO.		10,662,065	10,750,000		1FE
00164V-AE-3	AMC NETWORKS INC		07/19/2017	CITIGROUP GLOBAL MARKETS		6,920,000	6,920,000		3FE
03040W-AR-6	AMERICAN WATER CAPITAL CORP		08/07/2017	JPMORGAN CHASE & CO.		8,573,598	8,600,000		1Z
03690A-AC-0	ANTERO MIDSTREAM LLC		07/31/2017	EXCHANGE		2,566,533	2,500,000	50,764	4FE
03674X-AG-1	ANTERO RESOURCES CORP		07/18/2017	BANK OF AMERICA/MERRILL LYNCH		3,595,250	3,650,000	70,972	3Z
03674X-AJ-5	ANTERO RESOURCES CORP		07/28/2017	EXCHANGE		3,595,363	3,650,000	74,521	3FE
03789X-AA-6	APPIHP_14-1 ABS		09/01/2017	BANK OF AMERICA/MERRILL LYNCH		5,056,912	5,109,000	1,214	1AM
037833-CU-2	APPLE INC		08/11/2017	MORGAN STANLEY		20,213,000	20,000,000	150,417	1FE
037833-DC-1	APPLE INC		09/05/2017	GOLDMAN, SACHS & CO.		17,978,760	18,000,000		1FE
03827F-AX-9	APPLIED SYSTEMS INC TLB		09/26/2017	NOMURA SECURITIES INTERNATIONAL INC		2,524,038	2,524,038		4FE
03939P-AA-2	ARCH MERGER SUB INC		08/17/2017	Various		23,251,063	23,300,000		4FE
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	09/20/2017	CITIGROUP GLOBAL MARKETS		3,498,813	3,293,000	20,307	4FE
042735-BG-4	ARROW ELECTRONICS INC		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		3,975,480	4,000,000		2FE
02083J-AC-8	ASCEND LEARNING LLC		07/20/2017	BARCLAYS		621,875	625,000		4FE
045054-AD-5	ASHTEAD CAPITAL INC	C	08/02/2017	JPMORGAN CHASE & CO.		2,188,000	2,188,000		3FE
045054-AF-0	ASHTEAD CAPITAL INC	C	08/02/2017	JPMORGAN CHASE & CO.		2,188,000	2,188,000		1Z
045086-AF-2	ASHTON WOODS USA LLC / ASHTON WOOD		07/26/2017	JPMORGAN CHASE & CO.		4,350,000	4,350,000		5FE
04625A-AA-2	ASRNT 2017-1A A	D	09/29/2017	MORGAN STANLEY CAPITAL		10,000,000	10,000,000		1FE
00206R-EJ-7	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		12,900,000	12,900,000		2FE
00206R-EK-4	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		21,496,560	21,500,000		2FE
00206R-EL-2	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		21,463,880	21,500,000		2FE
00206R-EM-0	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		25,755,366	25,800,000		2FE
00206R-EN-8	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		30,046,422	30,100,000		2FE
00206R-EP-3	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		17,161,988	17,200,000		2FE
00206R-EQ-1	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		12,869,814	12,900,000		2FE
04941K-AJ-8	ATCLO 13-2A CLO		07/18/2017	MITSUBISHI UFJ SECURITIES (USA)		29,800,000	29,800,000		1FE
05352A-AA-8	AVANTOR INC		09/22/2017	GOLDMAN, SACHS & CO.		1,473,000	1,473,000		1Z
06051G-GN-3	BANK OF AMERICA CORP		07/18/2017	BANK OF AMERICA/MERRILL LYNCH		34,400,000	34,400,000		2FE
05526D-AQ-8	BAT CAPITAL CORP	C	08/08/2017	HSBC SECURITIES, INC.		48,000,000	48,000,000		2FE
05526D-AS-4	BAT CAPITAL CORP	C	08/08/2017	HSBC SECURITIES, INC.		15,900,000	15,900,000		2FE
05526D-AU-9	BAT CAPITAL CORP	C	08/08/2017	HSBC SECURITIES, INC.		69,000,000	69,000,000		2FE
05526D-AW-5	BAT CAPITAL CORP	C	08/08/2017	HSBC SECURITIES, INC.		26,500,000	26,500,000		2FE
05526D-AY-1	BAT CAPITAL CORP	C	08/08/2017	DEUTSCHE BANK AG		10,000,000	10,000,000		2FE
05526D-BC-8	BAT CAPITAL CORP	C	08/08/2017	BANK OF AMERICA/MERRILL LYNCH		17,200,000	17,200,000		2FE
05526D-BE-4	BAT CAPITAL CORP	C	08/08/2017	BANK OF AMERICA/MERRILL LYNCH		25,800,000	25,800,000		2FE
08579J-AT-9	BERRY GLOBAL INC TL M		08/10/2017	EXCHANGE		740,747	743,951		3FE
BAS0PG-YV-9	BIG RIVER STEEL LLC TERM LOAN B		08/29/2017	GOLDMAN, SACHS & CO.		742,500	750,000		4FE
08949L-AA-8	BIG RIVER STEEL/BRS FIN		08/15/2017	GOLDMAN, SACHS & CO.		1,460,000	1,460,000		1Z
100743-AK-9	BOSTON GAS COMPANY		07/31/2017	GOLDMAN, SACHS & CO.		8,591,916	8,600,000		2FE
120568-AY-6	BUNGE LIMITED FINANCE CORPORATION		09/18/2017	CITIGROUP GLOBAL MARKETS		12,983,880	13,000,000		2FE
120568-AZ-3	BUNGE LIMITED FINANCE CORPORATION		09/18/2017	CITIGROUP GLOBAL MARKETS		4,288,648	4,300,000		2FE
12429T-AE-4	BWAY HOLDING CO		08/10/2017	Various		6,353,595	6,216,000	148,084	5FE
131347-CC-8	CALPINE CORP		09/06/2017	CITIGROUP GLOBAL MARKETS		3,037,031	2,945,000	25,472	3FE
131347-CF-1	CALPINE CORP		09/06/2017	Various		4,759,152	5,150,000	117,627	4FE
C2088H-AB-6	CANAM STEEL CORPORATION TERM LOA		07/10/2017	MORGAN STANLEY		1,455,000	1,500,000		4FE
14173M-AC-7	CARESTREAM DENTAL EQUIPMENT INC TL		09/08/2017	CREDIT SUISSE		498,750	500,000		4Z
14314P-AC-0	CARMX_17-2 ABS		08/17/2017	WELLS FARGO		12,338,646	12,305,000	4,618	1FE
194204-AA-1	CASL_17-A ABS		07/11/2017	BARCLAYS		2,285,000	2,285,000		2AM
17305E-FR-1	CCCIT_14-A5 ABS		09/13/2017	CITIGROUP GLOBAL MARKETS		8,223,125	8,000,000	58,364	1FE
17305E-GG-4	CCCIT_17-A8 ABS		08/29/2017	Various		20,028,711	20,000,000	16,792	1FE
1248EP-BX-0	CCO HOLDINGS LLC		08/03/2017	BANK OF AMERICA/MERRILL LYNCH		2,070,000	2,070,000		3FE
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC		08/02/2017	BANK OF AMERICA/MERRILL LYNCH		10,759,000	10,670,000	4,543	5FE
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TLB		07/21/2017	Various		3,451,566	3,456,250		4FE
15132H-AH-4	CENCOSUD SA	D	07/12/2017	JPMORGAN CHASE & CO.		12,555,522	12,600,000		2FE
15189T-AR-8	CENTERPOINT ENERGY INC		08/07/2017	MITSUBISHI UFJ SECURITIES (USA)		13,596,056	13,600,000		2FE
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO		08/21/2017	DEUTSCHE BANK AG		3,988,610	4,012,000		1Z
161175-BD-5	CHARTER COMMUNICATIONS OPERATING L		09/11/2017	Various		26,922,152	26,700,000	530,736	2FE
161175-BG-8	CHARTER COMMUNICATIONS OPERATING L		09/11/2017	CITIGROUP GLOBAL MARKETS		4,289,551	4,300,000		2FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
16411Q-AA-9	CHENIERE ENERGY PARTNERS LP		09/12/2017	CREDIT SUISSE		5,890,000	5,890,000		3FE
171340-AK-8	CHURCH & DWIGHT CO INC		07/20/2017	WELLS FARGO		6,012,656	6,020,000		2FE
171340-AL-6	CHURCH & DWIGHT CO INC		07/20/2017	WELLS FARGO		2,987,967	3,010,000		2FE
171340-AM-4	CHURCH & DWIGHT CO INC		07/20/2017	BANK OF AMERICA/MERRILL LYNCH		20,500,000	20,500,000		2FE
171340-AN-2	CHURCH & DWIGHT CO INC		07/20/2017	BANK OF AMERICA/MERRILL LYNCH		8,591,142	8,600,000		2FE
125509-BV-0	CIGNA CORPORATION		09/05/2017	JPMORGAN CHASE & CO.		11,976,960	12,000,000		2FE
125509-BW-8	CIGNA CORPORATION		09/05/2017	JPMORGAN CHASE & CO.		9,883,863	9,900,000		2FE
17325F-AG-3	CITIBANK NA		09/13/2017	CITIGROUP GLOBAL MARKETS		12,900,000	12,900,000		1FE
172967-LM-1	CITIGROUP INC		07/17/2017	CITIGROUP GLOBAL MARKETS		19,000,000	19,000,000		2FE
BASONY-2M-7	CLEAN HARBORS INC TERM LOAN B		07/20/2017	GOLDMAN SACHS		3,990,000	4,000,000		2FE
189054-AV-1	CLOROX COMPANY		09/26/2017	WELLS FARGO		9,996,600	10,000,000		2FE
14041N-FB-2	COMET_15-A8 ABS		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		5,385,736	5,350,000	2,133	1FE
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		08/09/2017	BANK OF AMERICA/MERRILL LYNCH		735,572	848,684		5FE
201723-AK-9	COMMERCIAL METALS CO		08/16/2017	CITIGROUP GLOBAL MARKETS		2,690,360	2,612,000	33,956	3FE
201723-AL-7	COMMERCIAL METALS COMPANY		07/27/2017	Various		3,786,875	3,650,000	10,899	3FE
20605P-AH-4	CONCHO RESOURCES INC		09/13/2017	BANK OF AMERICA/MERRILL LYNCH		6,426,522	6,450,000		1Z
20605P-AJ-0	CONCHO RESOURCES INC		09/13/2017	BANK OF AMERICA/MERRILL LYNCH		5,147,048	5,160,000		1Z
21036P-AR-9	CONSTELLATION BRANDS INC		08/08/2017	MORGAN STANLEY		16,619,460	16,500,000	113,850	2FE
G7739P-AJ-9	CORAL US COBORROWER TL B-3		09/13/2017	SCOTIA CAPITAL (USA) INC.		995,000	1,000,000		3FE
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	D	07/25/2017	HSBC SECURITIES, INC.		4,224,191	4,300,000		1Z
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE	D	07/25/2017	HSBC SECURITIES, INC.		5,433,927	5,590,000		1Z
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		09/26/2017	Various		(25,922)			4Z
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		07/01/2017	SCHEDULED PAY UP			28		1FM
224044-CH-8	COX COMMUNICATIONS INC		07/24/2017	RBC DOMINION SECURITIES		18,973,780	19,000,000		2FE
224044-CK-1	COX COMMUNICATIONS INC		07/24/2017	RBC DOMINION SECURITIES		6,837,757	6,880,000		1Z
22409*-AE-1	CP OPCO LLC (CLASSIC PARTY) REVOL		07/04/2017	DIRECT		(224)			6
22409*-AB-7	CP OPCO LLC TERM LOAN A		07/26/2017	DIRECT			7,687		6
22409*-AC-5	CP OPCO LLC TERM LOAN B1		08/31/2017	DIRECT			7,261		6
22409*-AD-3	CP OPCO LLC TERM LOAN C		08/31/2017	DIRECT			108,891		6
12632B-AG-1	CPI INTERNATIONAL ACQUISITION TL		08/09/2017	UNION BANK OF SWITZERLAND		2,500,000	2,500,000		4FE
22411Y-AD-4	CPSI_17-C ABS		07/18/2017	CITIGROUP GLOBAL MARKETS		1,549,673	1,550,000		2AM
13057D-AD-8	CRART_17-1 ABS		09/13/2017	JPMORGAN CHASE & CO.		12,700,185	12,612,000		1FE
12652A-AA-1	CRC ESCROW ISSUER LLC		09/29/2017	JPMORGAN CHASE & CO.		7,365,000	7,365,000		4FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		07/01/2017	SCHEDULED PAY UP			2,177		1FM
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP		07/28/2017	EXCHANGE		3,500,000	3,500,000	74,910	4FE
22819K-AB-6	CROWN AMERICAS LLC		08/23/2017	EXCHANGE		11,987,184	12,000,000	202,583	4FE
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		07/25/2017	MORGAN STANLEY		12,864,009	12,900,000		2FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		07/10/2017	Various		2,975,519	3,000,000		4FE
21925A-AE-5	CSTN MERGER SUB INC		08/03/2017	GOLDMAN, SACHS & CO.		3,645,000	3,645,000		1Z
02151L-AA-4	CWALT_07-20 RMBS		09/25/2017	SCHEDULED PAY UP			2,206		1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		07/01/2017	SCHEDULED PAY UP			187		1FM
12543P-AK-9	CWHL_06-21 RMBS		08/01/2017	SCHEDULED PAY UP			91		1FM
12666R-AF-7	CWL_06-9 RMBS		08/01/2017	SCHEDULED PAY UP			225		1FM
23371D-AA-2	DAE FUNDING LLC	C	07/21/2017	MORGAN STANLEY		1,460,000	1,460,000		1Z
23371D-AB-0	DAE FUNDING LLC	C	07/21/2017	MORGAN STANLEY		2,190,000	2,190,000		1Z
23371D-AC-8	DAE FUNDING LLC	C	07/21/2017	MORGAN STANLEY		2,190,000	2,190,000		3Z
254683-CB-9	DCENT_17-6 ABS		08/17/2017	BARCLAYS		19,953,798	19,925,000	8,324	1FE
242370-AD-6	DEAN FOODS CO		08/17/2017	Various		2,978,400	2,920,000	82,642	4FE
L2324E-AD-3	DELOS FINANCE SARL NEW LOAN TL		08/09/2017	EXCHANGE		4,488,980	4,500,000		2FE
24718P-AA-5	DELPHI JERSEY HOLDINGS PLC		09/14/2017	Various		4,370,875	4,380,000		3FE
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3	D	08/22/2017	JPMORGAN CHASE & CO.		500,000	500,000		4FE
247916-AF-6	DENBURY RESOURCES INC.		07/14/2017	JPMORGAN CHASE & CO.		2,075,025	2,190,000	35,040	4FE
BASONX-4F-2	DHX MEDIA LTD TERM LOAN B	A	07/07/2017	RBC DOMINION SECURITIES		995,000	1,000,000		4FE
25278X-AE-9	DIAMONDBACK ENERGY INC		07/28/2017	EXCHANGE		6,074,954	6,100,000	70,023	4FE
25470D-AN-9	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO.		4,298,323	4,300,000		2Z
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO.		21,500,000	21,500,000		2FE
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO.		22,818,247	22,900,000		2FE
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO.		9,664,326	9,674,000		2Z
26376M-AF-9	DUBOIS CHEMICALS INC DD TL		07/25/2017	Antares Holdings LP		67,000	66,667		4
26376M-AG-7	DUBOIS CHEMICALS TERM LOAN B		07/25/2017	Various		734,053	732,333		4FE
26441C-AW-5	DUKE ENERGY CORP		08/07/2017	BANK OF AMERICA/MERRILL LYNCH		42,711,404	42,800,000		2FE
26441C-AX-3	DUKE ENERGY CORP		08/07/2017	BANK OF AMERICA/MERRILL LYNCH		4,985,950	5,000,000		2FE

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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26441C-AY-1	DUKE ENERGY CORP		08/07/2017	BANK OF AMERICA/MERRILL LYNCH		4,282,714	4,300,000		2FE
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		07/19/2017	JPMORGAN CHASE & CO.		8,600,000	8,600,000		2FE
26817R-AS-7	DYNEGY INC		07/27/2017	GOLDMAN, SACHS & CO.		2,909,050	2,920,000	10,382	4FE
26817R-BA-5	DYNEGY INC		08/07/2017	GOLDMAN, SACHS & CO.		7,231,018	7,285,000		4FE
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		07/04/2017	MORGAN STANLEY DEAN WITTER		(7,500)			4FE
278062-AG-9	EATON CORPORATION		09/06/2017	JPMORGAN CHASE & CO.		20,000,000	20,000,000		2FE
278865-AY-6	ECOLAB INC		08/07/2017	BANK OF AMERICA/MERRILL LYNCH		38,579,928	38,600,000		2FE
281020-AL-1	EDISON INTERNATIONAL		08/17/2017	CITIGROUP GLOBAL MARKETS		8,571,792	8,600,000		1FE
28470R-AF-9	ELDORADO RESORTS INC		09/11/2017	Various		8,860,750	8,660,000	199,132	4FE
29250N-AQ-8	ENBRIDGE INC	A	07/03/2017	Various		64,500			2FE
29250N-AS-4	ENBRIDGE INC	A	08/07/2017	Various		19,294,960	19,264,000	8,199	2FE
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD		08/11/2017	DIRECT		15,000,000	15,000,000		3Z
26658N-AB-5	ENGINEERED MACHINERY 1ST LIEN DDTL		09/19/2017	JEFFERIES & COMPANY, INC.		66,391	66,372		4Z
26658N-AC-3	ENGINEERED MACHINERY 1ST LIEN TL		09/07/2017	JEFFERIES & COMPANY, INC.		662,058	663,717		4Z
BAS0PA-A5-5	ENGINEERED MACHINERY 2ND LIEN DDTL		09/19/2017	JEFFERIES & COMPANY, INC.		6,487	6,383		5FE
BAS0PA-A4-8	ENGINEERED MACHINERY 2ND LIEN TL		08/29/2017	JEFFERIES & COMPANY, INC.		442,340	446,809		5FE
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017	CITIGROUP GLOBAL MARKETS		4,300,000	4,300,000		2AM
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017	CITIGROUP GLOBAL MARKETS		4,300,000	4,300,000		2AM
29414U-AB-8	ENVISION HEALTHCARE CORP TLB		07/06/2017	JPMORGAN CHASE & CO.		498,747	498,747		3FE
29413X-AB-3	ENVIVA PARTNERS LP		08/08/2017	EXCHANGE		15,131,010	14,760,000	338,045	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		08/24/2017	JEFFERIES & COMPANY, INC.		2,949,519	2,949,519		4FE
26884L-AC-3	EQT CORP		09/27/2017	CITIGROUP GLOBAL MARKETS		12,898,968	12,900,000		2FE
26884L-AE-9	EQT CORP		09/27/2017	CITIGROUP GLOBAL MARKETS		12,866,202	12,900,000		2FE
26884L-AF-6	EQT CORP		09/27/2017	CITIGROUP GLOBAL MARKETS		25,778,844	25,800,000		2FE
L3456H-AD-4	EXOPACK HOLDINGS S.A. TERM LOAN	D	07/03/2017	EXCHANGE		2,998,480	3,008,835		4FE
L3456H-AB-8	EXOPACK LLC USD	D	07/07/2017	GOLDMAN, SACHS & CO.		(15,044)			4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		08/28/2017	BARCLAYS		1,004,528	1,000,000		4FE
31774B-AB-0	FINCO I LLC INITIAL TL (FORTRESS)		07/19/2017	DEUTSCHE BANK AG		249,375	250,000		2Z
31679R-AE-5	FITAT_17-1 ABS		09/12/2017	JPMORGAN CHASE & CO.		7,999,136	8,000,000		1FE
34407D-AC-3	FLY LEASING LTD	D	09/29/2017	Various		4,389,219	4,375,000		4FE
34407J-AD-8	FLYING FORTRESS HOLDINGS LLC FI		08/02/2017	EXCHANGE		5,320,705	5,333,333		2FE
349553-AK-3	FORTIS INC	A	07/14/2017	EXCHANGE		16,963,098	17,000,000	99,167	2FE
349553-AM-9	FORTIS INC	A	07/14/2017	EXCHANGE		18,000,000	18,000,000	152,750	2FE
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC		07/21/2017	RBC DOMINION SECURITIES		1,394,300	1,460,000	20,587	3FE
35671D-BL-8	FREEPORT-MCMORAN INC		07/21/2017	RBC DOMINION SECURITIES		3,512,319	3,635,000	33,079	3FE
35906A-AM-0	FRONTIER COMMUNICATIONS		08/24/2017	MORGAN STANLEY		1,138,665	1,474,000	12,836	4FE
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		08/24/2017	OPPENHEIMER & CO., INC.		1,612,875	1,870,000	93,708	4FE
369550-AY-4	GENERAL DYNAMICS CORPORATION		09/11/2017	JPMORGAN CHASE & CO.		29,760,000	30,000,000		1FE
369550-AZ-1	GENERAL DYNAMICS CORPORATION		09/11/2017	JPMORGAN CHASE & CO.		9,783,100	10,000,000		1FE
37045V-AP-5	GENERAL MOTORS CO		08/02/2017	DEUTSCHE BANK AG		17,189,164	17,200,000		2FE
37185L-AF-9	GENESIS ENERGY LP		07/12/2017	CREDIT SUISSE		2,776,538	2,915,000	14,575	4FE
37185L-AJ-1	GENESIS ENERGY LP/ GENESIS ENERGY		08/07/2017	WELLS FARGO		5,110,000	5,110,000		4FE
373334-KJ-9	GEORGIA POWER COMPANY		08/03/2017	SCOTIA CAPITAL (USA) INC.		13,995,240	14,000,000		1FE
375558-BP-7	GILEAD SCIENCES INC		09/14/2017	BANK OF AMERICA/MERRILL LYNCH		17,200,000	17,200,000		1FE
375558-BQ-5	GILEAD SCIENCES INC		09/14/2017	BANK OF AMERICA/MERRILL LYNCH		21,500,000	21,500,000		1FE
38013B-AE-0	GMALT_17-3 ABS		09/12/2017	JPMORGAN CHASE & CO.		4,999,579	5,000,000		1FE
36254A-AE-4	GMFCAR_17-1 ABS		08/17/2017	BARCLAYS		6,032,344	6,000,000	2,060	1FE
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN, SACHS & CO.		14,600,000	14,600,000		1FE
38141G-WN-0	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN, SACHS & CO.		8,600,000	8,600,000		1FE
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		09/26/2017	GOLDMAN, SACHS & CO.		17,200,000	17,200,000		2FE
391164-AK-6	GREAT PLAINS ENERGY INCORPORATED		07/10/2017	BARCLAYS		3,639,600	3,600,000	60,140	2FE
BAS0NP-X2-6	GREENROCK FINANCE INCTERM LOA		09/29/2017	Various		2,006,506	2,000,000		4FE
398545-AA-1	GRINDING MEDIA INC		07/12/2017	MORGAN STANLEY		1,573,150	1,460,000	9,571	4FE
36228F-AA-4	GSMPS_98-1 RMBS		09/01/2017	SCHEDULED PAY UP			92		1FM
36250L-AL-8	GTT COMMUNICATIONS INC TLB		07/17/2017	KEYCORP		1,000,000	1,000,000		4FE
404030-AF-5	H&E EQUIPMENT SERVICES INC		08/17/2017	WELLS FARGO		8,760,000	8,760,000		4FE
40537Q-AN-0	HALCON RESOURCES CORP		09/20/2017	JPMORGAN CHASE & CO.		3,226,625	3,110,000	21,576	5FE
44931P-AE-6	HART_17-A ABS		08/17/2017	BARCLAYS		8,162,604	8,116,000	3,298	1FE
42206J-AR-3	HD SUPPLY INC TLB3		09/05/2017	EXCHANGE		3,144,259	3,154,497		3FE
42206J-AS-1	HD SUPPLY INC TLB4		09/05/2017	EXCHANGE		1,480,032	1,488,750		3FE
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		08/07/2017	JPMORGAN CHASE & CO.		872,813	875,000		4FE
421924-BT-7	HEALTHSOUTH CORP		07/28/2017	BARCLAYS		2,663,588	2,555,000	55,908	4FE

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1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
423012-AD-5	HEINEKEN NV	D	09/28/2017	BARCLAYS		5,055,350	5,000,000	382	2FE
42771L-AB-8	HERO_17-2A ABS		07/26/2017	MORGAN STANLEY		2,749,642	2,750,000		1FE
42806D-BC-2	HERTZ_16-4 ABS		09/28/2017	Various		9,913,508	10,050,000	11,067	1FE
42806D-BH-1	HERTZ_17-2 ABS		09/14/2017	CITIGROUP GLOBAL MARKETS		874,799	875,000		1FE
42806D-BG-3	HERTZ_17-2A ABS		09/14/2017	CITIGROUP GLOBAL MARKETS		3,498,482	3,500,000		1FE
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO		09/11/2017	JPMORGAN CHASE & CO.		25,798,452	25,800,000		2FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		09/26/2017	MORGAN STANLEY DEAN WITTER		(9,862)			3FE
437076-BT-8	HOME DEPOT INC		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		6,981,800	7,000,000		1FE
443510-AH-5	HUBBELL INCORPORATED		07/31/2017	JPMORGAN CHASE & CO.		5,456,000	5,500,000		1FE
44908X-AP-3	HYLAND SOFTWARE TL1		08/22/2017	CREDIT SUISSE		498,750	500,000		4FE
451102-AX-5	ICAHN ENTERPRISES LP		09/06/2017	CANTOR FITZGERALD		2,036,488	1,970,000	12,148	3FE
44962L-AB-3	IHS MARKIT LTD		07/10/2017	WELLS FARGO		11,531,150	10,930,000	222,092	3FE
45256#-AB-8	IMPACT CIL PARENT CMBS		09/21/2017	DIRECT		2,801,680	2,801,680		2AM
BASONY-32-0	INC RESEARCH HOLDINGS INC TERM		08/09/2017	Various		3,994,625	4,000,000		3FE
45824T-AY-1	INTELSAT JACKSON HOLDINGS SA	D	06/19/2017	Various				(1,205)	5FE
45866F-AE-4	INTERCONTINENTAL EXCHANGE INC		08/10/2017	BANK OF AMERICA/MERRILL LYNCH		23,446,185	23,500,000		1FE
Y5000J-AB-6	INTERNATIONAL SEAWAYS INC TL		08/03/2017	JEFFERIES & COMPANY, INC.		980,000	1,000,000		4FE
46124C-AB-3	INTRAWEST RESORTS HOLDINGS BLUEBIR		09/08/2017	Various		1,619,240	1,625,000		4FE
46124C-AD-9	INTRAWEST RESORTS HOLDINGS SIERRA		08/16/2017	JPMORGAN CHASE & CO.		559,583	561,581		4FE
462613-AL-4	IPALCO ENTERPRISES INC		08/17/2017	MORGAN STANLEY		12,028,080	12,040,000		3FE
46284V-AC-5	IRON MOUNTAIN INC		09/06/2017	JPMORGAN CHASE & CO.		3,680,000	3,680,000		3FE
45031U-CC-3	ISTAR INC		09/14/2017	JPMORGAN CHASE & CO.		3,680,000	3,680,000		1Z
45031U-CD-1	ISTAR INC		09/14/2017	JPMORGAN CHASE & CO.		3,680,000	3,680,000		1Z
51501E-AC-0	IVANTI SOFTWARE (LANDESK) TL		07/06/2017	MORGAN STANLEY		990,000	1,000,000		4FE
47232M-AD-4	JEFFERIES FINANCE LLC		07/20/2017	JEFFERIES & COMPANY, INC.		3,650,000	3,650,000		1Z
47987L-AA-9	JONAH ENERGY LLC		09/28/2017	JPMORGAN CHASE & CO.		7,365,000	7,365,000		3FE
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		09/01/2017	SCHEDULED PAY UP			4		1FM
46647P-AK-2	JPMORGAN CHASE & CO		07/17/2017	JPMORGAN CHASE & CO.		4,300,000	4,300,000		1FE
466247-YH-0	JPMT 2005-A8 1A1 RMBS		08/01/2017	SCHEDULED PAY UP			320		1FM
49327M-2T-0	KEYBANK NATIONAL ASSOCIATION		09/07/2017	KEYCORP		14,996,550	15,000,000		1FE
49456B-AN-1	KINDER MORGAN INC		08/03/2017	JPMORGAN CHASE & CO.		9,460,000	9,460,000		2FE
50077L-AP-1	KRAFT HEINZ FOODS CO		08/07/2017	BARCLAYS		17,200,000	17,200,000		2FE
50077L-AQ-9	KRAFT HEINZ FOODS CO		08/07/2017	JPMORGAN CHASE & CO.		17,200,000	17,200,000		2FE
50076W-AM-5	KRATON POLYMERS LLC TL		08/31/2017	EXCHANGE		1,542,152	1,627,543		3FE
50540R-AT-9	LABORATORY CORPORATION OF AMERICA		08/15/2017	BANK OF AMERICA/MERRILL LYNCH		12,870,975	12,900,000		2FE
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		08/15/2017	WELLS FARGO		8,587,014	8,600,000		2FE
51602E-AD-6	LANNETT COMPANY INC INITIAL TR		07/07/2017	MORGAN STANLEY		492,069	493,333		4FE
536797-AC-7	LITHIA MOTORS INC		07/17/2017	JPMORGAN CHASE & CO.		2,920,000	2,920,000		3FE
53803H-AL-4	LIVE NATION ENTERTAINMENT TLB-3		07/03/2017	EXCHANGE		4,757,035	4,739,795		3FE
50212Y-AB-0	LPL HOLDINGS INC		09/07/2017	MORGAN STANLEY		5,314,800	5,160,000	4,945	4FE
55305B-AN-1	M/I HOMES INC		07/31/2017	JPMORGAN CHASE & CO.		5,110,000	5,110,000		3FE
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		09/26/2017	WELLS FARGO		16,018,736	16,125,000		2FE
565849-AP-1	MARATHON OIL CORP		07/13/2017	JPMORGAN CHASE & CO.		17,137,048	17,200,000		2FE
575385-AA-7	MASONITE INTERNATIONAL CORP	A	09/25/2017	BANK OF AMERICA/MERRILL LYNCH		868,400	835,000	1,566	1Z
57701R-AH-5	MATTAMY GROUP CORP	A	09/20/2017	CREDIT SUISSE		1,200,000	1,200,000		4Z
579780-AL-1	MCCORMICK & COMPANY INCORPORATED		08/09/2017	BANK OF AMERICA/MERRILL LYNCH		15,998,400	16,000,000		2FE
579780-AM-9	MCCORMICK & COMPANY INCORPORATED		08/09/2017	BANK OF AMERICA/MERRILL LYNCH		7,994,960	8,000,000		2FE
58455M-AC-3	MEDICAL DEPOT HOLDINGS TL		08/17/2017	JPMORGAN CHASE & CO.		929,484	987,500		5FE
59001A-BA-9	MERITAGE HOMES CORP		09/25/2017	EXCHANGE		1,965,167	1,970,000	30,569	3FE
59217G-CH-0	MET LIFE GLOB FUNDING I		09/12/2017	JPMORGAN CHASE & CO.		17,987,760	18,000,000		1FE
59217G-CJ-6	MET LIFE GLOB FUNDING I		09/12/2017	JPMORGAN CHASE & CO.		23,000,000	23,000,000		1FE
59284B-AF-5	MEXICHEM SAB DE CV	D	09/27/2017	MORGAN STANLEY		9,809,495	9,890,000		2FE
59284B-AG-3	MEXICHEM SAB DE CV	D	09/27/2017	MORGAN STANLEY		7,575,448	7,740,000		2FE
55303X-AD-7	MGM GROWTH PROPERTIES OPERATING PA		09/07/2017	JPMORGAN CHASE & CO.		5,110,000	5,110,000		3FE
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL		07/06/2017	EXCHANGE		497,586	498,342		4FE
45567Y-AH-8	MH SUB I LLC (MICRO) AMEND 1 DDTL		07/06/2017	CREDIT SUISSE		176,471	176,471		4
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		09/18/2017	Various		2,576,474	2,590,148		4FE
55303B-AC-7	MH SUB I LLC 2ND LIEN		09/22/2017	RBC DOMINION SECURITIES		495,000	500,000		5FE
61915R-CK-0	MHL_06-1 RMBS		09/25/2017	SCHEDULED PAY UP			10,947		1FM
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		07/18/2017	SUNTRUST INVESTMENT SERVICES, INC.		1,644,985	1,532,000	48,567	4FE
59835Y-AE-2	MIDWEST PHYSICIAN ADMINISTRATIVE		08/18/2017	CREDIT SUISSE		995,000	1,000,000		4FE
61744Y-AK-4	MORGAN STANLEY		07/19/2017	MORGAN STANLEY		34,400,000	34,400,000		1Z

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55342U-AH-7	MPT OPER PARTNERSP/FINL		09/07/2017	JPMORGAN CHASE & CO.		5,895,000	5,895,000		3FE
62539B-AA-3	MULTI-COLOR CORP		09/20/2017	BANK OF AMERICA/MERRILL LYNCH		2,945,000	2,945,000		4FE
626717-AJ-1	MURPHY OIL CORPORATION		08/04/2017	JPMORGAN CHASE & CO.		8,380,000	8,380,000		3FE
626738-AC-2	MURPHY OIL USA INC		07/07/2017	JPMORGAN CHASE & CO.		3,286,325	3,115,000	76,318	3FE
626738-AD-0	MURPHY OIL USA INC		07/05/2017	JPMORGAN CHASE & CO.		2,935,405	2,809,000	32,918	3FE
62871N-AG-0	NAB HOLDINGS LLC TERM LOAN		07/07/2017	CREDIT SUISSE		746,250	750,000		4Z
636180-BN-0	NATIONAL FUEL GAS COMPANY		09/18/2017	BANK OF AMERICA/MERRILL LYNCH		4,270,631	4,300,000		2FE
64110D-AF-1	NETAPP INC		09/26/2017	MORGAN STANLEY		8,597,850	8,600,000		2Z
64110D-AH-7	NETAPP INC		09/26/2017	JPMORGAN CHASE & CO.		6,987,750	7,000,000		2Z
645370-AB-3	NEW HOME COMPANY INC		09/11/2017	EXCHANGE		11,013,289	10,896,000	381,814	4FE
651290-AR-9	NEWFIELD EXPLORATION COMPANY		07/25/2017	CITIGROUP GLOBAL MARKETS		3,924,398	3,778,000	15,230	3FE
65342Q-AB-8	NEXTERA ENERGY OPERATING PARTNERS		09/18/2017	BARCLAYS		2,210,000	2,210,000		3FE
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS		09/18/2017	BANK OF AMERICA/MERRILL LYNCH		3,685,000	3,685,000		3FE
62910P-AC-7	NFP CORP TERM B LOAN		07/20/2017	BANK OF AMERICA/MERRILL LYNCH		248,750	250,000		4Z
62913T-AJ-1	NGL ENERGY PARTNERS LP		08/14/2017	EXCHANGE		3,691,885	3,500,000	75,104	4FE
62912X-AE-4	NGPL PIPECO LLC		07/25/2017	RBC DOMINION SECURITIES		3,650,000	3,650,000		3FE
62912X-AF-1	NGPL PIPECO LLC		07/25/2017	RBC DOMINION SECURITIES		3,650,000	3,650,000		3FE
65473Q-BG-7	NISOURCE FINANCE CORPORATION		09/05/2017	CITIGROUP GLOBAL MARKETS		16,582,072	16,600,000		2FE
655044-AN-5	NOBLE ENERGY INC		08/08/2017	CITIGROUP GLOBAL MARKETS		8,569,298	8,600,000		2FE
666807-BK-7	NORTHROP GRUMMAN CORP		08/04/2017	GOLDMAN, SACHS & CO.		9,026,981	8,876,000	6,312	2FE
629377-BY-7	NRG ENERGY INC		07/14/2017	BARCLAYS		2,294,025	2,190,000	29,656	4FE
629377-CC-4	NRG ENERGY INC		07/14/2017	Various		8,746,575	8,390,000	4,027	4FE
67420R-AL-5	OASIS OUTSOURCING HOLDINGS TL		07/17/2017	RBC DOMINION SECURITIES		746,250	750,000		4FE
68218E-AE-4	ON SEMICONDUCTOR 2017 NEW REPL TL		09/26/2017	Various		(10,737)			3FE
682680-AS-2	ONEOK INC		07/10/2017	CITIGROUP GLOBAL MARKETS		8,586,670	8,600,000		2FE
682680-AT-0	ONEOK INC		08/16/2017	Various		32,122,925	32,500,000	31,350	2FE
686330-AJ-0	ORIX CORPORATION	D	07/10/2017	JPMORGAN CHASE & CO.		8,582,198	8,600,000		1Z
70014L-AC-4	PARK AEROSPACE HOLDINGS LTD	D	09/14/2017	MORGAN STANLEY		5,155,000	5,155,000		1Z
70469C-AC-4	PEAK 10 HOLDING CORPORATION TLB		08/09/2017	JPMORGAN CHASE & CO.		1,243,750	1,250,000		4FE
708696-BY-4	PENNSYLVANIA ELECTRIC COMPANY		09/05/2017	CITIGROUP GLOBAL MARKETS		9,875,956	9,890,000		2Z
709599-AY-0	PENSKE TRUCK LEASING CO LP		09/12/2017	WELLS FARGO		14,965,800	15,000,000		2FE
72108P-AL-8	PIKE CORP TERM LOAN		09/20/2017	EXCHANGE		496,409	498,750		4FE
72147K-AC-2	PILGRIMS PRIDE CORP		09/26/2017	Various		7,695,254	7,583,000	58,788	4FE
72147K-AE-8	PILGRIMS PRIDE CORP		09/26/2017	BARCLAYS		9,210,000	9,210,000		4FE
72348Y-AA-3	PINNACLE ENTERTAINMENT INC		08/23/2017	EXCHANGE		1,995,678	2,000,000	35,000	4FE
724479-AM-2	PITNEY BOWES INC		09/12/2017	BANK OF AMERICA/MERRILL LYNCH		12,869,556	12,900,000		2FE
724479-AN-0	PITNEY BOWES INC		09/12/2017	BANK OF AMERICA/MERRILL LYNCH		8,579,016	8,600,000		2FE
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP		08/10/2017	Various		2,360,132	2,580,000		2FE
73179Y-AG-2	POLYONE CORP TLB3		08/15/2017	EXCHANGE		9,385,364	9,362,503		3FE
737446-AM-6	POST HOLDINGS INC		08/07/2017	MORGAN STANLEY		8,835,625	8,375,000	235,431	4FE
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		07/19/2017	CREDIT SUISSE		453,409	454,545		3FE
69353F-AV-6	PQ CORP SECOND AMEND TL B-1		08/07/2017	EXCHANGE		7,250,864	7,227,137		4FE
740212-AK-1	PRECISION DRILLING CORPORATION	A	07/31/2017	EXCHANGE		3,520,000	3,520,000	34,858	3FE
74153W-CN-7	PRICOA GLOBAL FUNDING I		09/14/2017	BARCLAYS		14,984,550	15,000,000		1FE
742718-EU-9	PROCTER & GAMBLE COMPANY		08/09/2017	JPMORGAN CHASE & CO.		34,948,900	35,000,000		1FE
74338U-AC-5	PROJECT LEOPARD HOLDINGS TL		07/13/2017	CREDIT SUISSE		374,063	375,000		4FE
74368C-AH-7	PROTECTIVE LIFE GLOBAL FUNDING		08/15/2017	BARCLAYS		10,000,000	10,000,000		1FE
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		09/22/2017	EXCHANGE		(822)			3FE
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	D	09/28/2017	DEUTSCHE BANK AG		9,941,300	10,000,000	73,333	1FE
7591EP-AM-2	REGIONS FINANCIAL CORPORATION		08/07/2017	GOLDMAN, SACHS & CO.		14,592,554	14,600,000		2FE
785592-AU-0	SABINE PASS LIQUEFACTION LLC		07/19/2017	EXCHANGE		4,214,018	4,218,000	65,449	2FE
79546K-AE-0	SALLY HOLDINGS LLC TL		07/11/2017	JPMORGAN CHASE & CO.		746,250	750,000		3Z
81683U-AM-9	SEMINOLE TRIBE OF FLORIDA TLB		07/12/2017	BANK OF AMERICA/MERRILL LYNCH		7,960,000	8,000,000		2FE
78412F-AS-3	SESI LLC		08/03/2017	JPMORGAN CHASE & CO.		4,375,000	4,375,000		4FE
81783Q-AC-9	SEVEN GENERATIONS ENERGY LTD	A	09/25/2017	CREDIT SUISSE		4,165,000	4,165,000		1Z
824348-BD-7	SHERWIN-WILLIAMS COMPANY (THE)		08/10/2017	EXCHANGE		10,046,037	10,000,000	8,250	2FE
82967N-AY-4	SIRIUS XM RADIO INC		08/02/2017	JPMORGAN CHASE & CO.		1,674,580	1,658,000	7,317	3FE
82967N-BA-5	SIRIUS XM RADIO INC		08/03/2017	Various		3,775,340	3,721,000	18,713	3FE
78454L-AD-2	SM ENERGY CO		09/14/2017	Various		6,618,031	6,630,000	147,241	4FE
78448T-AB-8	SMBC AVIATION CAPITAL FINANCE DAC	D	07/12/2017	JPMORGAN CHASE & CO.		12,884,004	12,900,000		2FE
832248-BA-5	SMITHFIELD FOODS INC		09/28/2017	MORGAN STANLEY		9,968,400	10,000,000		2FE
845467-AH-2	SOUTHWESTERN ENERGY CO		09/05/2017	Various		3,406,800	3,685,000	70,172	3FE

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845467-AM-1	SOUTHWESTERN ENERGY COMPANY		09/11/2017	JPMORGAN CHASE & CO.		8,650,000	8,650,000		3FE
845467-AN-9	SOUTHWESTERN ENERGY COMPANY		09/11/2017	JPMORGAN CHASE & CO.		3,650,000	3,650,000		3FE
852060-AD-4	SPRINT CAPITAL CORP		07/17/2017	Various		3,287,300	2,945,000	36,271	4FE
852060-AT-9	SPRINT CAPITAL CORPORATION		07/18/2017	OPPENHEIMER & CO., INC.		1,846,900	1,460,000	44,713	4FE
854502-AC-5	STANLEY BLACK & DECKER I		09/28/2017	JPMORGAN CHASE & CO.		4,558,488	4,375,000	49,997	1FE
BAS0PG-YU-1	STAPLES INC TERM LOAN B		09/20/2017	UNION BANK OF SWITZERLAND		13,965,000	14,000,000		4FE
858119-BG-4	STEEL DYNAMICS INC		09/06/2017	BANK OF AMERICA/MERRILL LYNCH		7,300,000	7,300,000		3FE
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO		09/19/2017	DEUTSCHE BANK AG		9,655,232	9,674,000		2FE
86765B-AU-3	SUNOCO PARTNERS LLC		09/28/2017	Various		27,026,220	27,200,000	17,478	2FE
86853T-AQ-6	SUPERVALU INC DD		07/10/2017	GOLDMAN, SACHS & CO.		466,409	467,578		3FE
86853T-AR-4	SUPERVALU INC TLB		07/10/2017	GOLDMAN, SACHS & CO.		777,349	779,297		3FE
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		09/12/2017	JEFFERIES & COMPANY, INC.		1,246,875	1,250,000		4FE
87104N-AF-8	SWITCH LTD TERM LOAN B		07/12/2017	WELLS FARGO		1,496,250	1,500,000		4FE
87165L-BB-6	SYNCT_16-2 ABS		09/13/2017	Various		14,489,259	14,425,000	4,050	1FE
874060-AC-0	TAKEDA PHARMACEUTICAL CO LTD	D	07/11/2017	CITIGROUP GLOBAL MARKETS		14,987,250	15,000,000		1FE
BAS0N3-8E-7	TALEN ENERGY SUPPLY TL-B2		07/11/2017	Various		469,153	498,500		3FE
87612B-AP-7	TARGA RESOURCES PARTNERS LP		09/21/2017	CITIGROUP GLOBAL MARKETS		1,815,875	1,825,000	28,009	3FE
87612B-BE-1	TARGA RESOURCES PARTNERS LP		09/25/2017	EXCHANGE		1,095,000	1,095,000	8,828	3FE
88033G-CR-9	TENET HEALTHCARE CORPORATION		07/18/2017	EXCHANGE		6,082,000	6,082,000	26,567	3FE
88078F-BG-2	TEREX CORP INCREMENTAL U.S TL		08/17/2017	EXCHANGE		8,019,139	8,037,978		3FE
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	08/09/2017	Various		8,009,796	9,380,000	139,241	2FE
BAS0P9-S2-6	TEXTECH INDUSTRIES INC RC		09/19/2017	Bank of Ireland		625,000	625,000		4Z
BAS0P9-S1-8	TEXTECH INDUSTRIES INC TL		08/25/2017	Bank of Ireland		4,950,000	5,000,000		4Z
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2017	SCHEDULED PAY UP		59,695	62,007		5
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	09/30/2017	SCHEDULED PAY UP		66,710	69,294		5
87261Q-AB-9	TMS INTERNATIONAL CORP		08/09/2017	CREDIT SUISSE		3,500,000	3,500,000		1Z
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		08/09/2017	EXCHANGE		7,248,465	7,272,317		3FE
89364M-BB-9	TRANSDIGM INC TL-E		09/26/2017	CREDIT SUISSE		(18,307)			3FE
89364M-BF-0	TRANSDIGM INC TRANCHE F TL		09/26/2017	Various		(6,959)			3FE
89364M-BJ-2	TRANSDIGM INC. TERM LOAN G		08/23/2017	CREDIT SUISSE		1,496,250	1,500,000		3FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		08/31/2017	DIRECT		1,678,408	1,695,361		4
Q9194#-AC-9	TRANSURBAN FINANCE CO LTD, SER. 2004-1,	D	08/29/2017	BANK OF AMERICA		(5,000)			2FE
89416F-AP-2	TRAVEL LEADERS GROUP LLC TLB		08/21/2017	MORGAN STANLEY		498,750	500,000		4FE
896215-AG-5	TRIMAS CORPORATION		09/13/2017	BANK OF AMERICA/MERRILL LYNCH		735,000	735,000		1Z
896818-AM-3	TRIUMPH GROUP INC		08/08/2017	JPMORGAN CHASE & CO.		5,465,000	5,465,000		1Z
BAS0PX-FM-3	TRONOX BLOCKED BORROWER LLC TLB		09/29/2017	BANK OF AMERICA/MERRILL LYNCH		451,221	453,488		3FE
BAS0PX-FL-5	TRONOX FINANCE LLC TERM LOAN B		09/29/2017	BANK OF AMERICA/MERRILL LYNCH		1,041,279	1,046,512		3FE
89705P-AA-3	TRONOX FINANCE PLC		09/14/2017	CITIGROUP GLOBAL MARKETS		3,685,000	3,685,000		1Z
89787R-AF-9	TRUGREEN LIMITED PARTNERSHIP TL		09/26/2017	EXCHANGE		487,437	495,000		4FE
87305R-AH-2	TTM TECHNOLOGIES INC		09/15/2017	JPMORGAN CHASE & CO.		5,110,000	5,110,000		4FE
87306R-AE-8	TVC ALBANY INC TERM LOAN B		09/28/2017	TD SECURITIES		7,455,417	7,500,000		4FE
902133-AR-8	TYCO ELECTRONICS GROUP SA	D	07/31/2017	BANK OF AMERICA/MERRILL LYNCH		5,177,100	5,000,000	958	1FE
902133-AU-1	TYCO ELECTRONICS GROUP SA	D	07/31/2017	BANK OF AMERICA/MERRILL LYNCH		8,531,114	8,600,000		1FE
902494-BB-8	TYSON FOODS INC		07/19/2017	Various		12,673,681	12,610,000	32,057	2FE
902494-BF-9	TYSON FOODS INC		08/21/2017	BANK OF AMERICA/MERRILL LYNCH		12,876,006	12,900,000		2FE
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		08/07/2017	GOLDMAN, SACHS & CO.		(1,241)			4FE
90352J-AD-5	UBS GROUP FUNDING SWITZERLAND AG	D	08/07/2017	UNION BANK OF SWITZERLAND		15,000,000	15,000,000		1FE
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND AG	D	08/07/2017	UNION BANK OF SWITZERLAND		13,500,000	13,500,000		1FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		07/28/2017	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000		3FE
911365-BJ-2	UNITED RENTALS (NORTH AMERICA) INC		09/08/2017	MORGAN STANLEY		5,854,600	5,840,000	32,424	3FE
911365-BH-6	UNITED RENTALS NORTH AM		09/08/2017	MORGAN STANLEY		4,380,000	4,380,000		3FE
BAS0PF-F6-7	UNITED SITE SERVICES INC TERM		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		400,000	400,000		4Z
912909-AM-0	UNITED STATES STEEL CORP		08/01/2017	BANK OF AMERICA/MERRILL LYNCH		6,220,000	6,220,000		4FE
BAS0NQ-FW-8	UNITYMEDIA HESSEN GMBH TL B	D	09/15/2017	SCOTIA CAPITAL (USA) INC.		994,125	1,000,000		3FE
50179U-AH-6	US LBM HOLDINGS FIRST LIEN TERM		08/14/2017	EXCHANGE		5,839,068	5,909,861		4FE
90290A-AC-1	USAOT_17-1 ABS		09/13/2017	MIZUHO SECURITIES USA INC.		4,999,473	5,000,000		1FE
90290A-AD-9	USAOT_17-1 ABS		09/13/2017	MIZUHO SECURITIES USA INC.		7,499,681	7,500,000		1FE
92047W-AA-9	VALVOLINE INC		08/03/2017	CITIGROUP GLOBAL MARKETS		2,920,000	2,920,000		3FE
92343V-DQ-4	VERIZON COMMUNICATIONS INC		07/14/2017	EXCHANGE		20,991,835	21,043,000	277,245	2FE
92343V-EA-8	VERIZON COMMUNICATIONS INC		08/01/2017	MORGAN STANLEY		9,646,719	9,674,000		2FE
91820U-AK-6	VFH PARENT LLC TL		07/14/2017	JPMORGAN CHASE & CO.		624,219	625,000		4Z
92552V-AK-6	VIASAT INC		09/07/2017	BANK OF AMERICA/MERRILL LYNCH		2,190,000	2,190,000		3Z

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1	2	3	4	5	6	7	8	9	10
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92826C-AG-7	VISA INC		09/06/2017	JPMORGAN CHASE & CO.		14,954,700	15,000,000		1FE
92826C-AJ-1	VISA INC		09/06/2017	JPMORGAN CHASE & CO.		4,979,150	5,000,000		1FE
928563-AA-3	VMWARE INC		08/16/2017	JPMORGAN CHASE & CO.		17,177,640	17,200,000		2FE
928563-AB-1	VMWARE INC		08/16/2017	JPMORGAN CHASE & CO.		35,126,784	35,200,000		2FE
928563-AC-9	VMWARE INC		08/16/2017	JPMORGAN CHASE & CO.		8,571,104	8,600,000		2Z
91829K-AA-1	VPI ESCROW CORP		09/29/2017	Various		6,958,418	7,017,000	204,904	4FE
929566-AJ-6	WABASH NATIONAL CORPORATION		09/18/2017	Various		8,158,700	8,088,000		4FE
93363T-AH-5	WAMU_06-AR11 RMBS		09/25/2017	SCHEDULED PAY UP			1,344		1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		09/25/2017	SCHEDULED PAY UP			85		1FM
93363D-AE-7	WAMU_06-AR9 RMBS		09/25/2017	SCHEDULED PAY UP		2,074	2,074		6FM
92943B-AC-6	WD WOLVERINE HOLDING ITB		08/14/2017	JPMORGAN CHASE & CO.		1,598,611	1,698,438		4FE
94856T-AA-2	WEEKLEY HOMES LLC / FINANC		08/09/2017	CREDIT SUISSE		7,119,703	7,285,000		4FE
95000U-2B-8	WELLS FARGO BANK NA		07/17/2017	WELLS FARGO		21,481,080	21,500,000		1FE
95616A-AA-1	WEST STREET MERGER SUB INC		08/10/2017	Various		6,990,450	6,960,000		5FE
96122U-AA-2	WESTPAC BANKING CORP (NEW YORK BRA	C	09/12/2017	CITIGROUP GLOBAL MARKETS		12,900,000	12,900,000		1Z
96145D-AA-3	WESTROCK CO		08/21/2017	BANK OF AMERICA/MERRILL LYNCH		12,864,009	12,900,000		2FE
96208U-AM-3	WEX INC. TERM LOAN B-2		07/03/2017	EXCHANGE		2,943,693	2,970,000		3FE
966387-AP-7	WHITING PETROLEUM CORP		07/24/2017	CITIGROUP GLOBAL MARKETS		1,401,600	1,460,000	29,403	4FE
969457-BV-1	WILLIAMS COMPANIES INC		09/07/2017	Various		5,383,288	5,155,000	61,636	3FE
97246F-AF-3	WILSONART TRANCHE D TL		08/17/2017	EXCHANGE		2,983,755	2,985,000		4FE
97381W-AT-1	WINDSTREAM CORP		08/24/2017	BANK OF AMERICA/MERRILL LYNCH		840,125	1,100,000	35,047	4FE
98162E-AD-9	WOART_17-A ABS		08/17/2017	DEUTSCHE BANK AG		20,151,563	20,000,000	8,711	1FE
980236-AP-8	WOODSIDE FINANCE LTD	D	09/06/2017	UNION BANK OF SWITZERLAND		15,489,305	15,500,000		2FE
981811-AF-9	WORTHINGTON INDUSTRIES INC		07/25/2017	JPMORGAN CHASE & CO.		6,014,040	6,020,000		1Z
98212B-AE-3	WPX ENERGY INC		08/08/2017	WELLS FARGO		3,595,250	3,650,000	83,570	4FE
98213C-AA-8	WRANGLER BUYER CORP		09/19/2017	BARCLAYS		1,335,000	1,335,000		1Z
984121-CQ-4	XEROX CORPORATION		09/07/2017	JPMORGAN CHASE & CO.		25,779,360	25,800,000		2FE
989207-AC-9	ZEBRA TECHNOLOGIES CORPORATION		07/06/2017	BANK OF AMERICA/MERRILL LYNCH		3,400,678	3,195,000	55,336	4FE
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		07/26/2017	EXCHANGE		5,963,518	5,976,481		3FE
98978V-AL-7	ZOETIS INC		09/05/2017	BARCLAYS		4,972,200	5,000,000		2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,332,887,669	3,334,732,655	6,593,252	XXX
37045X-CA-2	GENERAL MOTORS FINANCIAL CO INC		09/13/2017	MORGAN STANLEY		12,000,000	12,000,000		1Z
4899999. Subtotal - Bonds - Hybrid Securities						12,000,000	12,000,000		XXX
46434V-40-7	ISHARES -5 YEAR HIGH YIELD CORPORA		07/21/2017	Various	0.000	17,389,403			4
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/20/2017	Various	0.000	228,067,284			4
8199999. Subtotal - Bonds - SVO Identified Funds						245,456,686			XXX
8399997. Total - Bonds - Part 3						5,331,339,826	5,020,107,655	8,929,590	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						5,331,339,826	5,020,107,655	8,929,590	XXX
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		09/14/2017	DIRECT	44,000.000		25.00		P3LFE
29336U-AH-0	ENLINK MIDSTREAM PARTNERS LP		09/14/2017	JPMORGAN CHASE & CO.	7,365,000.000	7,365,000	100.00		P3LFE
38144G-80-4	GOLDMAN SACHS SERIES D		08/14/2017	DIRECT	200,000.000		1.00		P3LFE
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						7,365,000	XXX		XXX
8999997. Total - Preferred Stocks - Part 3						7,365,000	XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						7,365,000	XXX		XXX
88579Y-10-1	3M COMPANY		09/19/2017	Various	4,133.000	846,185			L
00287Y-10-9	ABBVIE INC		09/19/2017	Various	7,079.000	501,697			L
G1151C-10-1	ACCENTURE PLC		09/19/2017	Various	3,367.000	418,294			L
00724F-10-1	ADOBE SYS INC		09/19/2017	Various	5,441.000	800,030			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/19/2017	Various	6,881.000	723,183			L
00817Y-10-8	AETNA INC.		09/19/2017	Various	5,142.000	790,441			L
008252-10-8	AFFILIATED MANAGERS GR		09/19/2017	CITIGROUP GLOBAL MARKETS	33.000	6,019			L
001084-10-2	AGCO CORP.		09/19/2017	Various	2,077.000	143,199			L
00846U-10-1	AGILENT TECHNOLOGIES INC		09/19/2017	Various	3,629.000	217,176			L
009158-10-6	AIR PRODUCTS & CHEM		09/19/2017	Various	8,966.000	1,278,852			L
015271-10-9	ALEXANDRIA REAL ESTATE		09/19/2017	Various	1,537.000	184,992			L
G0177J-10-8	ALLERGAN PLC		09/19/2017	Various	350.000	79,499			L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	150.000	36,215			L
02079K-30-5	ALPHABET INC CLASS A		09/19/2017	Various	1,177.000	1,097,321			L

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

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02079K-10-7	ALPHABET INC CLASS C		09/19/2017	Various	1,766.000	1,616,895			L
02209S-10-3	ALTRIA GROUP INC.		09/19/2017	Various	9,083.000	667,611			L
023135-10-6	AMAZON COM INC		09/19/2017	Various	3,067.000	2,963,282			L
023608-10-2	AMEREN CORP		09/19/2017	Various	4,197.000	226,339			L
02376R-10-2	AMERICAN AIRLINES GROUP INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	7,261.000	366,245			L
025537-10-1	AMERICAN ELEC PWR INC		09/19/2017	Various	19,386.000	1,334,428			L
025816-10-9	AMERICAN EXPRESS CO		08/01/2017	GOLDMAN, SACHS & CO.	21,673.000	1,847,407			L
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/19/2017	Various	8,656.000	880,226			L
026874-78-4	AMERICAN INTL GROUP INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	4,914.000	321,621			L
03027X-10-0	AMERICAN TOWER CORP		09/19/2017	Various	2,623.000	347,397			L
03076C-10-6	AMERIPRISE FINL INC		09/19/2017	Various	7,773.000	1,049,916			L
03073E-10-5	AMERISOURCEBERGEN CORP		09/19/2017	Various	14,716.000	1,393,997			L
031162-10-0	AMGEN INC		09/19/2017	Various	4,606.000	803,249			L
032511-10-7	ANADARKO PETE CORP		08/02/2017	Various	85,252.000	3,815,039			L
032654-10-5	ANALOG DEVICES INC		09/19/2017	Various	9,419.000	732,728			L
03349M-10-5	ANDEAVOR		09/19/2017	Various	15,319.000	1,306,571			L
03662Q-10-5	ANSYS INC		09/19/2017	Various	7,694.000	930,187			L
03674X-10-6	ANTERO RESOURCES CORP		08/01/2017	GOLDMAN, SACHS & CO.	40,341.000	818,922			L
036752-10-3	ANTHEM INC		09/19/2017	Various	1,702.000	325,223			L
037833-10-0	APPLE INC.		09/19/2017	Various	24,555.000	3,555,401			L
038222-10-5	APPLIED MATERIALS INC		09/19/2017	Various	8,329.000	351,414			L
03852U-10-6	ARAMARK		09/19/2017	Various	4,047.000	165,556			L
G0450A-10-5	ARCH CAPITAL GROUP		07/05/2017	MORGAN STANLEY	2,224.000	211,747			L
039483-10-2	ARCHER DANIELS MIDLAND CO		09/19/2017	Various	840.000	35,507			L
042735-10-0	ARROW ELECTRONICS INC		09/19/2017	Various	11,022.000	869,982			L
04621X-10-8	ASSURANT I NC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	3,047.000	320,758			L
00206R-10-2	AT&T INC		09/19/2017	Various	25,281.000	964,032			L
049560-10-5	ATMOS ENERGY CORP.		09/19/2017	Various	2,720.000	227,043			L
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/19/2017	Various	3,685.000	390,668			L
053332-10-2	AUTOZONE INC		09/19/2017	Various	1,382.000	714,424			L
053484-10-1	AVALONBAY CMNTYS INC		09/19/2017	Various	1,193.000	230,788			L
053611-10-9	AVERY DENNISON CORP		09/19/2017	Various	1,726.000	153,578			L
053807-10-3	AVNET INC		09/19/2017	Various	3,814.000	147,959			L
G0692U-10-9	AXIS CAPITAL HOLDINGS		09/19/2017	Various	2,824.000	184,966			L
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A		07/05/2017	Various	58,480.000	2,178,380			L
E19790-10-9	BANCO SANTANDER SA EUR 0.5	B	07/27/2017	DIRECT	77,619.000	439,169			U
060505-10-4	BANK AMER CORP COM		09/19/2017	Various	34,889.000	867,340			L
064058-10-0	BANK NEW YORK MELLON CORP		09/19/2017	Various	30,054.000	1,570,967			L
071813-10-9	BAXTER INTL INC		09/19/2017	Various	4,087.000	248,310			L
P1R1WJ-10-3	BB SEGURIDADE SA	B	08/09/2017	MORGAN STANLEY	7,000.000	59,250			U
054937-10-7	BB+T CORP		09/19/2017	Various	4,453.000	205,393			L
084423-10-2	BERKLEY W R CORP COM		08/01/2017	Various	2,483.000	172,098			L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		09/19/2017	Various	19,700.000	3,482,647			L
09062X-10-3	BIOGEN INC		09/19/2017	Various	2,648.000	736,060			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/19/2017	CITIGROUP GLOBAL MARKETS	64.000	5,894			L
097023-10-5	BOEING CO		09/19/2017	Various	17,020.000	4,001,335			L
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		08/07/2017	DISTRIBUTION	4,587.640	288,575			L
110122-10-8	BRISTOL MYERS SQUIBB CO		09/19/2017	Various	577.000	32,554			L
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	08/18/2017	Various	64,640.000	4,546,516			U
110448-10-7	BRITISH AMERICAN TOBACCO ADR REPRE	D	07/25/2017	MERGER	25,252.730	1,748,752			L
Y09827-10-9	BROADCOM LTD	D	09/19/2017	Various	3,319.000	769,270			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		09/19/2017	Various	11,860.000	906,619			L
G16962-10-5	BUNGE LTD		09/19/2017	Various	2,612.000	201,223			L
12673P-10-5	CA INC		09/19/2017	Various	6,183.000	206,598			L
127387-10-8	CADENCE DESIGN SYSTEMS INC		09/19/2017	Various	6,211.000	207,025			L
133131-10-2	CAMDEN PROP		09/19/2017	Various	1,576.000	137,711			L
134429-10-9	CAMPBELL SOUP CO		09/19/2017	Various	32,173.000	1,667,420			L
14040H-10-5	CAPITAL ONE FINL CORP		09/19/2017	Various	675.000	54,217			L
14149Y-10-8	CARDINAL HEALTH INC		09/19/2017	Various	2,718.000	212,296			L
143658-30-0	CARNIVAL CORP		09/19/2017	Various	3,291.000	219,040			L
F13923-11-9	CARREFOUR EUR2.50	B	07/13/2017	DIRECT	2,386.000	54,828			U
12503M-10-8	CBOE HOLDINGS		09/19/2017	Various	9,761.000	908,328			L

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12504L-10-9	CBRE GROUP INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	938.000	35,635			L
124857-20-2	CBS CORP C LASS B		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	4,715.000	310,388			L
12514G-10-8	CDW CORP/DE		09/19/2017	Various	14,529.000	929,272			L
150870-10-3	CELANESE CORP		09/19/2017	Various	10,195.000	980,092			L
151020-10-4	CELGENE CORP.		09/19/2017	Various	806.000	108,107			L
15135B-10-1	CENTENE CORP		07/05/2017	MORGAN STANLEY	1,787.000	145,801			L
15189T-10-7	CENTERPOINT ENERGY INC		09/19/2017	Various	7,911.000	217,397			L
125269-10-0	CF INDUSTRIES HOLDINGS		09/19/2017	Various	25,234.000	725,559			L
808513-10-5	CHARLES SCHWAB		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	775.000	33,248			L
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		09/19/2017	Various	216.000	84,521			L
166764-10-0	CHEVRON CORP		09/19/2017	Various	7,624.000	798,868			L
Y14965-10-0	CHINA MOBILE HK LTD 941	B	09/26/2017	Various	22,500.000	232,426			U
H1467J-10-4	CHUBB LTD		09/19/2017	Various	4,968.000	725,066			L
171340-10-2	CHURCH & DWIGHT CO.		09/19/2017	Various	3,712.000	192,041			L
125509-10-9	CIGNA CORP		09/19/2017	Various	7,824.000	1,332,401			L
17275R-10-2	CISCO SYS INC		09/19/2017	Various	10,423.000	327,984			L
125581-80-1	CIT GROUP INC		09/19/2017	Various	15,938.000	782,272			L
172967-42-4	CITIGROUP INC		09/19/2017	Various	13,825.000	946,561			L
SBYZQ0-77-2	CK ASSET HOLDINGS LTD	B	09/28/2017	EXCHANGE	278,414.000	1,880,302			U
12572Q-10-5	CME GROUP INC.		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	251.000	30,778			L
191216-10-0	COCA COLA CO.		09/19/2017	Various	7,021.000	315,425			L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/29/2017	Various	32,661.000	2,360,409			L
194162-10-3	COLGATE PALMOLIVE CO		08/01/2017	Various	24,517.000	1,808,337			L
19625W-10-4	COLONY NORTHSTAR INC CLASS A		09/19/2017	Various	61,769.000	880,910			L
20030N-10-1	COMCAST CORP NEW CL A		09/19/2017	Various	22,117.000	858,149			L
SBD6K4-57-9	COMPASS GROUP PLC	B	07/03/2017	Various	0.000	(8)			U
205887-10-2	CONAGRA BRANDS INC		09/19/2017	Various	49,426.000	1,725,331			L
20605P-10-1	CONCHO RESOURCES INC		09/19/2017	Various	3,701.000	453,091			L
209115-10-4	CONSOLIDATED EDISON INC		09/19/2017	Various	3,155.000	254,076			L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		07/27/2017	BANK OF AMERICA/MERRILL LYNCH	4,796.000	934,843			L
212015-10-1	CONTINENTAL RESOURCES INC OK		09/19/2017	CITIGROUP GLOBAL MARKETS	147.000	5,443			L
216648-40-2	COOPER COMPANIES INC		09/19/2017	Various	3,884.000	952,673			L
N22717-10-7	CORE LABORATORIES		08/29/2017	ISI GROUP, INC.	1,087.000	95,050			L
219350-10-5	CORNING IN C COM		09/19/2017	Various	18,856.000	559,087			L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/19/2017	Various	3,017.000	476,960			L
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		07/05/2017	MORGAN STANLEY	13,809.000	1,367,229			L
228368-10-6	CROWN HOLDINGS INC		09/19/2017	Various	2,803.000	166,964			L
126408-10-3	CSX CORP		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	721.000	35,574			L
231021-10-6	CUMMINS IN C COM		09/19/2017	Various	1,810.000	294,101			L
126650-10-0	CVS HEALTH CORPORATION		09/19/2017	Various	9,689.000	773,200			L
23331A-10-9	D R HORTON INC COM		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	1,091.000	38,938			L
235851-10-2	DANAHER CO RP COM		09/19/2017	Various	764.000	63,703			L
237194-10-5	DARDEN RESTAURANTS INC		09/19/2017	Various	2,706.000	240,886			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		09/19/2017	Various	3,443.000	219,994			L
244199-10-5	DEERE & CO.		09/19/2017	Various	16,441.000	2,064,294			L
247361-70-2	DELTA AIR LINES, INC.		09/19/2017	Various	24,790.000	1,236,413			L
253393-10-2	DICKS SPORTING GOODS		09/19/2017	Various	18,091.000	728,124			L
253868-10-3	DIGITAL REALTY TRUST INC		07/05/2017	MORGAN STANLEY	2,208.000	245,088			L
254709-10-8	DISCOVER FINL SVCS		09/12/2017	Various	7,207.000	434,273			L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	11,987.000	294,880			L
254687-10-6	DISNEY WALT CO		09/19/2017	Various	15,369.000	1,620,259			L
256746-10-8	DOLLAR TREE INC		09/19/2017	CITIGROUP GLOBAL MARKETS	58.000	4,839			L
25746U-10-9	DOMINION ENERGY INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	425.000	32,802			L
260543-10-3	DOW CHEM CO		08/01/2017	GOLDMAN, SACHS & CO.	32,083.000	2,075,449			L
26078J-10-0	DOWDUPONT INC		09/19/2017	Various	119,931.070	7,051,807			L
233331-10-7	DTE ENERGY CO		09/19/2017	Various	2,287.000	241,320			L
26441C-20-4	DUKE ENERGY HLDG CORP		07/05/2017	MORGAN STANLEY	21,004.000	1,749,423			L
264411-50-5	DUKE REALTY CORPORATION		07/05/2017	MORGAN STANLEY	7,603.000	209,995			L
277432-10-0	EASTMAN CH EM CO COM		09/19/2017	Various	11,482.000	960,694			L
G29183-10-3	EATON CORP PLC		09/19/2017	Various	18,375.000	1,439,318			L
278265-10-3	EATON VANCE CORP		07/05/2017	MORGAN STANLEY	17,592.000	839,490			L
278642-10-3	EBAY INC		07/31/2017	Various	16,541.000	583,270			L

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281020-10-7	EDISON INTL		09/19/2017	Various	13,058.000	1,004,439			L
532457-10-8	ELI LILLY & CO		09/19/2017	Various	4,975.000	411,176			L
E41222-11-3	ENDESA SA EUR1.2	B	09/29/2017	MORGAN STANLEY	7,007.000	158,171			U
29278N-10-3	ENERGY TRANSFER PARTNERS UNITS		08/15/2017	Various	168,205.000	3,270,923			L
29364G-10-3	ENTERGY CORP		07/05/2017	MORGAN STANLEY	2,938.000	223,170			L
29414D-10-0	ENVISION HEALTHCARE CORP		09/19/2017	Various	11,867.000	736,069			L
26875P-10-1	EOG RESOUR CES INC COM		09/19/2017	Various	4,786.000	426,292			L
26884L-10-9	EQT CORPORATION		09/19/2017	Various	14,809.000	946,679			L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		09/19/2017	Various	17,336.000	1,176,004			L
S52898-37-6	ERSTE GROUP BANK	B	09/13/2017	HSBC SECURITIES, INC.	57,688.000	2,497,005			U
297178-10-5	ESSEX PROPERTY		09/19/2017	Various	747.000	194,052			L
G3223R-10-8	EVEREST RE GROUP LTD		09/19/2017	Various	629.000	164,846			L
30040W-10-8	EVERSOURCE ENERGY		08/01/2017	GOLDMAN, SACHS & CO.	17,644.000	1,074,343			L
30161N-10-1	EXELON CORP COM		09/19/2017	Various	1,389.000	52,129			L
302130-10-9	EXPEDITORS INTL WA INC COM		09/19/2017	Various	633.000	35,800			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		09/19/2017	Various	3,949.000	251,074			L
30231G-10-2	EXXON MOBIL CORP		09/19/2017	Various	15,774.000	1,274,024			L
315616-10-2	F5 NETWORKS INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	2,665.000	321,799			L
30303M-10-2	FACEBOOK INC		09/19/2017	Various	9,514.000	1,496,519			L
31428X-10-6	FEDEX CORP		08/01/2017	GOLDMAN, SACHS & CO.	7,910.000	1,635,076			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/19/2017	Various	3,604.000	313,128			L
316773-10-0	FIFTH THIRD BANCORP		09/19/2017	Various	5,428.000	144,285			L
320557-10-1	FIRST INTERNET BANCORP ORD		09/15/2017	KEEFE, BRUYETTE & WOODS, INC.	2,610.000	75,690			L
337738-10-8	FISERV INC COM		09/19/2017	Various	2,580.000	317,992			L
339041-10-5	FLEETCOR TECHNOLOGIES I		09/19/2017	CITIGROUP GLOBAL MARKETS	43.000	6,590			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	09/19/2017	Various	14,481.000	234,410			L
343412-10-2	FLUOR CORP		09/19/2017	Various	2,251.000	87,734			L
345370-86-0	FORD MTR C O DEL COM PAR U		09/19/2017	Various	31,524.000	354,915			L
34959J-10-8	FORTIVE CORP		08/22/2017	Various	6,686.000	440,340			L
354613-10-1	FRANKLIN RES INC		09/19/2017	Various	3,479.000	157,039			L
N3465M-10-8	GEMALTO NV	B	09/01/2017	KEEFE, BRUYETTE & WOODS, INC.	1,730.000	87,722			U
369550-10-8	GENERAL DYNAMICS CORP		09/19/2017	Various	3,290.000	652,889			L
369604-10-3	GENERAL EL EC CO COM		09/19/2017	Various	15,983.000	435,724			L
37045V-10-0	GENERAL MOTORS CO		09/19/2017	Various	19,566.000	695,066			L
372460-10-5	GENUINE PARTS CO		09/19/2017	Various	3,085.000	273,205			L
375558-10-3	GILEAD SCIENCES INC		09/19/2017	Various	5,522.000	392,656			L
G3910J-11-2	GLAXOSMITHKLINE PLC	B	08/18/2017	Various	19,633.000	385,349			U
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/19/2017	Various	3,079.000	698,200			L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		08/01/2017	GOLDMAN, SACHS & CO.	28,585.000	899,856			L
384802-10-4	GRAINGER W W INC		09/19/2017	Various	7,409.000	1,251,493			L
413875-10-5	HARRIS CORP.		09/19/2017	Various	6,551.000	726,851			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	5,831.000	320,705			L
418056-10-7	HASBRO INC COM		09/19/2017	Various	8,973.000	950,137			L
40412C-10-1	HCA Healthcare Inc		09/19/2017	Various	18,471.000	1,468,541			L
426281-10-1	HENRY JACK & ASSOCIATES		09/19/2017	Various	8,598.000	891,374			L
427866-10-8	HERSHEY COMPANY		07/05/2017	MORGAN STANLEY	9,500.000	1,009,945			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/19/2017	Various	61,719.000	1,053,742			L
436440-10-1	HOLOGIC, INC.		08/01/2017	GOLDMAN, SACHS & CO.	19,522.000	858,968			L
437076-10-2	HOME DEPOT INC		09/19/2017	Various	7,646.000	1,161,260			L
438516-10-6	HONEYWELL INTERNATIONAL INC		09/19/2017	Various	282.000	37,758			L
440452-10-0	HORMEL FOODS CORP		09/19/2017	Various	27,196.000	927,844			L
44107P-10-4	HOST HOTELS & RESORTS INC		09/19/2017	Various	9,126.000	170,638			L
40434L-10-5	HP INC		09/19/2017	Various	18,570.000	332,217			L
444859-10-2	HUMANA INC COM		09/19/2017	Various	1,186.000	285,750			L
445658-10-7	HUNT TRANSPORT SVC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	267.000	24,220			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		07/05/2017	MORGAN STANLEY	890.000	171,743			L
E6165F-16-6	IBERDROLA	B	07/20/2017	Various	53,942.600	422,039			U
45167R-10-4	IDEX CORP		09/19/2017	Various	7,918.000	898,734			L
452308-10-9	ILLINOIS TOOL WKS INC		08/01/2017	Various	4,464.000	637,132			L
G47791-10-1	INGERSOLL-RAND PLC		09/19/2017	Various	2,876.000	261,681			L
458140-10-0	INTEL CORP		09/19/2017	Various	20,461.000	703,351			L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		09/19/2017	Various	3,960.000	607,660			L

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
460146-10-3	INTERNATIONAL PAPER CO		09/19/2017	Various	3,849.000	217,857			L
460690-10-0	INTERPUBLIC GROUP OF COS INC		08/01/2017	GOLDMAN, SACHS & CO.	41,202.000	1,018,423			L
461202-10-3	INTUIT INC.		09/19/2017	Various	2,318.000	306,357			L
46120E-60-2	INTUITIVE SURGICAL INC		08/22/2017	Various	2,469.000	2,379,886			L
469814-10-7	JACOBS ENGINEERING GROUP INC		09/19/2017	Various	3,297.000	180,171			L
J27869-10-6	JAPAN TOBACCO INC JPY50000	B	09/21/2017	Various	12,200.000	414,272			U
46590V-10-0	JBG SMITH PROPERTIES		07/18/2017	DISTRIBUTION	12,581.500	449,482			L
478160-10-4	JOHNSON & JOHNSON		09/19/2017	Various	9,619.000	1,285,193			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/19/2017	CITIGROUP GLOBAL MARKETS	160.000	6,246			L
46625H-10-0	JP MORGAN CHASE & CO		09/19/2017	Various	11,741.000	1,099,506			L
48203R-10-4	JUNIPER NETWORKS INC		09/19/2017	Various	59,332.000	1,671,756			L
494368-10-3	KIMBERLY-CLARK CORP		09/19/2017	Various	2,518.000	322,556			L
482480-10-0	KLA TENCOR CORP		09/19/2017	Various	7,959.000	735,080			L
502413-10-7	L3 TECHNOLOGIES INC		09/19/2017	Various	1,018.000	174,654			L
50540R-40-9	LABORATORY CORP AMER HLDGS		09/19/2017	Various	253.000	39,821			L
512807-10-8	LAM RESEARCH CORP.		09/19/2017	Various	2,009.000	287,017			L
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	09/29/2017	EXCHANGE	115,597.500	1,791,991			U
521865-20-4	LEAR CORP		09/19/2017	Various	1,554.000	222,999			L
524660-10-7	LEGGETT & PLATT INC		09/19/2017	Various	4,473.000	229,063			L
526057-10-4	LENNAR COR P CL A		09/19/2017	Various	17,888.000	937,270			L
526107-10-7	LENNOX INTERNATIONAL INC		08/01/2017	CITIGROUP GLOBAL MARKETS	3,195.000	546,633			L
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/19/2017	Various	4,492.000	185,627			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/01/2017	CITIGROUP GLOBAL MARKETS	19,670.000	894,253			L
531172-10-4	LIBERTY PROPERTY TRUST		09/19/2017	Various	4,369.000	179,517			L
534187-10-9	LINCOLN NA TL CORP IN COM		09/19/2017	Various	14,929.000	1,047,680			L
539830-10-9	LOCKHEED MARTIN CORP		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	1,102.000	321,927			L
540424-10-8	LOEWS CORP		09/19/2017	Various	4,383.000	206,050			L
548661-10-7	LOWES COS INC USD0.50		09/19/2017	Various	468.000	34,998			L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/19/2017	Various	17,858.000	1,597,125			L
55261F-10-4	M & T BANK CORP		09/19/2017	Various	7,361.000	1,205,817			L
G5785G-10-7	MALLINCKRODT PLC		09/19/2017	Various	16,263.000	732,503			L
56418H-10-0	MANPOWERGROUP		09/19/2017	Various	1,609.000	179,483			L
56585A-10-2	MARATHON PETROLEUM CORP		09/19/2017	Various	4,753.000	251,568			L
571903-20-2	MARRIOTT I NTL INC NEW CL A		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	3,118.000	324,864			L
571748-10-2	MARSH + MCLENNAN COS INC		08/22/2017	UNION BANK OF SWITZERLAND	4,804.000	375,337			L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		08/01/2017	CITIGROUP GLOBAL MARKETS	55,165.000	869,952			L
57636Q-10-4	MASTERCARD INC CLASS A		09/19/2017	Various	21,683.000	2,826,665			L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		08/01/2017	CITIGROUP GLOBAL MARKETS	21,113.000	964,231			L
579780-20-6	MCCORMICK & CO.		07/05/2017	GOLDMAN, SACHS & CO.	2,315.000	223,976			L
580135-10-1	MCDONALDS CORP		09/19/2017	Various	3,023.000	467,112			L
58155Q-10-3	MCKESSON CORP		07/05/2017	GOLDMAN, SACHS & CO.	8,105.000	1,339,513			L
G5960L-10-3	MEDTRONIC PLC		09/19/2017	Various	3,419.000	303,869			L
58933Y-10-5	MERCK & CO. INC.		09/19/2017	Various	16,802.000	1,076,728			L
592688-10-5	METTLER TOLEDO INTERNATIONAL		09/19/2017	Various	373.000	218,922			L
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC	D	09/19/2017	Various	15,062.350	320,081			L
595017-10-4	MICROCHIP TECHNOLOGY INC		09/19/2017	Various	3,193.000	249,275			L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/19/2017	Various	43,594.000	1,327,620			L
594918-10-4	MICROSOFT CORP		09/19/2017	Various	23,830.000	1,669,097			L
BAS0PR-WP-0	MILLENNIUM CORP. CLAIM TRUSTAGRMT		09/08/2017	EXCHNG_TDR	0.000				L
BAS0PR-WM-7	MILLENNIUM LENDER CLAIM TRUSTAGRMT		09/08/2017	EXCHNG_TDR	0.000				L
60671Q-10-4	MITEL NETWORKS CORP	A	08/10/2017	STOCK DIV.	18,964.000	158,729			L
608190-10-4	MOHAWK INDUSTRIES INC		09/19/2017	Various	782.000	190,805			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		09/19/2017	CITIGROUP GLOBAL MARKETS	77.000	6,581			L
609207-10-5	MONDELEZ INTERNATIONAL INC		08/02/2017	BANK OF AMERICA/MERRILL LYNCH	47,365.000	2,076,322			L
615369-10-5	MOODYS CORP		07/05/2017	GOLDMAN, SACHS & CO.	3,419.000	423,888			L
617446-44-8	MORGAN STANLEY		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	7,856.000	368,446			L
620076-30-7	MOTOROLA SOLUTIONS INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	3,499.000	317,289			L
55354G-10-0	MSCI INC A		07/05/2017	GOLDMAN, SACHS & CO.	1,796.000	185,132			L
626717-10-2	MURPHY OIL CORP		09/19/2017	Various	880.000	20,627			L
N59465-10-9	MYLAN NV		09/19/2017	CITIGROUP GLOBAL MARKETS	256.000	7,931			L
SBDR05-C0-9	NATIONAL GRID PLC	B	09/20/2017	BARCLAYS	5,448.000	70,272			U
62886E-10-8	NCR CORP.		07/21/2017	CITIGROUP GLOBAL MARKETS	91,693.000	3,570,476			L

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Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1	2	3	4	5	6	7	8	9	10
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends	NAIC Designation or Market Indicator (a)
64110D-10-4	NETAPP INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	7,248.000	314,708			L
64110L-10-6	NETFLIX INC		09/19/2017	Various	2,241.000	383,707			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		09/19/2017	Various	20,281.000	269,293			L
651229-10-6	NEWELL RUBBERMAID INC		07/05/2017	GOLDMAN, SACHS & CO.	22,165.000	1,190,261			L
65249B-10-9	NEWS CORP CLASS A		09/19/2017	Various	11,639.000	159,647			L
654106-10-3	NIKE INC CL B		09/19/2017	Various	1,410.000	75,231			L
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	09/27/2017	JPMORGAN CHASE & CO.	2,400.000	111,929			U
655044-10-5	NOBLE ENER GY INC COM		09/19/2017	Various	25,486.000	714,932			L
655664-10-0	NORDSTROM INC		09/19/2017	Various	25,292.000	1,234,734			L
655844-10-8	NORFOLK SOUTHERN CORP		07/05/2017	GOLDMAN, SACHS & CO.	11,008.000	1,350,351			L
665859-10-4	NORTHERN TRUST CORP		08/01/2017	CITIGROUP GLOBAL MARKETS	9,823.000	865,505			L
666807-10-2	NORTHROP GRUMMAN CORP		09/19/2017	Various	4,019.000	1,048,384			L
J59399-10-5	NTT DOCOMO, INC	B	09/12/2017	Various	11,000.000	254,409			U
670346-10-5	NUCOR CORP.		09/19/2017	Various	4,123.000	242,466			L
67066G-10-4	NVIDIA CORP		09/19/2017	Various	342.000	63,331			L
62944T-10-5	NVR INC		09/19/2017	Various	371.000	899,139			L
674599-10-5	OCCIDENTAL PETROLEUM CORP		08/30/2017	STIFEL CAPITAL MARKETS	879.000	51,940			L
670837-10-3	OGE ENERGY CORP		09/19/2017	Various	856.000	30,627			L
681919-10-6	OMNICOM GROUP		09/19/2017	Various	3,261.000	268,460			L
68389X-10-5	ORACLE CORP COM		09/19/2017	Various	49,229.000	2,465,389			L
69331C-10-8	P G & E CORP		09/19/2017	Various	15,724.000	1,029,657			L
693718-10-8	PACCAR INC		09/19/2017	Various	3,190.000	211,878			L
695156-10-9	PACKAGING CORPORATION OF AMERICA		09/19/2017	Various	1,409.000	157,446			L
698354-10-7	PANDORA MEDIA INC		09/28/2017	Various	8,638.000	68,768			L
704326-10-7	PAYCHEX INC		07/31/2017	Various	4,648.000	267,423			L
70450Y-10-3	PAYPAL HOLDINGS INC		08/22/2017	Various	22,632.000	1,376,931			L
713448-10-8	PEPSICO INC.		09/19/2017	Various	6,049.000	697,458			L
717081-10-3	PFIZER INC		09/19/2017	Various	31,886.000	1,068,354			L
718172-10-9	PHILIP MORRIS INTL.		09/19/2017	Various	21,322.000	2,477,280			L
718546-10-4	PHILLIPS 66		09/19/2017	Various	2,371.000	195,490			L
723484-10-1	PINNACLE WEST CAPITAL CORP		09/19/2017	Various	2,490.000	210,919			L
723787-10-7	PIONEER NA T RES CO COM		09/19/2017	Various	4,056.000	585,149			L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		09/19/2017	Various	7,906.000	201,803			L
693475-10-5	PNC FINL SVCS GROUP INC		09/19/2017	Various	2,534.000	319,614			L
74005P-10-4	PRAXAIR INC.		09/19/2017	Various	10,607.000	1,406,960			L
741503-40-3	PRICELINE.COM		07/05/2017	GOLDMAN, SACHS & CO.	220.000	410,522			L
742718-10-9	PROCTER & GAMBLE CO		09/19/2017	Various	9,923.000	871,253			L
743315-10-3	PROGRESSIVE CORP		09/19/2017	Various	26,624.000	1,191,873			L
74340W-10-3	PROLOGIS INC		09/19/2017	Various	3,748.000	219,789			L
744320-10-2	PRUDENTIAL FINL INC		09/19/2017	Various	16,734.000	1,910,136			L
F7607Z-16-5	PUBLICIS GROUPE	B	07/04/2017	DIRECT	598.000	41,503			U
745867-10-1	PULTE GROUP INC		07/31/2017	Various	18,180.000	445,054			L
74736K-10-1	QORVO INC		07/05/2017	GOLDMAN, SACHS & CO.	13,652.000	887,653			L
74834L-10-0	QUEST DIAGNOSTICS INC		09/19/2017	Various	2,230.000	245,740			L
74876Y-10-1	QUINTILES TRANSNATIONAL HOLDINGS I		09/19/2017	Various	10,669.000	974,098			L
75281A-10-9	RANGE RESOURCES CORP		09/19/2017	Various	32,057.000	709,477			L
755111-50-7	RAYTHEON COMPANY		09/19/2017	Various	2,073.000	348,090			L
74930B-10-5	RBB BANCORP		07/26/2017	SANDLER, ONEILL & PARTNERS, L.P.	8,720.000	200,560			L
758849-10-3	REGENCY CENTERS CORPORATION		09/19/2017	Various	11,466.000	718,430			L
75886F-10-7	REGENERON PHARMACEUTICALS INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	99.000	48,670			L
7591EP-10-0	REGIONS FINANCIAL CORP		09/19/2017	Various	98,482.000	1,454,363			L
759351-60-4	REINSURANCE GROUP AMERICA INC		09/19/2017	Various	1,185.000	155,732			L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		09/19/2017	Various	1,333.000	186,774			L
760759-10-0	REPUBLIC S VCS INC COM		09/19/2017	Various	3,645.000	233,404			L
770323-10-3	ROBERT HALF INTL INC		08/01/2017	CITIGROUP GLOBAL MARKETS	18,859.000	850,918			L
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	B	09/15/2017	CITIGROUP GLOBAL MARKETS	140.000	35,531			U
773903-10-9	ROCKWELL AUTOMATION INC		09/19/2017	Various	260.000	42,871			L
775711-10-4	ROLLINS, INC		09/19/2017	Various	20,844.000	854,463			L
778296-10-3	ROSS STORES, INC.		09/19/2017	Various	17,875.000	1,025,926			L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/01/2017	CITIGROUP GLOBAL MARKETS	9,188.000	1,073,802			L
78409V-10-4	S&P GLOBAL INC		09/19/2017	Various	1,708.000	252,286			L
79466L-30-2	SALESFORCE.COM INC		09/19/2017	CITIGROUP GLOBAL MARKETS	61.000	5,816			L

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
806407-10-2	SCHEIN HENRY INC		09/19/2017	Various	5,647.000	1,033,111			L
806857-10-8	SCHLUMBERGER LTD		08/15/2017	Various	4,295.000	279,668			L
82669G-10-4	SIGNATURE BK NEW YORK NY		09/19/2017	Various	5,090.000	730,325			L
828806-10-9	SIMON PPTY GROUP INC		09/19/2017	CITIGROUP GLOBAL MARKETS	39.000	6,229			L
82968B-10-3	SIRIUS XM HOLDINGS INC		09/19/2017	Various	33,508.000	181,746			L
78440X-10-1	SL GREEN REALTY CORP		09/19/2017	CITIGROUP GLOBAL MARKETS	8,938.000	929,971			L
831865-20-9	SMITH (A.O.)		08/01/2017	Various	3,617.000	203,657			L
832696-40-5	SMUCKER J M CO COM NEW		07/31/2017	Various	2,371.000	276,823			L
833034-10-1	SNAP ON IN C COM		09/19/2017	Various	236.000	34,462			L
844741-10-8	SOUTHWEST AIRLINES CO		09/19/2017	Various	16,186.000	901,544			L
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		08/01/2017	Various	2,156.000	263,074			L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		09/19/2017	Various	22,321.000	863,581			L
854502-10-1	STANLEY BLACK & DECKER INC		09/19/2017	Various	1,580.000	225,633			L
855244-10-9	STARBUCKS CORP		07/05/2017	GOLDMAN, SACHS & CO.	8,371.000	485,016			L
857477-10-3	STATE STREET CORPORATION		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	3,426.000	319,406			L
858119-10-0	STEEL DYNAMICS INC		09/19/2017	Various	25,675.000	934,809			L
863667-10-1	STRYKER CORP		09/19/2017	Various	11,495.000	1,606,928			L
J14406-13-6	SUBARU CORP	B	09/14/2017	Various	5,900.000	207,589			U
78486Q-10-1	SVB FINANCIAL GROUP		09/19/2017	Various	4,078.000	736,193			L
871607-10-7	SYNOPSYS INC		09/19/2017	Various	2,750.000	200,332			L
871829-10-7	SYSCO CORP		07/06/2017	CITIGROUP GLOBAL MARKETS	86,090.000	4,236,731			L
74144T-10-8	T. ROWE PRICE GROUP		09/19/2017	Various	10,689.000	888,858			L
87612E-10-6	TARGET CORP		09/19/2017	Various	5,553.000	290,168			L
H84989-10-4	TE CONNECTIVITY LTD		09/19/2017	Various	3,371.000	265,905			L
881609-10-1	TESORO CORP		07/05/2017	GOLDMAN, SACHS & CO.	1,701.000	160,115			L
882508-10-4	TEXAS INST RS INC COM		09/19/2017	Various	9,587.000	755,951			L
883203-10-1	TEXTRON IN C COM		09/19/2017	Various	20,946.000	1,007,060			L
F9156M-10-8	THALES S.A.	B	09/14/2017	BARCLAYS	499.000	55,300			U
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		09/19/2017	Various	2,154.000	378,999			L
872540-10-9	TJX COMPANIES INC		09/19/2017	Various	15,427.000	1,098,333			L
872590-10-4	T-MOBILE US INC		09/19/2017	Various	4,665.000	280,004			L
889478-10-3	TOLL BROTHERS INC		09/19/2017	Various	3,748.000	148,412			L
891027-10-4	TORCHMARK INC COM		09/19/2017	Various	2,289.000	175,833			L
891906-10-9	TOTAL SYSTEM SERVICES INC		07/05/2017	GOLDMAN, SACHS & CO.	15,637.000	913,044			L
892356-10-6	TRACTOR SUPPLY CO		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	426.000	23,907			L
89417E-10-9	TRAVELERS COS INC		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	2,535.000	324,708			L
902681-10-5	U G I CORP.		09/19/2017	Various	4,725.000	226,966			L
902653-10-4	UDR INC		09/19/2017	Various	4,505.000	177,150			L
90384S-30-3	ULTA BEAUTY INC		08/01/2017	CITIGROUP GLOBAL MARKETS	3,898.000	995,042			L
907818-10-8	UNION PACIFIC CORP		07/05/2017	GOLDMAN, SACHS & CO.	4,665.000	504,986			L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		09/19/2017	Various	3,956.000	291,736			L
911363-10-9	UNITED RENTALS INC		07/31/2017	Various	8,202.000	938,392			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/19/2017	Various	20,708.000	2,530,794			L
91307C-10-2	UNITED THERAPEUTICS CORP		09/19/2017	Various	1,341.000	177,319			L
91324P-10-2	UNITEDHEALTH GROUP INC		09/19/2017	Various	4,161.000	784,895			L
902973-30-4	US BANCORP		08/01/2017	Various	7,875.000	414,699			L
912008-10-9	US FOODS HOLDING CORP		07/10/2017	CITIGROUP GLOBAL MARKETS	132,246.000	3,517,836			L
91879Q-10-9	VAIL RESORTS INC		07/05/2017	GOLDMAN, SACHS & CO.	4,439.000	887,179			L
91913Y-10-0	VALERO ENERGY CORP		09/19/2017	Various	7,878.000	537,787			L
92220P-10-5	VARIAN MEDICAL SYST		09/19/2017	Various	9,222.000	954,670			L
92343V-10-4	VERIZON COMMUNICATIONS		09/19/2017	Various	22,662.000	1,016,116			L
92826C-83-9	VISA INC		09/19/2017	Various	6,997.000	700,782			L
928563-40-2	VM WARE INC		09/19/2017	Various	11,794.000	1,029,946			L
929042-10-9	VORNADO RLTY TR		08/01/2017	CITIGROUP GLOBAL MARKETS	12,396.000	985,606			L
929089-10-0	VOYA FINANCIAL INC		09/19/2017	Various	22,433.000	890,298			L
929160-10-9	VULCAN MAT LS CO COM		07/31/2017	BANK OF AMERICA/MERRILL LYNCH	892.000	109,823			L
931142-10-3	WAL-MART STORES		09/19/2017	Various	36,635.000	2,706,598			L
94106B-10-1	WASTE CONNECTIONS INC	A	09/19/2017	Various	3,282.000	211,867			L
94106L-10-9	WASTE MGMT INC DEL		09/19/2017	Various	3,471.000	256,139			L
941848-10-3	WATERS CORPORATION		09/19/2017	Various	1,198.000	218,721			L
949746-10-1	WELLS FARGO CO		09/19/2017	Various	13,143.000	731,454			L
959802-10-9	WESTERN UN CO COM		09/19/2017	Various	10,963.000	204,942			L

SCHEDULE D - PART 3

Show All Long-Term Bonds and Stock Acquired During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
96145D-10-5	WESTROCK		09/19/2017	Various	3,136.000	179,177			L
963320-10-6	WHIRLPOOL CORP COM		09/19/2017	Various	1,311.000	246,632			L
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/19/2017	Various	12,604.000	1,285,831			L
98389B-10-0	XCEL ENERGY INC		09/19/2017	Various	5,720.000	260,743			L
984121-60-8	XEROX CORP		09/19/2017	Various	6,024.000	171,780			L
983919-10-1	XILINX INC COM		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	15,942.000	1,013,274			L
G98294-10-4	XL GROUP LTD	D	09/19/2017	Various	28,924.000	1,280,420			L
98978V-10-3	ZOETIS INC		09/19/2017	Various	20,371.000	1,274,301			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						278,117,162	XXX		XXX
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		09/01/2017	DISTRIBUTION	1.000	13,167			U
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						13,167	XXX		XXX
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	09/01/2017	STOCK DIV.	20,771.940	435,219			U
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	09/01/2017	STOCK DIV.	72,605.180	1,283,141			U
464287-20-0	ISHARES CORE S&P 500 ETF		08/31/2017	Various	943,782.000	234,080,552			L
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/07/2017	CITIGROUP GLOBAL MARKETS	1,713,680.000	235,191,589			L
78462F-10-3	SPDR S&P 500 ETF TRUST		08/31/2017	Various	1,924,053.000	472,561,463			L
9299999. Subtotal - Common Stocks - Mutual Funds						943,551,964	XXX		XXX
9799997. Total - Common Stocks - Part 3						1,221,682,293	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,221,682,293	XXX		XXX
9899999. Total - Preferred and Common Stocks						1,229,047,293	XXX		XXX
9999999 - Totals						6,560,387,119	XXX	8,929,590	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 24

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
36208N-YT-4	GOVT NATL MTG ASSOC I #456222		09/01/2017	SCHEDULED REDEMPTION		200	200	203	201		(1)		(1)		200				10	06/15/2028	1
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		09/01/2017	SCHEDULED REDEMPTION		27,140	27,140	27,721	27,232		(93)		(93)		27,140				981	07/15/2018	1
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		09/01/2017	SCHEDULED REDEMPTION		16,210	16,210	17,241	17,099		(889)		(889)		16,210				458	07/15/2024	1
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		09/01/2017	SCHEDULED REDEMPTION		12,927	12,927	13,832	13,241		(313)		(313)		12,927				465	06/15/2019	1
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		09/01/2017	SCHEDULED REDEMPTION		43,871	43,871	47,074	46,604		(2,733)		(2,733)		43,871				1,597	06/15/2025	1
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		09/01/2017	SCHEDULED REDEMPTION		4,138	4,138	4,400	4,364		(226)		(226)		4,138				120	08/20/2025	1
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		09/01/2017	SCHEDULED REDEMPTION		15,770	15,770	16,768	16,547		(777)		(777)		15,770				451	01/20/2026	1
49549C-AA-6	KING INTL LEASING LLC		07/15/2017	SCHEDULED REDEMPTION		105,239	105,239	105,239	105,239						105,239				2,174	10/15/2022	1FE
74046B-AA-4	PREMIER AIRCRAFT LEASING		08/06/2017	SCHEDULED REDEMPTION		441,728	441,728	441,728	441,728						441,728				11,847	02/06/2022	1FE
74046B-AB-2	PREMIER AIRCRAFT LEASING		07/10/2017	SCHEDULED REDEMPTION		235,766	235,766	235,766	235,766						235,766				6,272	04/10/2022	1FE
746388-AA-5	PURPLE CHEN 2011 LLC		08/01/2017	SCHEDULED REDEMPTION		105,389	105,389	105,389	105,389						105,389				2,162	08/01/2023	1FE
797224-AB-8	SAN CLEMENTE LEASING LLC		09/07/2017	SCHEDULED REDEMPTION		220,621	220,621	220,621	220,621						220,621				5,543	06/07/2022	1FE
912810-RX-8	TREASURY BOND		08/17/2017	Various		220,388,047	214,000,000	219,834,453			(2,877)		(2,877)		219,831,576		556,471	556,471	1,306,630	05/15/2047	1
912810-RY-6	TREASURY BOND		09/29/2017	Various		166,405,391	168,000,000	167,212,383			189		189		167,212,572		(807,181)	(807,181)	378,349	08/15/2047	1
912828-ST-8	TREASURY NOTE		09/19/2017	Various		26,953,523	27,000,000	26,990,508			1,756		1,756		26,992,264		(38,740)	(38,740)	128,302	04/30/2019	1
912828-U9-9	TREASURY NOTE		07/31/2017	CITIGROUP GLOBAL MARKETS		8,894,785	8,900,000	8,903,824			(1,094)		(1,094)		8,902,730		(7,945)	(7,945)	65,299	12/31/2018	1
912828-W3-0	TREASURY NOTE		07/18/2017	JPMORGAN CHASE & CO.		4,984,961	5,000,000	4,987,500			1,946		1,946		4,989,446		(4,485)	(4,485)	21,552	02/28/2019	1
912828-W5-5	TREASURY NOTE		08/14/2017	BARCLAYS		50,355,469	50,000,000	49,484,375			42,697		42,697		49,527,072		828,397	828,397	427,989	02/28/2022	1
912828-W8-9	TREASURY NOTE		08/16/2017	BANK OF AMERICA/MERRILL LYNCH		175,732,422	175,000,000	174,562,500			30,129		30,129		174,592,629		1,139,793	1,139,793	1,205,174	03/31/2022	1
912828-W9-7	TREASURY NOTE		07/18/2017	NOMURA SECURITIES INTERNATIONAL INC		2,496,484	2,500,000	2,500,293			(40)		(40)		2,500,253		(3,768)	(3,768)	9,392	03/31/2019	1
912828-X4-7	TREASURY NOTE		08/08/2017	BANK OF AMERICA/MERRILL LYNCH		75,219,727	75,000,000	75,439,453			(19,014)		(19,014)		75,420,439		(200,712)	(200,712)	385,954	04/30/2022	1
912828-X8-8	TREASURY NOTE		07/19/2017	BANK OF AMERICA/MERRILL LYNCH		50,468,750	50,000,000	50,044,922			(143)		(143)		50,044,778		423,972	423,972	212,976	05/15/2027	1Z
912828-XR-6	TREASURY NOTE		08/08/2017	GOLDMAN, SACHS & CO.		213,630,684	214,250,000	214,052,012			5,225		5,225		214,057,237		(426,553)	(426,553)	717,094	05/31/2022	1
912828-XT-2	TREASURY NOTE		09/08/2017	GOLDMAN, SACHS & CO.		74,661,953	74,000,000	74,078,047			(2,720)		(2,720)		74,075,327		586,626	586,626	416,503	05/31/2024	1
89609G-AB-8	TRICAHUE LEASING LLC		08/26/2017	SCHEDULED REDEMPTION		173,947	173,947	173,947	173,947						173,947				4,884	02/26/2022	1FE
912810-DZ-8	U S TREAS BDS		08/15/2017	MATURED		8,500,000	8,500,000	10,747,891	8,629,087		(129,087)		(129,087)		8,500,000				754,355	08/15/2017	1
0599999. Subtotal - Bonds - U.S. Governments						1,080,095,142	1,073,552,947	1,080,248,090	10,037,066		(78,067)		(78,067)		1,078,049,268		2,045,873	2,045,873	6,066,532	XXX	XXX
040654-WJ-0	ARIZONA ST TRANSN BRD HWY REV		09/25/2017	UMB BANK		1,220,920	1,000,000	1,265,840	1,244,979		(22,925)		(22,925)		1,222,054		(1,134)	(1,134)	61,944	07/01/2024	1FE
13063D-CP-1	CALIFORNIA ST		09/26/2017	UMB BANK		1,270,000	1,000,000	1,251,230			(1,113)		(1,113)		1,250,117		19,883	19,883	2,222	11/01/2026	1FE
13063C-5R-7	CALIFORNIA ST FOR PREVIOUS ISS		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		422,025	350,000	409,623			(2,949)		(2,949)		406,674		15,351	15,351	5,896	08/01/2023	1FE
13063A-MA-9	CALIFORNIA ST G O VAR PURP 1993 SEPT		09/01/2017	CALLED @ 100.000		365,000	365,000	312,921	356,138		5,009		5,009		361,148		3,852	3,852	17,338	09/01/2018	1FE
373383-4K-1	GEORGIA ST G O 2007 C REF		07/01/2017	MATURED		10,400,000	10,400,000	12,716,080	10,620,699		(220,699)		(220,699)		10,400,000				520,000	07/01/2017	1FE
419792-HQ-2	HAWAII ST		09/13/2017	UMB BANK		119,663	100,000	123,069	122,206		(2,418)		(2,418)		119,789		(126)	(126)	4,778	04/01/2023	1FE
419792-ME-3	HAWAII ST		07/17/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		157,186	130,000	160,960	160,040		(2,355)		(2,355)		157,685		(499)	(499)	5,001	10/01/2023	1FE
419792-QT-6	HAWAII ST		07/17/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		161,394	135,000	160,219			(631)		(631)		159,589		1,805	1,805	1,050	05/01/2023	1FE
419792-RC-2	HAWAII ST		07/21/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		326,056	260,000	317,582			(857)		(857)		316,725		9,330	9,330	1,906	05/01/2026	1FE
419792-SD-9	HAWAII ST		09/05/2017	UMB BANK		123,349	100,000	121,100			(767)		(767)		120,333		3,016	3,016	1,431	10/01/2024	1FE
546415-D3-1	LOUISIANA ST GO - REF - 2012 SER A		08/01/2017	MATURED		18,460,000	18,460,000	22,308,356	18,886,079		(426,079)		(426,079)		18,460,000				923,000	08/01/2017	1FE
574192-6E-5	MARYLAND ST		08/01/2017	MATURED		11,000,000	11,000,000	12,120,790	11,280,031		(280,031)		(280,031)		11,000,000				550,000	08/01/2017	1FE
57582R-KY-1	MASSACHUSETTS ST		09/18/2017	Various		1,383,829	1,120,000	1,414,067	1,403,912		(22,350)		(22,350)		1,381,562		2,267	2,267	54,748	10/01/2024	1FE
647293-PN-3	NEW MEXICO ST CAPITAL PROJS		09/01/2017	CALLED @ 100.000		13,520,000	13,520,000	14,003,881	13,541,288		(21,288)		(21,288)		13,520,000				270,400	03/01/2018	1FE
70914P-G6-3	PENNSYLVANIA ST		09/20/2017	Various		1,747,629	1,550,000	1,724,355	1,666,970		(24,755)		(24,755)		1,698,285		49,343	49,343	49,576	01/15/2021	1FE
76222R-VQ-2	RHODE ISLAND ST & PROVIDENCE P		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		282,058	225,000	275,760			(858)		(858)		274,902		7,156	7,156	2,198	08/01/2026	1FE
917542-RG-9	UTAH ST G O 2010 A		07/01/2017	MATURED		5,000,000	5,000,000	5,863,700	5,081,451		(81,451)		(81,451)		5,000,000				200,000	07/01/2017	1FE
917542-SQ-6	UTAH ST G O 2011 SER A		07/01/2017	MATURED		10,000,000	10,000,000	11,895,700	10,165,622		(165,622)		(165,622)		10,000,000				500,000	07/01/2017	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						75,959,108	74,715,000	86,445,232	74,529,416		(1,272,138)		(1,272,138)		75,848,862		110,246	110,246	3,171,487	XXX	XXX
005176-JL-7	ADA & CANYON CNTYS IDAHO JT SC		09/28/2017	Various		241,794	200,000	248,342	246,503		(4,769)		(4,769)		241,734		60	60	9,944	09/15/2023	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
005176-JX-1	ADA & CANYON CNTYS IDAHO JT SC		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		360,581	315,000	358,234			(833)		(833)		357,400		3,180	3,180	1,610	09/15/2023	1FE
005176-JY-9	ADA & CANYON CNTYS IDAHO JT SC		09/28/2017	UMB BANK		167,939	145,000	166,163			(914)		(914)		165,249		2,690	2,690	1,949	09/15/2024	1FE
005176-KA-9	ADA & CANYON CNTYS IDAHO JT SC		09/28/2017	Various		236,469	200,000	230,452			(889)		(889)		229,563		6,906	6,906	2,400	09/15/2026	1FE
005626-RJ-7	ADAMS CNTY COLO SCH DIST NO 00		07/27/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		137,266	125,000	136,094			(1,354)		(1,354)		134,739		2,527	2,527	2,389	12/01/2020	1FE
018471-LY-6	ALLENTOWN PA SCH DIST		09/13/2017	Various		1,524,038	1,350,000	1,534,262	1,522,630		(15,466)		(15,466)		1,507,164		16,874	16,874	57,244	02/15/2024	1FE
079203-EV-3	BELLEVUE MICH CMNTY SCHS		09/14/2017	Various		356,878	300,000	355,011	353,280		(5,291)		(5,291)		347,989		8,889	8,889	13,278	05/01/2023	1FE
088365-FA-4	BEXAR CNTY TEX HOSP DIST		08/24/2017	RBC DOMINION SECURITIES		119,359	100,000	122,150	121,114		(2,194)		(2,194)		118,920		439	439	4,875	02/15/2023	1FE
088365-FC-0	BEXAR CNTY TEX HOSP DIST		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		851,165	700,000	883,960	877,559		(11,174)		(11,174)		866,385		(15,220)	(15,220)	30,042	02/15/2025	1FE
101565-G2-9	BOULDER LARIMER & WELD CNTYS C		07/27/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		145,860	125,000	149,254	148,182		(2,662)		(2,662)		145,520		340	340	5,122	12/15/2021	1FE
118106-HW-6	BUCKEYE ARIZ UN HIGH SCH DIST		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		103,738	100,000	103,803			(202)		(202)		103,601		137	137	333	07/01/2019	1FE
118106-JA-2	BUCKEYE ARIZ UN HIGH SCH DIST		07/31/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		152,469	125,000	150,316			(512)		(512)		149,804		2,665	2,665	955	07/01/2024	1FE
129577-HU-9	CALEXICO CALIF UNI SCH DIST		07/27/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		108,837	100,000	108,183			(603)		(603)		107,580		1,257	1,257	978	08/01/2020	1FE
129577-HV-7	CALEXICO CALIF UNI SCH DIST		08/23/2017	Various		390,246	350,000	384,479			(2,137)		(2,137)		382,342		7,904	7,904	3,806	08/01/2021	1FE
132033-HQ-7	CAMBRIA CNTY PA		08/24/2017	Various		441,952	400,000	435,476			(3,454)		(3,454)		432,022		9,930	9,930	10,597	08/01/2020	1FE
144783-CZ-8	CARROLL CNTY GA SCH DIST		09/20/2017	Various		477,381	400,000	494,124	484,016		(8,256)		(8,256)		475,759		1,622	1,622	17,806	04/01/2023	1FE
183595-BD-8	CLAY IND CMNTY MULTI SCH BLDG		09/19/2017	UMB BANK		432,095	355,000	430,047	429,321		(6,171)		(6,171)		423,150		8,946	8,946	14,348	01/15/2025	1FE
190684-PL-8	COATESVILLE PA AREA SCH DIST		09/11/2017	UMB BANK		1,004,811	850,000	971,100			(8,022)		(8,022)		963,077		41,733	41,733	19,243	08/01/2023	1FE
190684-PM-6	COATESVILLE PA AREA SCH DIST		09/25/2017	Various		1,191,673	1,000,000	1,147,080			(8,015)		(8,015)		1,139,065		52,608	52,608	22,014	08/01/2024	1FE
190684-PN-4	COATESVILLE PA AREA SCH DIST		09/25/2017	UMB BANK		1,326,462	1,100,000	1,263,054			(8,485)		(8,485)		1,254,569		71,893	71,893	26,861	08/01/2025	1FE
191800-HQ-7	COCONINO & YAVAPAI CNTYS ARIZ		08/21/2017	Various		270,944	250,000	269,948			(2,602)		(2,602)		267,345		3,599	3,599	4,478	07/01/2020	1FE
217489-YN-7	COPPELL TX INDPT SCH DIST BLDG & REF 92		08/15/2017	MATURED		435,000	435,000	223,190	417,272		17,728		17,728		435,000					08/15/2017	1
228485-KF-4	CROWN POINT IND MULTI-SCH BLDG		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,523	100,000	113,096			(793)		(793)		112,303		2,220	2,220	1,333	07/15/2021	1FE
228485-KG-2	CROWN POINT IND MULTI-SCH BLDG		09/28/2017	UMB BANK		115,023	100,000	113,649			(1,257)		(1,257)		112,392		2,631	2,631	2,278	01/15/2022	1FE
228485-KK-3	CROWN POINT IND MULTI-SCH BLDG		09/28/2017	UMB BANK		118,957	100,000	115,927			(1,089)		(1,089)		114,838		4,119	4,119	2,278	07/15/2023	1FE
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA		09/18/2017	Various		511,651	420,000	513,937	512,822		(6,275)		(6,275)		506,547		5,104	5,104	16,856	02/15/2026	1FE
249174-VB-6	DENVER COLO CITY & CNTY SCH DI		07/31/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		396,561	325,000	389,415			(4,604)		(4,604)		384,811		11,750	11,750	8,451	12/01/2023	1FE
249174-VC-4	DENVER COLO CITY & CNTY SCH DI		09/01/2017	RBC DOMINION SECURITIES		124,517	100,000	121,125			(1,539)		(1,539)		119,586		4,931	4,931	3,083	12/01/2024	1FE
283461-F2-2	EL PASO CNTY COLO SCH DIST NO		07/27/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		155,268	125,000	151,131			(1,590)		(1,590)		149,541		5,727	5,727	3,247	12/15/2024	1FE
35483L-MD-4	FRANKLIN TWP IND SCH BLDG CORP		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		146,160	120,000	147,727	147,050		(1,900)		(1,900)		145,150		1,010	1,010	4,600	07/15/2024	1FE
35483L-ME-2	FRANKLIN TWP IND SCH BLDG CORP		07/28/2017	HUTCHINSON SHOCKEY ERLEY & CO.		183,149	150,000	185,831	185,015		(2,381)		(2,381)		182,634		515	515	5,917	01/15/2025	1FE
382505-JV-8	GOODYEAR ARIZ		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,970	100,000	116,393	115,965		(1,256)		(1,256)		114,709		(739)	(739)	2,867	07/01/2023	1FE
382505-JY-2	GOODYEAR ARIZ		09/20/2017	UMB BANK		409,201	350,000	420,893	419,660		(4,924)		(4,924)		414,736		(5,535)	(5,535)	12,706	07/01/2026	1FE
384334-EG-9	GRAFTON CNTY N H		09/20/2017	UMB BANK		114,248	100,000	115,770	115,293		(1,633)		(1,633)		113,660		588	588	3,756	07/01/2023	1FE
386155-FU-4	GRAND PRAIRIE TEX INDPT SCH DI		09/18/2017	UMB BANK		367,326	300,000	377,067	375,834		(6,314)		(6,314)		369,520		(2,194)	(2,194)	13,958	02/15/2025	1FE
391554-CC-4	GREATER ALBANY SCH DIST NO 8J		08/17/2017	RBC DOMINION SECURITIES		315,875	250,000	310,103			(464)		(464)		309,638		6,237	6,237	938	06/15/2026	1FE
40785E-W8-5	HAMILTON SOUTHEASTERN IND CONS		09/28/2017	UMB BANK		120,736	100,000	123,432	122,859		(2,151)		(2,151)		120,708		28	28	4,778	07/15/2024	1FE
40785E-W9-3	HAMILTON SOUTHEASTERN IND CONS		09/05/2017	UMB BANK		1,418,552	1,160,000	1,443,098	1,436,635		(22,006)		(22,006)		1,414,629		3,924	3,924	51,394	01/15/2025	1FE
416489-TS-1	HARTFORD CNTY CONN MET DIST		07/26/2017	Various		3,045,090	2,800,000	3,036,180			(43,946)		(43,946)		2,992,234		52,856	52,856	89,903	11/01/2019	1FE
426362-MG-1	HENRY CNTY GA SCH DIST		09/22/2017	Various		4,694,704	3,900,000	4,867,395	4,788,230		(72,878)		(72,878)		4,715,352		(20,648)	(20,648)	191,056	08/01/2023	1FE
432337-ES-8	HILLSBOROUGH CNTY FLA SCH DIST		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		823,977	700,000	817,852	796,781		(8,913)		(8,913)		787,868		36,109	36,109	28,486	10/01/2022	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
445047-DR-1	HUMBLE TEX INDPT SCH DIST		07/21/2017	JEFFERIES & COMPANY, INC.		1,513,048	1,230,000	1,566,282	1,553,727		(21,399)		(21,399)		1,532,328		(19,280)	(19,280)	58,254	02/15/2025	1FE
445047-EQ-2	HUMBLE TEX INDPT SCH DIST		07/21/2017	JEFFERIES & COMPANY, INC.		2,337,228	1,900,000	2,419,460	2,400,066		(33,056)		(33,056)		2,367,010		(29,782)	(29,782)	89,986	02/15/2025	1FE
463020-LZ-8	IRONDALE AL G O WTS 2007D		09/01/2017	CALLED @ 100.000		1,770,000	1,770,000	1,713,856	1,759,017		10,983		10,983		1,770,000				73,013	10/01/2028	1FE
463020-MD-6	IRONDALE AL G O WTS 2007D		09/01/2017	CALLED @ 100.000		3,370,000	3,370,000	3,316,619	3,358,608		11,392		11,392		3,370,000				146,735	10/01/2032	1FE
467486-VK-9	JACKSON CNTY MO REORG SCH DIST		09/22/2017	Various		310,503	270,000	315,166	311,334		(3,440)		(3,440)		307,894		2,609	2,609	10,417	03/01/2024	1FE
468034-NT-6	JACKSON CNTY ORE SCH DIST NO 5		09/26/2017	Various		1,364,989	1,175,000	1,413,936	1,354,283		(25,083)		(25,083)		1,329,201		35,788	35,788	44,882	12/15/2021	1FE
476576-JB-0	JERSEY CITY N J		08/22/2017	RBC DOMINION SECURITIES		115,793	100,000	118,863	113,640		(1,726)		(1,726)		111,914		3,879	3,879	3,667	12/01/2021	1FE
478740-SY-0	JOHNSON CNTY KANS UNI SCH DIST		09/06/2017	UMB BANK		125,354	100,000	127,719	127,095		(1,985)		(1,985)		125,110		244	244	4,514	10/01/2025	1FE
478740-TQ-6	JOHNSON CNTY KANS UNI SCH DIST		09/05/2017	Various		391,478	350,000	397,474	395,458		(5,926)		(5,926)		389,532		1,946	1,946	11,917	10/01/2021	1FE
484026-MQ-9	KANE CNTY ILL CMNTY UNIT SCH D		07/05/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		3,006,025	2,500,000	3,138,025	3,126,576		(33,630)		(33,630)		3,092,947		(86,922)	(86,922)	88,194	01/01/2026	1FE
495188-NY-6	KING CNTY WASH SCH DIST NO 409		09/27/2017	Various		2,055,325	1,655,000	2,058,886	2,020,812		(27,041)		(27,041)		1,993,771		61,553	61,553	66,747	12/01/2025	1FE
498098-SC-7	KITSAP CNTY WASH SCH DIST NO 4		09/14/2017	UMB BANK		378,774	300,000	374,229			(645)		(645)		373,584		5,190	5,190	1,333	12/01/2026	1FE
512462-WY-4	LAKEVILLE MINN INDPT SCH DIST		07/26/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		113,587	100,000	116,866	115,746		(2,208)		(2,208)		113,538		49	49	6,194	02/01/2021	1FE
533883-MP-6	LINCOLN MICH CONS SCH DIST		09/22/2017	Various		1,745,182	1,500,000	1,760,910	1,731,457		(29,720)		(29,720)		1,701,736		43,446	43,446	66,229	05/01/2022	1FE
546282-L6-9	LOUISIANA LOC GOVT ENVIRONMENT		09/07/2017	PIPER JAFFRAY INC.		1,875,255	1,580,000	1,887,515	1,824,150		(27,059)		(27,059)		1,797,090		78,164	78,164	61,444	12/01/2022	1FE
564386-NA-4	MANSFIELD TEX INDPT SCH DIST		08/22/2017	Various		6,398,041	5,280,000	6,461,664	6,447,972		(99,449)		(99,449)		6,348,523		49,518	49,518	192,706	02/15/2024	1FE
56674M-BK-3	MARICOPA CNTY ARIZ ELEM SCH DI		07/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		286,503	250,000	288,720	287,581		(4,639)		(4,639)		282,942		3,560	3,560	8,924	07/01/2021	1FE
566880-VX-5	MARICOPA CNTY ARIZ SCH DIST NO		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		111,210	100,000	111,046			(936)		(936)		110,110		1,100	1,100	1,403	07/01/2020	1FE
566897-VU-5	MARICOPA CNTY ARIZ SCH DIST NO		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		278,130	250,000	278,623			(2,486)		(2,486)		276,137		1,993	1,993	3,611	07/01/2020	1FE
566897-VX-9	MARICOPA CNTY ARIZ SCH DIST NO		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		841,064	700,000	818,839			(5,546)		(5,546)		813,293		27,771	27,771	10,889	07/01/2023	1FE
567137-G3-2	MARICOPA CNTY ARIZ SCH DIST NO		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		940,720	800,000	952,784	949,601		(14,582)		(14,582)		935,020		5,700	5,700	27,111	07/01/2022	1FE
567137-G4-0	MARICOPA CNTY ARIZ SCH DIST NO		07/19/2017	RBC DOMINION SECURITIES		420,294	350,000	424,729	423,423		(6,077)		(6,077)		417,346		2,948	2,948	12,007	07/01/2023	1FE
567235-JF-4	MARICOPA CNTY ARIZ SCH DIST NO		07/25/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		915,584	850,000	918,850			(9,425)		(9,425)		909,425		6,158	6,158	13,215	07/01/2019	1FE
567505-PB-2	MARICOPA CNTY ARIZ UN HIGH SCH		09/07/2017	Various		345,113	300,000	340,350			(1,209)		(1,209)		339,141		5,972	5,972	2,289	07/01/2023	1FE
567031-RJ-0	MARICOPA CNTY AZ ESD 06 WASHINGTON 04		07/01/2017	MATURED		1,165,000	1,165,000	1,247,744	1,170,605		(5,605)		(5,605)		1,165,000				58,250	07/01/2017	1FE
569280-CW-8	MARION CNTY ORE SCH DIST NO 10		09/26/2017	UMB BANK		1,171,870	1,000,000	1,187,820	1,151,517		(19,633)		(19,633)		1,131,883		39,987	39,987	39,306	06/15/2022	1FE
575141-KP-0	MASON CNTY WASH SCH DIST NO 30		07/25/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		595,707	545,000	596,895			(1,708)		(1,708)		595,187		520	520	2,195	12/01/2019	1FE
575141-KQ-8	MASON CNTY WASH SCH DIST NO 30		09/25/2017	Various		1,088,557	965,000	1,090,354			(3,972)		(3,972)		1,086,382		2,175	2,175	5,322	12/01/2020	1FE
575141-KR-6	MASON CNTY WASH SCH DIST NO 30		09/25/2017	UMB BANK		115,869	100,000	116,083			(867)		(867)		115,216		653	653	1,222	12/01/2021	1FE
608113-CN-4	MOHAVE CNTY ARIZ UNI SCH DIST		07/05/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		118,864	100,000	121,074	119,750		(1,513)		(1,513)		118,237		627	627	4,944	07/01/2023	1FE
553543-DM-8	MSD WARREN TWP IN VISION 2005 SCH BLDG C		07/10/2017	MATURED		2,000,000	2,000,000	2,000,000	2,000,000						2,000,000				27,800	07/10/2017	1FE
627474-EN-5	MUSCOGEE CNTY GA SCH DIST		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		106,396	100,000	106,674			(764)		(764)		105,910		486	486	1,156	10/01/2019	1FE
642713-5L-1	NEW BRITAIN CONN		09/20/2017	UMB BANK		112,421	100,000	116,636	111,892		(1,998)		(1,998)		109,894		2,527	2,527	5,292	03/01/2021	2FE
64966L-5B-3	NEW YORK N Y		09/05/2017	Various		1,570,042	1,270,000	1,583,627	1,558,978		(19,626)		(19,626)		1,539,352		30,690	30,690	66,718	08/01/2025	1FE
649906-DJ-0	NEW YORK ST DORM AUTH REVS NON ST		07/21/2017	JEFFERIES & COMPANY, INC.		1,151,700	1,000,000	1,201,230	1,140,145		(16,145)		(16,145)		1,124,000		27,700	27,700	40,972	10/01/2021	1FE
670029-UT-2	NOVI MICH CMNTY SCH DIST		07/28/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,364,496	1,235,000	1,362,267			(17,095)		(17,095)		1,345,172		19,324	19,324	27,083	05/01/2020	1FE
672325-ZP-5	OAKLAND CALIF UNI SCH DIST ALA		09/27/2017	UMB BANK		228,570	190,000	237,321	234,891		(4,895)		(4,895)		229,996		(1,426)	(1,426)	10,608	08/01/2023	1FE
672325-ZQ-3	OAKLAND CALIF UNI SCH DIST ALA		09/27/2017	UMB BANK		122,700	100,000	127,271	126,060		(2,441)		(2,441)		123,619		(919)	(919)	5,583	08/01/2024	1FE
676295-EN-4	OGDEN CITY UTAH SCH DIST		08/25/2017	RBC DOMINION SECURITIES		125,210	100,000	127,456	126,969		(1,991)		(1,991)		124,977		233	233	3,542	06/15/2025	1FE
687136-LH-2	ORONO MINN INDPT SCH DIST NO 2		09/06/2017	Various		1,393,323	1,200,000	1,454,316	1,442,735		(17,684)		(17,684)		1,425,051		(31,727)	(31,727)	49,338	02/01/2025	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
712838-SD-4	PEORIA ARIZ		07/26/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		367,837	300,000	368,793	361,058		(4,309)		(4,309)		356,749		11,088	11,088	15,500	07/15/2024	1FE
717813-TP-4	PHILADELPHIA PA		08/01/2017	CALLED @ 100.000		4,215,000	4,215,000	4,271,226			(56,226)		(56,226)		4,215,000				105,375	08/01/2018	1FE
722273-DS-5	PINCONNING MICH AREA SCHS		09/25/2017	UMB BANK		113,302	100,000	112,820	112,560		(1,178)		(1,178)		111,382		1,920	1,920	3,611	05/01/2024	1FE
722273-DT-3	PINCONNING MICH AREA SCHS		09/21/2017	Various		227,589	200,000	226,436	225,971		(2,018)		(2,018)		223,953		3,636	3,636	6,967	05/01/2025	1FE
758508-SG-1	REETHS-PUFFER MICH SCHS		07/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		233,802	200,000	226,708			(2,111)		(2,111)		224,597		9,205	9,205	4,333	05/01/2022	1FE
773352-NC-9	ROCKFORD MINN INDPT SCH DIST N		07/26/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		109,960	100,000	115,403	111,370		(2,118)		(2,118)		109,253		707	707	5,000	02/01/2020	1FE
785870-XG-6	SACRAMENTO CALIF CITY UNI SCH		08/10/2017	JEFFERIES & COMPANY, INC.		309,555	250,000	304,048			(1,569)		(1,569)		302,479		7,076	7,076	2,778	08/01/2024	1FE
785870-XH-4	SACRAMENTO CALIF CITY UNI SCH		08/10/2017	JEFFERIES & COMPANY, INC.		314,260	250,000	306,348			(1,410)		(1,410)		304,938		9,322	9,322	2,778	08/01/2025	1FE
785870-XJ-0	SACRAMENTO CALIF CITY UNI SCH		08/10/2017	JEFFERIES & COMPANY, INC.		445,855	350,000	432,058			(1,796)		(1,796)		430,261		15,593	15,593	3,889	08/01/2026	1FE
797272-PA-3	SAN DIEGO CALIF CMNTY COLLEGE		08/10/2017	JEFFERIES & COMPANY, INC.		291,093	250,000	292,390	291,423		(3,758)		(3,758)		287,665		3,428	3,428	7,833	08/01/2023	1FE
797272-PQ-8	SAN DIEGO CALIF CMNTY COLLEGE		09/13/2017	Various		4,355,828	3,500,000	4,386,585	4,369,202		(74,464)		(74,464)		4,294,738		61,090	61,090	148,035	08/01/2024	1FE
797272-PR-6	SAN DIEGO CALIF CMNTY COLLEGE		08/02/2017	JEFFERIES & COMPANY, INC.		3,798,314	3,020,000	3,834,947	3,820,998		(52,334)		(52,334)		3,768,664		29,650	29,650	114,928	08/01/2025	1FE
798458-QC-2	SAN LEANDRO CALIF UNI SCH DIST		07/10/2017	PIPER JAFFRAY INC.		2,054,864	1,660,000	2,076,677	2,072,590		(20,832)		(20,832)		2,051,758		3,106	3,106	53,028	08/01/2026	1FE
798458-RF-4	SAN LEANDRO CALIF UNI SCH DIST		07/20/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		929,472	875,000	928,988			(3,898)		(3,898)		925,090		4,382	4,382	5,589	08/01/2019	1FE
798458-SG-1	SAN LEANDRO CALIF UNI SCH DIST		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		265,443	250,000	265,425			(1,085)		(1,085)		264,340		1,102	1,102	1,556	08/01/2019	1FE
798458-SH-9	SAN LEANDRO CALIF UNI SCH DIST		09/27/2017	UMB BANK		335,286	300,000	334,398			(3,402)		(3,402)		330,996		4,290	4,290	4,813	08/01/2020	1FE
798458-SK-2	SAN LEANDRO CALIF UNI SCH DIST		09/22/2017	Various		522,219	500,000	507,405			(376)		(376)		507,029		15,190	15,190	2,744	08/01/2022	1FE
798458-SN-6	SAN LEANDRO CALIF UNI SCH DIST		09/08/2017	UMB BANK		213,923	170,000	205,182			(1,169)		(1,169)		204,012		9,911	9,911	1,354	08/01/2025	1FE
802207-RS-1	SANTA FE TEX INDPT SCH DIST		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		863,457	700,000	898,716	895,096		(10,600)		(10,600)		884,497		(21,040)	(21,040)	27,417	02/15/2026	1FE
815670-MF-8	SEDGWICK CNTY KANS UNI SCH DIS		09/07/2017	UMB BANK		559,015	500,000	579,400	562,766		(11,626)		(11,626)		551,140		7,875	7,875	25,694	09/01/2020	1FE
815670-MG-6	SEDGWICK CNTY KANS UNI SCH DIS		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,953	100,000	117,947	114,887		(1,686)		(1,686)		113,201		1,752	1,752	4,403	09/01/2021	1FE
833245-GD-9	SNOHOMISH CNTY WASH SCH DIST N		07/06/2017	MORGAN STANLEY		840,512	710,000	845,894	817,154		(8,992)		(8,992)		808,162		32,350	32,350	21,694	12/01/2022	1FE
844368-KV-1	SOUTHGATE MICH CMNTY SCH DIST		08/22/2017	RBC DOMINION SECURITIES		170,828	150,000	176,073	168,453		(2,667)		(2,667)		165,786		5,042	5,042	6,125	05/01/2021	1FE
846880-ER-9	SPARTANBURG CNTY S C SCH DIST		09/21/2017	UMB BANK		238,988	200,000	242,764	236,806		(4,051)		(4,051)		232,755		6,233	6,233	10,472	03/01/2023	1FE
792775-NS-3	ST MICHAEL MINN INDPT SCH DIST		07/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		115,506	105,000	118,677	113,967		(1,217)		(1,217)		112,751		2,756	2,756	4,153	02/01/2021	1FE
861419-WD-7	STOCKTON CALIF UNI SCH DIST		09/26/2017	Various		2,295,624	1,910,000	2,342,863	2,293,075		(38,693)		(38,693)		2,254,382		41,242	41,242	106,674	08/01/2023	1FE
861419-WF-2	STOCKTON CALIF UNI SCH DIST		07/10/2017	MORGAN STANLEY		3,683,580	3,000,000	3,739,680	3,674,744		(38,454)		(38,454)		3,636,290		47,290	47,290	142,500	08/01/2025	1FE
889278-WG-8	TOLEDO OHIO		09/27/2017	Various		596,307	500,000	600,060	597,861		(9,266)		(9,266)		588,595		7,712	7,712	19,486	12/01/2023	1FE
889278-WH-6	TOLEDO OHIO		07/27/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		356,032	310,000	352,340	351,539		(2,828)		(2,828)		348,711		7,321	7,321	8,267	12/01/2024	1FE
901580-CL-2	TWIN FALLS CNTY IDAHO SCH DIST		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		111,273	100,000	110,093			(935)		(935)		109,158		2,115	2,115	1,767	09/15/2021	1FE
90171T-BU-3	TWIN RIVERS UNI SCH DIST CALIF		09/26/2017	FIRST TENNESSEE BANK		619,916	515,000	627,409	625,423		(11,886)		(11,886)		613,537		6,379	6,379	22,317	08/01/2023	1FE
90171T-BV-1	TWIN RIVERS UNI SCH DIST CALIF		09/20/2017	UMB BANK		122,616	100,000	123,662	123,303		(2,101)		(2,101)		121,203		1,413	1,413	4,250	08/01/2024	1FE
90171T-CL-2	TWIN RIVERS UNI SCH DIST CALIF		09/26/2017	Various		1,084,190	900,000	1,096,443	1,092,972		(20,293)		(20,293)		1,072,679		11,511	11,511	38,236	08/01/2023	1FE
90171T-CN-8	TWIN RIVERS UNI SCH DIST CALIF		08/22/2017	MORGAN STANLEY		1,394,228	1,130,000	1,397,381	1,393,326		(21,261)		(21,261)		1,372,064		22,164	22,164	43,788	08/01/2024	1FE
938395-RW-2	WASHINGTON & CLACKAMAS CNTYS O		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		343,278	300,000	333,504			(1,510)		(1,510)		331,994		11,284	11,284	3,567	06/15/2023	1FE
937440-DD-4	WASHINGTON CLACKAMAS & YAMHILL		08/23/2017	RBC DOMINION SECURITIES		114,887	100,000	118,154	113,595		(1,942)		(1,942)		111,653		3,234	3,234	3,514	06/15/2021	1FE
949238-CM-9	WELD CNTY COLO SCH DIST NO RE-		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		104,298	100,000	104,884	104,884		(1,385)		(1,385)		103,499		799	799	2,233	12/15/2018	1FE
949238-CN-7	WELD CNTY COLO SCH DIST NO RE-		07/17/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		669,059	625,000	664,694	664,694		(7,136)		(7,136)		657,558		11,501	11,501	13,542	12/15/2019	1FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
949238-CP-2	WELD CNTY COLO SCH DIST NO RE-		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		112,920	100,000	111,338	111,338		(1,495)		(1,495)		109,843		3,077	3,077	2,694	12/15/2020	1FE
982781-HN-9	WYANDOTTE MICH CITY SCH DIST		09/12/2017	Various		233,959	200,000	237,294	229,115		(3,596)		(3,596)		225,520		8,439	8,439	8,583	05/01/2022	1FE
986082-YN-9	YONKERS N Y		08/30/2017	RBC DOMINION SECURITIES		2,366,640	2,000,000	2,308,720							2,308,720		57,920	57,920		10/01/2022	1FE
986082-KG-9	YONKERS NY GO - REF 2012 SER A		07/01/2017	MATURED		4,970,000	4,970,000	5,468,640	5,026,917		(56,917)		(56,917)		4,970,000				198,800	07/01/2017	1FE
986082-LG-8	YONKERS NY GO - REF 2012 SER C		08/15/2017	MATURED		2,165,000	2,165,000	2,387,822	2,195,802		(30,802)		(30,802)		2,165,000				86,600	08/15/2017	1FE
986082-LB-9	YONKERS NY GO SCH - REF 2012 SER B		07/01/2017	MATURED		1,000,000	1,000,000	1,064,550	1,007,343		(7,343)		(7,343)		1,000,000				30,000	07/01/2017	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						111,557,033	97,255,000	113,007,752	84,980,341		(1,245,752)		(1,245,752)		110,457,903		1,099,130	1,099,130	3,380,051	XXX	XXX
02765U-LR-3	AMERICAN MUN PWR OHIO INC REV		08/18/2017	RBC DOMINION SECURITIES		509,049	450,000	521,771	517,980		(10,400)		(10,400)		507,581		1,468	1,468	19,813	02/15/2021	1FE
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		354,534	300,000	362,838	360,612		(5,348)		(5,348)		355,264		(730)	(730)	12,000	02/15/2023	1FE
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV		08/23/2017	RBC DOMINION SECURITIES		302,128	250,000	307,025	305,303		(4,837)		(4,837)		300,466		1,661	1,661	11,181	02/15/2024	1FE
03672Y-AG-1	ANTELOPE VY-EAST KERN CALIF WT		08/30/2017	RICE FINANCIAL PRODUCTS CO		737,394	600,000	747,684	735,535		(11,680)		(11,680)		723,855		13,539	13,539	22,833	06/01/2024	1FE
040484-QD-2	ARIZONA BRD REGENTS UNIV ARIZ		08/24/2017	JEFFERIES & COMPANY, INC.		1,009,982	825,000	1,031,399	1,027,597		(17,173)		(17,173)		1,010,424		(442)	(442)	33,344	06/01/2024	1FE
040654-WG-6	ARIZONA ST TRANSN BRD HWY REV		07/01/2017	MATURED		4,010,000	4,010,000	4,314,199	4,077,558		(67,558)		(67,558)		4,010,000				160,400	07/01/2017	1FE
04084R-AL-5	ARKANSAS DEV FIN AUTH HEALTH C		07/17/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		320,832	275,000	321,283	313,560		(3,374)		(3,374)		310,186		10,645	10,645	8,747	12/01/2022	1FE
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D		07/01/2017	CALLED @ 100.000		5,000	5,000	5,000	5,000						5,000				250	07/01/2022	1FE
041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B		07/01/2017	CALLED @ 100.000		200,000	200,000	200,000	200,000						200,000				11,000	07/01/2023	1FE
05922K-XZ-7	BALTIMORE MD PROJ REV		07/05/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		215,160	200,000	217,188			(2,970)		(2,970)		214,218		942	942	4,194	07/01/2019	1FE
05922K-YB-9	BALTIMORE MD PROJ REV		07/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		172,214	150,000	170,462			(2,099)		(2,099)		168,363		3,851	3,851	3,500	07/01/2021	1FE
05922K-YW-3	BALTIMORE MD PROJ REV		07/11/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		322,697	300,000	325,782			(4,495)		(4,495)		321,287		1,410	1,410	6,347	07/01/2019	1FE
05922K-YX-1	BALTIMORE MD PROJ REV		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		277,740	250,000	278,495			(3,509)		(3,509)		274,986		2,754	2,754	5,347	07/01/2020	1FE
05922K-YZ-6	BALTIMORE MD PROJ REV		07/05/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,327	100,000	115,266			(1,128)		(1,128)		114,138		3,189	3,189	2,097	07/01/2022	1FE
071808-JH-3	BAXTER CNTY ARK HOSP REV		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,162,430	1,000,000	1,195,180	1,185,978		(10,554)		(10,554)		1,175,423		(12,993)	(12,993)	44,028	09/01/2025	2FE
074561-NV-9	BEAUMONT TEX WTRWKS & SWR SYS		09/26/2017	Various		504,688	485,000	503,435			(1,874)		(1,874)		501,561		3,127	3,127	3,413	09/01/2019	1FE
11943K-BK-7	BUFFALO & ERIE CNTY N Y INDL L		09/11/2017	UMB BANK		329,247	300,000	344,004	330,273		(5,892)		(5,892)		324,381		4,866	4,866	18,000	07/01/2020	2FE
13034A-RF-9	CALIFORNIA INFRASTRUCTURE & EC		07/06/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		128,056	105,000	130,188	129,702		(1,450)		(1,450)		128,252		(196)	(196)	3,704	05/01/2025	1FE
13050P-AG-1	CALIFORNIA MUN FIN AUTH WTR RE		09/22/2017	RBC DOMINION SECURITIES		335,594	280,000	333,253	332,325		(5,524)		(5,524)		326,801		8,793	8,793	12,056	08/01/2023	1FE
13050P-AH-9	CALIFORNIA MUN FIN AUTH WTR RE		07/14/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		707,267	585,000	703,749	701,978		(7,750)		(7,750)		694,228		13,039	13,039	19,511	08/01/2024	1FE
13050P-AJ-5	CALIFORNIA MUN FIN AUTH WTR RE		07/10/2017	MORGAN STANLEY		1,224,520	1,000,000	1,212,820	1,210,060		(11,888)		(11,888)		1,198,173		26,347	26,347	32,917	08/01/2025	1FE
13050P-AK-2	CALIFORNIA MUN FIN AUTH WTR RE		09/28/2017	UMB BANK		308,595	250,000	305,258	304,627		(3,850)		(3,850)		300,777		7,818	7,818	10,972	08/01/2026	1FE
13937X-DS-4	CAPE CORAL FLA UTIL IMPT ASSMT		08/25/2017	Various		809,204	800,000	800,000							800,000		9,204	9,204	3,185	09/01/2019	1FE
13937X-DT-2	CAPE CORAL FLA UTIL IMPT ASSMT		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		914,189	900,000	900,000							900,000		14,189	14,189	2,829	09/01/2020	1FE
13937X-DW-5	CAPE CORAL FLA UTIL IMPT ASSMT		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		503,341	500,000	493,060			139		139		493,199		10,142	10,142	1,525	09/01/2023	1FE
13937X-DX-3	CAPE CORAL FLA UTIL IMPT ASSMT		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,162,398	1,150,000	1,137,132			231		231		1,137,362		25,036	25,036	4,132	09/01/2024	1FE
139404-GH-4	CAPE GIRARDEAU CNTY MO INDL DE		08/24/2017	MORGAN STANLEY		766,024	675,000	763,722			(207)		(207)		763,515		2,509	2,509	469	03/01/2023	2Z
139404-GJ-0	CAPE GIRARDEAU CNTY MO INDL DE		08/24/2017	MORGAN STANLEY		1,142,820	1,000,000	1,139,200			(270)		(270)		1,138,930		3,890	3,890	694	03/01/2024	2Z
139404-GK-7	CAPE GIRARDEAU CNTY MO INDL DE		08/24/2017	MORGAN STANLEY		831,916	725,000	828,769			(171)		(171)		828,599		3,317	3,317	503	03/01/2025	2Z
139404-GL-5	CAPE GIRARDEAU CNTY MO INDL DE		08/24/2017	MORGAN STANLEY		1,151,150	1,000,000	1,146,130			(207)		(207)		1,145,923		5,227	5,227	694	03/01/2026	2Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
148490-DY-1	CASTLE ROCK COLO WTR & SWR ENT		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		129,225	110,000	136,026	135,023		(1,285)		(1,285)		133,737		(4,513)	(4,513)	2,774	12/01/2026	1FE
167709-CY-8	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000		07/01/2017	CALLED @ 100.000		2,070,000	2,070,000	2,070,000	2,070,000						2,070,000				154,215	07/01/2019	3
16756K-EA-1	CHICAGO ILL MOTOR FUEL TAX REV		09/19/2017	CITIGROUP GLOBAL MARKETS		664,394	635,000	723,240	684,231		(11,555)		(11,555)		672,676		(8,282)	(8,282)	38,806	01/01/2020	3FE
16756K-EB-9	CHICAGO ILL MOTOR FUEL TAX REV		09/19/2017	CITIGROUP GLOBAL MARKETS		531,240	500,000	568,450	543,323		(7,491)		(7,491)		535,832		(4,592)	(4,592)	30,556	01/01/2021	3FE
16768T-JT-2	CHICAGO ILL SALES TAX REV		08/17/2017	RBC DOMINION SECURITIES		274,158	250,000	273,553	267,349		(2,643)		(2,643)		264,706		9,452	9,452	14,271	01/01/2021	1FE
16768T-JU-9	CHICAGO ILL SALES TAX REV		08/29/2017	RBC DOMINION SECURITIES		263,214	235,000	256,794	252,039		(2,112)		(2,112)		249,927		13,287	13,287	13,708	01/01/2022	1FE
167723-GP-4	CHICAGO ILL TRAN AUTH CAP GRNT		07/19/2017	MORGAN STANLEY		1,770,900	1,500,000	1,764,480							1,764,480		6,420	6,420		06/01/2026	1Z
167736-E7-8	CHICAGO ILL WTR REV		09/14/2017	Various		1,400,290	1,300,000	1,439,932	1,415,887		(27,928)		(27,928)		1,387,959		12,331	12,331	56,056	11/01/2019	1FE
181000-PL-8	CLARK CNTY NEV HWY IMPT REV		07/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		172,526	150,000	172,082			(650)		(650)		171,431		1,094	1,094	917	07/01/2021	1FE
181000-PP-9	CLARK CNTY NEV HWY IMPT REV		07/25/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		120,720	100,000	119,849			(392)		(392)		119,457		1,263	1,263	625	07/01/2023	1FE
183253-DJ-9	CLAY CNTY FL SCH BRD COP 2005 B		09/16/2017	CALLED @ 100.000		2,310,000	2,310,000	2,437,119	2,310,000						2,310,000				139,563	07/01/2019	1FE
186352-QR-4	CLEVELAND OHIO ARPT SYS REV		07/20/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		821,296	700,000	845,348	828,161		(11,538)		(11,538)		816,623		4,673	4,673	37,333	01/01/2023	1FE
186352-RB-8	CLEVELAND OHIO ARPT SYS REV		07/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		2,650,054	2,260,000	2,693,920	2,678,012		(37,542)		(37,542)		2,640,471		9,583	9,583	91,136	01/01/2023	1FE
186352-RC-6	CLEVELAND OHIO ARPT SYS REV		09/19/2017	UMB BANK		196,764	165,000	199,696	198,615		(3,271)		(3,271)		195,344		1,420	1,420	7,952	01/01/2024	1FE
186427-EJ-5	CLEVELAND OHIO WTR REV		09/21/2017	UMB BANK		118,400	100,000	118,418							118,418		(18)	(18)		01/01/2023	1FE
199144-VX-1	COLUMBUS GA WTR & SEW REV		07/13/2017	MESIROW FINANCIAL, INC.		298,218	250,000	309,325	303,683		(4,449)		(4,449)		299,234		(1,016)	(1,016)	8,924	05/01/2023	1FE
199144-VY-9	COLUMBUS GA WTR & SEW REV		07/13/2017	MESIROW FINANCIAL, INC.		425,877	350,000	439,369	432,025		(5,796)		(5,796)		426,229		(352)	(352)	12,493	05/01/2024	1FE
212582-CS-7	CONWAY ARK ELEC REV		09/29/2017	UMB BANK		119,880	100,000	119,223	116,824		(1,709)		(1,709)		115,115		4,765	4,765	4,194	12/01/2023	1FE
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2017	CALLED @ 100.000		155,000	155,000	151,464	152,578		44		44		152,622		2,378	2,378	13,950	02/01/2029	2
220245-LG-7	CORPUS CHRISTI TEX UTIL SYS REV REF		07/15/2017	MATURED		1,140,000	1,140,000	1,234,916	1,146,917		(6,917)		(6,917)		1,140,000				59,850	07/15/2017	1FE
246387-QU-1	DELAWARE ST ECONOMIC DEV AUTH		07/31/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		230,026	200,000	233,604	224,064		(2,843)		(2,843)		221,222		8,804	8,804	8,389	10/01/2021	1FE
246387-SB-1	DELAWARE ST ECONOMIC DEV AUTH		09/06/2017	UMB BANK		168,054	150,000	167,252			(2,063)		(2,063)		165,188		2,866	2,866	3,208	10/01/2020	1FE
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES O		08/15/2017	CALLED @ 100.000		1,805,000	1,805,000	1,863,789	1,809,481		(4,481)		(4,481)		1,805,000				90,250	02/15/2026	1
259230-MG-2	DOUGLAS CNTY NEB HOSP AUTH NO		09/28/2017	UMB BANK		137,097	115,000	143,502	142,265		(2,641)		(2,641)		139,624		(2,527)	(2,527)	5,063	05/15/2024	1FE
283062-BX-4	EL DORADO CALIF IRR DIST REV		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		584,255	500,000	606,070	598,228		(10,146)		(10,146)		588,082		(3,827)	(3,827)	22,014	03/01/2022	1FE
283062-BY-2	EL DORADO CALIF IRR DIST REV		08/10/2017	JEFFERIES & COMPANY, INC.		240,754	200,000	248,026	245,042		(4,394)		(4,394)		240,647		107	107	9,556	03/01/2023	1FE
283062-BZ-9	EL DORADO CALIF IRR DIST REV		08/10/2017	Various		919,778	750,000	949,358	938,708		(15,248)		(15,248)		923,460		(3,682)	(3,682)	35,181	03/01/2024	1FE
31296K-7L-1	FED HOME LOAN MTG CORP GOLD #A11799		09/01/2017	SCHEDULED REDEMPTION		89	89	92	92		(3)		(3)		89				4	08/01/2033	1
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		09/01/2017	SCHEDULED REDEMPTION		403	403	413	411		(8)		(8)		403				18	12/01/2033	1
31296S-KM-7	FED HOME LOAN MTG CORP GOLD #A17500		09/01/2017	SCHEDULED REDEMPTION		33	33	34	35		(2)		(2)		33				2	01/01/2034	1
31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A23448		09/01/2017	SCHEDULED REDEMPTION		11	11	11	11						11				1	06/01/2034	1
31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23923		09/01/2017	SCHEDULED REDEMPTION		13	13	14	14						13				1	06/01/2034	1
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		09/01/2017	SCHEDULED REDEMPTION		926	926	958	977		(51)		(51)		926				40	08/01/2034	1
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		09/01/2017	SCHEDULED REDEMPTION		461	461	477	488		(27)		(27)		461				22	08/01/2034	1
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		09/01/2017	SCHEDULED REDEMPTION		11	11	11	11		(1)		(1)		11					08/01/2034	1
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		09/01/2017	SCHEDULED REDEMPTION		34	34	35	35		(1)		(1)		34				2	09/01/2034	1
31297E-W3-6	FED HOME LOAN MTG CORP GOLD #A26966		09/01/2017	SCHEDULED REDEMPTION		15	15	15	15		(1)		(1)		15				1	09/01/2034	1
31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A30197		09/01/2017	SCHEDULED REDEMPTION		12	12	12	12						12				1	12/01/2034	1
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		09/01/2017	SCHEDULED REDEMPTION		9	9	10	10		(1)		(1)		9				1	04/01/2035	1
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		09/01/2017	SCHEDULED REDEMPTION		355	355	360	361		(6)		(6)		355				15	09/01/2037	1
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		09/01/2017	SCHEDULED REDEMPTION		31	31	32	32		(1)		(1)		31				2	02/01/2023	1
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		09/01/2017	SCHEDULED REDEMPTION		801	801	818	814		(13)		(13)		801				41	06/01/2023	1
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		09/01/2017	SCHEDULED REDEMPTION		818	818	785	794		24		24		818				38	05/01/2023	1
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		09/01/2017	SCHEDULED REDEMPTION		1,568	1,568	1,602	1,592		(24)		(24)		1,568				79	08/01/2023	1

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		09/01/2017	SCHEDULED REDEMPTION		915	915	933	927		(12)		(12)		915				47	06/01/2023	1
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		09/01/2017	SCHEDULED REDEMPTION		124	124	127	126		(3)		(3)		124				5	04/01/2028	1
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		09/01/2017	SCHEDULED REDEMPTION		7	7	7	7						7					05/01/2028	1
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		09/01/2017	SCHEDULED REDEMPTION		711	711	728	744		(33)		(33)		711				36	09/01/2028	1
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		09/01/2017	SCHEDULED REDEMPTION		16	16	17	17						16				1	10/01/2028	1
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		09/01/2017	SCHEDULED REDEMPTION		527	527	540	543		(15)		(15)		527				23	03/01/2029	1
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		09/01/2017	SCHEDULED REDEMPTION		669	669	686	685		(16)		(16)		669				28	04/01/2029	1
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		09/01/2017	SCHEDULED REDEMPTION		12	12	12	12		(1)		(1)		12				1	02/01/2030	1
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		09/01/2017	SCHEDULED REDEMPTION		8	8	8	8						8					06/01/2031	1
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		09/01/2017	SCHEDULED REDEMPTION		208	208	214	221		(13)		(13)		208				11	11/01/2031	1
31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01311		09/01/2017	SCHEDULED REDEMPTION		89	89	92	98		(9)		(9)		89				5	02/01/2032	1
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		09/01/2017	SCHEDULED REDEMPTION		188	188	193	197		(9)		(9)		188				9	04/01/2032	1
31292H-QC-1	FED HOME LOAN MTG CORP GOLD #C01351		09/01/2017	SCHEDULED REDEMPTION		54	54	56	56		(2)		(2)		54				2	05/01/2032	1
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		09/01/2017	SCHEDULED REDEMPTION		80	80	82	82		(3)		(3)		80				4	07/01/2032	1
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		09/01/2017	SCHEDULED REDEMPTION		26	26	27	28		(2)		(2)		26				1	05/01/2028	1
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		09/01/2017	SCHEDULED REDEMPTION		250	250	255	255		(5)		(5)		250				11	09/01/2028	1
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		09/01/2017	SCHEDULED REDEMPTION		87	87	89	88		(2)		(2)		87				4	12/01/2028	1
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		09/01/2017	SCHEDULED REDEMPTION		48	48	49	49		(1)		(1)		48				2	02/01/2029	1
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		09/01/2017	SCHEDULED REDEMPTION		26	26	27	27		(1)		(1)		26				1	02/01/2029	1
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		09/01/2017	SCHEDULED REDEMPTION		104	104	106	107		(3)		(3)		104				5	03/01/2029	1
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		09/01/2017	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	04/01/2029	1
31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C26592		09/01/2017	SCHEDULED REDEMPTION		23	23	22	22		1		1		23				1	05/01/2029	1
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		09/01/2017	SCHEDULED REDEMPTION		113	113	109	109		3		3		113				6	06/01/2029	1
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		09/01/2017	SCHEDULED REDEMPTION		17	17	17	17						17				1	06/01/2029	1
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287		09/01/2017	SCHEDULED REDEMPTION		576	576	573	566		9		9		576				27	08/01/2029	1
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C35362		09/01/2017	SCHEDULED REDEMPTION		873	873	894	937		(65)		(65)		873				46	01/01/2030	1
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		09/01/2017	SCHEDULED REDEMPTION		2	2	2	2						2					01/01/2030	1
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		09/01/2017	SCHEDULED REDEMPTION		81	81	83	86		(5)		(5)		81				4	02/01/2030	1
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		09/01/2017	SCHEDULED REDEMPTION		53	53	51	50		3		3		53				3	04/01/2030	1
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		09/01/2017	SCHEDULED REDEMPTION		127	127	130	135		(8)		(8)		127				6	05/01/2030	1
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		09/01/2017	SCHEDULED REDEMPTION		549	549	562	562		(13)		(13)		549				24	11/01/2029	1
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		09/01/2017	SCHEDULED REDEMPTION		21	21	20	20		1		1		21				1	02/01/2031	1
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		09/01/2017	SCHEDULED REDEMPTION		21	21	22	23		(2)		(2)		21				1	05/01/2031	1
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		09/01/2017	SCHEDULED REDEMPTION		37	37	37	36						37				2	06/01/2031	1
31298S-RN-6	FED HOME LOAN MTG CORP GOLD #C55893		09/01/2017	SCHEDULED REDEMPTION		869	869	890	904		(35)		(35)		869				44	03/01/2031	1
31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C56017		09/01/2017	SCHEDULED REDEMPTION		1,517	1,517	1,508	1,500		17		17		1,517				69	03/01/2031	1
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		09/01/2017	SCHEDULED REDEMPTION		6	6	7	7						6					01/01/2032	1
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		09/01/2017	SCHEDULED REDEMPTION		146	146	151	155		(9)		(9)		146				7	01/01/2032	1
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		09/01/2017	SCHEDULED REDEMPTION		30	30	31	31		(1)		(1)		30				1	03/01/2032	1
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		09/01/2017	SCHEDULED REDEMPTION		74	74	76	82		(8)		(8)		74				4	03/01/2032	1
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		09/01/2017	SCHEDULED REDEMPTION		4	4	4	5						4					04/01/2032	1
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		09/01/2017	SCHEDULED REDEMPTION		68	68	70	72		(4)		(4)		68				3	05/01/2032	1
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		09/01/2017	SCHEDULED REDEMPTION		168	168	173	173		(5)		(5)		168				9	06/01/2032	1
31287T-Y7-4	FED HOME LOAN MTG CORP GOLD #C67934		09/01/2017	SCHEDULED REDEMPTION		37,621	37,621	38,955	40,852		(3,232)		(3,232)		37,621				1,915	06/01/2032	1
31287V-P5-3	FED HOME LOAN MTG CORP GOLD #C69444		08/01/2017	SCHEDULED REDEMPTION		7,277	7,277	7,530	7,779		(502)		(502)		7,277				314	07/01/2032	1
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69600		09/01/2017	SCHEDULED REDEMPTION		360	360	373	374		(14)		(14)		360				17	08/01/2032	1
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		09/01/2017	SCHEDULED REDEMPTION		43	43	43	43						43				2	08/01/2032	1
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		09/01/2017	SCHEDULED REDEMPTION		32	32	32	32						32				2	09/01/2032	1
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		09/01/2017	SCHEDULED REDEMPTION		17,177	17,177	17,083	17,045		132		132		17,177				717	09/01/2032	1
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		09/01/2017	SCHEDULED REDEMPTION		10	10	10	10						10				1	01/01/2033	1
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		09/01/2017	SCHEDULED REDEMPTION		159	159	165	165		(6)		(6)		159				8	03/01/2033	1
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		09/01/2017	SCHEDULED REDEMPTION		1,492	1,492	1,516	1,526		(34)		(34)		1,492				56	08/01/2028	1
313973-W7-0	FED HOME LOAN MTG CORP GOLD #D35170		09/01/2017	SCHEDULED REDEMPTION		841	841	859	855		(14)		(14)		841				43	06/01/2023	1
313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35969		09/01/2017	SCHEDULED REDEMPTION		957	957	976	968		(11)		(11)		957				43	06/01/2023	1
313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D36158		09/01/2017	SCHEDULED REDEMPTION		1,126	1,126	1,147	1,141		(15)		(15)		1,126				57	06/01/2023	1
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38385		09/01/2017	SCHEDULED REDEMPTION		387	387	394	391		(4)		(4)		387				20	08/01/2023	1
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		09/01/2017	SCHEDULED REDEMPTION		164	164	169	169		(6)		(6)		164				8	01/01/2028	1
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		09/01/2017	SCHEDULED REDEMPTION		41	41	42	42		(1)		(1)		41				2	09/01/2022	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		09/01/2017	SCHEDULED REDEMPTION		58,720	58,720	60,789	60,587		(1,868)		(1,868)		58,720				1,232	04/01/2032	1
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		09/01/2017	SCHEDULED REDEMPTION		11,811	11,811	12,309	11,898		(87)		(87)		11,811				522	08/01/2018	1
31294L-W9-0	FED HOME LOAN MTG CORP GOLD #E02472		09/01/2017	SCHEDULED REDEMPTION		7,594	7,594	7,969	7,664		(69)		(69)		7,594				301	03/01/2018	1
31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02518		09/01/2017	SCHEDULED REDEMPTION		731	731	767	738		(8)		(8)		731				29	06/01/2018	1
31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #G00762		09/01/2017	SCHEDULED REDEMPTION		3	3	3	3						3					09/01/2027	1
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00800		09/01/2017	SCHEDULED REDEMPTION		204	204	207	208		(4)		(4)		204				10	11/01/2026	1
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		09/01/2017	SCHEDULED REDEMPTION		10	10	11	11						10				1	12/01/2026	1
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		09/01/2017	SCHEDULED REDEMPTION		33	33	34	36		(3)		(3)		33				2	03/01/2032	1
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		09/01/2017	SCHEDULED REDEMPTION		1,454	1,454	1,504	1,600		(146)		(146)		1,454				74	04/01/2032	1
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		09/01/2017	SCHEDULED REDEMPTION		315	315	326	349		(34)		(34)		315				16	04/01/2032	1
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		09/01/2017	SCHEDULED REDEMPTION		186	186	192	193		(7)		(7)		186				9	08/01/2032	1
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		09/01/2017	SCHEDULED REDEMPTION		9	9	10	10						9				1	07/01/2033	1
31283H-4V-4	FED HOME LOAN MTG CORP GOLD #G01736		09/01/2017	SCHEDULED REDEMPTION		29	29	30	30		(1)		(1)		29				1	09/01/2034	1
3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G02434		09/01/2017	SCHEDULED REDEMPTION		55	55	56	56		(1)		(1)		55				3	10/01/2036	1
31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G11684		09/01/2017	SCHEDULED REDEMPTION		30,896	30,896	33,298	31,401		(505)		(505)		30,896				1,224	12/01/2018	1
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G12438		09/01/2017	SCHEDULED REDEMPTION		12,353	12,353	12,954	12,812		(459)		(459)		12,353				493	12/01/2021	1
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743		09/01/2017	SCHEDULED REDEMPTION		11,114	11,114	11,588	11,516		(402)		(402)		11,114				442	08/01/2022	1
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		09/01/2017	SCHEDULED REDEMPTION		7,546	7,546	7,861	7,794		(248)		(248)		7,546				301	09/01/2022	1
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		09/01/2017	SCHEDULED REDEMPTION		12,884	12,884	13,392	13,309		(424)		(424)		12,884				467	10/01/2022	1
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917		09/01/2017	SCHEDULED REDEMPTION		8,535	8,535	8,902	8,835		(300)		(300)		8,535				341	12/01/2022	1
3128MB-R3-3	FED HOME LOAN MTG CORP GOLD #G13006		09/01/2017	SCHEDULED REDEMPTION		79,053	79,053	82,169	82,123		(3,069)		(3,069)		79,053				2,822	02/01/2023	1
3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13122		09/01/2017	SCHEDULED REDEMPTION		12,159	12,159	12,598	12,660		(501)		(501)		12,159				442	04/01/2023	1
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13206		09/01/2017	SCHEDULED REDEMPTION		6,272	6,272	6,507	6,538		(266)		(266)		6,272				226	05/01/2023	1
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13232		09/01/2017	SCHEDULED REDEMPTION		20,483	20,483	21,242	21,187		(704)		(704)		20,483				731	06/01/2023	1
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		09/01/2017	SCHEDULED REDEMPTION		16,862	16,862	17,456	17,501		(639)		(639)		16,862				603	12/01/2023	1
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		09/01/2017	SCHEDULED REDEMPTION		4,497	4,497	4,663	4,699		(203)		(203)		4,497				164	02/01/2024	1
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		09/01/2017	SCHEDULED REDEMPTION		16,203	16,203	16,831	16,854		(651)		(651)		16,203				584	02/01/2024	1
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		09/01/2017	SCHEDULED REDEMPTION		22,283	22,283	23,161	23,327		(1,044)		(1,044)		22,283				793	01/01/2024	1
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		09/01/2017	SCHEDULED REDEMPTION		10,513	10,513	10,901	10,821		(308)		(308)		10,513				382	12/01/2022	1
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		09/01/2017	SCHEDULED REDEMPTION		1,181	1,181	1,240	1,186		(5)		(5)		1,181				41	10/01/2017	1
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546		09/01/2017	SCHEDULED REDEMPTION		17,419	17,419	18,105	18,191		(772)		(772)		17,419				632	04/01/2024	1
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157		09/01/2017	SCHEDULED REDEMPTION		8,404	8,404	8,760	8,681		(277)		(277)		8,404				336	12/01/2021	1
3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #J04148		09/01/2017	SCHEDULED REDEMPTION		8,032	8,032	8,429	8,325		(292)		(292)		8,032				321	01/01/2022	1
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J06626		09/01/2017	SCHEDULED REDEMPTION		29,926	29,926	31,403	30,729		(803)		(803)		29,926				1,136	12/01/2022	1
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		09/01/2017	SCHEDULED REDEMPTION		2,728	2,728	2,824	2,746		(18)		(18)		2,728				99	02/01/2018	1
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		09/01/2017	SCHEDULED REDEMPTION		3,596	3,596	3,738	3,689		(93)		(93)		3,596				130	04/01/2023	1
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		09/01/2017	SCHEDULED REDEMPTION		34,173	34,173	35,377	35,722		(1,550)		(1,550)		34,173				1,248	05/01/2023	1
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		09/01/2017	SCHEDULED REDEMPTION		33,318	33,318	34,963	34,436		(1,118)		(1,118)		33,318				1,320	12/01/2022	1
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		09/01/2017	SCHEDULED REDEMPTION		28,376	28,376	29,778	30,329		(1,953)		(1,953)		28,376				1,064	08/01/2023	1
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		09/01/2017	SCHEDULED REDEMPTION		915	915	948	975		(59)		(59)		915				29	10/01/2023	1
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		09/01/2017	SCHEDULED REDEMPTION		11,157	11,157	11,554	11,754		(598)		(598)		11,157				396	11/01/2023	1
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193		09/01/2017	SCHEDULED REDEMPTION		355	355	372	361		(7)		(7)		355				14	01/01/2019	1
3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09234		09/01/2017	SCHEDULED REDEMPTION		1,770	1,770	1,833	1,822		(51)		(51)		1,770				64	01/01/2024	1
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265		09/01/2017	SCHEDULED REDEMPTION		4,164	4,164	4,310	4,214		(50)		(50)		4,164				150	01/01/2019	1
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		09/01/2017	SCHEDULED REDEMPTION		1,118	1,118	1,173	1,148		(30)		(30)		1,118				44	02/01/2019	1
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		09/01/2017	SCHEDULED REDEMPTION		13,599	13,599	14,271	13,907		(308)		(308)		13,599				537	03/01/2019	1
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		09/01/2017	SCHEDULED REDEMPTION		12,414	12,414	13,027	12,840		(426)		(426)		12,414				493	07/01/2024	1
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		09/01/2017	SCHEDULED REDEMPTION		188,177	188,177	196,763	194,982		(6,805)		(6,805)		188,177				4,026	03/01/2027	1
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		09/01/2017	SCHEDULED REDEMPTION		219,659	219,659	229,432	227,609		(7,949)		(7,949)		219,659				4,729	05/01/2027	1
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		09/01/2017	SCHEDULED REDEMPTION		188,478	188,478	196,916	195,127		(6,649)		(6,649)		188,478				4,084	05/01/2027	1
31283Y-5N-4	FED HOME LOAN MTG CORP GOLD #P20054		09/01/2017	SCHEDULED REDEMPTION		825	825	806	814		11		11		825				36	08/01/2028	1
31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20064		09/01/2017	SCHEDULED REDEMPTION		1,936	1,936	1,891	1,906		30		30		1,936				84	08/01/2028	1
313615-H4-1	FED NATL MTG ASSOC #050651		09/01/2017	SCHEDULED REDEMPTION		42	42	44	44		(2)		(2)		42				3	08/01/2022	1
31365D-JD-8	FED NATL MTG ASSOC #124560		09/01/2017	SCHEDULED REDEMPTION		163	163	167	166		(3)		(3)		163				10	11/01/2022	1
31365D-MA-0	FED NATL MTG ASSOC #124653		09/01/2017	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	01/01/2023	1
31365T-2M-1	FED NATL MTG ASSOC #137680		09/01/2017	SCHEDULED REDEMPTION		8	8	9	9						8				1	12/01/2021	1
31367U-2S-3	FED NATL MTG ASSOC #179985		09/01/2017	SCHEDULED REDEMPTION		23	23	24	24		(1)		(1)		23				1	09/01/2022	1
31371E-ZT-5	FED NATL MTG ASSOC #250154		09/01/2017	SCHEDULED REDEMPTION		266	266	273	272		(6)		(6)		266				16	12/01/2024	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31371H-NQ-7	FED NATL MTG ASSOC #252499		09/01/2017	SCHEDULED REDEMPTION		267	267	277	270		(2)		(2)		267				13	06/01/2019	1
31371J-DS-0	FED NATL MTG ASSOC #253113		09/01/2017	SCHEDULED REDEMPTION		1,181	1,181	1,227	1,289		(108)		(108)		1,181				66	03/01/2030	1
31371J-SC-9	FED NATL MTG ASSOC #253515		09/01/2017	SCHEDULED REDEMPTION		1,717	1,717	1,783	1,890		(173)		(173)		1,717				96	11/01/2030	1
31371J-WC-4	FED NATL MTG ASSOC #253643		09/01/2017	SCHEDULED REDEMPTION		1,078	1,078	1,120	1,187		(108)		(108)		1,078				60	02/01/2031	1
31371J-XA-7	FED NATL MTG ASSOC #253673		09/01/2017	SCHEDULED REDEMPTION		17	17	18	19		(2)		(2)		17				1	03/01/2031	1
31371J-XB-5	FED NATL MTG ASSOC #253674		09/01/2017	SCHEDULED REDEMPTION		1	1	2	2						1					03/01/2031	1
31371J-7C-2	FED NATL MTG ASSOC #253891		09/01/2017	SCHEDULED REDEMPTION		2,417	2,417	2,499	2,623		(205)		(205)		2,417				132	07/01/2031	1
31371K-DV-0	FED NATL MTG ASSOC #254016		09/01/2017	SCHEDULED REDEMPTION		20	20	21	23		(3)		(3)		20				1	09/01/2031	1
31371K-JY-8	FED NATL MTG ASSOC #254179		09/01/2017	SCHEDULED REDEMPTION		1,219	1,219	1,257	1,247		(27)		(27)		1,219				52	01/01/2022	1
31371K-NV-9	FED NATL MTG ASSOC #254304		09/01/2017	SCHEDULED REDEMPTION		713	713	735	729		(17)		(17)		713				30	05/01/2022	1
31371K-SH-5	FED NATL MTG ASSOC #254420		09/01/2017	SCHEDULED REDEMPTION		52	52	54	53		(1)		(1)		52				2	07/01/2022	1
31371K-S5-1	FED NATL MTG ASSOC #254440		09/01/2017	SCHEDULED REDEMPTION		495	495	510	507		(12)		(12)		495				21	08/01/2022	1
31371K-WG-2	FED NATL MTG ASSOC #254547		09/01/2017	SCHEDULED REDEMPTION		2,894	2,894	3,018	2,909		(15)		(15)		2,894				111	12/01/2017	1
31371K-3L-3	FED NATL MTG ASSOC #254703		09/01/2017	SCHEDULED REDEMPTION		5,111	5,111	5,331	5,143		(32)		(32)		5,111				223	03/01/2018	1
31371K-4T-5	FED NATL MTG ASSOC #254734		09/01/2017	SCHEDULED REDEMPTION		3,270	3,270	3,411	3,290		(20)		(20)		3,270				143	03/01/2018	1
31371M-SB-4	FED NATL MTG ASSOC #256214		09/01/2017	SCHEDULED REDEMPTION		12,150	12,150	11,153	11,382		768		768		12,150				365	03/01/2036	1
31371N-3T-0	FED NATL MTG ASSOC #257410		09/01/2017	SCHEDULED REDEMPTION		8,837	8,837	9,153	9,130		(294)		(294)		8,837				327	10/01/2023	1
31373P-JK-5	FED NATL MTG ASSOC #299166		09/01/2017	SCHEDULED REDEMPTION		1,225	1,225	1,288	1,256		(32)		(32)		1,225				80	10/01/2021	1
31373Q-GN-0	FED NATL MTG ASSOC #300005		09/01/2017	SCHEDULED REDEMPTION		3	3	4	4						3					03/01/2025	1
31373T-AM-2	FED NATL MTG ASSOC #302512		09/01/2017	SCHEDULED REDEMPTION		134	134	138	137		(3)		(3)		134				8	11/01/2024	1
31374F-JF-7	FED NATL MTG ASSOC #312662		09/01/2017	SCHEDULED REDEMPTION		276	276	286	287		(11)		(11)		276				16	06/01/2025	1
31374S-CE-9	FED NATL MTG ASSOC #322369		09/01/2017	SCHEDULED REDEMPTION		35	35	37	37		(2)		(2)		35				2	09/01/2025	1
31374X-EU-0	FED NATL MTG ASSOC #326947		09/01/2017	SCHEDULED REDEMPTION		160	160	165	165		(4)		(4)		160				9	10/01/2025	1
31376C-BM-5	FED NATL MTG ASSOC #351144		09/01/2017	SCHEDULED REDEMPTION		55	55	57	58		(3)		(3)		55				3	06/01/2026	1
31376C-UE-2	FED NATL MTG ASSOC #351681		09/01/2017	SCHEDULED REDEMPTION		16	16	17	17		(1)		(1)		16				1	10/01/2026	1
31379H-VS-6	FED NATL MTG ASSOC #420125		09/01/2017	SCHEDULED REDEMPTION		702	702	727	722		(20)		(20)		702				41	05/01/2026	1
31379J-G6-7	FED NATL MTG ASSOC #420621		09/01/2017	SCHEDULED REDEMPTION		36	36	36	36		(1)		(1)		36				2	12/01/2027	1
31379Q-YC-8	FED NATL MTG ASSOC #426507		09/01/2017	SCHEDULED REDEMPTION		658	658	679	671		(13)		(13)		658				29	01/01/2023	1
31380J-V4-2	FED NATL MTG ASSOC #441735		09/01/2017	SCHEDULED REDEMPTION		982	982	1,007	1,001		(19)		(19)		982				53	07/01/2027	1
31382W-DR-0	FED NATL MTG ASSOC #494312		09/01/2017	SCHEDULED REDEMPTION		47	47	46	46		1		1		47				3	04/01/2029	1
31382W-5U-2	FED NATL MTG ASSOC #495059		09/01/2017	SCHEDULED REDEMPTION		29	29	30	31		(2)		(2)		29				2	05/01/2029	1
31383L-CG-8	FED NATL MTG ASSOC #505971		09/01/2017	SCHEDULED REDEMPTION		38	38	38	38		1		1		38				2	07/01/2029	1
31383P-L5-3	FED NATL MTG ASSOC #508948		09/01/2017	SCHEDULED REDEMPTION		212	212	220	222		(10)		(10)		212				12	08/01/2029	1
31383S-FY-1	FED NATL MTG ASSOC #511483		09/01/2017	SCHEDULED REDEMPTION		59	59	62	64		(4)		(4)		59				3	09/01/2029	1
31383T-KR-8	FED NATL MTG ASSOC #512504		09/01/2017	SCHEDULED REDEMPTION		61	61	63	66		(5)		(5)		61				4	10/01/2029	1
31383W-N7-2	FED NATL MTG ASSOC #515314		09/01/2017	SCHEDULED REDEMPTION		29	29	29	29						29				2	09/01/2029	1
31384A-GV-4	FED NATL MTG ASSOC #517812		09/01/2017	SCHEDULED REDEMPTION		8	8	8	8						8				1	12/01/2029	1
31384A-G8-5	FED NATL MTG ASSOC #517823		09/01/2017	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	02/01/2030	1
31384D-LN-0	FED NATL MTG ASSOC #520633		09/01/2017	SCHEDULED REDEMPTION		46	46	47	50		(4)		(4)		46				3	11/01/2029	1
31384E-GJ-3	FED NATL MTG ASSOC #521401		09/01/2017	SCHEDULED REDEMPTION		8	8	8	9		(1)		(1)		8				1	01/01/2030	1
31384J-BQ-1	FED NATL MTG ASSOC #524847		09/01/2017	SCHEDULED REDEMPTION		82	82	85	89		(7)		(7)		82				5	01/01/2030	1
31384K-GS-9	FED NATL MTG ASSOC #525909		09/01/2017	SCHEDULED REDEMPTION		3	3	3	3						3					12/01/2029	1
31384K-JX-5	FED NATL MTG ASSOC #525978		09/01/2017	SCHEDULED REDEMPTION		80	80	83	86		(7)		(7)		80				5	03/01/2030	1
31384L-YT-5	FED NATL MTG ASSOC #527322		09/01/2017	SCHEDULED REDEMPTION		72	72	75	78		(6)		(6)		72				4	01/01/2030	1
31384M-G2-2	FED NATL MTG ASSOC #527717		09/01/2017	SCHEDULED REDEMPTION		9	9	9	9		(1)		(1)		9				1	01/01/2030	1
31384P-QF-5	FED NATL MTG ASSOC #529754		07/01/2017	SCHEDULED REDEMPTION		520	520	540	555		(35)		(35)		520				21	02/01/2030	1
31384P-YX-7	FED NATL MTG ASSOC #530026		09/01/2017	SCHEDULED REDEMPTION		4,377	4,377	4,537	4,728		(350)		(350)		4,377				262	03/01/2030	1
31384T-U5-4	FED NATL MTG ASSOC #533504		09/01/2017	SCHEDULED REDEMPTION		162	162	168	169		(7)		(7)		162				9	03/01/2030	1
31384T-VT-1	FED NATL MTG ASSOC #533526		09/01/2017	SCHEDULED REDEMPTION		14	14	15	16		(1)		(1)		14				1	03/01/2030	1
31384U-NK-6	FED NATL MTG ASSOC #534194		09/01/2017	SCHEDULED REDEMPTION		55	55	57	59		(4)		(4)		55				3	04/01/2030	1
31384V-BT-8	FED NATL MTG ASSOC #534750		09/01/2017	SCHEDULED REDEMPTION		79	79	82	88		(9)		(9)		79				5	03/01/2030	1
31384V-QG-0	FED NATL MTG ASSOC #535155		09/01/2017	SCHEDULED REDEMPTION		197	197	204	214		(17)		(17)		197				12	02/01/2030	1
31384V-UY-6	FED NATL MTG ASSOC #535299		09/01/2017	SCHEDULED REDEMPTION		62	62	64	68		(6)		(6)		62				3	05/01/2030	1
31384V-YW-6	FED NATL MTG ASSOC #535425		09/01/2017	SCHEDULED REDEMPTION		979	979	1,017	1,101		(121)		(121)		979				51	08/01/2030	1
31384W-E6-3	FED NATL MTG ASSOC #535757		09/01/2017	SCHEDULED REDEMPTION		414	414	430	451		(37)		(37)		414				23	01/01/2031	1
31384W-KQ-2	FED NATL MTG ASSOC #535903		09/01/2017	SCHEDULED REDEMPTION		12	12	13	13		(1)		(1)		12				1	03/01/2031	1
31384W-LB-4	FED NATL MTG ASSOC #535922		09/01/2017	SCHEDULED REDEMPTION		46	46	48	51		(5)		(5)		46				3	03/01/2031	1
31384W-LX-6	FED NATL MTG ASSOC #535942		09/01/2017	SCHEDULED REDEMPTION		15	15	15	17		(2)		(2)		15				1	04/01/2031	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
31384W-S8-4	FED NATL MTG ASSOC #536143		09/01/2017	SCHEDULED REDEMPTION		12	12	12	13		(1)		(1)		12				1	04/01/2030	1
31384W-XN-5	FED NATL MTG ASSOC #536285		09/01/2017	SCHEDULED REDEMPTION		82	82	87	92		(11)		(11)		82				5	08/01/2030	1
31384W-Y3-8	FED NATL MTG ASSOC #536330		09/01/2017	SCHEDULED REDEMPTION		36	36	38	42		(6)		(6)		36				2	04/01/2030	1
31384X-WN-4	FED NATL MTG ASSOC #537153		09/01/2017	SCHEDULED REDEMPTION		44	44	46	50		(5)		(5)		44				3	05/01/2030	1
31384X-4H-8	FED NATL MTG ASSOC #537324		09/01/2017	SCHEDULED REDEMPTION		59	59	61	67		(8)		(8)		59				3	06/01/2030	1
31384Y-JS-6	FED NATL MTG ASSOC #537673		09/01/2017	SCHEDULED REDEMPTION		56	56	58	64		(8)		(8)		56				3	04/01/2030	1
31384Y-LQ-7	FED NATL MTG ASSOC #537735		09/01/2017	SCHEDULED REDEMPTION		37	37	38	41		(4)		(4)		37				2	04/01/2030	1
31385A-RX-7	FED NATL MTG ASSOC #538802		09/01/2017	SCHEDULED REDEMPTION		32	32	33	36		(4)		(4)		32				2	06/01/2030	1
31385B-3M-5	FED NATL MTG ASSOC #540004		09/01/2017	SCHEDULED REDEMPTION		13	13	13	14		(1)		(1)		13				1	05/01/2030	1
31385C-WQ-2	FED NATL MTG ASSOC #540755		09/01/2017	SCHEDULED REDEMPTION		26	26	27	29		(3)		(3)		26				2	05/01/2030	1
31385E-FS-3	FED NATL MTG ASSOC #542077		08/01/2017	SCHEDULED REDEMPTION		4,503	4,503	4,676	5,042		(539)		(539)		4,503				240	07/01/2030	1
31385E-WH-8	FED NATL MTG ASSOC #542548		09/01/2017	SCHEDULED REDEMPTION		20	20	21	23		(3)		(3)		20				1	07/01/2030	1
31385E-XH-7	FED NATL MTG ASSOC #542580		09/01/2017	SCHEDULED REDEMPTION		70	70	73	76		(5)		(5)		70				4	08/01/2030	1
31385F-EM-4	FED NATL MTG ASSOC #542940		09/01/2017	SCHEDULED REDEMPTION		27	27	29	32		(5)		(5)		27				2	07/01/2030	1
31385F-QZ-2	FED NATL MTG ASSOC #543272		09/01/2017	SCHEDULED REDEMPTION		37	37	39	41		(4)		(4)		37				2	07/01/2030	1
31385G-ZH-0	FED NATL MTG ASSOC #544444		09/01/2017	SCHEDULED REDEMPTION		1	1	1	1						1					09/01/2030	1
31385H-S2-9	FED NATL MTG ASSOC #545137		09/01/2017	SCHEDULED REDEMPTION		305	305	313	331		(26)		(26)		305				17	08/01/2031	1
31385J-JK-5	FED NATL MTG ASSOC #545766		07/01/2017	MATURED		6	6	6	6						6					07/01/2017	1
31385K-K5-3	FED NATL MTG ASSOC #546716		09/01/2017	SCHEDULED REDEMPTION		4	4	5	5		(1)		(1)		4					07/01/2030	1
31385K-3Y-9	FED NATL MTG ASSOC #547215		09/01/2017	SCHEDULED REDEMPTION		21	21	22	24		(2)		(2)		21				1	07/01/2030	1
31385N-GV-5	FED NATL MTG ASSOC #547512		09/01/2017	SCHEDULED REDEMPTION		4	4	4	4						4					08/01/2030	1
31385S-K5-6	FED NATL MTG ASSOC #551216		09/01/2017	SCHEDULED REDEMPTION		131	131	136	143		(13)		(13)		131				7	09/01/2030	1
31385W-J8-3	FED NATL MTG ASSOC #554787		09/01/2017	SCHEDULED REDEMPTION		305	305	308	311		(6)		(6)		305				17	10/01/2023	1
31385W-TM-1	FED NATL MTG ASSOC #555056		09/01/2017	SCHEDULED REDEMPTION		1	1	1	1						1					11/01/2017	1
31385W-XY-0	FED NATL MTG ASSOC #555195		09/01/2017	SCHEDULED REDEMPTION		285	285	297	286		(1)		(1)		285				2	11/01/2017	1
31386A-BN-5	FED NATL MTG ASSOC #557245		09/01/2017	SCHEDULED REDEMPTION		15	15	16	17		(1)		(1)		15				1	08/01/2030	1
31386B-UH-5	FED NATL MTG ASSOC #558684		09/01/2017	SCHEDULED REDEMPTION		82	82	85	89		(7)		(7)		82				5	01/01/2031	1
31386B-UK-8	FED NATL MTG ASSOC #558686		09/01/2017	SCHEDULED REDEMPTION		17	17	17	18		(1)		(1)		17				1	02/01/2031	1
31386D-TN-0	FED NATL MTG ASSOC #560457		09/01/2017	SCHEDULED REDEMPTION		38	38	40	43		(5)		(5)		38				2	12/01/2030	1
31386F-BM-6	FED NATL MTG ASSOC #561744		09/01/2017	SCHEDULED REDEMPTION		67	67	71	77		(10)		(10)		67				4	12/01/2030	1
31386F-M3-6	FED NATL MTG ASSOC #562078		09/01/2017	SCHEDULED REDEMPTION		38	38	39	42		(4)		(4)		38				2	12/01/2030	1
31386H-MR-9	FED NATL MTG ASSOC #563868		09/01/2017	SCHEDULED REDEMPTION		67	67	70	76		(9)		(9)		67				6	01/01/2031	1
31386H-4A-6	FED NATL MTG ASSOC #564317		09/01/2017	SCHEDULED REDEMPTION		5	5	5	6		(1)		(1)		5					11/01/2030	1
31386J-FQ-5	FED NATL MTG ASSOC #564575		09/01/2017	SCHEDULED REDEMPTION		189	189	196	207		(18)		(18)		189				10	03/01/2031	1
31386M-SP-6	FED NATL MTG ASSOC #567626		09/01/2017	SCHEDULED REDEMPTION		14	14	14	16		(2)		(2)		14				1	02/01/2031	1
31386N-XE-3	FED NATL MTG ASSOC #568677		09/01/2017	SCHEDULED REDEMPTION		88	88	92	97		(8)		(8)		88				5	01/01/2031	1
31386N-6A-1	FED NATL MTG ASSOC #568865		09/01/2017	SCHEDULED REDEMPTION		624	624	647	653		(29)		(29)		624				36	12/01/2030	1
31386Q-DC-2	FED NATL MTG ASSOC #569899		09/01/2017	SCHEDULED REDEMPTION		322	322	334	332		(10)		(10)		322				19	02/01/2031	1
31386S-T5-6	FED NATL MTG ASSOC #572172		09/01/2017	SCHEDULED REDEMPTION		15	15	16	17		(2)		(2)		15				1	01/01/2031	1
31386T-MT-9	FED NATL MTG ASSOC #572870		09/01/2017	SCHEDULED REDEMPTION		535	535	551	545		(10)		(10)		535				23	04/01/2021	1
31386X-AN-6	FED NATL MTG ASSOC #576113		09/01/2017	SCHEDULED REDEMPTION		7	7	7	8		(1)		(1)		7					05/01/2031	1
31386X-TB-2	FED NATL MTG ASSOC #576646		09/01/2017	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	02/01/2031	1
31386Y-XR-0	FED NATL MTG ASSOC #577688		09/01/2017	SCHEDULED REDEMPTION		295	295	310	327		(32)		(32)		295				17	03/01/2031	1
31387R-5L-8	FED NATL MTG ASSOC #592251		09/01/2017	SCHEDULED REDEMPTION		35	35	36	38		(3)		(3)		35				2	09/01/2031	1
31387U-TJ-0	FED NATL MTG ASSOC #594653		09/01/2017	SCHEDULED REDEMPTION		162	162	172	193		(30)		(30)		162				10	06/01/2031	1
31387Y-MK-6	FED NATL MTG ASSOC #598062		09/01/2017	SCHEDULED REDEMPTION		29	29	30	30		(2)		(2)		29				2	08/01/2031	1
31388D-Y7-7	FED NATL MTG ASSOC #602034		09/01/2017	SCHEDULED REDEMPTION		51	51	53	56		(5)		(5)		51				3	08/01/2031	1
31388T-WE-9	FED NATL MTG ASSOC #614545		09/01/2017	SCHEDULED REDEMPTION		68	68	72	78		(10)		(10)		68				4	07/01/2031	1
31389E-AK-1	FED NATL MTG ASSOC #622910		09/01/2017	SCHEDULED REDEMPTION		1,925	1,925	1,925	1,925						1,925				83	10/01/2031	1
31389F-SU-7	FED NATL MTG ASSOC #624331		09/01/2017	SCHEDULED REDEMPTION		95	95	99	105		(10)		(10)		95				5	02/01/2032	1
31389Q-MM-7	FED NATL MTG ASSOC #632264		09/01/2017	SCHEDULED REDEMPTION		10	10	10	11		(1)		(1)		10				1	03/01/2032	1
31389S-DD-3	FED NATL MTG ASSOC #633800		09/01/2017	SCHEDULED REDEMPTION		1,166	1,166	1,166	1,166						1,166				50	12/01/2031	1
31389V-RL-3	FED NATL MTG ASSOC #636891		09/01/2017	SCHEDULED REDEMPTION		885	885	919	941		(57)		(57)		885				48	04/01/2032	1
31389W-AB-1	FED NATL MTG ASSOC #637302		09/01/2017	SCHEDULED REDEMPTION		225	225	233	239		(14)		(14)		225				12	04/01/2032	1
31389X-JK-0	FED NATL MTG ASSOC #638466		09/01/2017	SCHEDULED REDEMPTION		640	640	665	680		(40)		(40)		640				35	03/01/2032	1
31390B-ED-6	FED NATL MTG ASSOC #641032		09/01/2017	SCHEDULED REDEMPTION		241	241	251	243		(1)		(1)		241				10	01/01/2018	1
31390B-YA-0	FED NATL MTG ASSOC #641605		09/01/2017	SCHEDULED REDEMPTION		31	31	32	33		(3)		(3)		31				2	04/01/2032	1
31390K-MJ-4	FED NATL MTG ASSOC #648461		09/01/2017	SCHEDULED REDEMPTION		21,051	21,051	22,235	22,370		(1,319)		(1,319)		21,051				1,183	07/01/2032	1

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391H-EQ-3	FED NATL MTG ASSOC #667143		09/01/2017	SCHEDULED REDEMPTION		8,315	8,315	8,501	8,333		(18)		(18)		8,315				206	10/01/2017	1
31391M-GG-2	FED NATL MTG ASSOC #670799		09/01/2017	SCHEDULED REDEMPTION		4,286	4,286	4,359	4,374		(88)		(88)		4,286				89	11/01/2032	1
31391P-2L-9	FED NATL MTG ASSOC #673179		09/01/2017	SCHEDULED REDEMPTION		4,706	4,706	4,908	4,727		(22)		(22)		4,706				206	02/01/2018	1
31391V-HB-2	FED NATL MTG ASSOC #678026		08/01/2017	SCHEDULED REDEMPTION		6	6	6	6						6					09/01/2017	1
31403G-XW-7	FED NATL MTG ASSOC #748693		09/01/2017	SCHEDULED REDEMPTION		1,699	1,699	1,768	1,823		(124)		(124)		1,699				80	10/01/2033	1
31406T-MF-5	FED NATL MTG ASSOC #819458		09/01/2017	SCHEDULED REDEMPTION		14,981	14,981	14,981	14,981						14,981				541	03/01/2034	1
31406Y-SP-6	FED NATL MTG ASSOC #824126		09/01/2017	SCHEDULED REDEMPTION		62,235	62,235	62,235	62,235						62,235				2,325	03/01/2035	1
31407F-VJ-6	FED NATL MTG ASSOC #829617		09/01/2017	SCHEDULED REDEMPTION		3,177	3,177	3,177	3,177						3,177				116	06/01/2035	1
31407Q-4E-3	FED NATL MTG ASSOC #837921		09/01/2017	SCHEDULED REDEMPTION		60,814	60,814	60,814	60,814						60,814				2,054	07/01/2035	1
31407T-UQ-1	FED NATL MTG ASSOC #840391		09/01/2017	SCHEDULED REDEMPTION		8,393	8,393	8,393	8,393						8,393				305	07/01/2035	1
31407T-7E-4	FED NATL MTG ASSOC #840693		09/01/2017	SCHEDULED REDEMPTION		4,372	4,372	4,372	4,372						4,372				157	08/01/2035	1
31407W-5J-8	FED NATL MTG ASSOC #843349		09/01/2017	SCHEDULED REDEMPTION		106	106	103	103		2		2		106				4	11/01/2035	1
31409Y-L5-4	FED NATL MTG ASSOC #882448		09/01/2017	SCHEDULED REDEMPTION		11,886	11,886	11,886	11,886						11,886				429	02/01/2036	1
31410C-RK-0	FED NATL MTG ASSOC #885290		09/01/2017	SCHEDULED REDEMPTION		441	441	454	448		(7)		(7)		441				19	06/01/2021	1
31410K-D9-2	FED NATL MTG ASSOC #889428		09/01/2017	SCHEDULED REDEMPTION		47,557	47,557	49,697	49,102		(1,546)		(1,546)		47,557				1,724	05/01/2023	1
31410R-7C-7	FED NATL MTG ASSOC #895591		09/01/2017	SCHEDULED REDEMPTION		46,867	46,867	46,867	46,867						46,867				1,574	04/01/2036	1
31410S-TH-0	FED NATL MTG ASSOC #896152		09/01/2017	SCHEDULED REDEMPTION		2,762	2,762	2,762	2,762						2,762				100	03/01/2036	1
31410T-4X-0	FED NATL MTG ASSOC #897338		09/01/2017	SCHEDULED REDEMPTION		42,834	42,834	42,834	42,834						42,834				1,603	06/01/2036	1
31410T-7H-2	FED NATL MTG ASSOC #897396		09/01/2017	SCHEDULED REDEMPTION		92,395	92,395	92,395	92,395						92,395				3,092	08/01/2036	1
31410V-SA-9	FED NATL MTG ASSOC #898813		09/01/2017	SCHEDULED REDEMPTION		435	435	423	424		11		11		435				16	11/01/2036	1
31411R-ES-3	FED NATL MTG ASSOC #912845		09/01/2017	SCHEDULED REDEMPTION		6,461	6,461	6,703	6,582		(121)		(121)		6,461				233	04/01/2022	1
31412C-B3-3	FED NATL MTG ASSOC #920858		09/01/2017	SCHEDULED REDEMPTION		2,261	2,261	2,261	2,261						2,261				82	10/01/2036	1
31412D-VV-7	FED NATL MTG ASSOC #922328		09/01/2017	SCHEDULED REDEMPTION		12,800	12,800	13,331	13,314		(514)		(514)		12,800				508	02/01/2022	1
31412E-RM-0	FED NATL MTG ASSOC #923092		09/01/2017	SCHEDULED REDEMPTION		19,985	19,985	20,887	20,699		(714)		(714)		19,985				722	03/01/2022	1
31412N-EC-6	FED NATL MTG ASSOC #929931		09/01/2017	SCHEDULED REDEMPTION		48,031	48,031	49,731	49,599		(1,568)		(1,568)		48,031				1,772	09/01/2023	1
31412N-RU-2	FED NATL MTG ASSOC #930299		09/01/2017	SCHEDULED REDEMPTION		39,812	39,812	41,287	41,121		(1,309)		(1,309)		39,812				1,456	12/01/2023	1
31413D-UQ-8	FED NATL MTG ASSOC #942591		09/01/2017	SCHEDULED REDEMPTION		6,233	6,233	6,492	6,458		(225)		(225)		6,233				248	08/01/2022	1
31413M-HA-8	FED NATL MTG ASSOC #949425		09/01/2017	SCHEDULED REDEMPTION		46,497	46,497	48,237	47,977		(1,480)		(1,480)		46,497				1,722	03/01/2023	1
31414D-U3-8	FED NATL MTG ASSOC #963302		09/01/2017	SCHEDULED REDEMPTION		74,411	74,411	80,887	78,621		(4,210)		(4,210)		74,411				2,693	05/01/2023	1
31414M-5G-7	FED NATL MTG ASSOC #970747		09/01/2017	SCHEDULED REDEMPTION		8,351	8,351	8,704	8,681		(330)		(330)		8,351				332	11/01/2023	1
31415L-MC-8	FED NATL MTG ASSOC #983355		09/01/2017	SCHEDULED REDEMPTION		10,899	10,899	11,285	11,266		(368)		(368)		10,899				399	08/01/2023	1
31415L-S3-2	FED NATL MTG ASSOC #983538		09/01/2017	SCHEDULED REDEMPTION		272	272	277	279		(7)		(7)		272				10	04/01/2038	1
31415S-6Z-0	FED NATL MTG ASSOC #988388		09/01/2017	SCHEDULED REDEMPTION		27,080	27,080	28,066	27,806		(727)		(727)		27,080				1,008	09/01/2023	1
31416B-Y4-4	FED NATL MTG ASSOC #995431		09/01/2017	SCHEDULED REDEMPTION		25,236	25,236	26,282	26,004		(768)		(768)		25,236				998	02/01/2023	1
31416B-Z2-7	FED NATL MTG ASSOC #995461		09/01/2017	SCHEDULED REDEMPTION		12,184	12,184	12,699	12,665		(481)		(481)		12,184				485	12/01/2023	1
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		09/01/2017	SCHEDULED REDEMPTION		168,051	168,051	175,824	174,642		(6,590)		(6,590)		168,051				3,632	05/01/2027	1
3138LT-YP-7	FED NATL MTG ASSOC #A03417		09/01/2017	SCHEDULED REDEMPTION		212,406	212,406	222,171	219,437		(7,031)		(7,031)		212,406				4,558	05/01/2027	1
3138LT-Z8-4	FED NATL MTG ASSOC #A03466		09/01/2017	SCHEDULED REDEMPTION		154,957	154,957	162,081	160,830		(5,873)		(5,873)		154,957				3,346	06/01/2027	1
31418A-F2-9	FED NATL MTG ASSOC #MA1084		09/01/2017	SCHEDULED REDEMPTION		86,586	86,586	91,322	90,407		(3,821)		(3,821)		86,586				2,183	06/01/2032	1
315361-KN-4	FERRIS ST UNIV MICH REV		08/24/2017	RBC DOMINION SECURITIES		123,224	100,000	124,288	123,879		(1,661)		(1,661)		122,217		1,007	1,007	4,125	10/01/2025	1FE
34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		08/01/2017	CALLED @ 100.000		2,235,000	2,235,000	2,235,000	2,235,000						2,235,000				121,021	07/01/2023	1FE
34637Q-AC-6	FORMER INGLEWOOD CALIF REDEV A		09/12/2017	UMB BANK		204,079	185,000	203,763			(2,726)		(2,726)		201,037		3,042	3,042	4,240	05/01/2020	1FE
34637Q-AD-4	FORMER INGLEWOOD CALIF REDEV A		08/22/2017	RBC DOMINION SECURITIES		171,120	150,000	168,459			(1,770)		(1,770)		166,689		4,431	4,431	3,042	05/01/2021	1FE
34637Q-AE-2	FORMER INGLEWOOD CALIF REDEV A		09/22/2017	UMB BANK		116,333	100,000	113,925			(1,282)		(1,282)		112,643		3,690	3,690	2,458	05/01/2022	1FE
378325-BD-5	GLENDALE ARIZ TRANSN EXCISE TA		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		525,366	450,000	548,019	524,568		(7,017)		(7,017)		517,551		7,815	7,815	23,431	07/01/2022	1FE
378352-PG-7	GLENDALE ARIZ WTR & SWR REV		07/31/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		832,689	750,000	894,938	846,293		(15,279)		(15,279)		831,014		1,675	1,675	39,951	07/01/2020	1FE
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		09/21/2017	Various		386,960	330,000	404,722	386,946		(6,332)		(6,332)		380,614		6,345	6,345	18,761	07/01/2022	1FE
382512-EQ-0	GOODYEAR ARIZ PUB IMPT CORP MU		09/25/2017	UMB BANK		123,811	100,000	128,112	127,626		(1,984)		(1,984)		125,642		(1,831)	(1,831)	4,611	07/01/2026	1FE
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2017	CALLED @ 100.000		1,825,000	1,825,000	1,901,230	1,831,149		(6,149)		(6,149)		1,825,000				91,250	03/01/2019	1FE
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2017	CALLED @ 100.000		1,695,000	1,695,000	1,685,599	1,691,811		629		629		1,692,440		2,560	2,560	84,750	03/01/2020	1FE
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2017	CALLED @ 100.000		2,010,000	2,010,000	1,969,440	1,993,303		2,432		2,432		1,995,735		14,265	14,265	100,500	03/01/2021	1FE
442348-5V-6	HOUSTON TX ARPT SYS REVENUE REF - AMT -S		07/01/2017	MATURED		1,600,000	1,600,000	1,850,496	1,624,967		(24,967)		(24,967)		1,600,000				80,000	07/01/2017	1FE
451470-PE-2	IDAHO ST UNIV REVS		09/28/2017	UMB BANK		115,749	100,000	120,021	117,660		(2,447)		(2,447)		115,213		536	536	2,514	04/01/2022	1FE
451470-PF-9	IDAHO ST UNIV REVS		08/31/2017	Various		238,707	200,000	242,990	238,711		(3,695)		(3,695)		235,016		3,691	3,691	8,764	04/01/2023	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
451470-PG-7	IDAHO ST UNIV REVS		09/28/2017	Various		241,899	200,000	245,556	241,651		(3,864)		(3,864)		237,787		4,112	4,112	7,167	04/01/2024	1FE
45471A-LE-0	IN FIN AUTH HOSP-A		08/15/2017	MATURED		2,555,000	2,555,000	2,978,696	2,618,373		(63,373)		(63,373)		2,555,000				127,750	08/15/2017	1FE
45884A-WY-5	INTERMOUNTAIN PWR AGY UT PWR SPLY REVENU		07/01/2017	CALLED @ 100.000		2,500,000	2,500,000	2,806,425	2,540,268		(40,268)		(40,268)		2,500,000				125,000	07/01/2019	1FE
462460-5C-6	IOWA HIGHER ED LN AUTH REV		07/17/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		168,264	150,000	165,887			(1,439)		(1,439)		164,448		3,816	3,816	2,717	12/01/2021	1FE
469400-BY-0	JACKSONVILLE FLA HEALTH CARE F		07/19/2017	B. C. ZIEGLER AND COMPANY		2,413,300	2,000,000	2,403,120							2,403,120		10,180	10,180		08/15/2024	1Z
469400-CA-1	JACKSONVILLE FLA HEALTH CARE F		07/19/2017	B. C. ZIEGLER AND COMPANY		642,989	525,000	639,644							639,644		3,344	3,344		08/15/2026	1Z
46613S-DJ-6	JEA FLA ELEC SYS REV		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		108,627	100,000	109,454			(1,545)		(1,545)		107,909		718	718	2,181	10/01/2019	1FE
46613S-DN-7	JEA FLA ELEC SYS REV		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		104,870	100,000	106,200			(1,647)		(1,647)		104,553		317	317	2,181	10/01/2018	1FE
472628-QL-3	JEFFERSON CNTY ALA		08/28/2017	RBC DOMINION SECURITIES		216,046	200,000	215,130			(585)		(585)		214,545		1,501	1,501	833	09/15/2019	1FE
472628-QP-4	JEFFERSON CNTY ALA		08/30/2017	RBC DOMINION SECURITIES		153,239	130,000	150,472			(360)		(360)		150,112		3,126	3,126	632	09/15/2022	1FE
483233-NL-2	KALAMAZOO MICH HOSP FIN AUTH H		09/19/2017	UMB BANK		153,005	130,000	156,326	155,629		(2,767)		(2,767)		152,862		143	143	5,525	05/15/2023	1FE
484890-KJ-6	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT		09/01/2017	MATURED		2,145,000	2,145,000	2,396,952	2,187,508		(42,508)		(42,508)		2,145,000				107,250	09/01/2017	1FE
484890-KY-3	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT		09/01/2017	MATURED		1,000,000	1,000,000	1,132,160	1,022,170		(22,170)		(22,170)		1,000,000				50,000	09/01/2017	1FE
48507T-FH-1	KANSAS CITY MO SAN SWR SYS REV		08/18/2017	Various		1,653,067	1,435,000	1,677,759	1,651,936		(18,247)		(18,247)		1,633,689		19,378	19,378	64,370	01/01/2024	1FE
48507T-FJ-7	KANSAS CITY MO SAN SWR SYS REV		08/18/2017	Various		2,198,493	1,890,000	2,221,714	2,190,858		(22,505)		(22,505)		2,168,353		30,139	30,139	86,220	01/01/2025	1FE
485429-V5-0	KANSAS ST DEV FIN AUTH REV		07/31/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		534,620	500,000	571,925	542,374		(10,576)		(10,576)		531,798		2,823	2,823	18,889	05/01/2019	1FE
498413-FC-2	KLAMATH FALLS ORE INTERCMNTY H		09/11/2017	UMB BANK		427,526	375,000	433,219	429,774		(4,669)		(4,669)		425,105		2,421	2,421	15,500	09/01/2024	1FE
499746-TP-0	KNOXVILLE TN ELEC REVENUE - REF - 2012 S		07/01/2017	MATURED		2,670,000	2,670,000	3,157,489	2,718,399		(48,399)		(48,399)		2,670,000				133,500	07/01/2017	1FE
51166F-DV-8	LAKELAND FLA ENERGY SYS REV		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		608,240	500,000	626,330	614,025		(7,496)		(7,496)		606,529		1,711	1,711	19,861	10/01/2024	1FE
516391-BV-0	LANSING MICH BRD WTR & LT UTIL		09/11/2017	Various		344,933	300,000	340,368			(4,578)		(4,578)		335,790		9,142	9,142	7,708	07/01/2021	1FE
523510-ER-2	LEE CNTY FLA SOLID WASTE SYS R		08/08/2017	MESIROW FINANCIAL, INC.		2,022,248	1,750,000	2,097,288	2,083,570		(28,413)		(28,413)		2,055,157		(32,910)	(32,910)	79,479	10/01/2023	2FE
546398-5A-2	LOUISIANA PUB FACS AUTH REV		09/08/2017	PRE-REFUNDING		329,728	280,000	341,216	335,948		(5,743)		(5,743)		330,206		(478)	(478)	11,394	05/15/2023	1FE
546398-5B-0	LOUISIANA PUB FACS AUTH REV		09/08/2017	PRE-REFUNDING		208,635	175,000	215,124	212,152		(3,244)		(3,244)		208,908		(273)	(273)	7,122	05/15/2024	1FE
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY		07/14/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		114,768	100,000	118,132	117,384		(1,232)		(1,232)		116,152		(1,384)	(1,384)	2,711	05/15/2024	1FE
54659L-BF-0	LOUISVILLE & JEFFERSON CNTY KY		08/17/2017	RBC DOMINION SECURITIES		1,183,050	1,000,000	1,225,460	1,213,840		(19,326)		(19,326)		1,194,514		(11,464)	(11,464)	44,583	10/01/2023	1FE
549203-UY-1	LUBBOCK TEX ELEC LT & PWR SYS		09/27/2017	UMB BANK		118,485	100,000	117,696			(249)		(249)		117,447		1,038	1,038	417	04/15/2023	1FE
56185P-BV-4	MANATEE CNTY FLA SCH DIST SALE		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		258,885	250,000	261,218			(2,699)		(2,699)		258,519		367	367	3,889	10/01/2018	1FE
56185P-BX-0	MANATEE CNTY FLA SCH DIST SALE		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		111,872	100,000	111,789			(1,310)		(1,310)		110,479		1,393	1,393	2,056	10/01/2020	1FE
57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV		07/31/2017	HUTCHINSON SHOCKEY ERLEY & CO.		322,821	260,000	325,276	324,448		(3,942)		(3,942)		320,506		2,315	2,315	9,117	10/01/2025	1FE
574218-UP-6	MARYLAND ST HEALTH & HIGHER ED		08/21/2017	RBC DOMINION SECURITIES		153,520	130,000	158,899	151,996		(2,419)		(2,419)		149,577		3,942	3,942	6,663	08/15/2022	1FE
57584X-JS-1	MASSACHUSETTS ST DEV FIN AGY R		09/06/2017	UMB BANK		628,598	525,000	630,572	621,408		(7,034)		(7,034)		614,373		14,225	14,225	31,135	07/01/2025	2FE
57584X-VZ-1	MASSACHUSETTS ST DEV FIN AGY R		08/18/2017	RBC DOMINION SECURITIES		113,283	100,000	115,667	114,798		(2,057)		(2,057)		112,741		542	542	4,597	07/01/2021	2FE
59059C-AC-3	MESA CALIF WTR DIST CTFS PARTN		07/20/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		221,632	200,000	221,800			(744)		(744)		221,057		576	576	944	03/15/2020	1FE
59059C-AD-1	MESA CALIF WTR DIST CTFS PARTN		09/26/2017	Various		885,383	775,000	886,771			(6,816)		(6,816)		879,954		5,429	5,429	8,993	03/15/2021	1FE
59059C-AE-9	MESA CALIF WTR DIST CTFS PARTN		07/21/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		590,250	500,000	587,665			(1,751)		(1,751)		585,914		4,336	4,336	2,431	03/15/2022	1FE
59259N-6Y-4	METROPOLITAN TRANSN AUTH N Y D		09/05/2017	JEFFERIES & COMPANY, INC.		2,395,577	1,900,000	2,329,932			(14,218)		(14,218)		2,315,714		79,863	79,863	29,028	11/15/2025	1FE
59261A-FJ-1	METROPOLITAN TRANSN AUTH N Y R		07/20/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		330,304	275,000	341,954	337,620		(4,801)		(4,801)		332,819		(2,515)	(2,515)	9,354	11/15/2023	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
59447T-LY-7	MICHIGAN FIN AUTH REV		07/17/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		946,520	800,000	967,000	961,327		(12,234)		(12,234)		949,093		(2,573)	(2,573)	27,222	11/15/2023	1FE
59447T-MA-8	MICHIGAN FIN AUTH REV		09/14/2017	UMB BANK		139,546	115,000	142,359	141,655		(1,965)		(1,965)		139,689		(144)	(144)	4,840	11/15/2025	1FE
594612-DF-7	MICHIGAN ST		08/14/2017	GMS GROUP		3,497,639	2,900,000	3,576,512	3,544,157		(50,501)		(50,501)		3,493,655		3,984	3,984	142,708	03/15/2024	1FE
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/24/2017	CALLED @ 100.000		315,000	315,000	315,000	315,000						315,000				15,724	07/01/2023	1FE
60637A-KJ-0	MISSOURI ST HEALTH & EDL FACS		07/06/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		606,523	540,000	632,561	620,056		(10,717)		(10,717)		609,339		(2,816)	(2,816)	17,700	11/15/2020	1FE
60637A-KN-1	MISSOURI ST HEALTH & EDL FACS		07/21/2017	KEYCORP		2,209,509	1,825,000	2,291,123	2,259,384		(29,469)		(29,469)		2,229,915		(20,406)	(20,406)	63,622	11/15/2024	1FE
60637A-LG-5	MISSOURI ST HEALTH & EDL FACS		07/07/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		172,571	150,000	178,131	177,083		(2,580)		(2,580)		174,503		(1,932)	(1,932)	4,938	05/15/2022	1FE
61212L-PR-4	MONTANA ST BRD REGENTS HIGHER		07/27/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		112,912	100,000	111,897			(59)		(59)		111,838		1,074	1,074	83	11/15/2020	1FE
622634-FC-2	MT PLEASANT S C WTR & SWR REV		08/28/2017	RBC DOMINION SECURITIES		281,543	270,000	274,784			(218)		(218)		274,566		6,976	6,976	1,560	06/01/2023	1FE
63968A-U5-2	NEBRASKA PUB PWR DIST REV		07/05/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		211,756	200,000	213,026			(1,708)		(1,708)		211,318		438	438	2,250	01/01/2019	1FE
63968A-U6-0	NEBRASKA PUB PWR DIST REV		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		219,106	200,000	219,286			(1,853)		(1,853)		217,433		1,673	1,673	2,639	01/01/2020	1FE
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		09/01/2017	CALLED @ 100.000		55,000	55,000	55,000	55,000						55,000				3,176	07/01/2024	1FE
645790-EL-6	NEW JERSEY HEALTH CARE FACS FI		08/22/2017	RBC DOMINION SECURITIES		1,428,708	1,200,000	1,457,808	1,449,255		(23,781)		(23,781)		1,425,474		3,234	3,234	53,167	07/01/2023	1FE
645790-EM-4	NEW JERSEY HEALTH CARE FACS FI		09/07/2017	BAUM, GEORGE K. & COMPANY		1,211,920	1,000,000	1,232,530	1,225,907		(19,700)		(19,700)		1,206,207		5,713	5,713	46,528	07/01/2024	1FE
64579F-7D-9	NEW JERSEY HEALTH CARE FACS FI		09/13/2017	Various		564,477	500,000	570,775	558,301		(8,507)		(8,507)		549,794		14,682	14,682	29,625	07/01/2021	1FE
646066-G2-0	NEW JERSEY ST EDL FACS AUTH RE		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		310,737	300,000	311,415			(1,468)		(1,468)		309,947		790	790	2,625	07/01/2019	1FE
646066-J5-0	NEW JERSEY ST EDL FACS AUTH RE		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		205,534	200,000	206,952			(1,608)		(1,608)		205,344		190	190	2,311	07/01/2018	1FE
64763H-HL-2	NEW ORLEANS LA AVIATION BRD RE		09/27/2017	UMB BANK		435,489	415,000	432,372							432,372		3,117	3,117		01/01/2019	1FE
64763H-HN-8	NEW ORLEANS LA AVIATION BRD RE		09/27/2017	UMB BANK		414,248	395,000	411,037							411,037		3,211	3,211		01/01/2019	1FE
647719-MX-8	NEW ORLEANS LA SEW SVC REV		08/22/2017	RBC DOMINION SECURITIES		236,414	200,000	234,732	226,552		(2,486)		(2,486)		224,066		12,348	12,348	7,333	06/01/2023	1FE
647719-NL-3	NEW ORLEANS LA SEW SVC REV		09/15/2017	UMB BANK		318,435	275,000	323,634	316,234		(5,066)		(5,066)		311,168		7,267	7,267	10,750	06/01/2022	1FE
64972H-B4-3	NEW YORK N Y CITY TRANSITIONAL		07/13/2017	BANK OF AMERICA/MERRILL LYNCH		2,489,636	2,040,000	2,484,577							2,484,577		5,059	5,059		07/15/2025	1Z
64972H-B7-6	NEW YORK N Y CITY TRANSITIONAL		07/13/2017	BANK OF AMERICA/MERRILL LYNCH		3,377,220	2,750,000	3,369,685							3,369,685		7,535	7,535		07/15/2026	1Z
64990C-A7-6	NEW YORK ST DORM AUTH REVS NON		09/21/2017	UMB BANK		125,656	100,000	123,493			(746)		(746)		122,747		2,909	2,909	1,583	07/01/2026	1FE
64990F-AM-6	NEW YORK ST DORM AUTH ST PERS		07/26/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		365,205	300,000	362,289			(446)		(446)		361,843		3,362	3,362	750	02/15/2024	1FE
649901-PK-5	NEW YORK ST DORM CITY UNIV 1993 A		07/01/2017	CALLED @ 100.000		1,015,000	1,015,000	1,149,337	1,034,866		(9,747)		(9,747)		1,025,118		(10,118)	(10,118)	58,363	07/01/2018	1FE
658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 08 31-A		07/01/2017	CALLED @ 100.000		3,200,000	3,200,000	3,200,000	3,200,000						3,200,000				160,000	07/01/2023	1FE
676306-DG-5	OGDEN CITY UTAH SWR & WTR REV		09/12/2017	UMB BANK		292,521	255,000	298,314	296,795		(6,447)		(6,447)		290,349		2,172	2,172	9,527	06/15/2021	1FE
676306-DH-3	OGDEN CITY UTAH SWR & WTR REV		08/18/2017	RBC DOMINION SECURITIES		236,456	200,000	240,112	238,965		(4,464)		(4,464)		234,502		1,954	1,954	6,889	06/15/2022	1FE
677704-A9-9	OHIO UNIV GEN RCPTS ATHENS		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		373,688	350,000	375,442			(3,441)		(3,441)		372,000		1,688	1,688	5,289	12/01/2019	1FE
678657-MK-0	OKLAHOMA CITY OKLA WTR UTILS T		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		248,864	200,000	253,270	252,569		(3,166)		(3,166)		249,403		(539)	(539)	6,694	07/01/2025	1FE
682852-CG-1	ONSLOW N C WTR & SWR AUTH COMB		07/31/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		620,884	550,000	644,166	630,634		(11,895)		(11,895)		618,739		2,145	2,145	18,486	12/01/2020	1FE
686543-TK-5	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH		07/01/2017	MATURED		1,500,000	1,500,000	1,761,795	1,529,164		(29,164)		(29,164)		1,500,000				75,000	07/01/2017	1FE
686543-UE-7	ORLANDO EXPY-REF-B		07/01/2017	MATURED		3,250,000	3,250,000	3,789,110	3,311,381		(61,381)		(61,381)		3,250,000				162,500	07/01/2017	1FE
69651A-AH-7	PALM BEACH CNTY FLA HEALTH FAC		09/15/2017	UMB BANK		450,968	400,000	457,724	440,726		(5,602)		(5,602)		435,124		15,844	15,844	16,000	12/01/2021	2FE
70360P-EE-7	PAULDING CNTY GA WTR & SEW REV		07/13/2017	MESIROW FINANCIAL, INC.		617,095	500,000	632,210	628,040		(8,358)		(8,358)		619,682		(2,587)	(2,587)	15,764	12/01/2024	1FE
70360P-EF-4	PAULDING CNTY GA WTR & SEW REV		07/13/2017	Various		2,359,009	1,885,000	2,421,452	2,406,560		(29,781)		(29,781)		2,376,780		(17,771)	(17,771)	59,291	12/01/2025	1FE
704883-SY-4	PEARLAND TEX WTRWKS & SWR SYS		07/19/2017	HILLTOP SECURITIES INC		187,672	160,000	187,418							187,418		254	254		09/01/2022	1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
706430-FT-0	PEMBROKE PINES FLA CAP IMPT RE		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,188,310	1,000,000	1,166,840			(4,810)		(4,810)		1,162,030		26,280	26,280	8,333	12/01/2022	1FE
70869V-AD-6	PENNSYLVANIA ST ECON DEV FING AUTH UNEMP		07/01/2017	MATURED		60,000,000	60,000,000	71,607,000	61,254,931		(1,254,931)		(1,254,931)		60,000,000				3,000,000	07/01/2017	1FE
718849-BA-9	PHOENIX IMPT		07/01/2017	MATURED		4,250,000	4,250,000	4,823,028	4,324,244		(74,244)		(74,244)		4,250,000				212,500	07/01/2017	1FE
718849-BH-4	PHOENIX IMPT		07/01/2017	MATURED		3,200,000	3,200,000	3,386,304	3,224,138		(24,138)		(24,138)		3,200,000				96,000	07/01/2017	1FE
721664-CE-8	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A		07/01/2017	CALLED @ 100.000		1,395,000	1,395,000	1,491,255	1,400,741		(5,741)		(5,741)		1,395,000				69,750	07/01/2019	1FE
721876-SB-7	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA		07/01/2017	MATURED		500,000	500,000	566,110	507,386		(7,386)		(7,386)		500,000				20,000	07/01/2017	1FE
72630P-BG-5	PLAINFIELD IN TIF US 40 CORRIDOR 05		07/15/2017	CALLED @ 100.000		565,000	565,000	565,000	565,000						565,000				31,075	01/15/2021	1
735240-G9-8	PORT PORTLAND ORE ARPT REV		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		117,523	100,000	120,224	115,606		(1,471)		(1,471)		114,135		3,388	3,388	5,222	07/01/2022	1FE
73535E-FK-1	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		07/01/2017	CALLED @ 100.000		15,000	15,000	14,808	14,980		10		10		14,990		10	10	638	07/01/2018	1FE
74265L-L3-0	PRIVATE COLLEGES & UNIVS AUTH		07/13/2017	Various		676,138	550,000	692,808	688,507		(9,146)		(9,146)		679,361		(3,223)	(3,223)	21,910	10/01/2024	1FE
74265L-L4-8	PRIVATE COLLEGES & UNIVS AUTH		07/13/2017	MESIROW FINANCIAL, INC.		692,179	555,000	708,929	704,864		(8,747)		(8,747)		696,117		(3,937)	(3,937)	22,277	10/01/2025	1FE
74265L-L5-5	PRIVATE COLLEGES & UNIVS AUTH		07/13/2017	MESIROW FINANCIAL, INC.		214,249	170,000	219,966	218,795		(2,521)		(2,521)		216,274		(2,025)	(2,025)	6,824	10/01/2026	1FE
744434-DC-2	PUBLIC PWR GENERATION AGY NEB		08/11/2017	BLAYLOCK PARTNERS, L.P.		1,091,150	1,000,000	1,138,980	1,092,121		(18,792)		(18,792)		1,073,329		17,821	17,821	56,250	01/01/2020	1FE
782816-AF-9	RUSSELLVILLE ARK WTR & SWR REV		07/10/2017	VINING-SPARKS IBG LP		576,377	505,000	580,573	562,968		(6,565)		(6,565)		556,403		19,974	19,974	26,092	07/01/2021	1FE
782816-AG-7	RUSSELLVILLE ARK WTR & SWR REV		09/15/2017	Various		293,945	250,000	290,410	282,478		(3,506)		(3,506)		278,972		14,973	14,973	14,125	07/01/2022	1FE
791638-C2-3	SAINT LOUIS MO ARPT REVENUE REF-LAMBERT-		07/01/2017	MATURED		2,000,000	2,000,000	2,296,440	2,037,569		(37,569)		(37,569)		2,000,000				100,000	07/01/2017	1FE
79730C-GQ-1	SAN DIEGO CALIF PUB FACS FING		08/02/2017	JEFFERIES & COMPANY, INC.		2,515,440	2,000,000	2,542,940	2,514,090		(33,465)		(33,465)		2,480,625		34,815	34,815	101,667	08/01/2025	1FE
79765R-G9-4	SAN FRANCISCO CALIF CITY & CNT		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		746,118	600,000	755,730	752,126		(10,041)		(10,041)		742,085		4,033	4,033	22,333	11/01/2024	1FE
79766D-GR-4	SAN FRANCISCO CALIF CITY & CNT		08/30/2017	Various		6,261,910	5,000,000	6,372,850	6,334,584		(97,630)		(97,630)		6,236,954		24,956	24,956	203,611	05/01/2025	1FE
83703F-GY-2	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		08/01/2017	MATURED		1,000,000	1,000,000	1,099,400	1,015,194		(15,194)		(15,194)		1,000,000				50,000	08/01/2017	2FE
837545-LN-0	SOUTH DAKOTA CONSERVANCY DIST		09/19/2017	UMB BANK		257,424	200,000	253,216			(377)		(377)		252,839		4,585	4,585	778	08/01/2027	1FE
841438-JU-9	SOUTHEAST MO ST UNIV SYS FACS		07/14/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,456,137	1,325,000	1,524,174	1,485,889		(25,980)		(25,980)		1,459,910		(3,773)	(3,773)	51,889	04/01/2020	1FE
78955P-CF-0	ST GEORGE UTAH ELEC REV		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		221,490	200,000	230,414	225,364		(3,973)		(3,973)		221,391		99	99	6,278	06/01/2020	1FE
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE		07/25/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		204,743	170,000	209,268	208,132		(3,286)		(3,286)		204,846		(103)	(103)	6,588	06/01/2023	1FE
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF		07/01/2017	CALLED @ 100.000		22,735,000	22,735,000	24,437,852	22,834,099		(99,099)		(99,099)		22,735,000				1,136,750	07/01/2022	1FE
79164T-AG-7	ST LOUIS MO INDL DEV CONV CTR HTL 00		07/15/2017	MATURED		9,195,000	9,195,000	3,619,980	8,920,708		274,292		274,292		9,195,000					07/15/2017	1FE
792909-EU-3	ST PAUL MINN HSG & REDEV AUTH		09/05/2017	UMB BANK		118,878	100,000	117,360			(62)		(62)		117,298		1,580	1,580	97	11/15/2022	1FE
874485-CZ-6	TALLAHASSEE FLA HEALTH FACS RE		09/06/2017	UMB BANK		578,345	500,000	589,015	577,903		(8,535)		(8,535)		569,368		8,977	8,977	19,236	12/01/2022	2FE
87638T-FD-0	TARRANT CNTY TEX CULTURAL ED F		07/21/2017	KEYCORP		4,277,665	3,500,000	4,348,120	4,336,724		(54,717)		(54,717)		4,282,008		(4,343)	(4,343)	120,556	02/15/2025	1FE
882806-GG-1	TEXAS TECH UNIV REVS		07/12/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		695,628	655,000	703,699			(9,815)		(9,815)		693,884		1,743	1,743	13,191	02/15/2019	1FE
900190-HK-8	TURLOCK CALIF IRR DIST REV		07/20/2017	PIPER JAFFRAY INC.		1,528,868	1,235,000	1,563,424	1,554,394		(21,357)		(21,357)		1,533,037		(4,169)	(4,169)	49,915	01/01/2025	1FE
90104P-BF-6	TUSTIN CALIF CMNTY REDEV AGY S		08/23/2017	RBC DOMINION SECURITIES		527,791	425,000	541,854	538,740		(8,071)		(8,071)		530,669		(2,878)	(2,878)	19,420	09/01/2025	1FE
914072-YR-8	UNIVERSITY ARK UNIV REV		09/19/2017	UMB BANK		504,990	450,000	525,969	506,836		(10,446)		(10,446)		496,390		8,600	8,600	20,000	11/01/2020	1FE
914115-G9-5	UNIVERSITY CENT ARK		09/26/2017	UMB BANK		158,817	150,000	157,475			(7)		(7)		157,468		1,349	1,349	13	11/01/2020	1FE
91417K-S2-8	UNIVERSITY COLO ENTERPRISE SYS		09/05/2017	UMB BANK		380,407	310,000	391,477	385,882		(6,647)		(6,647)		379,235		1,172	1,172	11,883	06/01/2024	1FE
91417K-U2-5	UNIVERSITY COLO ENTERPRISE SYS		07/11/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		107,507	100,000	107,957			(388)		(388)		107,569		(62)	(62)	486	06/01/2019	1FE
91417K-U4-1	UNIVERSITY COLO ENTERPRISE SYS		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		308,275	300,000	307,692			(95)		(95)		307,597		678	678	544	06/01/2024	1FE
91417K-U5-8	UNIVERSITY COLO ENTERPRISE SYS		09/01/2017	RBC DOMINION SECURITIES		125,212	100,000	123,848			(683)		(683)		123,165		2,047	2,047	1,222	06/01/2025	1FE
914437-SQ-2	UNIVERSITY MASS BLDG AUTH REV		08/17/2017	Various		1,211,058	1,045,000	1,202,210			(14,937)		(14,937)		1,187,273		23,785	23,785	24,596	11/01/2021	1FE
93978H-SD-8	WASHINGTON ST HEALTH CARE FACS		08/23/2017	WELLS FARGO		1,419,948	1,200,000	1,413,300							1,413,300		6,648	6,648		08/15/2025	1Z
93978H-SE-6	WASHINGTON ST HEALTH CARE FACS		08/23/2017	WELLS FARGO		2,377,740	2,000,000	2,365,480							2,365,480		12,260	12,260		08/15/2026	1Z
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A		07/01/2017	CALLED @ 100.000		510,000	510,000	553,883	516,549		(3,215)		(3,215)		513,334		(3,334)	(3,334)	27,413	07/01/2018	3
958638-VA-3	WESTERN MICH UNIV REVS		09/28/2017	UMB BANK		117,328	100,000	119,616	115,642		(1,897)		(1,897)		113,745		3,583	3,583	4,403	11/15/2022	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
960556-BC-1	WESTLANDS CALIF WTR DIST REV		09/11/2017	Various		777,036	655,000	782,935	781,040		(14,682)		(14,682)		766,357		10,679	10,679	25,336	09/01/2022	1FE
960556-BG-2	WESTLANDS CALIF WTR DIST REV		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		204,367	165,000	206,509	206,169		(2,058)		(2,058)		204,110		257	257	5,133	09/01/2026	1FE
97712D-HU-3	WISCONSIN ST HEALTH & EDL FACS		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		432,984	400,000	449,180	431,381		(4,962)		(4,962)		426,419		6,565	6,565	14,250	05/01/2020	2FE
97712D-HV-1	WISCONSIN ST HEALTH & EDL FACS		07/18/2017	CITIGROUP GLOBAL MARKETS		596,857	540,000	607,370	587,226		(5,739)		(5,739)		581,487		15,369	15,369	19,500	05/01/2021	2FE
97712D-UN-4	WISCONSIN ST HEALTH & EDL FACS		09/22/2017	UMB BANK		114,631	100,000	116,170	115,482		(2,138)		(2,138)		113,345		1,286	1,286	4,875	02/15/2022	1FE
97712D-ZP-4	WISCONSIN ST HEALTH & EDL FACS		09/21/2017	UMB BANK		225,446	200,000	225,664			(105)		(105)		225,559		(113)	(113)	222	02/15/2024	1FE
982674-JE-4	WYANDOTTE CNTY KANS CITY KANS		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,242,023	1,150,000	1,330,780	1,245,057		(19,136)		(19,136)		1,225,921		16,102	16,102	50,632	09/01/2019	1FE
985900-DN-6	YAVAPAI CNTY ARIZ INDL DEV AUT		07/19/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		442,801	415,000	448,847	447,438		(4,758)		(4,758)		442,680		121	121	11,635	08/01/2020	2FE
985900-DP-1	YAVAPAI CNTY ARIZ INDL DEV AUT		08/17/2017	RBC DOMINION SECURITIES		293,587	260,000	296,774	295,580		(4,800)		(4,800)		290,780		2,807	2,807	10,436	08/01/2021	2FE
985900-DS-5	YAVAPAI CNTY ARIZ INDL DEV AUT		07/28/2017	PIPER JAFFRAY INC.		350,643	300,000	355,512	354,459		(3,869)		(3,869)		350,591		52	52	11,208	08/01/2024	2FE
985900-DT-3	YAVAPAI CNTY ARIZ INDL DEV AUT		07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		695,190	600,000	711,960	710,122		(6,153)		(6,153)		703,969		(8,779)	(8,779)	20,833	08/01/2025	2FE
988516-BK-5	YUMA ARIZ MUN PPTY CORP UTIL S		07/07/2017	RBC DOMINION SECURITIES		416,042	350,000	420,931	410,668		(4,646)		(4,646)		406,022		10,019	10,019	18,035	07/01/2023	1FE
013493-HA-2	ALBUQUERQUE BERNALILLO CNTY WT		07/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		167,256	150,000	167,055			(2,030)		(2,030)		165,025		2,231	2,231	3,042	07/01/2020	1FE
13050P-AF-3	CALIFORNIA MUN FIN AUTH WTR RE		09/22/2017	Various		665,380	565,000	662,982	660,945		(11,404)		(11,404)		649,542		15,838	15,838	23,118	08/01/2022	1FE
18452G-AD-1	CLEAN WTR SVCS ORE REV		09/05/2017	UMB BANK		121,918	100,000	124,115	123,398		(2,272)		(2,272)		121,126		792	792	4,500	10/01/2023	1FE
628575-BS-0	MYRTLE BEACH S C TAX INCREMENT		07/20/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		514,539	430,000	521,448	518,752		(5,917)		(5,917)		512,835		1,704	1,704	17,483	10/01/2024	1FE
70869P-LF-2	PENNSYLVANIA ECONOMIC DEV FING		07/21/2017	JEFFERIES & COMPANY, INC.		3,367,320	2,750,000	3,411,155	3,392,479		(41,419)		(41,419)		3,351,061		16,259	16,259	113,819	03/15/2025	1FE
899124-KX-8	TULARE CALIF SWR REV		09/11/2017	UMB BANK		592,229	505,000	599,910	595,118		(7,570)		(7,570)		587,548		4,680	4,680	16,721	11/15/2024	1FE
917572-WD-7	UTAH WTR FIN AGY REV		09/20/2017	UMB BANK		107,596	100,000	107,343			(477)		(477)		106,866		730	730	689	03/01/2020	1FE
95308R-HY-8	WEST HARRIS CNTY TEX REGL WTR		08/24/2017	RBC DOMINION SECURITIES		112,750	100,000	116,526	113,227		(2,156)		(2,156)		111,071		1,679	1,679	3,528	12/15/2020	1FE
3137AB-BT-7	FHR 3864 AJ RMBS		09/01/2017	SCHEDULED REDEMPTION		89,206	89,206	94,021	91,307		(2,101)		(2,101)		89,206				2,255	06/15/2039	1
31392F-ES-2	FNR 2002-71 AP RMBS		09/01/2017	SCHEDULED REDEMPTION		18,701	18,701	19,022	19,206		(505)		(505)		18,701				683	11/25/2032	1
31397Q-ZP-6	FNR 2011-17 KA RMBS		09/01/2017	SCHEDULED REDEMPTION		62,326	62,326	66,600	67,272		(4,946)		(4,946)		62,326				1,795	03/25/2041	1
38377W-EP-5	GNR 1175G GA RMBS		09/01/2017	SCHEDULED REDEMPTION		21,067	21,067	22,513	21,927		(859)		(859)		21,067				619	05/20/2040	1
38375D-F2-9	GNR 2008-94 JB RMBS		09/01/2017	SCHEDULED REDEMPTION		14,812	14,812	16,556	17,539		(2,727)		(2,727)		14,812				535	12/20/2038	1
38376X-SK-0	GNR 2010-29 AG RMBS		09/01/2017	SCHEDULED REDEMPTION		19,349	19,349	20,837	21,256		(1,907)		(1,907)		19,349				561	10/20/2039	1
38377F-Z3-8	GNR 2010-73 LA RMBS		09/01/2017	SCHEDULED REDEMPTION		33,035	33,035	35,505	35,943		(2,908)		(2,908)		33,035				1,003	03/20/2038	1
38377V-HF-6	GNR 2011-52 NK RMBS		09/01/2017	SCHEDULED REDEMPTION		128,847	128,847	138,609	137,590		(8,742)		(8,742)		128,847				3,252	04/16/2041	1
880591-EA-6	TENN VALLEY AUTHORITY		07/18/2017	MATURED		9,890,000	9,890,000	12,026,566	10,098,095		(208,095)		(208,095)		9,890,000				543,950	07/18/2017	1
3199999. Subtotal - Bonds - U.S. Special Revenues						278,639,054	261,024,609	295,031,082	243,338,361		(3,255,990)		(3,255,990)		277,879,194		759,860	759,860	10,572,160	XXX	XXX
68245X-AA-7	1011778 BC UNLIMITED LIABILITY CO	A	09/07/2017	CALLED @ 103.278		4,930,000	4,930,000	5,114,875	5,053,485		(29,114)		(29,114)		5,024,371		(94,371)	(94,371)	437,680	04/01/2022	4FE
68245X-AG-4	1011778 BC UNLIMITED LIABILITY CO	A	09/18/2017	Various		8,436,109	8,350,000	8,391,750							8,391,750		44,359	44,359	41,750	10/15/2025	4FE
C6901L-AE-7	1011778 BC UNLMTD (BRGR KNG) B3 TL	A	09/29/2017	SCHEDULED REDEMPTION		20,545	20,545	20,519			26		26		20,545					02/16/2024	4FE
00450#-AC-5	ACCOUNT CONTROL TECH TL		09/29/2017	SCHEDULED REDEMPTION		875,000	875,000	861,875			13,125		13,125		875,000				911	04/19/2022	4Z
00449#-AD-7	ACCRUENT LLC 2ND LIEN (BABSON)		07/28/2017	SCHEDULED REDEMPTION		5,000,000	5,000,000	4,950,000	4,952,929		47,071		47,071		5,000,000				381,518	11/16/2022	5
00432C-CJ-8	ACCSS_05-A ABS		07/25/2017	SCHEDULED REDEMPTION		267,743	267,743	183,404	218,325		49,418		49,418		267,743				2,893	07/25/2034	1FE
82773W-AD-4	ACCUDYNE (SILVER II SCA 2013) TL	D	08/18/2017	Various		2,000,000	2,000,000	1,902,500			(1,813,886)		(1,813,886)		2,000,000				4,884	12/13/2019	4FE
00437M-AB-0	ACCUDYNE INDUSTRIES LLC TERM LOAN		09/01/2017	DEUTSCHE BANK AG		1,006,250	1,000,000	997,500			7		7		997,507		8,743	8,743	1,253	08/02/2024	4FE
00439C-AZ-7	ACCURIDE CORP TL		09/29/2017	Various		51,477	52,522	51,228	42,448		1,346		1,346		52,522		(1,045)	(1,045)	502	11/17/2023	4FE
00687Y-AA-3	ADIENT GLOBAL HOLDINGS LTD		08/15/2017	Various		4,686,750	4,650,000	4,661,625	4,557,000	104,286	(725)		103,561		4,660,561		26,189	26,189	215,353	08/15/2026	3FE
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		09/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4,994	4,992		8		8		5,000					07/23/2021	4FE
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		9,512	9,512	9,556	9,557		(45)		(45)		9,512				7	11/10/2023	4FE
00774C-AA-5	AECOM		07/03/2017	EXCHANGE		15,378,022	15,371,000	15,378,319			(300)		(300)		15,378,019		3	3	288,847	03/15/2027	3FE
00108W-AB-6	AEP TEXAS INC		09/20/2017	Various		9,834,945	9,890,000	9,776,265							9,776,265		58,680	58,680		10/01/2047	1Z
00130H-BV-6	AES CORP		09/27/2017	CALLED @ 100.000		392,000	392,000	376,320	381,389		3,091		3,091		384,480		7,520	7,520	13,345	06/01/2019	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
00130H-BY-0	AES CORP VA		08/17/2017	JPMORGAN CHASE & CO.		1,115,678	1,106,000	1,106,000							1,106,000		9,678	9,678		09/01/2027	3FE
00809D-AN-4	AES CORPORATION THE TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		15,000	15,000	14,981			19		19		15,000					05/24/2022	3FE
02660T-FJ-7	AHM_05-2 RMBS		09/01/2017	SCHEDULED REDEMPTION		413,624	413,624	267,138	278,983		134,641		134,641		413,624				12,594	01/25/2041	1FM
02660V-AY-4	AHMA_05-2 RMBS		09/25/2017	SCHEDULED REDEMPTION		4,656	7,148	3,125	3,373		1,283		1,283		4,656				73	03/25/2036	1FM
009089-AB-9	AIR CANADA	A	09/27/2017	BARCLAYS		2,311,773	2,193,333	2,283,808			(7,135)		(7,135)		2,276,673		35,100	35,100	102,828	11/15/2022	2FE
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	A	09/15/2017	SCHEDULED REDEMPTION		422,773	422,773	422,773	422,773						422,773				16,382	09/15/2024	2FE
00928Q-AN-1	AIRCASTLE LTD		09/27/2017	MORGAN STANLEY		2,195,000	2,000,000	2,100,000	2,084,564		(11,112)		(11,112)		2,073,451		121,549	121,549	123,444	02/15/2022	3FE
001546-AM-2	AK STEEL CORPORATION		08/02/2017	WELLS FARGO		5,109,360	4,880,000	5,075,200			(22,990)		(22,990)		5,052,210		57,150	57,150	287,160	04/01/2022	4FE
001546-AS-9	AK STEEL CORPORATION		09/13/2017	CITIGROUP GLOBAL MARKETS		2,293,500	2,200,000	2,288,000			(18,365)		(18,365)		2,269,635		23,865	23,865	160,294	10/01/2021	4FE
013093-AA-7	ALBERTSONS COMPANIES LLC		08/09/2017	Various		6,516,233	6,371,000	6,685,165	6,578,355	88,397	(27,093)		61,305		6,639,659		(123,426)	(123,426)	263,402	06/15/2024	4FE
013093-AC-3	ALBERTSONS COMPANIES LLC		08/09/2017	Various		3,443,100	3,465,000	3,465,000	3,430,350	34,650			34,650		3,465,000		(21,900)	(21,900)	197,605	03/15/2025	4FE
01310T-AP-4	ALBERTSONS LLC 2016-2 B-4		06/27/2017	Various					2,320,401		4,189		4,189						45,434	08/25/2021	3FE
01310T-AQ-2	ALBERTSONS LLC 2016-2 B-5		06/27/2017	Various					4,430,908		1,552		1,552						96,992	12/21/2022	3FE
01310T-AS-8	ALBERTSONS LLC 2017-1 TERM B-4		07/13/2017	Various		2,334,385	2,364,644	2,324,617			398		398		2,323,901		10,485	10,485	4,178	08/25/2021	3Z
01310T-AT-6	ALBERTSONS LLC 2017-1 TERM B-5		09/29/2017	Various		998,666	1,008,666	1,001,225			122		122		1,001,347		(2,681)	(2,681)	11,557	12/21/2022	3FE
01449H-AK-5	ALERE INC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		3,495	3,495	3,480	3,488		7		7		3,495					06/20/2022	3FE
01626P-AG-1	ALIMENTATION COUCHE-TARD INC	A	09/18/2017	Various		8,853,683	8,600,000	8,595,786			9		9		8,595,795		257,888	257,888	49,020	07/26/2047	2FE
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	09/07/2017	HSBC SECURITIES, INC.		13,072,817	12,900,000	12,882,714			155		155		12,882,869		189,948	189,948	48,763	07/26/2027	2FE
01642P-AW-6	ALIXPARTNERS LLP TLB		09/29/2017	SCHEDULED REDEMPTION		10,000	10,000	10,031			(31)		(31)		10,000				81	04/04/2024	4FE
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		09/29/2017	Various		330,424	330,424	327,368	4,980		317		317		327,685		2,739	2,739		08/12/2022	4FE
016094-AA-2	ALLIANT HOLDINGS INTERMEDIATE LLC		09/14/2017	MORGAN STANLEY		233,100	222,000	230,880							230,880		2,220	2,220	2,391	08/01/2023	1Z
90350V-AC-2	ALLIED UNIVERSAL INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		7,286	7,286	7,229	3,721		60		60		7,286					07/28/2022	4FE
BAS0GN-YV-4	ALLNEX (LUX) & CY S.C.A. TLB2	D	09/29/2017	Various		2,857	2,857	2,857	1,426						2,857				5	09/13/2023	4FE
BAS0H2-VW-0	ALLNEX (LUX) & CY S.C.A. TLB3	D	09/29/2017	Various		2,152	2,152	2,152	1,074						2,152				34	09/13/2023	4FE
02083Y-AA-9	ALPINE FINANCE MERGER SUB LLC		07/18/2017	BARCLAYS		1,818,675	1,770,000	1,770,000							1,770,000		48,675	48,675	3,042	08/01/2025	5FE
02154U-AF-0	ALTICE US FINANCE I REFI TL		09/29/2017	SCHEDULED REDEMPTION		32,822	32,822	32,736			86		86		32,822					07/28/2025	3FE
L0178B-AC-2	ALTISOURCE SOLUTIONS SARL TLB	C	09/30/2017	Various		2,083,494	2,253,484	2,390,083			(404,589)		(404,589)		1,985,494		98,001	98,001	8,030	12/09/2020	4FE
02254G-AC-7	ALVOGEN PHARMA US INC TL		08/24/2017	SCHEDULED REDEMPTION		26,313	26,313	26,083			230		230		26,313				143	04/01/2022	4FE
023135-AL-0	AMAZON.COM INC		08/11/2017	BANK OF AMERICA/MERRILL LYNCH		5,091,000	5,000,000	4,990,000	4,993,987		1,246		1,246		4,995,233		95,767	95,767	90,639	12/05/2019	1FE
023135-AX-4	AMAZON.COM INC		09/15/2017	HSBC SECURITIES, INC.		8,683,678	8,600,000	8,577,726			217		217		8,577,943		105,735	105,735	18,060	08/22/2024	2FE
023135-BD-7	AMAZON.COM INC		09/20/2017	CITIGROUP GLOBAL MARKETS		8,759,014	8,600,000	8,578,586			60		60		8,578,646		180,368	180,368	27,771	08/22/2037	1FE
023135-BK-1	AMAZON.COM INC		09/19/2017	Various		11,051,439	10,750,000	10,662,065			42		42		10,662,107		389,332	389,332	22,590	08/22/2057	1FE
00164D-AM-5	AMC ENTMT INC TERM LOAN B		08/17/2017	SCHEDULED REDEMPTION		16,370	16,370	16,389	16,390		(21)		(21)		16,370				49	12/15/2022	3FE
00164V-AD-5	AMC NETWORKS INC		09/28/2017	JPMORGAN CHASE & CO.		2,371,875	2,300,000	2,323,000			(2,455)		(2,455)		2,320,545		51,330	51,330	57,819	04/01/2024	3FE
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2017	SCHEDULED REDEMPTION		22,893	22,893	22,893	22,893						22,893				1,288	07/15/2022	3FE
02376T-AC-2	AMERICAN AIRLINES INC ABS		07/15/2017	SCHEDULED REDEMPTION		71,281	71,281	71,281	71,281						71,281				3,992	01/15/2022	3FE
02377B-AC-0	AMERICAN AIRLINES INC ABS		09/22/2017	SCHEDULED REDEMPTION		449,658	449,658	449,658	449,658						449,658				19,785	03/22/2025	2FE
02474R-AE-3	AMERICAN BLDRS & CONT TL B-1		09/29/2017	SCHEDULED REDEMPTION		23,904	23,904	23,931	23,933		(30)		(30)		23,904				72	10/31/2023	4FE
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		08/11/2017	OPPENHEIMER & CO., INC.		2,660,000	2,660,000	2,660,000	2,640,050	19,950			19,950		2,660,000				143,197	12/15/2021	5FE
029912-BD-3	AMERICAN TOWER CORP		07/31/2017	CALLED @ 101.351		3,000,000	3,000,000	2,997,630	2,999,605		220		220		2,999,825		175	175	181,530	01/15/2018	2FE
00215N-AD-2	AMERICAN TRAFFIC SOLUTIONS INC		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,475			25		25		2,500				16	05/31/2024	4FE
03040W-AR-6	AMERICAN WATER CAPITAL CORP		08/10/2017	JPMORGAN CHASE & CO.		8,561,300	8,600,000	8,573,598			7		7		8,573,605		(12,305)	(12,305)	4,479	09/01/2047	1Z
031652-BE-9	AMKOR TECHNOLOGIES INC		07/19/2017	CALLED @ 101.656		2,461,105	2,461,105	2,505,564	2,476,792		(10,530)		(10,530)		2,466,262		(5,156)	(5,156)	144,306	06/01/2021	4FE
03690A-AA-4	ANTERO MIDSTREAM PART FI		07/31/2017	EXCHANGE		2,566,533	2,500,000	2,568,750			(2,280)		(2,280)		2,566,470		63	63	50,764	09/15/2024	4FE
03674X-AG-1	ANTERO RESOURCES CORP		07/28/2017	EXCHANGE		3,595,363	3,650,000	3,595,250			113		113		3,595,363				74,521	03/01/2025	3Z
00124T-AN-7	AP GAMING I LLC (AGS LLC) TLB		09/29/2017	SCHEDULED REDEMPTION		1,000	1,000	998			3		3		1,000				5	02/15/2024	4FE
03749J-AC-2	APCO HOLDINGS LLC TL		09/29/2017	SCHEDULED REDEMPTION		78,125	78,125	76,205	76,029		2,096		2,096		78,125				456	01/31/2022	4FE
037833-AQ-3	APPLE INC		08/11/2017	BANK OF AMERICA/MERRILL LYNCH		20,186,800	20,000,000	19,992,400	19,996,334		959		959		19,997,293		189,507	189,507	326,667	05/06/2019	1FE
037833-CC-2	APPLE INC		09/05/2017	Various		41,427,540	42,000,000	41,941,620	41,946,221		7,760		7,760		41,953,981		(526,441)	(526,441)	710,675	08/04/2021	1FE
037833-CX-6	APPLE INC		07/07/2017	WELLS FARGO		5,966,723	6,020,000	6,006,094			73		73		6,006,167		(39,444)	(39,444)	11,037	06/20/2027	1FE
03827F-AR-2	APPLIED SYS 1ST LIEN INITIAL TL		09/19/2017	SCHEDULED REDEMPTION		2,512,734	2,512,734	2,495,503	2,493,445		19,289		19,289		2,512,734				24,971	01/25/2021	4FE
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	D	09/28/2017	JPMORGAN CHASE & CO.		9,020,423	8,779,000	8,852,811	8,707,715	139,205	(10,808)		128,397		8,836,112		184,311	184,311	357,531	05/15/2023	3FE
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	09/27/2017	JPMORGAN CHASE & CO.		1,541,250	1,500,000	1,518,750			(2,092)		(2,092)		1,516,658		24,592	24,592	35,594	09/15/2022	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
007036-PC-4	ARMT_05-6A RMBS		09/25/2017	SCHEDULED REDEMPTION		9,048	9,110	2,597	1,526	4,178	42,508		46,687		9,048				111	11/25/2035	1FM
04269G-AM-4	ARRIS GROUP INC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		4,750	4,750	4,738			12		12		4,750				14	04/26/2024	3FE
04433H-AE-1	ASHLAND LLC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,500							2,500					05/17/2024	3FE
045054-AB-9	ASHTEAD CAPITAL INC	C	08/09/2017	TENDER OFFER		8,801,750	8,500,000	8,922,500	8,818,939		(56,263)		(56,263)		8,762,676		39,075	39,075	589,333	07/15/2022	3FE
045054-AF-0	ASHTEAD CAPITAL INC	C	08/09/2017	BANK OF AMERICA/MERRILL LYNCH		2,188,000	2,188,000	2,188,000							2,188,000				1,330	08/15/2027	1Z
045086-AF-2	ASHTON WOODS USA LLC / ASHTON WOOD		08/02/2017	STIFEL CAPITAL MARKETS		4,384,848	4,350,000	4,350,000							4,350,000		34,848	34,848		08/01/2025	5FE
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL		09/29/2017	SCHEDULED REDEMPTION		3,825	3,825	3,780	2,986		46		46		3,825					11/03/2023	3FE
00206R-EL-2	AT&T INC		08/23/2017	JPMORGAN CHASE & CO.		8,629,068	8,600,000	8,585,552			107		107		8,585,659		43,409	43,409	17,057	08/14/2024	2FE
00206R-EM-0	AT&T INC		09/25/2017	Various		17,273,272	17,200,000	17,170,244			337		337		17,170,581		102,691	102,691	92,235	08/14/2027	2FE
00206R-EN-8	AT&T INC		09/20/2017	CITIGROUP GLOBAL MARKETS		17,399,176	17,200,000	17,169,384			114		114		17,169,498		229,678	229,678	105,350	08/14/2037	2FE
00206R-EP-3	AT&T INC		09/18/2017	Various		10,385,652	10,320,000	10,297,193			24		24		10,297,217		88,435	88,435	47,120	02/14/2050	2FE
00206R-EQ-1	AT&T INC		09/19/2017	Various		7,794,670	7,740,000	7,721,888			5		5		7,721,894		72,777	72,777	16,713	08/14/2058	2FE
04941K-AA-7	ATCLO_2013-2A CDO - CF - LOANS		08/15/2017	SCHEDULED REDEMPTION		29,800,000	29,800,000	29,769,237	29,785,401		14,599		14,599		29,800,000				574,491	02/17/2026	1FE
00216H-AB-8	ATI PHYSICAL THERAPY TL		09/29/2017	SCHEDULED REDEMPTION		1,250	1,250	1,239	1,238		12		12		1,250					05/10/2023	4FE
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		09/29/2017	SCHEDULED REDEMPTION		1,103	1,103	1,077	1,077		26		26		1,103				36	12/22/2023	4FE
00488K-AE-6	ATLANTIC BROADBAND PENN TLB	C	01/01/2014	Various															82,709	11/30/2019	3FE
05068M-69-5	AUCT PT 2006-6B ABS		07/27/2017	DISTRIBUTION		28											28	28		04/10/2026	1AM
05069G-30-9	AUCT PT 2006-7B ABS		08/15/2017	DISTRIBUTION		12											12	12		06/08/2026	1AM
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		09/01/2017	DISTRIBUTION		42											42	42		06/01/2027	1AM
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		08/22/2017	DISTRIBUTION		2,947											2,947	2,947		06/08/2026	1AM
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		08/28/2017	DISTRIBUTION		13											13	13		05/29/2027	1AM
05352A-AA-8	AVANTOR INC		09/22/2017	CITIGROUP GLOBAL MARKETS		1,491,413	1,473,000	1,473,000							1,473,000		18,413	18,413		10/01/2024	1Z
BAS0MT-67-8	AVANTOR PERFORMANCE INTL TERM LOAN		09/29/2017	Various		16,548	16,548	16,548							16,548				211	03/11/2024	4FE
N0805E-AE-1	AVAST SOFTWARE BV REFI DOLLAR TL	D	09/29/2017	SCHEDULED REDEMPTION		38,854	38,854	38,682			173		173		38,854				411	09/30/2023	3FE
053807-AT-0	AVNET INC		09/28/2017	CANTOR FITZGERALD		6,086,969	5,950,000	5,936,851	5,937,045		1,833		1,833		5,938,878		148,091	148,091	185,938	12/01/2021	2FE
05400K-AB-6	AVOLON TLB-2 BORROWER 1 (LXMBRG)		09/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4,975			25		25		5,000					03/21/2022	3FE
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL		09/29/2017	SCHEDULED REDEMPTION		3,750	3,750	3,745			5		5		3,750				31	06/01/2024	3FE
05946X-SC-8	BAFC 2005-B 3A3 RMBS		09/20/2017	SCHEDULED REDEMPTION		104,666	104,666	73,479	85,182		19,484		19,484		104,666				1,067	04/20/2035	1FM
058928-AA-0	BAFC 2006-B 1A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		3,325	3,665	2,159	2,695		630		630		3,325				97	03/20/2036	1FM
059522-AB-8	BAFC 2007-C 6A2 RMBS		09/20/2017	SCHEDULED REDEMPTION		93,303	93,303	54,616	58,706		34,597		34,597		93,303				762	05/20/2047	1FM
05953Y-BJ-9	BAFC_07-4A RMBS		09/01/2017	SCHEDULED REDEMPTION		281,784	354,963	322,290	326,014		(44,230)		(44,230)		281,784				15,285	08/25/2053	3FM
059522-AC-6	BAFC_07-C RMBS		09/20/2017	SCHEDULED REDEMPTION		161,783	161,783	103,715	114,441		47,342		47,342		161,783				1,413	09/25/2049	1FM
058498-AR-7	BALL CORP		09/26/2017	CITIGROUP GLOBAL MARKETS		2,728,983	2,521,000	2,521,000	2,521,000						2,521,000		207,983	207,983	130,602	03/15/2022	3FE
058498-AS-5	BALL CORP		09/26/2017	BANK OF AMERICA/MERRILL LYNCH		12,300,000	12,000,000	11,801,250	11,731,833	102,304	15,642		117,946		11,849,779		450,221	450,221	417,333	11/15/2023	3FE
07386H-SQ-5	BALTA_05-4 RMBS		09/25/2017	SCHEDULED REDEMPTION		161,828	161,828	161,980	162,812		(983)		(983)		161,828				1,754	04/25/2035	1FM
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS		08/17/2017	DISTRIBUTION		6											6	6		08/21/2027	1AM
06051G-GN-3	BANK OF AMERICA CORP		09/21/2017	MIZUHO SECURITIES USA INC.		17,210,526	17,200,000	17,200,000							17,200,000		10,526	10,526	60,153	07/21/2021	2FE
06738E-AS-4	BARCLAYS PLC	D	08/02/2017	MIZUHO SECURITIES USA INC.		8,759,420	8,500,000	8,500,000							8,500,000		259,420	259,420	180,056	01/10/2023	2FE
05526D-AQ-8	BAT CAPITAL CORP	C	08/08/2017	MITSUBISHI UFJ SECURITIES (USA)		4,998,400	5,000,000	5,000,000							5,000,000		(1,600)	(1,600)		08/14/2020	2FE
05526D-AU-9	BAT CAPITAL CORP	C	09/19/2017	U.S. BANCORP		8,046,720	8,000,000	8,000,000							8,000,000		46,720	46,720	22,112	08/15/2022	2FE
05526D-BC-8	BAT CAPITAL CORP	C	09/20/2017	Market Axess		8,792,038	8,600,000	8,600,000							8,600,000		192,038	192,038	38,803	08/15/2037	2FE
05526D-BE-4	BAT CAPITAL CORP	C	09/19/2017	Various		17,569,413	17,200,000	17,200,000							17,200,000		369,413	369,413	72,665	08/15/2047	2FE
05531F-AL-7	BB&T CORPORATION		07/14/2017	CALLED @ 100.000		10,000,000	10,000,000	9,981,800	9,997,656		2,019		2,019		9,999,675		325	325	146,222	08/15/2017	1FE
05539B-ED-2	BCP_12-RR3 RMBS		09/01/2017	SCHEDULED REDEMPTION		623,693	623,693	614,337	616,942		6,751		6,751		623,693				11,785	11/26/2036	1FM
87342R-AA-2	BELL_16-1A ABS		09/01/2017	Various		5,096,070	4,970,000	5,061,045	7,527	91	(21,751)		(21,660)		5,039,281		56,789	56,789	101,500	05/25/2046	3AM
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL		09/29/2017	Various		13,956	13,956	13,957			(2)		(2)		13,956				263	10/01/2021	4FE
08579J-AT-9	BERRY GLOBAL INC TL M		09/22/2017	Various		744,834	743,951	740,747			66		66		740,813		4,021	4,021	2,785	10/01/2022	3FE
08579J-AR-3	BERRY PLASTICS CORP NEW TLK		09/11/2017	SCHEDULED REDEMPTION		512,744	512,744	512,056	511,878		866		866		512,744				6,181	02/08/2020	3FE
08579J-AP-7	BERRY PLASTICS TERM I LOAN		08/10/2017	Various		763,363	766,566	763,184	763,030		331		331		763,361		2	2	11,128	10/01/2022	3FE
08949L-AA-8	BIG RIVER STEEL/BRS FIN		08/16/2017	GOLDMAN, SACHS & CO.		1,503,800	1,460,000	1,460,000							1,460,000		43,800	43,800		09/01/2025	1Z

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
09179F-AU-6	BJS WHOLESALE CLUB TERM B LOANS		07/28/2017	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				32	02/03/2024	4FE
09227C-AQ-4	BLACKBOARD INC TERM B-4 LOAN		09/29/2017	SCHEDULED REDEMPTION		18,217	18,217	18,106	16,834		125		125		18,217					06/30/2021	4FE
05578N-AG-5	BMC FOREIGN HLD INTL B-1 USD TL		09/29/2017	SCHEDULED REDEMPTION		7,132	7,132	7,093			39		39		7,132					09/10/2022	4FE
05578N-AK-6	BMC SOFTWARE INITIAL B-1 US TL		09/29/2017	SCHEDULED REDEMPTION		5,011	5,011	4,895			115		115		5,011					09/10/2022	4FE
05948K-F9-5	BOAA 2005-6 6A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		91,604	91,604		84,737		6,867		6,867		91,604				3,316	09/25/2022	1FM
097751-BJ-9	BOMBARDIER INC	A	09/20/2017	Various		5,497,388	5,460,000	5,504,225			(3,823)		(3,823)		5,500,402		(3,015)	(3,015)	139,420	10/15/2022	4FE
097751-BP-5	BOMBARDIER INC	A	08/10/2017	Various		14,530,000	13,000,000	13,682,530	2,970,564		(57,749)		(57,749)		13,625,315		904,685	904,685	767,813	12/01/2021	4FE
09788H-AJ-0	BOND PHARMACY INC. (ADV INFUSION)		09/29/2017	SCHEDULED REDEMPTION		195,150	195,150	193,159	192,711	192	2,247		2,439		195,150				1,881	05/25/2021	4Z
100743-AK-9	BOSTON GAS COMPANY		08/01/2017	GOLDMAN, SACHS & CO.		8,668,628	8,600,000	8,591,916			2		2		8,591,918		76,710	76,710	753	08/01/2027	2FE
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		09/13/2017	SCHEDULED REDEMPTION		40,296	40,296	40,296							40,296				29	09/15/2023	3FE
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		1,082	1,082	1,084	1,084		(2)		(2)		1,082				4	12/18/2020	4FE
10919R-AK-5	BRIGHT HORIZONS FMLY NEW TLB 2017		09/29/2017	SCHEDULED REDEMPTION		3,356	3,356	3,329	3,327		29		29		3,356					11/07/2023	3FE
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC		09/20/2017	Various		28,159,274	28,552,000	28,528,302			361		361		28,528,663		(369,389)	(369,389)	192,876	06/22/2027	2FE
10922N-AD-5	BRIGHTHOUSE FINANCIAL INC		07/26/2017	Various		22,043,595	22,360,000	22,207,058			149		149		22,207,207		(163,612)	(163,612)	66,518	06/22/2047	2FE
07384M-4L-3	BSARM_04-10 RMBS		09/01/2017	SCHEDULED REDEMPTION		14,884	14,884	14,735	14,733		151		151		14,884				375	05/25/2053	1FM
07384M-6H-0	BSARM_04-12 RMBS		09/01/2017	SCHEDULED REDEMPTION		122,313	122,313	120,268	119,893		2,419		2,419		122,313				3,089	02/25/2035	1FM
07384M-6M-9	BSARM_04-12 RMBS		09/01/2017	SCHEDULED REDEMPTION		382,227	382,227	370,119	369,409		12,819		12,819		382,227				9,653	10/25/2051	1FM
12429T-AE-4	BWAY HOLDING CO		08/11/2017	OPPENHEIMER & CO., INC.		1,804,210	1,777,000	1,834,745			(719)		(719)		1,834,026		(29,816)	(29,816)	47,507	04/15/2025	5Z
05604X-AP-1	BWAY HOLDING COMPANY INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		10,000	10,000	9,950			50		50		10,000					04/03/2024	4FE
05607B-AA-9	BXGNT_17-A ABS		09/05/2017	SCHEDULED REDEMPTION		152,883	152,883	152,879			4		4		152,883				845	10/04/2032	1FE
12685L-AC-4	CABLE ONE INC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,497			3		3		2,500					05/01/2024	3FE
12686C-AY-5	CABLEVISION SYSTEMS CORPORATION		09/15/2017	MATURED		932,000	932,000	1,085,780	962,759		(30,759)		(30,759)		932,000				80,385	09/15/2017	4FE
12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B		07/20/2017	SCHEDULED REDEMPTION		153,677	153,677	152,275	152,360		1,318		1,318		153,677				8,833	08/11/2022	3
12803P-AB-4	CAJUN_17-1 ABS		08/20/2017	SCHEDULED REDEMPTION		41,250	41,250	40,930			320		320		41,250				402	08/20/2047	2AM
128195-AN-4	CALATLANTIC GROUP INC		08/01/2017	CITIGROUP GLOBAL MARKETS		2,952,560	2,839,000	2,839,721	2,768,025	71,856	(96)		71,760		2,839,785		112,775	112,775	100,607	06/01/2026	3FE
128195-AP-9	CALATLANTIC GROUP INC		08/01/2017	WELLS FARGO		3,754,575	3,690,000	3,690,000							3,690,000		64,575	64,575	27,931	06/15/2027	3FE
13134M-BG-7	CALPINE CORP 2015 TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4,958	4,956		44		44		5,000					01/15/2023	3FE
13134M-BJ-1	CALPINE CORP 2016 TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		12,500	12,500	12,402	12,401		99		99		12,500				123	05/31/2023	3FE
13134M-BE-2	CALPINE CORP TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		12,500	12,500	12,453	12,450		50		50		12,500					01/15/2024	3FE
13322H-AD-8	CAMELOT FINANCE LP NEW TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		2,488	2,488	2,476	2,475		12		12		2,488					10/03/2023	4FE
136385-AX-9	CANADIAN NATURAL RESOURCES LTD	A	08/01/2017	BANK OF AMERICA/MERRILL LYNCH		6,523,744	6,449,000	6,429,395			288		288		6,429,683		94,061	94,061	44,140	06/01/2027	2FE
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	A	07/06/2017	Various		13,110,399	12,900,000	12,889,938			17		17		12,889,955		220,444	220,444	72,724	06/01/2047	2FE
C2088H-AB-6	CANAM STEEL CORPORATION TERM LOA		09/29/2017	SCHEDULED REDEMPTION		3,750	3,750	3,638			113		113		3,750					06/29/2024	4FE
13973U-AP-4	CAPITAL AUTOMOTIVE LP TL-B2		08/31/2017	SCHEDULED REDEMPTION		53,763	53,763	53,495			269		269		53,763				196	03/25/2024	4FE
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		27,500	27,500	27,243	27,227		273		273		27,500				490	11/29/2023	4
14149Y-AX-6	CARDINAL HEALTH INC		07/01/2017	CALLED @ 100.255		16,998,235	16,955,000	16,946,975	16,953,010		821		821		16,953,831		44,404	44,404	228,987	03/15/2018	2FE
14173M-AC-7	CARESTREAM DENTAL EQUIPMENT INC TL		09/13/2017	CREDIT SUISSE		500,000	500,000	498,750			2		2		498,752		1,248	1,248	312	12/31/2025	4Z
14745G-AM-7	CASELLA WASTE SYST TL B-1		09/29/2017	SCHEDULED REDEMPTION		1,625	1,625	1,618	1,617		8		8		1,625					10/17/2023	4FE
194204-AA-1	CASL_17-A ABS		09/25/2017	SCHEDULED REDEMPTION		8,642	8,642	8,642							8,642				47	11/26/2046	2AM
14880B-AE-1	CATALENT PHARMA DOLLAR TL		09/29/2017	SCHEDULED REDEMPTION		5,691	5,691	5,685	5,684		8		8		5,691					05/20/2021	3FE
12503M-AA-6	CBOE HOLDINGS INC		08/29/2017	KEYCORP		2,195,982	2,124,000	2,118,881			273		273		2,119,155		76,828	76,828	49,315	01/12/2027	2FE
124857-AH-6	CBS CORP		07/01/2017	MATURED		6,000,000	6,000,000	5,931,480	5,992,848		7,152		7,152		6,000,000				117,000	07/01/2017	2FE
17305E-GG-4	CCCIT_17-A8 ABS		09/28/2017	CITIGROUP GLOBAL MARKETS		9,980,469	10,000,000	10,021,680			(650)		(650)		10,021,030		(40,561)	(40,561)	27,900	08/08/2022	1FE
1248EP-BB-8	CCO HOLDINGS LLC		08/30/2017	JPMORGAN CHASE & CO.		2,311,875	2,250,000	2,272,813	2,262,765		(3,773)		(3,773)		2,258,993		52,882	52,882	114,844	03/15/2021	3FE
1248EP-BM-4	CCO HOLDINGS LLC		08/03/2017	BANK OF AMERICA/MERRILL LYNCH		2,183,850	2,070,000	2,070,000	2,070,000						2,070,000		113,850	113,850	116,711	02/15/2026	3FE
1248EP-BR-3	CCO HOLDINGS LLC		07/21/2017	BARCLAYS		2,343,300	2,190,000	2,198,213	2,197,632		(491)		(491)		2,197,141		146,159	146,159	88,665	05/01/2026	3FE
1248EP-BX-0	CCO HOLDINGS LLC		09/08/2017	CREDIT SUISSE		2,101,050	2,070,000	2,070,000							2,070,000		31,050	31,050	9,775	02/01/2028	3FE
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		07/12/2017	BANK OF AMERICA/MERRILL LYNCH		2,263,815	2,214,000	2,191,860			506		506		2,192,366		71,449	71,449	50,745	05/01/2027	3FE
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC		07/20/2017	BAIRD (ROBERT W.) & CO. INC.		1,805,400	1,770,000	1,770,000							1,770,000		35,400	35,400		08/15/2025	5FE
12512K-AE-1	CDS US INTER HLDGS INITIAL TL		07/03/2017	EXCHANGE		2,451,566	2,456,250	2,451,576	2,451,191		385		385		2,451,576		(10)	(10)		07/08/2022	4FE
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TLB		09/29/2017	SCHEDULED REDEMPTION		8,641	8,641	8,629			12		12		8,641				103	07/08/2022	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
12513G-BA-6	CDW LLC		07/13/2017	JPMORGAN CHASE & CO.		2,140,875	1,980,000	1,980,000	1,980,000						1,980,000		160,875	160,875	68,668	12/01/2024	3FE
12513G-BB-4	CDW LLC / CDW FINANCE CORP		08/15/2017	JPMORGAN CHASE & CO.		3,920,800	3,770,000	3,785,200	3,772,369	11,043	(1,862)		9,181		3,781,550		139,250	139,250	181,693	09/01/2023	3FE
12512Y-AF-8	CDW LLC TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		21,450	21,450	21,329	21,320		130		130		21,450					08/17/2023	3FE
15132H-AH-4	CENCOSUD SA	D	07/24/2017	Various		8,566,030	8,600,000	8,569,642			64		64		8,569,706		(3,676)	(3,676)	9,762	07/17/2027	2FE
15135B-AH-4	CENTENE CORPORATION		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		6,625,800	6,135,000	6,580,800	2,249,756	50,682	(57,082)		(6,400)		6,518,356		107,444	107,444	424,827	02/15/2024	3FE
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO		08/22/2017	Various		4,034,610	4,012,000	3,988,610			2		2		3,988,612		45,998	45,998	718	09/01/2047	1Z
15670B-AB-8	CENTURYLINK INC TERM LOAN B		07/21/2017	Various		2,995,883	3,000,000	2,985,000			61		61		2,985,061		10,822	10,822	15,813	01/31/2025	3FE
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		08/08/2017	JPMORGAN CHASE & CO.		4,266,893	4,173,000	4,175,990	4,174,843		(439)		(439)		4,174,404		92,488	92,488	140,201	12/15/2021	5FE
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L		08/08/2017	JPMORGAN CHASE & CO.		1,789,375	1,750,000	1,701,875	1,715,143		3,808		3,808		1,718,951		70,424	70,424	58,795	12/15/2021	5FE
15911A-AC-7	CHANGE HEALTHCARE CLSNG DATE TL		09/29/2017	Various		6,004,584	6,012,462	5,997,431			737		737		5,998,169		6,415	6,415		03/01/2024	4FE
16117L-BL-2	CHARTER COMM TERM I-1 LOANS		09/29/2017	SCHEDULED REDEMPTION		10,000	10,000	9,969	9,979		21		21		10,000					01/15/2024	2FE
161175-AX-2	CHARTER COMMUNICATIONS OPERATING L		08/02/2017	GOLDMAN, SACHS & CO.		14,434,000	14,000,000	14,000,000	14,000,000						14,000,000		434,000	434,000	520,546	07/23/2020	2FE
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L		08/14/2017	CITIGROUP GLOBAL MARKETS		8,565,600	8,000,000	8,000,000	8,000,000						8,000,000		565,600	565,600	418,816	07/23/2025	2FE
161175-BB-9	CHARTER COMMUNICATIONS OPERATING L		09/06/2017	Various		18,758,670	17,750,000	17,750,000	17,750,000						17,750,000		1,008,670	1,008,670	863,494	07/23/2022	2FE
161175-BD-5	CHARTER COMMUNICATIONS OPERATING L		09/12/2017	Various		17,906,060	17,200,000	18,322,988			(1,425)		(1,425)		18,321,563		(415,503)	(415,503)	271,572	05/01/2047	2FE
161175-BE-3	CHARTER COMMUNICATIONS OPERATING L		07/20/2017	Various		8,499,724	8,600,000	8,528,276			288		288		8,528,564		(28,840)	(28,840)	17,021	02/15/2028	2FE
161175-BG-8	CHARTER COMMUNICATIONS OPERATING L		09/19/2017	WELLS FARGO		4,383,033	4,300,000	4,289,551			7		7		4,289,558		93,475	93,475	1,505	03/15/2028	2FE
161630-BD-9	CHASE 2007-A1 11M1 RMBS		09/01/2017	SCHEDULED REDEMPTION		98,270	139,369	96,946	98,639		(370)		(370)		98,270				3,168	03/25/2037	1FM
16308T-AB-7	CHEFS WAREHOUSE HLDGS TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		1,997	1,997	1,981	1,979		19		19		1,997					06/22/2022	4FE
163893-AD-2	CHEMTURA CORP		07/15/2017	CALLED @ 102.875		14,300,000	14,300,000	14,514,156	14,422,516		(24,691)		(24,691)		14,397,825		(97,825)	(97,825)	1,233,375	07/15/2021	4FE
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		08/24/2017	CITIGROUP GLOBAL MARKETS		3,970,588	3,685,000	3,931,110			(8,223)		(8,223)		3,922,888		47,700	47,700	156,357	03/31/2025	3FE
12541H-AP-8	CHG HEALTHCARE SERV INC NEW TL		09/29/2017	SCHEDULED REDEMPTION		2,875	2,875	2,875							2,875				22	06/07/2023	4FE
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		09/29/2017	SCHEDULED REDEMPTION		1,719,304	1,719,304	1,705,489	1,662,000	42,466	14,838		57,304		1,719,304				7,250	01/27/2021	3FE
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC		09/20/2017	Various		3,687,881	3,675,000	3,675,000							3,675,000		12,881	12,881	116,624	03/31/2023	3FE
171340-AN-2	CHURCH & DWIGHT CO INC		08/02/2017	GOLDMAN, SACHS & CO.		8,620,210	8,600,000	8,591,142			25		25		8,591,167		29,043	29,043	9,030	08/01/2027	2FE
125509-BW-8	CIGNA CORPORATION		09/19/2017	BANK OF AMERICA/MERRILL LYNCH		8,464,763	8,608,000	8,593,969			5		5		8,593,974		(129,211)	(129,211)	6,486	10/15/2047	2FE
172442-AR-6	CINEMARK USA INC TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		7,093	7,093	7,109	7,111		(19)		(19)		7,093				11	05/09/2022	3FE
125581-GQ-5	CIT GROUP INC		09/29/2017	Various		6,046,183	5,602,000	5,628,900	5,624,150		(2,499)		(2,499)		5,621,650		424,532	424,532	301,064	08/15/2022	3FE
125581-GR-3	CIT GROUP INC		09/06/2017	BANK OF AMERICA/MERRILL LYNCH		7,068,750	6,500,000	6,600,000	6,581,143		(7,314)		(7,314)		6,573,829		494,921	494,921	357,771	08/01/2023	3FE
125581-GS-1	CIT GROUP INC		07/06/2017	MORGAN STANLEY		1,512,480	1,472,000	1,508,800			(6,916)		(6,916)		1,501,884		10,596	10,596	22,499	02/19/2019	3FE
172967-EH-0	CITIGROUP INC		08/15/2017	MATURED		5,000,000	5,000,000	5,024,350	5,002,452		(2,452)		(2,452)		5,000,000				300,000	08/15/2017	2FE
17453B-AW-1	CITIZENS COMMUNICATIONS		08/24/2017	CITIGROUP GLOBAL MARKETS		3,000,000	3,000,000	3,285,000	3,126,697		(36,393)		(36,393)		3,090,304		(90,304)	(90,304)	203,884	03/15/2019	4FE
184496-AJ-6	CLEAN HARBORS INC		08/01/2017	CALLED @ 101.313		1,156,000	1,156,000	1,156,000	1,156,000						1,156,000				75,868	08/01/2020	3FE
BASONY-2M-7	CLEAN HARBORS INC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		10,000	10,000	9,975			25		25		10,000					06/30/2024	2FE
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		09/18/2017	Various		31,567,684	28,803,000	29,205,035	21,798,990		(40,098)		(40,098)		29,180,677		2,387,007	2,387,007	1,652,168	12/15/2023	4FE
17319B-AC-9	CML_12-6 RMBS		09/01/2017	SCHEDULED REDEMPTION		458,211	458,211	455,920	456,936		1,275		1,275		458,211				10,226	08/25/2036	1FM
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		208,379	263,906	182,647	164,215		44,164		44,164		208,379				6,266	08/25/2036	1FM
17316D-AV-6	CMLTI_10-3 RMBS		09/01/2017	SCHEDULED REDEMPTION		183,248	183,248	182,102	183,016		231		231		183,248				6,481	10/25/2035	1FM
17310F-AC-9	CMSI 2006-5 1A3 RMBS		09/01/2017	SCHEDULED REDEMPTION		193,136	210,588	192,275	185,330		7,805		7,805		193,136				9,431	08/25/2037	1FM
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		09/06/2017	Various		18,736,900	18,460,000	18,222,858	18,308,894		39,440		39,440		18,348,334		388,566	388,566	714,561	07/15/2019	3FE
12592B-AD-6	CNH INDUSTRIAL CAPITAL LLC		09/26/2017	GOLDMAN, SACHS & CO.		3,539,375	3,500,000	3,489,040	3,493,482		3,096		3,096		3,496,578		42,797	42,797	163,127	07/16/2018	3FE
12592B-AE-4	CNH INDUSTRIAL CAPITAL LLC		09/06/2017	JPMORGAN CHASE & CO.		13,617,500	13,000,000	12,869,600	12,896,229		17,164		17,164		12,913,393		704,107	704,107	477,118	11/06/2020	3FE
12592B-AG-9	CNH INDUSTRIAL CAPITAL LLC		09/26/2017	JPMORGAN CHASE & CO.		3,359,688	3,250,000	3,231,833	3,197,188	35,292	2,499		37,791		3,234,978		124,709	124,709	117,891	10/15/2021	3FE
12592B-AH-7	CNH INDUSTRIAL CAPITAL LLC		09/26/2017	JPMORGAN CHASE & CO.		7,358,750	7,000,000	7,000,000							7,000,000		358,750	358,750	142,917	04/05/2022	3FE
12594K-AA-0	CNH INDUSTRIAL NV		09/28/2017	BARCLAYS		4,230,000	4,000,000	4,000,000	3,950,000	50,000			50,000		4,000,000		230,000	230,000	202,000	08/15/2023	3FE
191241-AG-3	COCA-COLA FEMSA SAB DE CV	D	08/18/2017	CALLED @ 101.107		22,950,000	22,950,000	22,919,936	22,938,137		3,875		3,875		22,942,011		7,989	7,989	650,741	11/26/2018	1FE
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC		09/29/2017	SCHEDULED REDEMPTION		1,064	1,064	1,057	1,056		8		8		1,064					09/07/2021	4FE
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		09/29/2017	SCHEDULED REDEMPTION		6,436	6,436	6,269	6,249		187		187		6,436					09/07/2021	4FE
20007#-AB-3	COMAR LLC TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		29,688	29,688	29,574	29,539	13	135		148		29,688					10/21/2019	4
20162V-AG-8	COMMERCIAL BARGE LINE CO TL		09/29/2017	Various		10,478	11,316	9,930			1,386		1,386		11,316		(837)	(837)		11/12/2020	5FE
201723-AH-6	COMMERCIAL METALS CO		07/15/2017	MATURED		13,000,000	13,000,000	13,012,500	13,001,439		(1,439)		(1,439)		13,000,000				845,000	07/15/2017	3FE
201723-AJ-2	COMMERCIAL METALS CO		07/11/2017	TENDER OFFER		8,744,375	8,500,000	8,885,620	8,635,643		(43,110)		(43,110)		8,592,533		151,842	151,842	565,746	08/15/2018	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
201723-AL-7	COMMERCIAL METALS COMPANY		08/16/2017	Various		10,650,425	10,225,000	10,374,206			(934)		(934)		10,373,272		277,153	277,153	57,469	07/15/2027	3FE
202795-HS-2	COMMONWEALTH EDISON		09/15/2017	MATURED		2,000,000	2,000,000	1,891,420	1,988,856		11,144		11,144		2,000,000				123,000	09/15/2017	1FE
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		07/12/2017	BANK OF AMERICA/MERRILL LYNCH		1,449,050	1,460,000	1,460,000							1,460,000		(10,950)	(10,950)	25,144	03/15/2027	3FE
20337E-AN-1	COMMSCOPE TRANCHE TLB-5		09/29/2017	SCHEDULED REDEMPTION		70,000	70,000	69,862	69,850		150		150		70,000					12/29/2022	3FE
20605P-AH-4	CONCHO RESOURCES INC		09/14/2017	BANK OF AMERICA/MERRILL LYNCH		6,481,154	6,450,000	6,426,522							6,426,522		54,632	54,632		10/01/2027	1Z
20605P-AJ-0	CONCHO RESOURCES INC		09/14/2017	CITIGROUP GLOBAL MARKETS		5,260,930	5,160,000	5,147,048							5,147,048		113,881	113,881		10/01/2047	1Z
20824X-AA-7	CONN_16-B ABS		09/15/2017	SCHEDULED REDEMPTION		1,259,398	1,259,398	1,259,341	1,259,345		53		53		1,259,398				30,965	10/15/2018	2AM
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		2,978	2,978	2,981	2,981		(3)		(3)		2,978				10	10/05/2023	3FE
21036P-AT-5	CONSTELLATION BRANDS INC		07/18/2017	BARCLAYS		4,237,350	4,042,000	4,024,175			57		57		4,024,232		213,118	213,118	36,378	05/09/2047	2FE
21117G-AH-3	CONTINENTAL BLDG PRDCTS REPLACE TL		09/29/2017	SCHEDULED REDEMPTION		19,900	19,900	19,855	19,852		48		48		19,900					08/18/2023	4FE
216871-AC-7	COOPER US INC		07/01/2017	MATURED		3,650,000	3,650,000	4,183,448	3,697,022		(47,022)		(47,022)		3,650,000				222,650	07/01/2017	2FE
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	D	07/31/2017	BANK OF AMERICA/MERRILL LYNCH		4,268,997	4,300,000	4,224,191			35		35		4,224,226		44,771	44,771	866	08/01/2027	1Z
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE	D	07/26/2017	HSBC SECURITIES, INC.		5,528,736	5,590,000	5,433,927							5,433,927		94,809	94,809		08/01/2047	1Z
220517-AA-4	CORTES NP ACQUISITION CORP		08/15/2017	BANK OF AMERICA/MERRILL LYNCH		1,650,000	1,500,000	1,527,608	1,527,122		(2,348)		(2,348)		1,524,774		125,226	125,226	116,010	10/15/2024	4FE
22164E-AC-9	COTIVITI CORP TLB		09/29/2017	SCHEDULED REDEMPTION		3,395	3,395	3,379	3,379		17		17		3,395				50	09/28/2023	4FE
22235C-AC-8	COUNTRY FRESH FIRST LIEN TL		09/29/2017	SCHEDULED REDEMPTION		218,289	218,289	215,171			29,040		29,040		218,289				1,097	03/31/2023	4Z
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		09/01/2017	SCHEDULED REDEMPTION		130,771	131,386	103,005	90,978		39,793		39,793		130,771				5,356	08/25/2040	1FM
224044-CK-1	COX COMMUNICATIONS INC		07/24/2017	Various		6,937,274	6,880,000	6,837,757							6,837,757		99,517	99,517		08/15/2047	1Z
22409*-AE-1	CP OPCO LLC (CLASSIC PARTY) REVOL		07/12/2017	Various		762,690	762,690	762,332	762,690		764		764		762,690				4,995	09/30/2019	6*
22409*-AB-7	CP OPCO LLC TERM LOAN A		08/01/2017	SCHEDULED REDEMPTION		1,180,169	1,180,169	1,106,253	1,106,253		45,476		45,476		1,151,729		28,441	28,441	4,131	03/31/2019	6*
22409*-AC-5	CP OPCO LLC TERM LOAN B1		09/29/2017	Various		4,957	1,721	3,706	1,613		108		108		4,957					03/31/2019	6*
12594W-AB-2	CPI HOLDCO LLC CLOSING DATE TL		09/29/2017	SCHEDULED REDEMPTION		4,998	4,998	5,061			(62)		(62)		4,998					03/21/2024	4FE
12632B-AG-1	CPI INTERNATIONAL ACQUISITION TL		08/16/2017	Various		752,788	750,000	750,000							750,000		2,788	2,788	2,240	07/26/2024	4FE
12634R-AG-4	CRCI HLDGS INC INITIAL TERM LOAN		07/28/2017	SCHEDULED REDEMPTION		31,579	31,579	31,280	31,273		305		305		31,579					08/31/2023	4FE
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		09/01/2017	SCHEDULED REDEMPTION		59,697	72,646	33,955	46,417		13,280		13,280		59,697				3,461	08/25/2037	1FM
226373-AM-0	CRESTWOOD MIDSTREAM PARTNERS LP		07/28/2017	EXCHANGE		3,500,000	3,500,000	3,500,000							3,500,000				74,910	04/01/2025	4FE
17310N-AH-1	CRMSI 2006-3, M2 RMBS		09/01/2017	SCHEDULED REDEMPTION			37,853	14,111	6,110		(6,110)		(6,110)						1,598	04/25/2037	1FM
17310N-AJ-7	CRMSI 2006-3, M3 RMBS		08/25/2017	Various			220,219	41,483											6,538	11/25/2036	1FM
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		3,546	3,546	3,545	3,167	378	1		379		3,546					11/23/2020	5FE
228189-AB-2	CROWN AMERICAS LLC		09/26/2017	BARCLAYS		5,275,000	5,000,000	5,077,500	5,062,963	429	(6,965)		(6,536)		5,056,428		218,572	218,572	270,625	01/15/2023	4FE
22819K-AA-8	CROWN AMERICAS LLC		08/23/2017	EXCHANGE		11,987,184	12,000,000	11,986,250	11,310,000	676,452	732		677,184		11,987,184				480,250	09/30/2026	4FE
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP		07/07/2017	CITIGROUP GLOBAL MARKETS		4,357,355	4,250,000	4,232,065			648		648		4,232,713		124,642	124,642	75,556	03/01/2027	2FE
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		8,655,470	8,600,000	8,576,006			301		301		8,576,307		79,163	79,163	27,520	09/01/2024	2FE
126307-AC-1	CSC HOLDINGS LLC		09/26/2017	GOLDMAN, SACHS & CO.		3,793,125	3,500,000	4,186,875	3,822,678		(109,713)		(109,713)		3,712,965		80,160	80,160	337,932	02/15/2019	4FE
64072U-AE-2	CSC HOLDINGS MARCH 2017 INCR TL		07/17/2017	SCHEDULED REDEMPTION		18,984	18,984	18,721			263		263		18,984				108	07/17/2025	3FE
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		09/29/2017	SCHEDULED REDEMPTION		12,240	12,240	12,217			23		23		12,240					11/14/2022	4FE
22944B-AK-4	CSMC 2007-5 1A10		07/25/2017	DISTRIBUTION		109											109	109		08/25/2037	6Z*
22944B-AF-5	CSMC 2007-5 1A6		07/25/2017	DISTRIBUTION		66											66	66		08/25/2037	6Z*
12638P-BV-0	CSMC_07-3 RMBS		09/25/2017	SCHEDULED REDEMPTION		35,140	35,141	13,997	2,019		33,121		33,121		35,140				314	04/25/2037	1FM
12646R-AB-1	CST BRANDS INC		07/28/2017	CALLED @ 104.926		24,444,000	24,444,000	25,054,546	24,882,673		(53,509)		(53,509)		24,829,164		(385,164)	(385,164)	2,110,576	05/01/2023	3FE
21925A-AE-5	CSTN MERGER SUB INC		08/03/2017	Various		3,682,371	3,645,000	3,645,000							3,645,000		37,371	37,371		08/15/2024	1Z
126650-CK-4	CVS HEALTH CORP		09/25/2017	BNP CAPITAL MARKETS		8,648,683	8,300,000	8,296,431	8,297,100		355		355		8,297,454		351,229	351,229	344,565	07/20/2022	2FE
12668B-KC-6	CWALT 2006-J1 1A6 RMBS		09/01/2017	SCHEDULED REDEMPTION		9,467	10,444	7,144	5,487		3,980		3,980		9,467				416	01/25/2042	1FM
02152A-AU-3	CWALT_07-16CB RMBS		09/25/2017	SCHEDULED REDEMPTION		1,001,380	1,036,775	602,549	592,623		408,757		408,757		1,001,380				11,099	08/25/2037	1FM
02151L-AA-4	CWALT_07-20 RMBS		09/25/2017	SCHEDULED REDEMPTION		160,653	162,076	90,351	65,903		94,750		94,750		160,653				1,800	08/25/2047	1FM
17025A-AF-9	CWHL 2006-17 A6 RMBS		08/01/2017	SCHEDULED REDEMPTION		123,741	123,741	89,331	88,310		35,431		35,431		123,741				5,223	01/25/2038	1FM
12544V-AD-1	CWHL 2007-5 A4 RMBS		09/01/2017	SCHEDULED REDEMPTION		41,073	42,796	32,373	29,932		11,141		11,141		41,073				1,739	01/25/2039	1FM
12669G-NM-9	CWHL_05-7 RMBS		09/25/2017	SCHEDULED REDEMPTION		5,672	5,672	5,445	5,523		149		149		5,672				76	03/25/2035	1FM
12543P-AK-9	CWHL_06-21 RMBS		09/01/2017	SCHEDULED REDEMPTION		70,602	78,457	56,492	57,265		13,337		13,337		70,602				3,281	02/25/2037	1FM
12668X-AC-9	CWL 2006-S8, A3 RMBS		09/01/2017	SCHEDULED REDEMPTION		516,599	516,599	516,590	513,645	2,951	3		2,954		516,599				20,523	04/25/2036	3FM
12666R-AF-7	CWL_06-9 RMBS		09/01/2017	SCHEDULED REDEMPTION		64,306	64,306	41,669	31,688	21,487	11,132		32,619		64,306				2,311	08/27/2046	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
12669R-AC-1	CWL_07-S1 RMBS		09/01/2017	SCHEDULED REDEMPTION		232,373	232,373	232,362	230,533	3,865	(2,026)		1,839		232,373				9,675	11/25/2036	4FM
152314-DP-2	CXHE_01-B RMBS		09/01/2017	SCHEDULED REDEMPTION		39,725	39,725	32,408	27,959		11,766		11,766		39,725				1,875	07/25/2032	1FM
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	09/30/2017	SCHEDULED REDEMPTION		243,554	243,554	243,554	243,554						243,554				6,671	03/31/2023	2FE
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	09/29/2017	SCHEDULED REDEMPTION		82,363	82,363	82,363	81,751						82,363				2,086	03/31/2023	2FE
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	09/29/2017	SCHEDULED REDEMPTION		125,211	125,211	125,211	124,564						125,211				3,141	03/31/2023	2FE
L2287*-AD-9	CYGNUS ISSUANCE S.A.	D	08/31/2017	SCHEDULED REDEMPTION		85,039	85,039	85,039	85,039						85,039				2,195	03/31/2023	2FE
23370P-AP-3	DAE AVIATION (STANDARD AERO) TL		09/29/2017	SCHEDULED REDEMPTION		10,025	10,025	10,038	10,033	7	(14)		(8)		10,025					07/07/2022	4FE
23371D-AA-2	DAE FUNDING LLC	C	07/24/2017	SUSQUEHANNA FINANCIAL GROUP LLLP		1,478,250	1,460,000	1,460,000							1,460,000		18,250	18,250		08/01/2022	1Z
23371D-AB-0	DAE FUNDING LLC	C	07/24/2017	GOLDMAN, SACHS & CO.		2,220,113	2,190,000	2,190,000							2,190,000		30,113	30,113		08/01/2024	1Z
23371D-AC-8	DAE FUNDING LLC	C	07/25/2017	BANK OF AMERICA/MERRILL LYNCH		2,211,900	2,190,000	2,190,000							2,190,000		21,900	21,900		08/01/2020	3Z
233851-BG-8	DAIMLER FINANCE NORTH AMERICA LLC	C	08/01/2017	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				207,751	08/01/2017	1FE
23422R-AA-0	DAKOTA SUB MERGER INC		08/18/2017	CREDIT SUISSE		3,718,750	3,500,000	3,454,185	3,403,750	51,675	2,489		54,163		3,457,913		260,837	260,837	368,411	09/01/2024	5FE
235825-AC-0	DANA HOLDING CORP		09/18/2017	CALLED @ 102.688		1,100,000	1,100,000	1,149,500	1,131,270		(7,899)		(7,899)		1,123,371		(23,371)	(23,371)	89,186	09/15/2021	3FE
23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC TLB		09/29/2017	SCHEDULED REDEMPTION		15,000	15,000	14,955	14,948		52		52		15,000					06/24/2021	2FE
23918K-AP-3	DAVITA INC		08/01/2017	Various		4,649,063	4,500,000	4,646,250			(11,537)		(11,537)		4,634,713		14,349	14,349	118,234	08/15/2022	4FE
251510-FB-4	DBALT_05-AR1 RMBS		09/25/2017	SCHEDULED REDEMPTION		73,318	82,295	38,200	41,403		31,915		31,915		73,318				833	08/25/2035	1FM
25151E-AA-1	DBALT_06-AB3 RMBS		09/01/2017	SCHEDULED REDEMPTION		50,965	67,978	29,597	33,125		17,840		17,840		50,965				1,609	12/25/2040	1FM
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL		09/29/2017	SCHEDULED REDEMPTION		25,000	25,000	24,750			250		250		25,000					04/26/2024	4FE
24702N-AU-4	DELL INTERNATIONAL LLC NEW TLB		07/31/2017	SCHEDULED REDEMPTION		13,716	13,716	13,647	13,650		6,924		6,924		13,716				300	09/07/2023	2FE
L2324E-AC-5	DELOS AIRCRFT SARL (ILFC) NEW TLB		08/09/2017	EXCHANGE		4,488,980	4,500,000	4,488,085			890		890		4,488,975		4	4	56,370	10/06/2023	2FE
L2465B-AJ-5	DELTA 2 (LUX) ALPHA TOPCO. TLB3	D	08/25/2017	Various		1,509,103	1,500,000	1,490,793	996,478		746		746		1,490,974		18,129	18,129	7,195	02/01/2024	4FE
24736V-AA-0	DELTA AIR LINES CLASS A ABS		07/02/2017	SCHEDULED REDEMPTION		131,683	131,683	136,292	132,886		(1,203)		(1,203)		131,683				8,164	01/02/2020	1FE
247361-ZJ-0	DELTA AIR LINES INC		07/13/2017	BARCLAYS		4,418,293	4,300,000	4,299,398			38		38		4,299,436		118,857	118,857	53,690	03/15/2022	2FE
55377G-AH-6	DH PUBLISHING LP TERM B5 LOA		07/20/2017	SCHEDULED REDEMPTION		56,298	56,298	55,999			299		299		56,298				531	08/21/2023	3FE
BAS0NX-4F-2	DHX MEDIA LTD TERM LOAN B	A	09/29/2017	Various		661,193	660,850	657,546			76		76		657,622		3,571	3,571		12/29/2023	4FE
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		09/26/2017	SUNTRUST INVESTMENT SERVICES, INC.		3,322,500	3,000,000	3,315,000			(28,091)		(28,091)		3,286,909		35,591	35,591	168,031	06/15/2024	3FE
25272K-AN-3	DIAMOND 1 FINANCE CORPORATION/DIAM		09/20/2017	HSBC SECURITIES, INC.		5,360,595	4,300,000	5,278,904			(16,795)		(16,795)		5,262,108		98,487	98,487	238,973	07/15/2036	2FE
25272Y-AB-9	DIAMOND RESORTS INTL TLB		09/29/2017	SCHEDULED REDEMPTION		3,250	3,250	3,192	3,187		63		63		3,250					09/02/2023	4FE
25278X-AC-3	DIAMONDBACK ENERGY INC		07/28/2017	EXCHANGE		6,074,954	6,100,000	6,073,025	5,978,000	95,320	1,633		96,954		6,074,954				217,313	11/01/2024	4FE
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		09/29/2017	SCHEDULED REDEMPTION		6,531	6,531	6,545	6,540		(9)		(9)		6,531				13	11/06/2023	3FE
25470D-AM-1	DISCOVERY COMMUNICATIONS INC		07/31/2017	Various		12,395,160	12,250,000	12,226,848			1,128		1,128		12,227,976		167,184	167,184	180,131	03/13/2024	2FE
25470D-AL-3	DISCOVERY COMMUNICATIONS LLC		07/17/2017	JPMORGAN CHASE & CO.		9,131,635	8,500,000	8,928,230			(13,980)		(13,980)		8,914,250		217,385	217,385	149,246	03/11/2026	2FE
25470D-AN-9	DISCOVERY COMMUNICATIONS LLC		09/28/2017	GOLDMAN, SACHS & CO.		4,315,652	4,300,000	4,298,323			25		25		4,298,348		17,304	17,304	2,891	09/20/2019	2Z
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		09/08/2017	CREDIT SUISSE		8,575,834	8,600,000	8,569,298							8,569,298		6,536	6,536		03/20/2028	2FE
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC		09/25/2017	Various		9,737,275	9,674,000	9,664,326			2		2		9,664,328		72,947	72,947	3,136	09/20/2037	2Z
25470X-AB-1	DISH DBS CORP		09/06/2017	SUNTRUST INVESTMENT SERVICES, INC.		3,300,000	3,000,000	3,337,500	3,297,677		(73,606)		(73,606)		3,224,071		75,929	75,929	240,844	09/01/2019	3FE
23340R-AB-7	DJO FINANCE (AKA REABLE) TL		07/03/2017	SCHEDULED REDEMPTION		7,244	7,244	7,257	6,943	315	(13)		301		7,244				104	06/08/2020	4FE
25787J-AB-0	DONNELLEY FINANCIAL SOLUTIONS TLB		08/29/2017	SCHEDULED REDEMPTION		137,143	137,143	136,648	136,364		779		779		137,143				158	09/29/2023	3FE
18143E-AB-5	DOOSAN BOBCAT INC TLB		09/29/2017	SCHEDULED REDEMPTION		19,000	19,000	18,953			48		48		19,000				127	05/18/2024	4FE
26208B-AN-0	DRIVE_16-C ABS		08/25/2017	RBC DOMINION SECURITIES		4,108,281	4,000,000	3,999,216	3,999,240		148		148		3,999,388		108,893	108,893	118,433	03/15/2024	2AM
26376M-AF-9	DUBOIS CHEMICALS INC DD TL		07/17/2017	Various		333,190	600,000	333,667			(306)		(306)		333,333		(144)	(144)	1,919	03/15/2024	4FE
26376M-AG-7	DUBOIS CHEMICALS TERM LOAN B		09/29/2017	Various		5,801	5,833	5,818			15		15		5,833		(32)	(32)		03/15/2024	4FE
23341M-AC-5	DUNN PAPER TLB		07/26/2017	SCHEDULED REDEMPTION		52,174	52,174	51,706	51,668		506		506		52,174				223	08/26/2022	4FE
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		07/20/2017	Various		6,900,201	6,880,000	6,880,000							6,880,000		20,201	20,201	259	08/01/2027	2FE
26817R-AM-0	DYNEGY INC		08/21/2017	TENDER OFFER		1,006,000	1,000,000	1,000,000	1,000,000						1,000,000		6,000	6,000	54,375	11/01/2019	4FE
26817R-AS-7	DYNEGY INC		09/06/2017	Various		4,677,988	4,595,000	4,539,973	4,307,008	233,420	2,494		235,914		4,542,922		135,065	135,065	327,407	01/15/2025	4FE
26817R-BA-5	DYNEGY INC		09/20/2017	Various		5,926,538	5,830,000	5,786,800			151		151		5,786,951		139,587	139,587	19,758	01/30/2026	4FE
26817H-AK-6	DYNEGY INC TRANCHE C-1 TL		08/22/2017	SCHEDULED REDEMPTION		359,712	359,712	357,152	267,255		2,754		2,754		359,712				1,478	02/07/2024	3FE
05549K-AB-8	EAGLECLAW MIDSTREAM SERVICES TLB		09/29/2017	SCHEDULED REDEMPTION		3,125	3,125	3,094			31		31		3,125					06/24/2024	4FE
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL		09/29/2017	Various		1,184,070	1,198,200	1,191,282	1,144,541		23,119		23,119		1,190,891		(6,821)	(6,821)	596	10/02/2023	4FE
278642-AM-5	EBAY INC		07/28/2017	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				140,150	07/28/2017	2FE
281020-AF-4	EDISON INTERNATIONAL		09/15/2017	MATURED		20,000,000	20,000,000	20,119,400	20,121,939		(121,939)		(121,939)		20,000,000				750,000	09/15/2017	1FE
27003B-AA-3	ELDORADO RESORTS INC		07/28/2017	EXCHANGE		5,010,000	5,010,000	5,010,000							5,010,000				99,365	04/01/2025	4FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
28470Y-AB-3	ELDORADO RESORTS TL B		09/13/2017	SCHEDULED REDEMPTION		3,831,897	3,831,897	3,831,897							3,831,897				30,002	04/17/2024	3FE
29250N-AQ-8	ENBRIDGE INC	A	07/03/2017	Various				32,250							32,250		(32,250)	(32,250)		07/15/2022	2FE
29250N-AS-4	ENBRIDGE INC	A	08/07/2017	Various		19,566,314	19,264,000	19,294,960							19,294,960		271,354	271,354	66,535	07/15/2077	2FE
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC		08/17/2017	JPMORGAN CHASE & CO.		81,641	100,000	101,250	84,750	16,116	(146)		15,970		100,720		(19,079)	(19,079)	5,927	01/15/2023	4FE
L2968E-AB-8	ENDO LUXEMBOURG FINANCE COMP TLB	D	08/02/2017	Various		1,016,250	1,000,000	995,000			145		145		995,145		21,105	21,105	12,823	04/29/2024	3FE
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV	D	07/18/2017	CITIGROUP GLOBAL MARKETS		4,327,176	4,300,000	4,256,570			563		563		4,257,133		70,043	70,043	24,247	05/25/2027	2FE
29271N-AE-0	ENERGY FUTURE INTERMEDIATE HLGS TL		07/26/2017	CITIGROUP GLOBAL MARKETS															19,988	06/23/2018	3Z
29273R-BK-4	ENERGY TRANSFER PARTNERS LP		09/28/2017	JPMORGAN CHASE & CO.		14,467,170	14,250,000	14,219,505			1,712		1,712		14,221,217		245,953	245,953	423,938	04/15/2027	2FE
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		09/20/2017	CITIGROUP GLOBAL MARKETS		8,464,045	8,500,000	8,456,055			409		409		8,456,464		7,581	7,581	306,590	04/15/2047	2FE
29286G-AB-4	ENGILITY CORP TLB1		09/06/2017	Various		278,244	277,500	276,219	276,218		8		8		276,227		2,018	2,018	4,388	08/12/2020	4FE
26658N-AB-5	ENGINEERED MACHINERY 1ST LIEN DDTL		09/19/2017	Various		66,382	66,372	66,372			20		20		66,391		(10)	(10)		07/25/2024	4Z
26658N-AC-3	ENGINEERED MACHINERY 1ST LIEN TL		09/19/2017	Various		662,805	663,717	662,058			7		7		662,064		741	741		07/25/2024	4Z
BASOPA-A5-5	ENGINEERED MACHINERY 2ND LIEN DDTL		09/19/2017	Various		6,342	6,383	6,383			103		103		6,486		(144)	(144)	69	07/25/2025	5FE
BASOPA-A4-8	ENGINEERED MACHINERY 2ND LIEN TL		09/19/2017	Various		442,991	446,809	442,340			22		22		442,363		628	628		07/25/2025	5FE
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		09/28/2017	WELLS FARGO		4,332,250	4,300,000	4,300,000							4,300,000		32,250	32,250	28,846	08/16/2077	2AM
29414U-AB-8	ENVISION HEALTHCARE CORP TLB		09/29/2017	SCHEDULED REDEMPTION		19,863	19,863	19,559	18,295		314		314		19,863					12/01/2023	3FE
29413X-AA-5	ENVIVA PARTNERS LP/ENVIVA PARTNERS		08/08/2017	EXCHANGE		15,131,010	14,760,000	15,186,100	9,827,141		(53,631)		(53,631)		15,131,010				965,345	11/01/2021	4FE
29977H-AB-6	EP ENERGY/EP FINANCE INC		09/27/2017	Various		3,134,418	3,960,000	3,840,100			16,458		16,458		3,856,558		(722,140)	(722,140)	265,498	05/01/2020	5FE
29426N-AG-9	EPICOR SOFTWARE INCREMENTAL TL		08/16/2017	Various		2,949,519	2,949,519	2,898,295	2,885,769		63,750		63,750		2,949,519				94,833	06/01/2022	4FE
29426N-AE-4	EPICOR SOFTWARE TLB		09/06/2017	Various		2,953,205	2,949,519	2,949,714	2,940,657	1,500	7,556		9,057		2,949,714		3,491	3,491	6,109	06/01/2022	4FE
26884L-AC-3	EQT CORP		09/28/2017	CITIGROUP GLOBAL MARKETS		8,646,784	8,600,000	8,599,312							8,599,312		47,472	47,472		10/01/2020	2FE
26884L-AF-6	EQT CORP		09/28/2017	CITIGROUP GLOBAL MARKETS		6,455,289	6,450,000	6,444,711							6,444,711		10,578	10,578		10/01/2027	2FE
26908B-AH-6	ESH HOSP (EXT STAY) INTL TLB		09/29/2017	SCHEDULED REDEMPTION		7,481	7,481	7,449	7,445		36		36		7,481					08/30/2023	4FE
28108P-AA-4	ESLFT 2012-A AP ABS		07/03/2017	SCHEDULED REDEMPTION		15,519	15,519	15,519	15,519						15,519				465	10/01/2025	1FE
28108P-AB-2	ESLFT 2012-A AT ABS		07/03/2017	SCHEDULED REDEMPTION		21,629	21,629	21,629	21,629						21,629				604	10/01/2025	1FE
30162R-AA-9	EXELA INTERMEDIATE LLC		07/24/2017	Various		7,839,370	7,981,000	7,981,000							7,981,000		(141,630)	(141,630)	17,709	07/15/2023	4FE
L3456H-AD-4	EXOPACK HOLDINGS S.A. TERM LOAN	D	08/04/2017	Various		2,942,830	3,008,835	2,998,480			175		175		2,998,655		(55,825)	(55,825)	16,634	06/29/2022	4FE
L3456H-AB-8	EXOPACK LLC USD	D	07/03/2017	EXCHANGE		2,998,480	3,008,835	2,997,151	2,995,812		17,627		17,627		2,998,395		86	86		05/08/2019	4FE
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		1,667	1,667	1,651	1,651		16		16		1,667					05/02/2023	4FE
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		08/28/2017	DISTRIBUTION		(138)											(138)	(138)		08/02/2024	4FE
313305-AA-2	FEDEX CORP 2012 PASS TST		07/15/2017	SCHEDULED REDEMPTION		21,695	21,695	21,695	21,695						21,695				285	01/15/2018	2FE
315295-AE-5	FERRELLGAS PARTNERS LP		09/27/2017	JPMORGAN CHASE & CO.		596,875	625,000	628,125	615,625	11,716	(1,166)		10,550		626,175		(29,300)	(29,300)	42,526	06/15/2020	5FE
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		191,607	218,499	159,129	160,578		31,029		31,029		191,607				9,541	08/25/2036	1FM
31732F-AG-1	FILTRATION GROUP CORP TL		09/29/2017	SCHEDULED REDEMPTION		19,661	19,661	19,623	14,293		11		11		19,661					11/23/2020	4FE
31774B-AB-0	FINCO I LLC INITIAL TL (FORTRESS)		08/01/2017	DEUTSCHE BANK AG		251,250	250,000	249,375			4		4		249,379		1,871	1,871	181	06/10/2022	2Z
32008D-AA-4	FIRST DATA CORP		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		14,560,000	14,000,000	14,078,750	14,013,289	51,299	(16,366)		34,933		14,048,223		511,777	511,777	806,822	01/15/2024	3FE
32007U-BV-0	FIRST DATA CORP 2024 NEW DOL TL		09/08/2017	SCHEDULED REDEMPTION		644,799	644,799	644,959			(160)		(160)		644,799				2,153	04/26/2024	3FE
336130-AB-5	FIRST QUALITY FINANCE CO INC		08/16/2017	Various		3,931,215	3,826,000	3,826,000							3,826,000		105,215	105,215	27,933	07/01/2025	4FE
34407J-AC-0	FLYING FORTRESS INC TERM LOAN		08/02/2017	EXCHANGE		5,320,705	5,333,333	5,320,505	5,320,739		6,627		6,627		5,320,699		6	6	17,338	10/30/2022	2FE
30251G-AW-7	FMG RESOURCES (AUGUST 2006) PTY LT	D	07/28/2017	Various		5,369,063	5,175,000	5,175,000							5,175,000		194,063	194,063	58,938	05/15/2024	3FE
34417M-AA-5	FOCUS_17-1 ABS		07/31/2017	SCHEDULED REDEMPTION		6,250	6,250	6,250							6,250				76	04/30/2047	2AM
345397-VP-5	FORD MOTOR CREDIT CO LLC		08/15/2017	MATURED		200,000	200,000	215,000	201,675		(1,675)		(1,675)		200,000				13,250	08/15/2017	2FE
345397-XU-2	FORD MOTOR CREDIT COMPANY LLC		07/17/2017	WELLS FARGO		3,116,280	3,000,000	3,000,000	3,000,000						3,000,000		116,280	116,280	136,059	01/08/2026	2FE
345397-YG-2	FORD MOTOR CREDIT COMPANY LLC		07/18/2017	GOLDMAN, SACHS & CO.		8,189,280	8,000,000	8,000,000							8,000,000		189,280	189,280	162,560	01/09/2024	2FE
34721H-AB-5	FORT DEARBORN HLDGS INC TL		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,488	2,488		12		12		2,500				12	10/19/2023	4FE
349553-AJ-6	FORTIS INC	A	07/14/2017	EXCHANGE		16,963,098	17,000,000	16,956,650	16,958,646		4,452		4,452		16,963,098				277,667	10/04/2021	2FE
349553-AL-1	FORTIS INC	A	07/14/2017	EXCHANGE		18,000,000	18,000,000	18,000,000	18,000,000						18,000,000				427,700	10/04/2026	2FE
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN		09/29/2017	SCHEDULED REDEMPTION		17,500	17,500	17,369	16,984	370	146		516		17,500				245	11/10/2020	4
35645@-AC-9	FREEDOM SCIENTIFIC 1STLN INCR		09/29/2017	SCHEDULED REDEMPTION		4,375	4,375	4,340	4,320	16	39		55		4,375				67	11/20/2020	4
35671D-BL-8	FREEPORT-MCMORAN INC		09/18/2017	CREDIT SUISSE		3,607,738	3,635,000	3,512,319			2,091		2,091		3,514,409		93,328	93,328	57,887	11/14/2024	2FE
35671D-BZ-7	FREEPORT-MCMORAN INC		09/18/2017	CALLED @ 102.458		3,640,000	3,640,000	3,501,756			6,878		6,878		3,508,634		131,366	131,366	181,242	05/01/2021	3FE
35802X-AD-5	FRESENIUS MED CARE II		08/30/2017	WELLS FARGO		5,179,688	4,875,000	4,875,000	4,875,000						4,875,000		304,688	304,688	300,879	07/31/2019	2FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
35802X-AF-0	FRESENIUS MED CARE II		08/08/2017	BANK OF AMERICA/MERRILL LYNCH		8,020,263	7,145,000	7,761,938	7,636,932		(53,622)		(53,622)		7,583,310		436,952	436,952	432,595	01/31/2022	2FE
35906A-AB-4	FRONTIER COMMUNICATIONS		08/30/2017	BANK OF AMERICA/MERRILL LYNCH		2,052,875	2,000,000	2,270,000	2,072,782		(26,915)		(26,915)		2,045,868		7,007	7,007	149,207	10/01/2018	4FE
35906A-AM-0	FRONTIER COMMUNICATIONS		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		855,000	1,125,000	1,125,000	1,018,125	106,875			106,875		1,125,000		(270,000)	(270,000)	97,301	01/15/2023	4FE
35906A-AN-8	FRONTIER COMMUNICATIONS		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		1,956,500	2,600,000	2,704,000	2,327,000	355,648	(6,721)		348,927		2,675,927		(719,427)	(719,427)	191,091	04/15/2024	4FE
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		2,100,000	2,500,000	2,612,500	2,581,250	29,809	(6,251)		23,558		2,604,808		(504,808)	(504,808)	287,986	09/15/2025	4FE
302941-AM-1	FTI CONSULTING INC		07/06/2017	WELLS FARGO		2,794,500	2,700,000	2,808,000			(10,144)		(10,144)		2,797,856		(3,356)	(3,356)	106,200	11/15/2022	3FE
30288@-AA-6	FTS HLDGS 2ND LN TL FINTECH (BBSN)		07/06/2017	Various		5,100,000	5,000,000	4,954,630	4,950,000	2,523	47,478		50,000		5,000,000		100,000	100,000	101,000	06/30/2022	5
C3602D-AP-9	GARDA FINANCING DELAWARE GP TL	A	09/27/2017	Various		431,680	428,232	423,949			202		202		423,433		8,247	8,247	3,667	05/24/2024	4FE
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		07/03/2017	Various		(101,372)	(101,372)		619,361	3,469	(15,613)		(12,144)		(101,372)					10/27/2020	6S
37045V-AP-5	GENERAL MOTORS CO		09/07/2017	Various		13,006,296	12,900,000	12,891,873			9		9		12,891,882		114,414	114,414	25,836	04/01/2038	2FE
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC		07/11/2017	Various		20,317,900	20,000,000	19,973,600			2,396		2,396		19,975,996		341,904	341,904	338,292	01/14/2022	2FE
37045X-AB-2	GENERAL MOTORS FINL CO		08/29/2017	WELLS FARGO		3,981,041	3,843,000	3,880,046	3,851,897		(4,095)		(4,095)		3,847,802		133,238	133,238	194,552	06/01/2018	2FE
37185L-AF-9	GENESIS ENERGY LP		08/24/2017	WELLS FARGO		3,398,100	3,615,000	3,573,278	3,545,841	28,136	2,962		31,098		3,576,939		(178,839)	(178,839)	143,470	06/15/2024	4FE
37252K-AN-2	GEO GROUP INC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		12,500	12,500	12,438			63		63		12,500					03/22/2024	3FE
C7052B-AD-6	GFL ENVIRONMENTAL INTL TL	A	09/29/2017	SCHEDULED REDEMPTION		15,000	15,000	14,973			15,000		15,000		15,000				290	09/29/2023	3FE
37943V-BF-9	GLOBAL PAYMENTS INC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500				20	04/21/2023	3FE
361841-AD-1	GLP CAPITAL LP		09/26/2017	MORGAN STANLEY		9,545,690	9,016,000	9,229,221	9,184,345		(30,454)		(30,454)		9,153,891		391,799	391,799	399,240	11/01/2020	3FE
361841-AH-2	GLP CAPITAL LP FIN II		07/12/2017	GOLDMAN, SACHS & CO.		1,789,780	1,642,000	1,642,000	1,642,000						1,642,000		147,780	147,780	66,683	04/15/2026	3FE
36250Q-AE-3	GMALT_15-3 ABS		07/25/2017	BARCLAYS		4,004,375	4,000,000	3,990,781	3,993,634		2,159		2,159		3,995,792		8,583	8,583	49,876	11/20/2019	1FE
38017B-AK-2	GO DADDY OPERATING CO. ITL		09/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4,995			5		5		5,000				15	02/15/2024	3FE
30065F-AH-8	GOLD MERGER (EXAMWORKS) TLB1		09/29/2017	SCHEDULED REDEMPTION		2,494	2,494	2,483	2,482		12		12		2,494					07/27/2023	4FE
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		09/26/2017	CREDIT SUISSE		3,105,000	3,000,000	3,012,500	2,865,000	146,983	(1,013)		145,971		3,010,971		94,029	94,029	139,906	08/15/2024	3FE
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN		09/26/2017	JPMORGAN CHASE & CO.		17,512,860	16,444,000	16,994,065	16,847,838	47,104	(50,911)		(3,807)		16,844,031		668,829	668,829	696,986	11/15/2022	3FE
38869P-AK-0	GRAPHIC PACKAGING INTL		09/26/2017	BARCLAYS		1,057,500	1,000,000	1,030,000	1,022,743		(3,648)		(3,648)		1,019,095		38,405	38,405	45,257	04/15/2021	3FE
389376-AX-2	GRAY TELEVISION TLB2		09/29/2017	SCHEDULED REDEMPTION		2,250	2,250	2,244			6		6		2,250				7	02/07/2024	3FE
391164-AG-5	GREAT PLAINS ENERGY INCORPORATED		07/19/2017	CALLED @ 101.000		12,750,000	12,750,000	12,740,055			1,160		1,160		12,741,215		8,785	8,785	242,604	03/09/2020	2FE
391164-AH-3	GREAT PLAINS ENERGY INCORPORATED		07/19/2017	CALLED @ 101.000		17,000,000	17,000,000	16,987,080			857		857		16,987,937		12,063	12,063	363,375	04/01/2022	2FE
391164-AJ-9	GREAT PLAINS ENERGY INCORPORATED		07/19/2017	CALLED @ 101.000		8,500,000	8,500,000	8,467,530			960		960		8,468,490		31,510	31,510	204,708	04/01/2027	2FE
391164-AK-6	GREAT PLAINS ENERGY INCORPORATED		07/19/2017	CALLED @ 101.000		3,600,000	3,600,000	3,639,600			(10)		(10)		3,639,590		(39,590)	(39,590)	99,050	04/01/2047	2FE
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN		08/29/2017	Various		4,706,473	4,706,473	4,699,205	4,665,292	32,949	8,233		41,182		4,706,473				93,009	06/30/2020	4FE
BASONP-X2-6	GREENROCK FINANCE INCTERM LOA		09/29/2017	DISTRIBUTION		(3,140)											(3,140)	(3,140)		06/28/2024	4FE
398545-AA-1	GRINDING MEDIA INC		08/03/2017	UNION BANK OF SWITZERLAND		1,580,450	1,460,000	1,573,150			(1,357)		(1,357)		1,571,793		8,657	8,657	15,852	12/15/2023	4FE
398905-AK-5	GROUP 1 AUTOMOTIVE INC		08/25/2017	BANK OF AMERICA/MERRILL LYNCH		4,345,625	4,250,000	4,234,310	4,196,875	40,296	1,308		41,605		4,238,480		107,145	107,145	158,785	06/01/2022	3FE
398905-AL-3	GROUP 1 AUTOMOTIVE INC.		08/28/2017	BANK OF AMERICA/MERRILL LYNCH		2,627,280	2,624,000	2,624,000	2,597,760	26,240			26,240		2,624,000		3,280	3,280	97,771	12/15/2023	3FE
36228F-AA-4	GSMPS_98-1 RMBS		09/01/2017	SCHEDULED REDEMPTION		2,834	3,985	4,175	4,074	9	(1,249)		(1,240)		2,834				154	09/19/2027	4FM
36228F-AE-6	GSMPS_98-2 RMBS		09/01/2017	SCHEDULED REDEMPTION		12,122	12,122	12,173	12,342		(220)		(220)		12,122				586	05/19/2027	5FM
36228F-AK-2	GSMPS_98-3 RMBS		09/01/2017	SCHEDULED REDEMPTION		7,702	7,702	8,040	7,887		(185)		(185)		7,702				341	09/19/2027	4FM
36228F-CG-9	GSMPS_99-2 RMBS		09/01/2017	SCHEDULED REDEMPTION		4,396	7,174	7,376	7,177	80	(2,862)		(2,782)		4,396				430	09/19/2027	4FM
362631-AB-9	GSR_06-OA1 RMBS		08/25/2017	SCHEDULED REDEMPTION		205,861	205,861	131,152	198,652		7,210		7,210		205,861				423	08/25/2046	1FM
36250L-AL-8	GTT COMMUNICATIONS INC TLB		09/29/2017	SCHEDULED REDEMPTION		2,513	2,513	2,513							2,513				9	01/09/2024	4FE
36249V-AF-3	GYP HOLDING III CORP 2017 INCRE TL		07/31/2017	SCHEDULED REDEMPTION		4,981	4,981	4,964			2,498		2,498		4,981				29	04/01/2023	4FE
410345-AJ-1	HANESBRANDS INC		08/24/2017	MORGAN STANLEY		3,465,250	3,340,000	3,398,350	3,239,800	156,879	(4,403)		152,476		3,392,276		72,974	72,974	121,864	05/15/2024	3FE
410345-AL-6	HANESBRANDS INC		09/08/2017	Various		15,149,163	14,600,000	14,564,128	7,429,000	254,524	1,974		256,499		14,562,999		586,164	586,164	563,300	05/15/2026	3FE
41254H-AG-4	HARGRAY ACQUISITION CO TLB		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500				9	05/16/2024	4FE
438778-AA-0	HATS_16-1A ABS		09/15/2017	SCHEDULED REDEMPTION		589,934	589,934	589,922	589,923		11		11		589,934				12,539	11/15/2019	1FE
404119-BM-0	HCA INC		09/05/2017	JPMORGAN CHASE & CO.		1,020,000	1,000,000	1,000,000	1,000,000						1,000,000		20,000	20,000	36,667	03/15/2019	3FE
404119-BP-3	HCA INC		09/05/2017	JPMORGAN CHASE & CO.		3,389,625	3,275,000	3,275,000	3,275,000						3,275,000		114,625	114,625	124,495	10/15/2019	3FE
404119-BQ-1	HCA INC		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		7,128,000	6,600,000	6,750,750	6,738,617		(10,394)		(10,394)		6,728,223		399,777	399,777	333,988	04/15/2025	3FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
404119-BS-7	HCA INC		09/05/2017	CITIGROUP GLOBAL MARKETS		4,772,390	4,424,000	4,486,890	4,463,720	19,522	(3,793)		15,730		4,479,450		292,940	292,940	275,793	02/15/2026	4FE
404119-BU-2	HCA INC		09/27/2017	BANK OF AMERICA/MERRILL LYNCH		4,075,000	4,000,000	4,000,000	3,930,000	70,000			70,000		4,000,000		75,000	75,000	202,000	02/15/2027	3FE
404119-BV-0	HCA INC		09/19/2017	CREDIT SUISSE		4,466,625	4,300,000	4,300,000							4,300,000		166,625	166,625	58,468	06/15/2047	3FE
404121-AF-2	HCA INC		09/07/2017	Various		13,102,500	12,450,000	12,787,750	12,693,546	27,685	(26,086)		1,599		12,695,145		407,355	407,355	506,073	05/01/2023	3FE
404122-AU-7	HCA TRANCHE B-8 TERM LOANS		09/29/2017	SCHEDULED REDEMPTION		10,666	10,666	10,666	10,666						10,666					02/15/2024	3FE
42206J-AP-7	HD SUPPLY INC TLB-1		08/31/2017	Various		3,148,202	3,154,497	3,147,962	3,149,833		(1,635)		(1,635)		3,148,198		4	4	48,214	08/13/2021	3FE
42206J-AQ-5	HD SUPPLY INC TLB2		08/31/2017	EXCHANGE		1,481,893	1,488,750	1,481,736	1,481,491		399		399		1,481,890		3	3	10,375	10/17/2023	3FE
421924-BK-6	HEALTHSOUTH CORP		09/27/2017	BANK OF AMERICA/MERRILL LYNCH		6,670,625	6,500,000	6,765,000	6,581,250	121,906	(40,967)		80,940		6,662,190		8,435	8,435	340,528	11/01/2024	4FE
42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL		09/29/2017	SCHEDULED REDEMPTION		6,266	6,266	6,249	6,247		19		19		6,266				21	06/02/2021	4FE
42771L-AB-8	HERO_17-2A ABS		09/20/2017	SCHEDULED REDEMPTION		32,341	32,341	32,337			4		4		32,341				138	09/20/2048	1FE
42809H-AH-0	HESS CORPORATION		08/01/2017	JPMORGAN CHASE & CO.		4,429,430	4,300,000	4,370,305			(116)		(116)		4,370,189		59,241	59,241	85,212	04/01/2047	2FE
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		09/29/2017	SCHEDULED REDEMPTION		10,115	10,115	10,099	4,963	20	9,880		9,900		10,115					08/19/2021	3FE
05584A-AA-8	HGVGI_17-A ABS		09/25/2017	SCHEDULED REDEMPTION		216,807	216,807	216,752			55		55		216,807				2,677	04/25/2024	1FE
42958Q-AE-6	HIGGINBOTHAM INSURANCE AGENCY TL		09/29/2017	SCHEDULED REDEMPTION		25,011	25,011	24,842	24,820		191		191		25,011					11/30/2021	4FE
43283Q-AA-8	HILTON GRAND VACATIONS BORROWER LL		09/08/2017	WELLS FARGO		4,725,600	4,296,000	4,305,705	4,305,604		(805)		(805)		4,304,799		420,801	420,801	206,849	12/01/2024	3FE
40538C-AC-4	HLA_2014-1A CDO - CF - LOANS		07/18/2017	SCHEDULED REDEMPTION		40,000,000	40,000,000	39,424,000	39,695,530		304,470		304,470		40,000,000				773,729	04/18/2026	1FE
43739E-AJ-6	HMBT_04-2 RMBS		09/25/2017	SCHEDULED REDEMPTION		36,286	36,286	36,342	36,026		260		260		36,286				456	12/25/2034	1FM
43739E-BK-2	HMBT_05-3 RMBS		09/25/2017	SCHEDULED REDEMPTION		114,038	114,038	80,093	112,656		1,382		1,382		114,038				1,263	07/25/2035	1FM
43739E-BS-5	HMBT_05-4 RMBS		09/25/2017	SCHEDULED REDEMPTION		402,915	402,915	311,504	336,453		66,462		66,462		402,915				3,689	10/25/2035	1FM
43739E-CB-1	HMBT_05-5 RMBS		09/25/2017	SCHEDULED REDEMPTION		318,797	318,797	199,778	214,180		104,617		104,617		318,797				2,902	11/26/2038	1FM
BAS0NJ-1K-5	HOLLANDER SLEEP PRODUCTS TL		09/29/2017	SCHEDULED REDEMPTION		26,250	26,250	25,856			394		394		26,250				728	06/09/2023	5Z
437076-BR-2	HOME DEPOT INC		09/14/2017	MIZUHO SECURITIES USA INC.		25,856,502	25,800,000	25,800,000							25,800,000		56,502	56,502	103,860	06/05/2020	1FE
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES INC		09/27/2017	BANK OF AMERICA/MERRILL LYNCH		2,062,500	2,000,000	2,045,000	2,033,987		(8,166)		(8,166)		2,025,821		36,679	36,679	78,889	12/15/2021	3FE
44908X-AP-3	HYLAND SOFTWARE TL1		08/22/2017	Various		501,953	500,000	498,750			22		22		498,772		3,181	3,181	1,805	07/01/2022	4FE
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING IN		09/29/2017	SCHEDULED REDEMPTION		18,750	18,750	18,844			(94)		(94)		18,750					05/22/2023	4FE
459200-GJ-4	IBM CORP		09/14/2017	MATURED		24,495,000	24,495,000	27,805,186	24,942,754		(447,754)		(447,754)		24,495,000				1,396,215	09/14/2017	1FE
45256H-AC-2	IF_01-A CMBS		09/01/2017	SCHEDULED REDEMPTION		158,624	158,624	163,073	160,468		(1,844)		(1,844)		158,624				5,617	07/25/2031	1FE
45256H-AD-0	IF_01-A CMBS		09/01/2017	SCHEDULED REDEMPTION		781,167	781,167	802,982	825,802		(44,635)		(44,635)		781,167				27,839	07/25/2031	1FE
44962L-AB-3	IHS MARKIT LTD		09/26/2017	Various		15,571,231	14,590,000	15,191,150			(13,831)		(13,831)		15,177,319		393,912	393,912	420,252	02/15/2025	3FE
96925H-AB-8	IMG WORLDWIDE INC TL		09/29/2017	SCHEDULED REDEMPTION		17,311	17,311	17,269	12,270		48		48		17,311					05/06/2021	4FE
45257#-AA-9	IMPACT CHILDCARE LLC ABS		07/15/2017	SCHEDULED REDEMPTION		417,880	417,880	417,880	379,046	37,580			37,580		417,880				3,921	06/15/2020	2Z
45256#-AB-8	IMPACT CIL PARENT CMBS		09/11/2017	SCHEDULED REDEMPTION		69,405	69,405	69,400	59,819		7		7		69,405				3,382	10/28/2056	2AM
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		09/29/2017	SCHEDULED REDEMPTION		35,875	35,875	35,822			53		53		35,875					02/01/2022	4FE
45673D-AE-2	INFORMATICA CORP USD DOLLAR TL		09/29/2017	Various		690,601	689,198	687,882	685,463	2,307	151		2,458		687,921		2,680	2,680	12,762	08/05/2022	4FE
45685E-AE-6	ING US INC		08/11/2017	CALLED @ 100.709		7,012,000	7,012,000	7,000,843	7,009,079		1,578		1,578		7,010,657		1,343	1,343	250,822	02/15/2018	2FE
45824T-AY-1	INTELSAT JACKSON HOLDINGS SA	D	07/06/2017	Various		1,776,314	1,783,000	1,783,000							1,783,000		(6,686)	(6,686)	2,415	07/15/2025	5FE
459506-AE-1	INTERNATIONAL FLAVORS & FRAGRANCES		07/06/2017	BANK OF AMERICA/MERRILL LYNCH		7,017,256	6,880,000	6,855,920			58		58		6,855,978		161,278	161,278	44,314	06/01/2047	2FE
46124C-AD-9	INTRAWEST RESORTS HOLDINGS SIERRA		09/08/2017	Various		559,605	561,581	1,121,056			21		21		559,604		1	1	2,040	07/31/2024	4FE
462613-AG-5	IPALCO ENTERPRISES INC		09/21/2017	CALLED @ 102.037		6,025,000	6,025,000	6,112,875	6,046,117		(11,282)		(11,282)		6,034,836		(9,836)	(9,836)	390,536	05/01/2018	3FE
46284V-AA-9	IRON MOUNTAIN INC		09/18/2017	CALLED @ 103.155		4,550,000	4,550,000	4,550,000	4,550,000						4,550,000				406,694	10/01/2020	3FE
46284V-AB-7	IRON MOUNTAIN INC		09/05/2017	JPMORGAN CHASE & CO.		2,072,500	2,000,000	2,075,000	2,045,000	23,612	(13,126)		10,486		2,055,486		17,014	17,014	67,083	06/01/2021	3FE
46284V-AC-5	IRON MOUNTAIN INC		09/19/2017	Various		3,717,713	3,680,000	3,680,000							3,680,000		37,713	37,713	896	09/15/2027	3FE
45031U-CC-3	ISTAR INC		09/15/2017	U.S. BANCORP		3,739,800	3,680,000	3,680,000							3,680,000		59,800	59,800		09/15/2020	1Z
45031U-CD-1	ISTAR INC		09/15/2017	Various		3,698,400	3,680,000	3,680,000							3,680,000		18,400	18,400		09/15/2022	1Z
51501E-AC-0	IVANTI SOFTWARE (LANDESK) TL		09/29/2017	Various		1,585,965	1,603,306	5,164,282			(3,570,000)		(3,570,000)		1,594,281		(8,316)	(8,316)	1,989	01/20/2024	4FE
47009Y-AJ-6	JAGUAR HOLDING COMPANY I 2017 TL		09/29/2017	SCHEDULED REDEMPTION		21,990	21,990	21,876			114		114		21,990					08/18/2022	4FE
47232M-AD-4	JEFFERIES FINANCE LLC		07/24/2017	CANTOR FITZGERALD		3,650,000	3,650,000	3,650,000							3,650,000					08/15/2024	1Z
47759D-AB-1	JO-ANN STORES TL		07/31/2017	SCHEDULED REDEMPTION		12,500	12,500	12,271	12,255		245		245		12,500					10/20/2023	4FE
24422E-QZ-5	JOHN DEERE CAPITAL CORP		09/18/2017	MATURED		21,523,000	21,523,000	21,544,896	21,526,943		(3,943)		(3,943)		21,523,000				602,644	09/18/2017	1FE
47987L-AA-9	JONAH ENERGY LLC		09/29/2017	Various		5,936,870	5,900,000	5,900,000							5,900,000		36,870	36,870		10/15/2025	3FE
46629B-AF-6	JPMAC 2006-CW2 AF6 RMBS		09/01/2017	SCHEDULED REDEMPTION		26,806	26,806	17,234	15,581		11,225		11,225		26,806				598	12/25/2050	1FM
46629Q-AG-1	JPMAC_06-CH2 RMBS		09/01/2017	SCHEDULED REDEMPTION		159,931	159,931	128,435	110,069		49,862		49,862		159,931				4,652	07/25/2042	1FM

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
46630L-AJ-3	JPMAC_07-CH1 RMBS		09/01/2017	SCHEDULED REDEMPTION			62,069	7,843											2,003	11/25/2036	1FM
46630M-AG-7	JPMAC_07-CH2 RMBS		09/01/2017	SCHEDULED REDEMPTION		34,224	34,224	24,887	23,020		11,204		11,204		34,224				971	06/25/2042	1FM
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		09/01/2017	SCHEDULED REDEMPTION		372,531	372,535	246,382	251,116		121,415		121,415		372,531				8,592	08/25/2036	1FM
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		09/01/2017	SCHEDULED REDEMPTION		73,959	84,103	59,849	62,006		11,953		11,953		73,959				2,180	04/25/2037	1FM
46630P-AP-0	JPMMT_07-A2 RMBS		09/01/2017	SCHEDULED REDEMPTION		13,335	14,643	11,266	11,782	5,070	(3,517)		1,553		13,335				335	04/25/2037	1FM
466247-YH-0	JPMT 2005-A8 1A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		201,077	204,021	170,653	166,675		34,402		34,402		201,077				4,527	11/25/2035	1FM
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		09/06/2017	SCHEDULED REDEMPTION		18,587	18,587	18,635			(48)		(48)		18,587				141	03/11/2021	3FE
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		09/29/2017	SCHEDULED REDEMPTION		1,952	1,952	1,945	1,944		8		8		1,952				7	07/29/2022	4FE
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		09/29/2017	SCHEDULED REDEMPTION		6,415	6,415	6,392	6,327		25		25		6,415					07/29/2022	4FE
49269T-AB-5	KETTLE CUSINE LLC TL		09/29/2017	SCHEDULED REDEMPTION		12,223	12,223	12,114	12,101	9	113		122		12,223					08/21/2021	5
72584D-AD-6	KFC HLDGS CO. (YUM! BRANDS) TLB		09/29/2017	SCHEDULED REDEMPTION		2,488	2,488	2,477	2,476		12		12		2,488					06/16/2023	3FE
49460Y-BF-1	KINETIC CONCEPTS INC DOLLAR TL		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500					02/02/2024	4FE
BASONS-8C-6	KMG CHEMICALS INC TL		08/31/2017	SCHEDULED REDEMPTION		21,818	21,818	21,927			(109)		(109)		21,818				85	06/15/2024	4FE
50077L-AH-9	KRAFT HEINZ FOODS CO		08/07/2017	RBC DOMINION SECURITIES		8,428,915	8,275,000	8,260,307	8,261,565		2,241		2,241		8,263,806		165,109	165,109	256,157	07/02/2020	2FE
50076W-AM-5	KRATON POLYMERS LLC TL		09/29/2017	SCHEDULED REDEMPTION		62,598	62,598	59,392			3,206		3,206		62,598					01/06/2022	3FE
50076W-AK-9	KRATON POLYMERS REPLCEMNT TL		08/16/2017	Various		2,689,726	2,773,083	2,595,139	2,634,013		75,975		75,975		2,709,988		(20,262)	(20,262)	32,235	01/06/2022	4FE
501044-CZ-2	KROGER CO		07/06/2017	MORGAN STANLEY		12,257,922	12,168,000	12,178,028	12,175,131		(731)		(731)		12,174,400		83,522	83,522	249,275	11/01/2021	2FE
501044-CG-4	KROGER CO.		08/15/2017	MATURED		6,000,000	6,000,000	6,739,035	6,075,258		(75,258)		(75,258)		6,000,000				384,000	08/15/2017	2FE
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	C	09/06/2017	Various		4,963,635	5,000,000	5,097,500	3,241,875	100,717	(11,044)		89,673		5,081,548		(117,913)	(117,913)	390,001	08/15/2023	5FE
50105J-AM-9	KRONOS INC INCREMENTAL TL		09/29/2017	Various		3,731	3,731	3,713	7,445		37		37		3,731				38	11/01/2023	4FE
493268-BZ-8	KSLT_04-A ABS		08/23/2017	Various		6,403,907	6,403,085	4,322,082	5,738,500		294,406		294,406		6,032,906		371,001	371,001	81,848	01/27/2042	1FE
493268-CJ-3	KSLT_05-A ABS		08/23/2017	CREDIT SUISSE		5,049,326	5,051,694	4,319,198	4,802,863		65,363		65,363		4,868,226		181,100	181,100	44,634	06/28/2038	1FE
49327H-AG-0	KSLT_06-A ABS		08/23/2017	CREDIT SUISSE		3,462,248	3,467,124	2,288,302	3,056,177		89,925		89,925		3,146,101		316,147	316,147	31,726	09/27/2035	1FE
493268-AU-0	KSLT_99-B ABS		08/25/2017	SCHEDULED REDEMPTION		811,986	811,986	629,170	737,480		74,506		74,506		811,986				10,926	11/25/2036	1FE
50540R-AK-8	LAB CORP OF AMER HLDGS		08/23/2017	MATURED		24,000,000	24,000,000	23,950,320	23,993,287		6,713		6,713		24,000,000				528,000	08/23/2017	2FE
50540R-AT-9	LABORATORY CORPORATION OF AMERICA		09/05/2017	JEFFERIES & COMPANY, INC.		4,366,134	4,300,000	4,290,325			51		51		4,290,376		75,758	75,758	5,823	09/01/2024	2FE
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		09/15/2017	JEFFERIES & COMPANY, INC.		8,702,770	8,600,000	8,587,014			81		81		8,587,095		115,675	115,675	23,220	09/01/2027	2FE
513272-AA-2	LAMB WESTON HOLDINGS INC		09/28/2017	JPMORGAN CHASE & CO.		3,135,000	3,000,000	3,015,000			(1,190)		(1,190)		3,013,810		121,190	121,190	124,490	11/01/2024	3FE
51509G-AB-9	LANDS END TLB		09/29/2017	SCHEDULED REDEMPTION		5,102	5,102	4,401	3,810	485	807		1,293		5,102					04/02/2021	4FE
51602E-AD-6	LANNETT COMPANY INC INITIAL TR		09/29/2017	Various		6,303	6,667	6,675			(8)		(8)		6,667		(364)	(364)		11/25/2022	4FE
00255X-AD-1	LEIDOS INNOV CORP (ABACUS) TLB		09/29/2017	SCHEDULED REDEMPTION		10,000	10,000	9,978	9,976		24		24		10,000					08/16/2023	3FE
526057-BT-0	LENNAR CORP		08/30/2017	BARCLAYS		3,090,000	3,000,000	3,075,000	3,036,957		(9,861)		(9,861)		3,027,096		62,904	62,904	97,500	06/15/2019	3FE
526057-BV-5	LENNAR CORP		08/01/2017	GOLDMAN, SACHS & CO.		1,626,656	1,542,000	1,542,000	1,503,450	38,550			38,550		1,542,000		84,656	84,656	49,644	05/30/2025	3FE
526057-BN-3	LENNAR CORPORATION		08/30/2017	BARCLAYS		5,262,500	5,000,000	5,121,694	5,087,334	12,389	(10,339)		2,050		5,089,385		173,115	173,115	191,319	11/15/2022	3FE
64029B-AD-0	LES ALIMENTS MULTIBAR INC. TLA2	A	07/03/2017	SCHEDULED REDEMPTION		11,973	11,973	11,889	11,869	12	93		105		11,973				8	12/23/2021	4FE
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		13,864	13,864	13,843	13,841		23		23		13,864					04/09/2021	4FE
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		09/29/2017	SCHEDULED REDEMPTION		39,063	39,063	38,568	38,574	53	435		488		39,063					02/18/2022	4
53226G-AE-1	LIGHTSTONE HOLDCO LLC REFI TLB		07/03/2017	SCHEDULED REDEMPTION		20,870	20,870	21,078			(208)		(208)		20,870				305	01/30/2024	3FE
536797-AC-7	LITHIA MOTORS INC		08/01/2017	JPMORGAN CHASE & CO.		3,007,600	2,920,000	2,920,000							2,920,000		87,600	87,600	4,258	07/24/2025	3FE
53803H-AK-6	LIVE NATION ENTERTAINMENT TLB-2		07/03/2017	EXCHANGE		4,757,035	4,739,795	4,758,190	4,770,178		4,757,601		4,757,601		4,757,601		(567)	(567)	80,429	10/31/2023	3FE
53803H-AL-4	LIVE NATION ENTERTAINMENT TLB-3		09/29/2017	SCHEDULED REDEMPTION		23,699	23,699	23,785			(86)		(86)		23,699				72	10/31/2023	3FE
52520M-DR-1	LMT 2005-3 1A5 RMBS		09/01/2017	SCHEDULED REDEMPTION		155,839	203,659	170,612	161,782		(5,943)		(5,943)		155,839				7,927	01/25/2036	1FM
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP		08/01/2017	SCHEDULED REDEMPTION		1,000,000	1,000,000	1,000,000	1,000,000						1,000,000				22,500	08/01/2021	4
50212Y-AB-0	LPL HOLDINGS INC		09/07/2017	STIFEL CAPITAL MARKETS		2,276,300	2,210,000	2,210,000							2,210,000		66,300	66,300	67,420	09/15/2025	4FE
50245D-AC-5	LW BUYER (LIQUIDWEB) 2016 INCR TL		09/29/2017	SCHEDULED REDEMPTION		24,812	24,812	24,769	24,564	199	49		248		24,812				395	07/01/2021	4
554276-AU-9	MACDERMID INC TERM LOAN B-6		09/29/2017	SCHEDULED REDEMPTION		2,779	2,779	2,658	2,665		114		114		2,779					06/07/2023	4FE
554276-AS-4	MACDERMID INC TLB5		09/29/2017	SCHEDULED REDEMPTION		7,311	7,311	7,158	7,130		181		181		7,311					06/07/2020	4FE
55616X-AA-5	MACYS RETAIL HLDGS INC		07/15/2017	MATURED		1,000,000	1,000,000	1,010,000	1,000,900		(900)		(900)		1,000,000				74,914	07/15/2017	2FE
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB		09/29/2017	SCHEDULED REDEMPTION		2,287	2,287	2,283			4		4		2,287				23	09/24/2024	3FE
565849-AF-3	MARATHON OIL CORP		08/14/2017	CALLED @ 102.536		5,273,000	5,273,000	6,071,649	5,428,584		(79,171)		(79,171)		5,349,412		(76,412)	(76,412)	418,033	03/15/2018	3FE
565849-AP-1	MARATHON OIL CORP		07/18/2017	CITIGROUP GLOBAL MARKETS		8,632,164	8,600,000	8,568,524							8,568,524		63,640	63,640		07/15/2027	2FE
574599-BN-5	MASCO CORPORATION		07/07/2017	GOLDMAN, SACHS & CO.		4,247,454	4,300,000	4,296,001			19		19		4,296,020		(48,566)	(48,566)	8,779	11/15/2027	2FE
575385-AA-7	MASONITE INTERNATIONAL CORP	A	09/25/2017	BANK OF AMERICA/MERRILL LYNCH		874,663	835,000	868,400							868,400		6,263	6,263	1,566	03/15/2023	1Z

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
57701R-AH-5	MATTAMY GROUP CORP	A	09/25/2017	CREDIT SUISSE		1,221,000	1,200,000	1,200,000							1,200,000		21,000	21,000	217	10/01/2025	4Z
58772P-AD-0	MBART_15-1 ABS		09/15/2017	SCHEDULED REDEMPTION		405,156	405,156	405,107	405,135		21		21		405,156				3,919	12/16/2019	1FE
58063V-AH-6	MCGRAW-HILL EDUCATION 1ST LN TL		09/29/2017	SCHEDULED REDEMPTION		10,000	10,000	10,053	10,002	57	(59)		(2)		10,000					05/04/2022	3FE
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	D	09/29/2017	Various		983,339	1,052,841	1,031,861	968,235	61,504	2,681		64,185		1,032,420		(49,081)	(49,081)		08/13/2021	4FE
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL		09/29/2017	SCHEDULED REDEMPTION		20,657	20,657	20,636	20,632		25		25		20,657				15	01/29/2021	3FE
58446H-AQ-5	MEDIACOM ILLINOIS LLC TLK		09/29/2017	SCHEDULED REDEMPTION		17,500	17,500	17,456			44		44		17,500					02/15/2024	3FE
58455M-AC-3	MEDICAL DEPOT HOLDINGS TL		09/29/2017	SCHEDULED REDEMPTION		12,500	12,500	11,570			930		930		12,500				102	01/03/2023	5FE
59001A-AZ-5	MERITAGE HOMES CORP		09/25/2017	Various		3,639,342	3,640,000	3,630,900			113		113		3,631,013		8,329	8,329	40,554	06/06/2027	3FE
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		08/23/2017	DISTRIBUTION		17											17	17		05/30/2027	1AM
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		08/22/2017	DISTRIBUTION		40											40	40		05/22/2027	1AM
59217G-BS-7	MET LIFE GLOBAL FUNDING I		09/13/2017	BARCLAYS		35,895,240	36,000,000	35,983,080	35,985,549		5,945		5,945		35,991,494		(96,254)	(96,254)	486,000	09/14/2018	1FE
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB		09/29/2017	Various		3,066	3,066	3,060	3,741		3,759		3,759		3,066				85	04/25/2023	3FE
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		09/28/2017	Various		11,967,835	11,762,000	11,882,272			(2,624)		(2,624)		11,879,647		88,188	88,188	289,413	09/01/2026	4FE
45567Y-AB-1	MH SUB I LLC (MICRO) 1ST LIEN TL		09/15/2017	EXCHANGE		497,618	498,342	1,991,025			32		32		497,618				4,897	07/08/2021	4FE
45567Y-AH-8	MH SUB I LLC (MICRO) AMEND 1 DDTL		07/06/2017	EXCHANGE		176,471	176,471	176,471							176,471				2,513	07/08/2021	4
45567Y-AG-0	MH SUB I LLC (MICRO) AMEND 1 ITL		07/06/2017	EXCHANGE		321,115	321,871	321,066			48		48		321,115		1	1	4,777	07/08/2021	4FE
61913P-AZ-5	MHL_05-4 RMBS		09/25/2017	SCHEDULED REDEMPTION		259,404	259,404	165,364	174,824		84,579		84,579		259,404				2,707	10/25/2035	1FM
61915R-CK-0	MHL_06-1 RMBS		09/25/2017	SCHEDULED REDEMPTION		25,830	25,830	3,680	1,459	42	24,329		24,371		25,830				220	04/25/2036	1FM
594088-AM-8	MICHAELS STORES INC 2016 TLB1		07/31/2017	SCHEDULED REDEMPTION		5,855	5,855	5,848	5,848		7		7		5,855				39	01/30/2023	3FE
59514U-AW-8	MICROSEMI CORP TERM LOAN B		09/28/2017	SCHEDULED REDEMPTION		65,442	65,442	63,454	63,436		2,006		2,006		65,442				30	01/15/2023	3FE
59565X-AA-8	MIDCONTINENT COMM & FIN		08/01/2017	CALLED @ 103.125		4,500,000	4,500,000	4,613,750	4,558,040		(12,407)		(12,407)		4,545,633		(45,633)	(45,633)	421,875	08/01/2021	4FE
59870U-AG-1	MILACRON LLC TLB		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,491			9		9		2,500				9	09/28/2023	4FE
60662W-AJ-1	MITCHELL INTERNATIONAL INC. TERM L		09/29/2017	SCHEDULED REDEMPTION		3,595	3,595	3,586	3,585		10		10		3,595					10/13/2020	4FE
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		202,302	205,365	153,481	154,102		48,200		48,200		202,302				5,016	09/25/2035	1FM
60855R-AG-5	MOLINA HEALTHCARE INC		08/03/2017	SUNTRUST INVESTMENT SERVICES, INC.		1,605,450	1,529,000	1,544,268	1,543,889		(1,333)		(1,333)		1,542,557		62,893	62,893	60,040	11/15/2022	3FE
60855R-AH-3	MOLINA HEALTHCARE INC		08/03/2017	Various		2,898,380	2,950,000	2,950,000							2,950,000		(51,620)	(51,620)	24,768	06/15/2025	3FE
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		09/29/2017	SCHEDULED REDEMPTION		11,269	11,269	11,291	11,118	176	(26)		150		11,269					03/27/2020	4FE
61744Y-AK-4	MORGAN STANLEY		07/27/2017	MORGAN STANLEY		34,414,104	34,400,000	34,400,000							34,400,000		14,104	14,104	24,020	07/22/2028	1Z
61761J-VN-6	MORGAN STANLEY		07/19/2017	MORGAN STANLEY		25,064,500	25,000,000	25,000,000	25,000,000						25,000,000		64,500	64,500	357,110	01/05/2018	1FE
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		09/01/2017	SCHEDULED REDEMPTION		175,701	175,701	114,268	114,199		61,502		61,502		175,701				3,443	05/25/2052	1FM
55336V-AK-6	MPLX LP		07/07/2017	MORGAN STANLEY		8,534,680	8,500,000	8,485,890			483		483		8,486,373		48,307	48,307	148,042	03/01/2027	2FE
61946E-AA-6	MSAIC_17-1 ABS		09/20/2017	SCHEDULED REDEMPTION		216,037	216,037	215,976			62		62		216,037				5,835	06/20/2042	1FE
61748H-EF-4	MSM_04-8AR RMBS		09/01/2017	SCHEDULED REDEMPTION		123,407	123,407	86,076	86,622		36,785		36,785		123,407				2,916	08/25/2053	1FM
61750Y-AA-7	MSM_06-15XS RMBS		09/25/2017	SCHEDULED REDEMPTION		4,813	4,813	983	1,305		3,508		3,508		4,813				17	02/26/2052	1FM
61751J-AF-8	MSM_07-6XS RMBS		09/25/2017	SCHEDULED REDEMPTION		141,298	141,298	92,116	134,619		6,678		6,678		141,298				925	02/25/2047	1FM
626717-AE-2	MURPHY OIL CORP		09/05/2017	CALLED @ 100.532		9,500,000	9,500,000	9,498,670	9,499,743		189		189		9,499,933		67	67	303,609	12/01/2017	3FE
626717-AH-5	MURPHY OIL CORPORATION		08/10/2017	BARCLAYS		1,158,535	1,106,000	1,106,000	1,106,000						1,106,000		52,535	52,535	75,615	08/15/2024	3FE
626717-AJ-1	MURPHY OIL CORPORATION		08/23/2017	Various		8,366,729	8,380,000	8,380,000							8,380,000		(13,271)	(13,271)	7,287	08/15/2025	3FE
57165L-AA-2	MVCOT_10-1A ABS		09/20/2017	SCHEDULED REDEMPTION		477,910	477,910	479,646	481,859		(3,203)		(3,203)		477,910				12,188	10/20/2032	1FE
62871N-AG-0	NAB HOLDINGS LLC TERM LOAN		07/31/2017	CREDIT SUISSE		753,750	750,000	746,250			28		28		746,278		7,472	7,472	2,400	06/14/2024	4Z
65475W-AD-0	NAROT_15-B ABS		09/20/2017	Various		3,995,918	4,000,000	3,999,682	3,999,850		74		74		3,999,924		(4,005)	(4,005)	40,250	03/16/2020	1FE
636180-BN-0	NATIONAL FUEL GAS COMPANY		09/19/2017	WELLS FARGO		2,139,336	2,150,000	2,135,316							2,135,316		4,021	4,021		09/15/2027	2FE
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI		08/22/2017	Various		439,219	435,000	434,108			26		26		434,134		5,086	5,086	4,423	04/25/2027	1FE
637432-NF-8	NATIONAL RURAL UTILITIES COOPERATI ABS		09/08/2017	WELLS FARGO		6,074,040	6,000,000	5,987,880	5,990,604		1,647		1,647		5,992,251		81,789	81,789	119,217	11/01/2020	1FE
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		09/01/2017	SCHEDULED REDEMPTION		98,415	98,415	69,845	51,449		46,966		46,966		98,415				2,126	10/25/2042	1FM
62886E-AR-9	NCR CORP		09/27/2017	JPMORGAN CHASE & CO.		1,813,438	1,750,000	1,839,688	1,829,871		(22,110)		(22,110)		1,807,761		5,676	5,676	81,108	12/15/2021	4FE
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		09/01/2017	SCHEDULED REDEMPTION		9,697	17,378	11,243		12,737	(3,040)		9,697		9,697				653	10/01/2041	6*
64072T-AA-3	NEPTUNE FINCO CORP		07/25/2017	Various		2,018,500	1,700,000	1,700,000	1,700,000						1,700,000		318,500	318,500	232,876	10/15/2025	4FE
64072T-AE-5	NEPTUNE FINCO CORP		07/25/2017	JPMORGAN CHASE & CO.		1,514,500	1,300,000	1,300,000	1,300,000						1,300,000		214,500	214,500	136,378	01/15/2023	4FE
645370-AA-5	NEW HOME COMPANY INC		09/11/2017	Various		12,528,039	12,356,000	12,464,143			(5,244)		(5,244)		12,458,899		69,139	69,139	422,096	04/01/2022	4FE
645370-AB-3	NEW HOME COMPANY INC		09/18/2017	CREDIT SUISSE		764,638	737,000	765,006			(175)		(175)		764,831		(194)	(194)	27,162	04/01/2022	4FE
64753U-AB-4	NEW MILLENNIUM CLOSING TL		08/08/2017	Various		1,323,420	2,214,968	1,905,154	374,633	279,980	(396,755)		(116,775)		1,498,240		(174,821)	(174,821)	51,599	12/21/2020	5FE
651229-BA-3	NEWELL BRANDS INC		08/30/2017	MESIROW FINANCIAL, INC.		5,338,500	5,000,000	5,118,656	5,114,901		(14,550)		(14,550)		5,100,350		238,150	238,150	201,389	11/15/2023	2FE
62910P-AC-7	NFP CORP TERM B LOAN		07/25/2017	Various		250,278	250,000	248,750			2		2		248,752		1,526	1,526	167	01/08/2024	4Z
62913T-AH-5	NGL ENERGY PARTNERS LP		08/14/2017	EXCHANGE		3,691,885	3,500,000	3,710,000			(18,337)		(18,337)		3,691,663		222	222	211,458	11/01/2023	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
62913T-AJ-1	NGL ENERGY PARTNERS LP		09/06/2017	MIZUHO SECURITIES USA INC.		3,368,750	3,500,000	3,691,885			(2,668)		(2,668)		3,689,216		(320,466)	(320,466)	92,604	11/01/2023	4FE
62912X-AB-0	NGPL PIPECO LLC		08/01/2017	TENDER OFFER		11,584,264	11,350,000	11,915,463	11,731,283		(231,537)		(231,537)		11,499,746		84,518	84,518	507,249	12/15/2017	3FE
65340M-AN-3	NIACET CORP TL		09/29/2017	SCHEDULED REDEMPTION		18,750	18,750	18,563			188		188		18,750					02/01/2024	4Z
65409Q-BB-7	NIELSEN FINANCE LLC		09/27/2017	JPMORGAN CHASE & CO.		14,926,513	14,387,000	14,422,009	14,410,248		(6,764)		(6,764)		14,403,484		523,029	523,029	687,379	04/15/2022	4FE
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4		07/10/2017	SCHEDULED REDEMPTION		13,622	13,622	13,602	13,603		19		19		13,622				292	10/04/2023	3FE
65473Q-BG-7	NISOURCE FINANCE CORPORATION		09/19/2017	MORGAN STANLEY		4,251,711	4,300,000	4,295,356			2		2		4,295,358		(43,647)	(43,647)	3,303	03/30/2048	2FE
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL		09/01/2017	Various		5,893,862	5,893,862	5,905,749	4,899,958		(14,647)		(14,647)		5,893,862				71,586	03/31/2021	4FE
66977W-AN-9	NOVA CHEMICALS CORP	A	09/26/2017	CITIGROUP GLOBAL MARKETS		2,072,500	2,000,000	2,095,000	2,020,000	50,341	(10,462)		39,879		2,059,879		12,621	12,621	121,625	08/01/2023	3FE
62937N-AW-7	NRG ENERGY INC TL		09/29/2017	SCHEDULED REDEMPTION		12,500	12,500	12,444	12,441		59		59		12,500				112	06/30/2023	3FE
629377-CC-4	NRG ENERGY INC		09/06/2017	Various		5,728,625	5,450,000	5,566,332			(1,870)		(1,870)		5,564,462		164,163	164,163	132,195	01/15/2027	4FE
62943W-AE-9	NRG YIELD OPERATING LLC		07/14/2017	BANK OF AMERICA/MERRILL LYNCH		9,023,190	8,868,000	8,772,826			401		401		8,773,227		249,963	249,963	151,078	09/15/2026	3FE
62974@-AA-8	NSM SUB HLDGS TL (BABSON)		09/29/2017	SCHEDULED REDEMPTION		22,871	22,871	22,428	22,414	14	443		457		22,871				1,051	10/03/2022	4
62973@-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		09/29/2017	Various		150,870	150,870	148,852	171,977		22,947		22,947		150,870				1,819	06/07/2022	4
67053N-AJ-3	NUMERICABLE SFR SA USD TLB10	D	07/31/2017	SCHEDULED REDEMPTION		17,500	17,500	17,456	17,457		43		43		17,500				521	01/14/2025	4FE
67420R-AL-5	OASIS OUTSOURCING HOLDINGS TL		09/29/2017	SCHEDULED REDEMPTION		9,375	9,375	9,328			47		47		9,375					06/29/2023	4FE
67590V-AB-2	OCTAVIUS CORPORATION TL-B		09/08/2017	SCHEDULED REDEMPTION							744		744							11/08/2023	4FE
680665-AJ-5	OLIN CORP		07/13/2017	CITIGROUP GLOBAL MARKETS		1,392,075	1,345,000	1,345,000							1,345,000		47,075	47,075	24,700	09/15/2027	3FE
68218E-AE-4	ON SEMICONDUCTOR 2017 NEW REPL TL		09/29/2017	SCHEDULED REDEMPTION		658,394	658,394	660,976	408,437		(3,489)		(3,489)		658,394				1,913	03/31/2023	3FE
68233J-AK-0	ONCOR ELECTRIC DELIVERY		09/29/2017	CALLED @ 100.009		5,000,000	5,000,000	5,390,700	5,050,401		(50,212)		(50,212)		5,000,188		(188)	(188)	249,774	09/30/2017	1FE
682680-AR-4	ONEOK INC		07/06/2017	BARCLAYS		4,447,515	3,714,000	4,445,782			(40,307)		(40,307)		4,405,475		42,040	42,040	239,863	09/01/2023	3FE
682680-AS-2	ONEOK INC		09/19/2017	CITIGROUP GLOBAL MARKETS		8,716,702	8,600,000	8,586,670			207		207		8,586,877		129,825	129,825	64,978	07/13/2027	2FE
682680-AT-0	ONEOK INC		09/19/2017	Various		18,562,869	18,525,000	18,293,993			321		321		18,294,314		268,554	268,554	87,178	07/13/2047	2FE
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		09/06/2017	SCHEDULED REDEMPTION		723,343	723,343	724,195	698,930	25,516	(1,104)		24,413		723,343				7,961	06/07/2019	4FE
68504L-AA-9	ONGLT_16-A ABS		09/08/2017	SCHEDULED REDEMPTION		339,217	339,217	339,179	339,180		37		37		339,217				6,395	03/08/2029	1FE
683715-AA-4	OPEN TEXT CORP	A	09/28/2017	BARCLAYS		14,872,405	14,198,000	14,971,445	14,763,109		(97,856)		(97,856)		14,665,253		207,152	207,152	969,457	01/15/2023	3FE
683715-AB-2	OPEN TEXT CORP	A	08/17/2017	CITIGROUP GLOBAL MARKETS		7,716,900	7,096,000	7,273,125	7,271,675		(12,606)		(12,606)		7,259,068		457,832	457,832	302,245	06/01/2026	3FE
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		09/10/2017	SCHEDULED REDEMPTION		277,102	277,102	277,086	277,094		8		8		277,102				6,831	03/10/2027	1FE
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		09/10/2017	SCHEDULED REDEMPTION		173,189	173,189	173,155	173,172		17		17		173,189				6,027	03/10/2027	2AM
685218-AC-3	ORANGE SA	D	09/11/2017	BANK OF AMERICA/MERRILL LYNCH		12,677,070	12,750,000	12,731,385	12,732,364		4,272		4,272		12,736,636		(59,566)	(59,566)	178,411	11/03/2019	2FE
686330-AJ-0	ORIX CORPORATION	D	07/21/2017	SMBC Nikko Securities America, Inc		8,675,078	8,600,000	8,582,198			33		33		8,582,231		92,847	92,847	7,071	07/18/2027	1Z
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC. TL		09/29/2017	SCHEDULED REDEMPTION		17,424	17,424	17,321	17,239	71	114		184		17,424				28	06/30/2021	4FE
12505F-AB-7	OUTFRONT MEDIA CAP LLC/CORP		09/28/2017	STIFEL CAPITAL MARKETS		627,210	606,000	631,755	624,067		(3,813)		(3,813)		620,254		6,956	6,956	28,015	02/15/2022	4FE
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		09/28/2017	STIFEL CAPITAL MARKETS		3,135,000	3,000,000	3,082,900	3,068,480		(8,536)		(8,536)		3,059,944		75,056	75,056	148,594	02/15/2024	4FE
69121P-DE-0	OWNIT 2006-2, A2B RMBS		09/01/2017	SCHEDULED REDEMPTION		84,052	84,052	69,334	61,569		22,484		22,484		84,052				2,362	01/25/2042	1FM
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL		09/29/2017	SCHEDULED REDEMPTION		8,275	8,275	8,207	8,193	14	69		83		8,275					12/31/2020	4
70014L-AC-4	PARK AEROSPACE HOLDINGS LTD	D	09/15/2017	Various		5,168,799	5,155,000	5,155,000							5,155,000		13,799	13,799		03/15/2023	1Z
70215E-AM-5	PARTY CITY HLDGS 2016 REPLACE TL		09/29/2017	SCHEDULED REDEMPTION		4,600	4,600	4,585	4,583		17		17		4,600				50	08/19/2022	4FE
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		07/19/2017	OPPENHEIMER & CO., INC.		1,123,363	1,115,000	1,126,150			(803)		(803)		1,125,347		(1,985)	(1,985)	53,985	11/15/2023	4FE
69318F-AF-5	PBF HOLDING COMPANY LLC		07/14/2017	OPPENHEIMER & CO., INC.		5,374,013	5,550,000	5,550,000							5,550,000		(175,988)	(175,988)	51,239	06/15/2025	4FE
70469C-AC-4	PEAK 10 HOLDING CORPORATION TLB		09/07/2017	JPMORGAN CHASE & CO.		1,247,708	1,250,000	1,243,750			44		44		1,243,794		3,914	3,914		07/24/2024	4FE
70757D-AU-3	PENN NATIONAL GAMING TLB		09/29/2017	SCHEDULED REDEMPTION		1,250	1,250	1,244			6		6		1,250				12	01/19/2024	3FE
708696-BY-4	PENNSYLVANIA ELECTRIC COMPANY		09/21/2017	Various		9,816,297	9,890,000	9,875,956			44		44		9,876,000		(59,704)	(59,704)	12,648	03/15/2028	2Z
709629-AK-5	PENTAIR FINANCE SA		09/15/2017	MATURED		1,000,000	1,000,000	998,538	999,756		244		244		1,000,000				18,750	09/15/2017	2FE
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB		09/29/2017	SCHEDULED REDEMPTION		25,000	25,000	24,801	24,805		195		195		25,000				736	12/16/2021	4
71677H-AG-0	PET SMART INC TL B2		07/31/2017	SCHEDULED REDEMPTION		3,763	3,763	3,770	3,767	4	(7)		(3)		3,763				14	03/11/2022	4FE
71579U-AF-2	PETCO ANIMAL SUPPLIES NEW TLB1		07/31/2017	SCHEDULED REDEMPTION		7,500	7,500	7,368	7,365		135		135		7,500				81	01/26/2023	4FE
69331C-AF-5	PG&E CORP		09/11/2017	BARCLAYS		10,071,700	10,000,000	9,983,100	9,992,443		2,397		2,397		9,994,840		76,860	76,860	248,000	03/01/2019	2FE
69336Q-AC-6	PHHMC_07-4 RMBS		09/01/2017	SCHEDULED REDEMPTION		69,553	69,553	67,803	68,879		674		674		69,553				2,784	08/15/2037	1FM

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
72108P-AH-7	PIKE CORPORATION		09/20/2017	Various		496,409	498,750	496,256			(496,187)		(496,187)		496,408		1	1	9,826	03/08/2024	4FE
72165N-AZ-2	PILOT TRAVEL CENTERS INITIAL TR B		09/29/2017	SCHEDULED REDEMPTION		8,663	8,663	8,626	8,622		40		40		8,663				23	05/25/2023	3FE
72347N-AS-9	PINNACLE FOODS FINANCE ITL		07/07/2017	Various		499,219	497,500	496,878			30		30		496,909		2,310	2,310	6,178	02/02/2024	3FE
72347Q-AL-7	PINNACLE FOODS FINANCE LLC		09/27/2017	RBC DOMINION SECURITIES		3,736,250	3,500,000	3,774,248	3,710,000	52,464	(38,545)		13,919		3,723,919		12,331	12,331	247,892	01/15/2024	4FE
72447X-AC-1	PITNEY BOWES INC		09/15/2017	MATURED		2,000,000	2,000,000	1,954,901	1,995,514		4,486		4,486		2,000,000				115,000	09/15/2017	2FE
69354P-AA-9	PNK ENTERTAINMENT INC		08/23/2017	EXCHANGE		1,995,678	2,000,000	1,995,000	1,995,340		338		338		1,995,678				91,250	05/01/2024	4FE
00190N-AG-4	PODS (APLPD) 1ST LIEN INITL TLB-2		09/29/2017	SCHEDULED REDEMPTION		11,920	11,920	11,905	11,903		17		17		11,920					02/02/2022	4FE
73179Y-AF-4	POLYONE CORP TLB2		08/15/2017	EXCHANGE		9,385,364	9,362,503	9,386,658	9,387,725		(2,351)		(2,351)		9,385,375		(11)	(11)	108,391	11/11/2022	3FE
73179Y-AG-2	POLYONE CORP TLB3		09/29/2017	SCHEDULED REDEMPTION		23,763	23,763	23,821			(58)		(58)		23,763					11/11/2022	3FE
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		09/29/2017	Various		1,252,068	1,244,029	1,241,993	1,237,809	4,000	242		4,242		1,242,051		10,017	10,017		08/02/2021	4FE
737446-AM-6	POST HOLDINGS INC		09/19/2017	Various		8,705,460	8,375,000	8,835,625			(1,862)		(1,862)		8,833,763		(128,303)	(128,303)	253,181	03/01/2027	4FE
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,531			(31)		(31)		7,500					05/24/2024	3FE
73755L-AN-7	POTASH CORPORATION OF SASKATCHEWAN	A	07/12/2017	MIZUHO SECURITIES USA INC.		4,408,950	4,250,000	4,245,070	4,245,098		221		221		4,245,319		163,631	163,631	104,361	12/15/2026	2FE
73931H-AE-3	POWER STOP LLC INCR TL		09/29/2017	SCHEDULED REDEMPTION		7,161	7,161	7,090			72		72		7,161					05/29/2021	4Z
73934@-AA-4	POWER STOP LLC TERM LOAN		09/29/2017	Various		(46,446)	(46,446)	(46,576)	46,406	102	366		469		(46,446)				611	05/29/2021	4
74039F-30-4	PPTT 2006-A GS CLASS B ABS		08/14/2017	Various		36	5,000,000										36	36		08/14/2026	1AM
74039G-20-3	PPTT 2006-B BAC CLASS B ABS		08/17/2017	DISTRIBUTION		9											9	9		11/15/2026	1AM
69353F-AT-1	PQ CORP FIRST AMEND TRANCHE B-1		08/07/2017	Various		7,250,864	7,227,137	7,250,949	7,253,267		(2,392)		(2,392)		7,250,874		(11)	(11)	108,477	11/04/2022	4FE
69353F-AV-6	PQ CORP SECOND AMEND TL B-1		09/29/2017	SCHEDULED REDEMPTION		18,204	18,204	18,264			(60)		(60)		18,204					11/04/2022	4FE
740212-AH-8	PRECISION DRILLING CORPORATION	A	07/31/2017	EXCHANGE		3,520,000	3,520,000	3,520,000	3,520,000						3,520,000				202,327	12/15/2023	4FE
29102E-AC-9	PRESS GANEY HLDGS TL		09/29/2017	SCHEDULED REDEMPTION		1,250	1,250	1,244	1,244		6		6		1,250					10/23/2023	4FE
03765V-AH-3	PRIME SEC SVCS 2016-2 REFI TL B-1		09/29/2017	Various		(5,898)	(5,898)	(5,856)	11,115		67		67		(5,898)				44	05/02/2022	3FE
74166N-AA-2	PRIME SECURITY ONE MS IN		08/10/2017	CITIGROUP GLOBAL MARKETS		919,733	997,000	822,074	384,612		3,155		3,155		827,767		91,965	91,965	40,467	07/15/2032	3FE
74256L-AM-1	PRINCIPAL LIFE GLOBAL FUNDING II		09/11/2017	MATURED		10,000,000	10,000,000	9,995,300	9,998,894		1,106		1,106		10,000,000				150,000	09/11/2017	1FE
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,466	7,463		37		37		7,500					11/15/2023	4FE
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		09/29/2017	SCHEDULED REDEMPTION		4,133	4,133	4,125			7		7		4,133					03/07/2024	3FE
748767-AF-7	QUINTILES TRANSNATIONAL CORP		09/27/2017	BANK OF AMERICA/MERRILL LYNCH		4,170,000	4,000,000	4,154,325	4,058,861	81,750	(22,298)		59,452		4,118,313		51,687	51,687	170,083	05/15/2023	3FE
75008Q-AH-9	RACKSPACE HOSTING REFI TL B		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,500							7,500					11/03/2023	3FE
74922G-AN-4	RALI 2006-QA14 A13 RMBS		09/01/2017	SCHEDULED REDEMPTION		177,255	330,404	213,200	167,745		9,510		9,510		177,255				15,570	03/25/2040	1FM
761118-WQ-7	RALI_06-QO3 RMBS		09/25/2017	SCHEDULED REDEMPTION		102,746	102,746	38,024	34,590		68,156		68,156		102,746				913	03/26/2046	1FM
759950-FX-1	RAMC 2005-4, A3 RMBS		09/01/2017	SCHEDULED REDEMPTION		321,545	321,545	314,051	315,104		6,610		6,610		321,545				9,664	02/25/2036	1FM
759950-GV-4	RAMC 2006-1, AF3 RMBS		09/01/2017	SCHEDULED REDEMPTION		95,015	95,320	68,739	61,221	9,131	25,046	305	33,872		95,015				3,893	05/25/2036	4FM
75281A-AS-8	RANGE RESOURCES CORP		08/02/2017	GOLDMAN, SACHS & CO.		1,940,000	2,000,000	2,009,303	1,937,500	71,204	(516)		70,688		2,008,188		(68,188)	(68,188)	70,958	05/15/2025	4FE
75281A-AT-6	RANGE RESOURCES CORPORATION		08/24/2017	GOLDMAN, SACHS & CO.		2,199,835	2,162,000	2,165,620	2,154,605		768		768		2,155,373		44,462	44,462	121,019	07/01/2022	4FE
76110W-MB-9	RASC 2001-KS3, AI5 RMBS		09/01/2017	SCHEDULED REDEMPTION		63,646	63,646	63,885	63,751		(105)		(105)		63,646				3,229	03/25/2042	3FM
76168J-AM-8	RBS GLOBAL (REXNORD) REFI TLB		09/29/2017	SCHEDULED REDEMPTION		4,082	4,082	4,061	4,059		23		23		4,082				19	08/21/2023	4FE
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		09/29/2017	SCHEDULED REDEMPTION		3,234	3,234	3,219	3,218		29		29		3,234				6	09/07/2023	4FE
761713-BF-2	REYNOLDS AMERICAN INC		08/08/2017	DEUTSCHE BANK AG		5,293,400	5,000,000	5,462,614	5,229,615	183,488	(43,774)		139,714		5,369,329		(75,929)	(75,929)	132,778	06/12/2022	2FE
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL		09/29/2017	SCHEDULED REDEMPTION		27,096	27,096	27,071	27,068		28		28		27,096					02/05/2023	4FE
76110V-TA-6	RFMS2_05-HSA1 RMBS		09/01/2017	SCHEDULED REDEMPTION		41,360	41,360	27,264			41,360		41,360		41,360				1,661	12/25/2035	1FM
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		09/01/2017	SCHEDULED REDEMPTION		101,862	116,348	103,818	96,064		5,798		5,798		101,862				5,108	12/25/2039	1FM
749581-AH-7	RFMSI 2007-S1 A4 RMBS		09/01/2017	SCHEDULED REDEMPTION		270,607	320,129	231,401	240,781		29,826		29,826		270,607				14,230	09/25/2037	1FM
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		09/01/2017	SCHEDULED REDEMPTION		109,058	129,016	104,507	108,075		983		983		109,058				5,735	09/25/2037	1FM
74968E-AB-0	RMP ACQUISITION INC.		09/29/2017	SCHEDULED REDEMPTION		23,438	23,438	23,320			117		117		23,438					03/02/2022	4Z
74966F-AJ-2	RP CROWN PARENT ITL		09/29/2017	SCHEDULED REDEMPTION		3,750	3,750	3,733	3,732		18		18		3,750					10/12/2023	4FE
74966U-AP-5	RPI FINANCE TRUST TLB-6		09/29/2017	SCHEDULED REDEMPTION		73,654	73,654	73,275			379		379		73,654				614	03/27/2023	2FE
785592-AT-3	SABINE PASS LIQUEFACTION LLC		07/19/2017	EXCHANGE		4,214,018	4,218,000	4,213,909			109		109		4,214,018				65,449	03/15/2028	2FE
79546V-AK-2	SALLY HOLDINGS LLC		09/27/2017	WELLS FARGO		3,445,025	3,361,000	3,563,338	3,487,038	24,601	(23,321)		1,280		3,488,317		(43,292)	(43,292)	168,423	11/01/2023	3FE
79546K-AE-0	SALLY HOLDINGS LLC TL		07/14/2017	JPMORGAN CHASE & CO.		751,875	750,000	746,250			4		4		746,254		5,621	5,621	234	06/23/2024	3Z
801060-AB-0	SANOFI	D	09/03/2017	CALLED @ 100.000		29,500,000	29,500,000	29,370,495	29,466,161		17,771		17,771		29,483,932		16,068	16,068	330,851	04/10/2018	1FE
86359A-4X-8	SASC 2003-34 2A3 RMBS		09/01/2017	SCHEDULED REDEMPTION		10,532	10,532	8,756	9,067		1,465		1,465		10,532				247	09/25/2052	1FM
86359D-NW-3	SASC 2005-15 4A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		260,678	279,827	232,665	226,701		33,977		33,977		260,678				12,131	08/25/2035	1FM
86359D-SR-9	SASC 2005-17 5A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		362,081	396,580	260,109	263,595		98,486		98,486		362,081				15,645	10/25/2035	1FM
78404X-AF-2	SBA SENIOR FINANCE II INCRE B1A TL		09/29/2017	SCHEDULED REDEMPTION		8,750	8,750	8,738	8,736		14		14		8,750					03/24/2021	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78404X-AG-0	SBA SENIOR FINANCE TL-B2		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,447	7,440		60		60		7,500					06/10/2022	4FE
78410T-AA-4	SCFET_17-1A ABS		09/20/2017	SCHEDULED REDEMPTION		211,949	211,949	211,905			45		45		211,949				4,200	01/20/2023	1FE
80875A-AL-5	SCIENTIFIC GAMES INTL INC. TLB3		08/14/2017	Various		283,033	283,033	281,231	280,956		2,078		2,078		283,033				3,371	10/01/2021	4FE
80908U-AC-2	SCIQUEST INC TL		07/03/2017	SCHEDULED REDEMPTION		16,220	16,220	16,139			12,521		12,521		16,220				1,286	07/28/2023	4FE
83405A-AA-2	SCLP_17-1 ABS		07/19/2017	BANK OF AMERICA/MERRILL LYNCH		2,125,288	2,097,674	2,097,495			43		43		2,097,538		27,750	27,750	33,169	01/26/2026	1FE
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		09/29/2017	SCHEDULED REDEMPTION		386,719	386,719	382,951	381,487	815	4,416		5,231		386,719					04/30/2020	5
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250					03/06/2024	3FE
81683U-AM-9	SEMINOLE TRIBE OF FLORIDA TLB		09/27/2017	Various		3,006,023	3,000,000	2,985,000			396		396		2,985,396		20,627	20,627		07/08/2024	2FE
81725W-AG-8	SENSATA TECHNOLOGIES BV		08/30/2017	BANK OF AMERICA/MERRILL LYNCH		3,049,313	2,925,000	2,894,875	2,903,359		1,848		1,848		2,905,207		144,106	144,106	126,750	10/15/2023	3FE
817565-CB-8	SERVICE CORP INTERNATIONAL		09/28/2017	BANK OF AMERICA/MERRILL LYNCH		20,743,125	19,500,000	20,466,631	20,297,344	21,172	(105,089)		(83,917)		20,213,427		529,698	529,698	922,932	05/15/2024	3FE
81783Q-AC-9	SEVEN GENERATIONS ENERGY LTD	A	09/26/2017	Various		4,200,403	4,165,000	4,165,000							4,165,000		35,403	35,403		09/30/2025	1Z
67053N-AK-0	SFR GROUP S.A. (YPSO FRANCE) TLB-1	D	07/31/2017	SCHEDULED REDEMPTION		11,250	11,250	11,222			28		28		11,250				120	07/31/2025	4FE
824348-BC-9	SHERWIN-WILLIAMS CO		08/10/2017	EXCHANGE		10,046,037	10,000,000	10,056,798			(761)		(761)		10,046,037				173,250	02/01/2025	2FE
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	09/29/2017	SCHEDULED REDEMPTION		24,975	24,975	24,902	24,893		82		82		24,975				85	03/11/2022	4FE
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		09/29/2017	SCHEDULED REDEMPTION		86,806	86,806	86,672	86,659		146		146		86,806				432	05/01/2021	4FE
82967N-AG-3	SIRIUS XM RADIO INC		09/01/2017	CALLED @ 102.625		3,000,000	3,000,000	3,082,500	3,049,758		(8,530)		(8,530)		3,041,228		(41,228)	(41,228)	243,250	08/15/2022	2FE
82967N-AJ-7	SIRIUS XM RADIO INC		07/27/2017	CALLED @ 101.063		4,500,000	4,500,000	4,297,500	4,388,410		17,644		17,644		4,406,054		93,946	93,946	181,710	05/15/2020	3FE
82967N-AL-2	SIRIUS XM RADIO INC		08/02/2017	CITIGROUP GLOBAL MARKETS		1,851,750	1,800,000	1,785,750	1,781,966	7,963	826		8,789		1,790,756		60,994	60,994	60,588	05/15/2023	3FE
82967N-AN-8	SIRIUS XM RADIO INC		08/04/2017	CALLED @ 102.875		4,932,000	4,932,000	5,190,930	5,115,470		(42,259)		(42,259)		5,073,211		(141,211)	(141,211)	427,748	08/01/2021	3FE
82967N-AW-8	SIRIUS XM RADIO INC		08/03/2017	GOLDMAN, SACHS & CO.		1,050,000	1,000,000	992,500	977,500	15,322	353		15,675		993,175		56,825	56,825	64,948	07/15/2026	3FE
82967N-AY-4	SIRIUS XM RADIO INC		09/06/2017	CITIGROUP GLOBAL MARKETS		3,060,000	3,000,000	3,000,000							3,000,000		60,000	60,000	20,344	08/01/2022	3FE
82967N-BA-5	SIRIUS XM RADIO INC		07/12/2017	STIFEL CAPITAL MARKETS		2,556,375	2,550,000	2,550,000							2,550,000		6,375	6,375	4,250	08/01/2027	3FE
83001A-AB-8	SIX FLAGS ENTERTAINMENT CORP		07/19/2017	CITIGROUP GLOBAL MARKETS		5,213,363	5,130,000	5,078,700			1,640		1,640		5,080,340		133,023	133,023	120,876	07/31/2024	4FE
83001A-AC-6	SIX FLAGS ENTERTAINMENT CORP		07/19/2017	CANTOR FITZGERALD		5,327,563	5,135,000	5,135,000							5,135,000		192,563	192,563	79,236	04/15/2027	4FE
78443C-AB-0	SLM STUDENT LOAN TRUST ABS		09/15/2017	SCHEDULED REDEMPTION		269,347	269,347	244,264	251,661		17,686		17,686		269,347				3,412	12/16/2030	1FE
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		09/15/2017	SCHEDULED REDEMPTION		151,021	151,021	140,072	149,196		1,824		1,824		151,021				409	09/15/2025	1FE
83416N-AA-1	SOCTY_16-A A ABS		09/20/2017	SCHEDULED REDEMPTION		579,787	579,787	585,716			(5,929)		(5,929)		579,787				23,292	09/21/2048	3AM
D3824E-AD-5	SOLVAY ACETOW (JADE GERMANY)TL		09/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4,925			75		75		5,000					05/31/2023	4FE
845467-AH-2	SOUTHWESTERN ENERGY CO		09/14/2017	GOLDMAN, SACHS & CO.		3,500,750	3,685,000	3,406,800			2,388		2,388		3,409,188		91,562	91,562	76,802	03/15/2022	3FE
845467-AM-1	SOUTHWESTERN ENERGY COMPANY		09/20/2017	JPMORGAN CHASE & CO.		1,130,588	1,095,000	1,095,000							1,095,000		35,588	35,588		04/01/2026	3FE
84850X-AB-8	SPIN HOLDCO INC. INITIAL		04/24/2014	Various															1,356	11/14/2019	4FE
85208E-AB-6	SPRINT COMMUNICATIONS INITIAL TL		09/29/2017	Various		26,247	26,219	26,219							26,219		29	29	40	02/02/2024	3FE
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		08/29/2017	GOLDMAN, SACHS & CO.		4,313,750	4,250,000	4,249,929	4,249,933		15		15		4,249,948		63,802	63,802	135,660	03/20/2023	2AM
78466D-AZ-7	SS&C TECHNOLOGIES INC NEW TLB1		09/29/2017	SCHEDULED REDEMPTION		198,992	198,992	199,201	199,081		(90)		(90)		198,992				415	07/08/2022	3FE
78466D-BA-1	SS&C TECHNOLOGIES INC NEW TLB2		09/29/2017	SCHEDULED REDEMPTION		43,847	43,847	43,906	43,899		(52)		(52)		43,847				279	07/08/2022	3FE
853496-AB-3	STANDARD INDUSTRIES INC		09/27/2017	DEUTSCHE BANK AG		3,692,500	3,500,000	3,736,250	3,622,850	94,436	(41,410)		53,026		3,675,876		16,624	16,624	216,028	02/15/2023	3FE
85375C-BE-0	STANDARD PACIFIC CORP		08/08/2017	CITIGROUP GLOBAL MARKETS		1,596,850	1,465,000	1,530,925			(2,746)		(2,746)		1,528,179		68,671	68,671	63,595	11/15/2024	3FE
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		07/17/2017	DIRECT		557	997	35	189		206		206		35		522	522	13	04/17/2021	6S
858119-AV-2	STEEL DYNAMICS INC		09/13/2017	TENDER OFFER		2,765,132	2,670,000	2,751,800	2,727,177		(10,159)		(10,159)		2,717,018		48,114	48,114	183,451	08/15/2022	3FE
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		07/17/2017	DIRECT		4,048	7,241	253	1,375		1,486		1,486		253		3,795	3,795	96	04/17/2021	6S
86614D-AG-3	SUMMIT MATERIALS CO. LLC TL		09/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4,981	4,979		21		21		5,000					07/18/2022	3FE
86614R-AL-1	SUMMIT MATERIALS LLC		07/11/2017	BANK OF AMERICA/MERRILL LYNCH		3,740,100	3,640,000	3,640,000							3,640,000		100,100	100,100	22,282	06/01/2025	4FE
86729R-AB-5	SUNDIAL GROUP HLDGS INITIAL TL		08/15/2017	SCHEDULED REDEMPTION		7,031,250	7,031,250	6,974,408	6,961,634	7,593	62,023		69,616		7,031,250				82,466	10/19/2021	4FE
86765L-AC-1	SUNOCO LP		07/06/2017	NATIXIS		1,623,450	1,580,000	1,591,850			(1,452)		(1,452)		1,590,398		33,052	33,052	38,622	08/01/2020	4FE
86765L-AG-2	SUNOCO LP		07/25/2017	GOLDMAN, SACHS & CO.		5,442,856	5,153,000	5,372,466	5,217,413	134,757	(24,411)		110,346		5,327,759		115,097	115,097	271,016	04/01/2023	4FE
86853T-AQ-6	SUPERVALU INC DD		09/29/2017	Various		323,195	328,007	327,187			6		6		327,193		(3,998)	(3,998)	1,463	06/08/2024	3FE
86853T-AR-4	SUPERVALU INC TLB		09/29/2017	Various		538,659	546,678	545,312			11		11		545,322		(6,663)	(6,663)	2,441	06/08/2024	3FE
84751P-LM-9	SURF_06-BC2 RMBS		09/01/2017	SCHEDULED REDEMPTION		82,781	82,781	47,282	41,021		41,760		41,760		82,781				1,389	06/25/2042	1FM
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		09/13/2017	Jefferies & Company, Inc.		496,250	500,000	498,750							498,750		(2,500)	(2,500)	1,102	09/02/2024	4FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		09/01/2017	SCHEDULED REDEMPTION		209,759	209,759	208,080	209,686		73		73		209,759				7,359	11/22/2027	2AM
87104N-AF-8	SWITCH LTD TERM LOAN B		08/29/2017	Various		1,509,375	1,500,000	1,496,250			61		61		1,496,311		13,064	13,064	7,958	06/27/2024	4FE
871503-AU-2	SYMANTEC CORPORATION		09/26/2017	BARCLAYS		5,062,568	4,833,000	4,919,453			(16,138)		(16,138)		4,903,314		159,253	159,253	153,716	04/15/2025	3FE
87422V-AB-4	TALEN ENERGY SUPPLY LLC		09/12/2017	JPMORGAN CHASE & CO.		1,325,825	1,465,000	1,421,050			2,723		2,723		1,423,773		(97,948)	(97,948)	58,376	07/15/2022	4FE
BASON3-8E-7	TALEN ENERGY SUPPLY TL-B2		09/29/2017	Various		2,585	3,000	2,903			98		98		3,000		(415)	(415)		04/15/2024	3FE
87612B-AZ-5	TARGA RESOURCES PARTNERS LP		09/21/2017	CITIGROUP GLOBAL MARKETS		1,882,031	1,825,000	1,825,000	1,811,313	13,688			13,688		1,825,000		57,031	57,031	90,673	02/01/2025	3FE
87612B-BC-5	TARGA RESOURCES PARTNERS LP		09/25/2017	EXCHANGE		1,095,000	1,095,000	1,095,000	1,084,050	10,950			10,950		1,095,000				57,058	02/01/2027	3FE
87294#-AA-6	TDBBS LLC TERM LOAN		09/29/2017	SCHEDULED REDEMPTION		37,500	37,500	37,125			375		375		37,500				560	03/03/2022	4Z
87817J-AE-8	TEAM HEALTH INC TL		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,481			19		19		7,500				24	02/06/2024	4FE
BASON4-XG-2	TECOSTAR HOLDINGS INC CLOSING TL		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500					05/01/2024	4FE
BASONW-OR-2	TELENET FINANCING USD LLC TERM L		07/26/2017	Various		399,475	400,000	400,000							400,000		(525)	(525)	1,744	06/30/2025	3FE
88023H-AC-4	TEMPO ACQUISITION ITL		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,463			38		38		7,500					05/01/2024	4FE
88033G-BP-4	TENET HEALTHCARE CORP		07/14/2017	CALLED @ 105.766		5,371,000	5,371,000	5,738,985	5,509,203		(39,313)		(39,313)		5,469,890		(98,890)	(98,890)	545,606	11/01/2018	3FE
88033G-BU-3	TENET HEALTHCARE CORP		09/28/2017	JPMORGAN CHASE & CO.		10,974,443	10,629,000	10,761,863	10,734,821	588	(22,114)		(21,526)		10,713,295		261,148	261,148	422,134	06/01/2020	3FE
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		09/29/2017	SCHEDULED REDEMPTION		68,518	68,518	67,902	67,539	232	747		979		68,518					09/05/2019	5*
88047P-AA-2	TENNESSEE MERGER SUB INC		09/06/2017	Various		5,522,288	5,730,000	5,705,675			1,430		1,430		5,707,105		(184,818)	(184,818)	214,520	02/01/2025	5FE
88078F-BF-4	TEREX CORP 01/17 US TERM LOAN		08/17/2017	EXCHANGE		8,019,139	8,037,978	8,037,808			(8,037,468)		(8,037,468)		8,019,131		8	8	39,934	01/31/2024	3FE
88078F-BG-2	TEREX CORP INCREMENTAL U.S TL		09/29/2017	SCHEDULED REDEMPTION		20,145	20,145	20,098			47		47		20,145				85	01/31/2024	3FE
881609-BA-8	TESORO CORP		08/29/2017	CANTOR FITZGERALD		4,156,700	3,940,000	3,930,150	3,931,846		630		630		3,932,476		224,224	224,224	185,098	04/01/2024	2FE
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHER	D	08/09/2017	RBC DOMINION SECURITIES		4,735,900	5,000,000	5,042,450	5,040,039		(3,470)		(3,470)		5,036,569		(300,669)	(300,669)	148,361	07/21/2023	2FE
883203-BX-8	TEXTRON INC		07/24/2017	CITIGROUP GLOBAL MARKETS		4,330,623	4,250,000	4,244,645			175		175		4,244,820		85,803	85,803	60,757	03/15/2027	2FE
87248N-AA-6	THC ESCROW CORPORATION III		07/18/2017	EXCHANGE		6,082,000	6,082,000	6,082,000							6,082,000				26,567	07/15/2024	3FE
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		07/31/2017	SCHEDULED REDEMPTION		8,403	8,403	8,291	8,283	1	120		120		8,403				146	07/20/2021	4
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		07/31/2017	SCHEDULED REDEMPTION		16,266	16,266	16,125	16,116		150		150		16,266				262	07/20/2021	4
70259#-AA-5	THE PASHA GROUP		09/01/2017	SCHEDULED REDEMPTION		149,501	149,501	149,501	144,176		5,324		5,324		149,501				7,828	12/30/2024	4
88724X-AC-1	TIME MFG ACQUISITION LLC TL		09/29/2017	SCHEDULED REDEMPTION		6,250	6,250	6,219			31		31		6,250				100	02/03/2023	4Z
887317-AT-2	TIME WARNER INC		08/18/2017	BARCLAYS		28,507,410	28,500,000	28,485,180	28,492,655		1,923		1,923		28,494,579		12,831	12,831	435,575	06/01/2019	2FE
887317-BB-0	TIME WARNER INC		09/11/2017	GOLDMAN, SACHS & CO.		6,381,356	6,376,000	6,351,452	6,351,578		1,402		1,402		6,352,981		28,375	28,375	185,081	02/15/2027	2FE
87261Q-AB-9	TMS INTERNATIONAL CORP		08/10/2017	STIFEL CAPITAL MARKETS		3,543,750	3,500,000	3,500,000							3,500,000		43,750	43,750	705	08/15/2025	1Z
87261S-AB-5	TMS INTERNL COR TLB (TUBE CITY)		08/14/2017	Various		902,768	902,768	818,316	809,783		92,985		92,985		902,768				9,653	10/16/2020	4FE
88947E-AK-6	TOLL BROS FINANCE CORP		09/27/2017	BANK OF AMERICA/MERRILL LYNCH		3,315,000	3,000,000	3,285,000	3,224,418		(29,708)		(29,708)		3,194,710		120,290	120,290	197,792	02/15/2022	3FE
88947E-AP-5	TOLL BROTHERS FINANCE CORP		09/26/2017	CITIGROUP GLOBAL MARKETS		9,685,625	9,500,000	9,499,525	9,499,803		70		70		9,499,872		185,753	185,753	465,222	12/31/2018	3FE
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		18,125	18,125	18,057	18,070		55		55		18,125				277	05/28/2021	4FE
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL		09/29/2017	SCHEDULED REDEMPTION		2,545	2,545	2,545							2,545					05/28/2021	4FE
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		08/09/2017	Various		7,248,465	7,272,317	7,248,360	7,245,950		2,504		2,504		7,248,455		11	11	74,828	04/09/2023	3FE
89364M-BB-9	TRANSDIGM INC TL-E		09/29/2017	Various		35,617	35,617	35,438	35,475		12,376		12,376		35,617					05/14/2022	3FE
89364M-BF-0	TRANSDIGM INC TRANCHE F TL		09/29/2017	Various		14,058	14,058	13,922	13,931		7,087		7,087		14,058					06/09/2023	3FE
89364M-BJ-2	TRANSDIGM INC. TERM LOAN G		09/22/2017	Various		1,501,749	1,500,000	1,496,250			37		37		1,496,287		5,462	5,462	5,330	08/16/2024	3FE
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA		09/30/2017	VARIOUS		80,605	80,605	80,605							80,605					09/30/2019	
89416F-AP-2	TRAVEL LEADERS GROUP LLC TLB		09/13/2017	Various		504,556	500,000	498,750			10		10		498,760		5,796	5,796		01/25/2024	4FE
89469A-AC-8	TREEHOUSE FOODS INC		09/26/2017	GOLDMAN, SACHS & CO.		1,601,250	1,500,000	1,638,750	1,575,000	54,109	(20,983)		33,126		1,608,126		(6,876)	(6,876)	100,750	02/15/2024	3FE
87265H-AF-6	TRI POINTE GROUP INC		08/24/2017	JPMORGAN CHASE & CO.		2,214,638	2,190,000	2,190,000							2,190,000		24,638	24,638	25,869	06/01/2027	3FE
89583@-AA-4	TRIALCARD INCORPORATED TLB		09/29/2017	SCHEDULED REDEMPTION		159,363	159,363	157,957	157,769	50	1,543		1,594		159,363				801	10/26/2021	4
896215-AG-5	TRIMAS CORPORATION		09/13/2017	STIFEL CAPITAL MARKETS		738,675	735,000	735,000							735,000		3,675	3,675		10/15/2025	1Z
896818-AM-3	TRIUMPH GROUP INC		08/08/2017	Various		5,518,739	5,465,000	5,465,000							5,465,000		53,739	53,739		08/15/2025	1Z
89705P-AA-3	TRONOX FINANCE PLC		09/15/2017	Various		3,746,721	3,685,000	3,685,000							3,685,000		61,721	61,721		10/01/2025	1Z
89787R-AE-2	TRUGREEN LTD PARTNERSHIP INITIAL T		08/11/2017	EXCHANGE		488,675	495,000	488,451	488,149		524		524		488,672		3	3	8,279	04/13/2023	4FE
87306R-AB-4	TVC ALBANY INC OXFORD TL		09/18/2017	SCHEDULED REDEMPTION		7,500,000	7,500,000	7,500,000	7,425,333		74,667		74,667		7,500,000				356,540	09/07/2021	4Z
902494-BC-6	TYSON FOODS INC		07/07/2017	DEUTSCHE BANK AG		2,168,727	2,150,000	2,146,410			34		34		2,146,443		22,284	22,284	8,481	06/02/2027	2FE
902494-BF-9	TYSON FOODS INC		09/13/2017	CANTOR FITZGERALD		4,296,087	4,300,000	4,292,002			117		117		4,292,119		3,968	3,968	5,913	08/23/2021	2FE
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		09/29/2017	SCHEDULED REDEMPTION		3,102	3,102	3,074	3,072		1,270		1,270		3,102					07/14/2023	4FE
90266U-AC-7	UFC HOLDINGS LLC (VDG MERGER) TL		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,488		12		12		2,500					08/18/2023	4FE
904764-AW-7	UNILEVER CAPITAL CORP	C	07/10/2017	MORGAN STANLEY		8,521,396	8,600,000	8,531,028			2,470		2,470		8,533,498		(12,102)	(12,102)	35,738	05/05/2022	1FE

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
90931Q-AA-5	UNITED AIRLINES INC ABS		08/15/2017	SCHEDULED REDEMPTION		69,143	69,143	70,526	70,209		(1,066)		(1,066)		69,143				3,716	02/15/2023	2FE
90932R-AB-0	UNITED AIRLINES INC TLB		09/29/2017	SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000					04/01/2024	3FE
911365-BC-7	UNITED RENTALS (NORTH AMERICA) INC		08/30/2017	GOLDMAN, SACHS & CO.		5,473,125	5,250,000	5,265,000	5,261,217		(1,537)		(1,537)		5,259,680		213,445	213,445	276,536	07/15/2023	3FE
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		07/13/2017	JPMORGAN CHASE & CO.		1,094,600	1,040,000	1,002,300	1,006,201		1,692		1,692		1,007,893		86,707	86,707	57,677	07/15/2025	4FE
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		09/11/2017	MORGAN STANLEY		4,621,875	4,250,000	4,250,000	4,250,000						4,250,000		371,875	371,875	248,300	09/15/2026	4FE
911365-BF-0	UNITED RENTALS (NORTH AMERICA) INC		09/11/2017	BARCLAYS		1,065,000	1,000,000	1,000,000	992,500	7,500			7,500		1,000,000		65,000	65,000	46,750	05/15/2027	4FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		09/27/2017	BANK OF AMERICA/MERRILL LYNCH		2,229,598	2,213,000	2,213,000							2,213,000		16,598	16,598	14,385	01/15/2028	3FE
911365-AX-2	UNITED RENTALS NORTH AM		08/27/2017	CALLED @ 104.393		2,000,000	2,000,000	2,020,000	2,015,504		(2,334)		(2,334)		2,013,170		(13,170)	(13,170)	173,608	06/15/2023	3FE
BASOPF-F6-7	UNITED SITE SERVICES INC TERM		09/08/2017	BANK OF AMERICA/MERRILL LYNCH		402,500	400,000	400,000							400,000		2,500	2,500		08/09/2024	4Z
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	D	08/30/2017	BANK OF AMERICA/MERRILL LYNCH		6,241,325	5,930,000	5,950,500	5,900,350	46,178	(1,630)		44,548		5,944,898		296,427	296,427	337,681	01/15/2025	3FE
91335P-AD-1	UNIVAR USA INC. TLB-2		09/29/2017	SCHEDULED REDEMPTION		3,703	3,703	3,689	3,679		25		25		3,703				12	07/01/2022	4FE
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		09/29/2017	SCHEDULED REDEMPTION		27,649	27,649	27,523	21,197		138		138		27,649					10/04/2021	4FE
90320E-AC-7	UOS LLC INITIAL TERM LOANS		09/29/2017	SCHEDULED REDEMPTION		3,750	3,750	3,797			(47)		(47)		3,750					04/18/2023	4FE
91731V-AA-4	US AIRWAYS GROUP INC		09/27/2017	GOLDMAN, SACHS & CO.		4,612,500	4,500,000	4,719,375	4,608,775		(56,402)		(56,402)		4,552,373		60,127	60,127	228,156	06/01/2018	3FE
BASONW-3S-7	US ANESTHESIA PARTNERS TL		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,494			6		6		2,500					06/23/2024	4FE
90351H-AB-4	US FOODS INC TL-B		09/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4,989	4,988		12		12		5,000					06/27/2023	4FE
50179U-AH-6	US LBM HOLDINGS FIRST LIEN TERM		09/29/2017	Various		1,220,231	1,211,984	1,200,657			269		269		1,200,926		19,305	19,305		08/20/2022	4FE
50179U-AB-9	US LBM HOLDINGS INITIAL TL		08/14/2017	Various		5,839,068	5,909,861	5,829,466	5,823,907	8,320	6,808		15,128		5,839,035		33	33	231,019	08/20/2022	4FE
90290P-AH-7	US RENAL CARE INC INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		6,250	6,250	6,188	5,828	367	55		422		6,250				168	12/30/2022	4FE
903293-BE-7	USG CORPORATION		07/13/2017	Various		2,986,895	2,920,000	2,920,000							2,920,000		66,895	66,895	24,911	06/01/2027	3FE
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F1		07/03/2017	SCHEDULED REDEMPTION		1,218,530	1,218,530	1,215,024	217,668		2,612		2,612		1,218,530				6,013	04/01/2022	3FE
92867T-AC-9	VALET_14-2 ABS		09/20/2017	SCHEDULED REDEMPTION		242,871	242,871	240,347	241,586		1,285		1,285		242,871				1,663	04/22/2019	1FE
92329Y-AA-4	VENCDO_17 CLO LOANS		07/17/2017	SCHEDULED REDEMPTION		30,000,000	30,000,000	29,432,100	29,850,461		149,539		149,539		30,000,000				568,753	07/15/2026	1FE
92343V-DM-3	VERIZON COMMUNICATIONS INC		07/14/2017	EXCHANGE		20,991,835	21,043,000	20,987,523			4,312		4,312		20,991,835				277,245	03/15/2022	2FE
92343V-DQ-4	VERIZON COMMUNICATIONS INC		08/02/2017	CITIGROUP GLOBAL MARKETS		17,173,122	16,913,000	16,991,445			(1,002)		(1,002)		16,990,443		182,679	182,679	254,665	03/15/2022	2FE
92343V-EA-8	VERIZON COMMUNICATIONS INC		08/03/2017	Various		8,616,555	8,600,000	8,575,748							8,575,748		40,807	40,807		08/10/2033	2FE
92532Y-AB-5	VERSUM MATERIALS INC TL		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,488			2,500		2,500		2,500				45	09/29/2023	3FE
91822N-AD-6	VF HOLDING CORP TLB-1		09/29/2017	SCHEDULED REDEMPTION		2,500	2,500	2,489	2,488		12		12		2,500					06/30/2023	4FE
91820U-AK-6	VFH PARENT LLC TL		07/17/2017	JPMORGAN CHASE & CO.		629,688	625,000	624,219			1		1		624,220		5,467	5,467	98	12/02/2021	4Z
92553P-BB-7	VIACOM INC		09/11/2017	GOLDMAN, SACHS & CO.		8,218,820	8,500,000	8,455,885	8,456,784		2,622		2,622		8,459,407		(240,587)	(240,587)	275,329	10/04/2026	2FE
92552V-AK-6	VIASAT INC		09/11/2017	CANTOR FITZGERALD		2,195,475	2,190,000	2,190,000							2,190,000		5,475	5,475		09/15/2025	3Z
92660F-AK-0	VIDEOTRON LTD	A	08/17/2017	BANK OF AMERICA/MERRILL LYNCH		4,258,875	4,155,000	4,155,000							4,155,000		103,875	103,875	76,305	04/15/2027	3FE
92658T-AQ-1	VIDEOTRON LTEE	A	08/30/2017	BANK OF AMERICA/MERRILL LYNCH		4,290,000	4,000,000	4,000,000	4,000,000						4,000,000		290,000	290,000	227,778	07/15/2022	3FE
G9368P-AW-4	VIRGIN MEDIA TLI	D	08/30/2017	Various		506,504	500,000	498,750			72		72		498,822	4,895	2,787	7,682	1,771	01/31/2025	3FE
927804-FC-3	VIRGINIA ELECTRIC POWER		09/15/2017	MATURED		3,000,000	3,000,000	2,855,137	2,985,282		14,718		14,718		3,000,000				178,500	09/15/2017	2FE
87239P-AD-6	VISTRA OPS CO (TEX OPS) INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		1,323	1,323	1,314			9		9		1,323				4	08/04/2023	3FE
928563-AC-9	VMWARE INC		08/31/2017	JPMORGAN CHASE & CO.		8,670,090	8,600,000	8,571,104			99		99		8,571,203		98,887	98,887	13,975	08/21/2027	2Z
91829K-AA-1	VPI ESCROW CORP		08/10/2017	BANK OF AMERICA/MERRILL LYNCH		856,238	885,000	819,731			6,956		6,956		826,687		29,551	29,551	47,016	10/15/2020	4FE
918290-AA-5	VSTNA_16-A ABS		09/01/2017	SCHEDULED REDEMPTION		179,522	179,522	179,503	179,503		18		18		179,522				2,910	07/20/2033	1FE
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		513,106	514,885	292,776	349,292		163,814		163,814		513,106				11,982	07/25/2037	1FM
93363T-AH-5	WAMU_06-AR11 RMBS		09/25/2017	SCHEDULED REDEMPTION		29,388	65,532	7,865	3,498	5,905	19,985		25,889		29,388				599	09/25/2046	1FM
93362Y-AE-2	WAMU_06-AR5 RMBS		09/25/2017	SCHEDULED REDEMPTION		17,644	27,833	3,656	4,880		12,765		12,765		17,644				250	06/25/2046	1FM
93363D-AE-7	WAMU_06-AR9 RMBS		09/25/2017	SCHEDULED REDEMPTION		2,378	44,938	5,419	4,873	2,635	(5,657)		(3,022)		2,378				361	08/25/2046	1FM
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS		08/14/2017	SCHEDULED REDEMPTION		2,454,350	2,454,350	2,373,740	2,412,732		41,618		41,618		2,454,350				23,815	11/14/2022	1FE
93710H-AG-3	WASH MULTIFAMILY LAUNDRY CAN TL		08/23/2017	Various		166,315	166,525	166,957	166,317	920	(286)		634		166,951		(636)	(636)	3,519	05/16/2022	4FE
93710H-AC-2	WASH MULTIFAMILY LAUNDRY US TL		08/23/2017	Various		949,666	950,866	953,283	949,678	5,195	(1,624)		3,570		953,248		(3,582)	(3,582)	20,095	05/16/2022	4FE
94353E-AC-9	WAVE DIVISION INITIAL TL		09/29/2017	SCHEDULED REDEMPTION		5,158	5,158	5,161	2,576		(3)		(3)		5,158					10/15/2019	3FE
92943B-AC-6	WD WOLVERINE HOLDING ITB		09/29/2017	Various		9,584	10,682	10,094			7,000		7,000		10,682		(1,098)	(1,098)		08/16/2022	4FE
94856T-AA-2	WEEKLEY HOMES LLC / FINANC		09/29/2017	CREDIT SUISSE		6,111,555	6,284,000	6,141,416			1,442		1,442		6,142,858		(31,303)	(31,303)	44,187	08/15/2025	4FE
95081H-AU-8	WESCO AIRCRAFT HARDWARE CORP TL-A		09/29/2017	Various		1,979,813	2,014,813	2,005,392	1,998,453	11,788	(4,641)		7,146		2,005,599		(25,786)	(25,786)	8,455	11/30/2020	4FE
95235L-AX-8	WEST CORP 2016 REPLACE TLB-12		09/29/2017	SCHEDULED REDEMPTION		12,469	12,469	12,416	12,410		59		59		12,469					06/17/2023	3FE

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Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received During Year	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
95235L-AY-6	WEST CORP 2016 REPLACE TLB-14		09/29/2017	SCHEDULED REDEMPTION		7,481	7,481	7,452	7,447		34		34		7,481					06/17/2021	3FE
958102-AJ-4	WESTERN DIGITAL CORP		08/29/2017	GOLDMAN, SACHS & CO.		2,187,500	2,000,000	2,187,500	2,169,186		(27,185)		(27,185)		2,142,001		45,499	45,499	135,208	04/01/2023	2FE
95810D-AL-5	WESTERN DIGITAL CORP US TLB-2		09/29/2017	SCHEDULED REDEMPTION		6,965	6,965	6,848	6,836		129		129		6,965				27	04/29/2023	2FE
96145D-AA-3	WESTROCK CO		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		8,670,692	8,600,000	8,576,006			110		110		8,576,116		94,577	94,577	9,317	09/15/2024	2FE
96208U-AK-7	WEX INC TLB		07/03/2017	EXCHANGE		2,943,693	2,970,000	2,940,512	2,941,925		1,758		1,758		2,943,683		10	10	67,077	06/30/2023	3FE
96208U-AM-3	WEX INC. TERM LOAN B-2		09/29/2017	SCHEDULED REDEMPTION		7,500	7,500	7,434			66		66		7,500				24	06/30/2023	3FE
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		97,517	97,927	71,614	71,419		26,098		26,098		97,517				2,210	10/25/2036	1FM
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS		09/01/2017	SCHEDULED REDEMPTION		111,922	124,039	98,162	94,824		17,098		17,098		111,922				2,756	11/25/2036	1FM
94985W-DN-8	WFMBS 2007-11 A85 RMBS		09/01/2017	SCHEDULED REDEMPTION		97,700	106,695	92,871	92,304		5,396		5,396		97,700				4,601	08/25/2037	1FM
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		09/01/2017	SCHEDULED REDEMPTION		239,762	261,837	217,925	218,360		21,402		21,402		239,762				11,291	08/25/2037	1FM
94985L-AG-0	WFMBS 2007-13 A7 RMBS		09/01/2017	SCHEDULED REDEMPTION		231,539	254,409	213,098	200,356		31,183		31,183		231,539				10,889	09/25/2037	1FM
94985L-AH-8	WFMBS 2007-13 A8 RMBS		09/01/2017	SCHEDULED REDEMPTION		149,198	163,935	136,980	135,623		13,575		13,575		149,198				7,017	09/25/2037	1FM
97246F-AE-6	WILSONART TRANCHE D TL		08/17/2017	EXCHANGE		2,983,755	2,985,000	3,003,656			100		100		2,983,754		1	1	49,901	12/19/2023	4FE
97246F-AF-3	WILSONART TRANCHE D TL		09/29/2017	SCHEDULED REDEMPTION		7,463	7,463	7,459			3		3		7,463					12/19/2023	4FE
97381W-AT-1	WINDSTREAM CORP		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		1,641,750	2,100,000	1,873,564	1,017,609		(2,970)		(2,970)		1,854,764		(213,014)	(213,014)	107,983	10/01/2021	4FE
97381W-AX-2	WINDSTREAM CORP		08/29/2017	BANK OF AMERICA/MERRILL LYNCH		767,500	1,000,000	1,001,000	980,000	20,477	(84)		20,393		1,000,393		(232,893)	(232,893)	56,250	06/01/2022	4FE
97653V-AC-1	WIREPATH HOME SYSTEMS TL		08/04/2017	SCHEDULED REDEMPTION		7,462,500	7,462,500	7,387,875			74,625		74,625		7,462,500				57,277	12/21/2022	4
94945P-AA-3	WLKRG_17-A ABS		09/15/2017	SCHEDULED REDEMPTION		99,494	99,494	99,484			10		10		99,494				566	06/15/2033	1FE
980236-AP-8	WOODSIDE FINANCE LTD	D	09/19/2017	Various		5,594,961	5,580,000	5,576,150			2		2		5,576,152		18,808	18,808	1,657	03/15/2028	2FE
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT ABS		09/12/2017	BNP CAPITAL MARKETS		7,144,648	7,000,000	6,999,831	6,999,942		18		18		6,999,960		144,688	144,688	164,239	01/17/2023	1FE
981811-AF-9	WORTHINGTON INDUSTRIES INC		07/25/2017	JPMORGAN CHASE & CO.		6,036,495	6,020,000	6,014,040							6,014,040		22,455	22,455		08/01/2032	1Z
98212B-AE-3	WPX ENERGY INC		09/14/2017	Various		7,267,200	7,290,000	7,176,100			3,933		3,933		7,180,033		87,167	87,167	268,338	09/15/2024	4FE
98213C-AA-8	WRANGLER BUYER CORP		09/19/2017	CANTOR FITZGERALD		1,360,031	1,335,000	1,335,000							1,335,000		25,031	25,031		10/01/2025	1Z
984121-CN-1	XEROX CORPORATION		09/05/2017	WELLS FARGO		4,562,479	4,407,000	4,399,198			670		670		4,399,869		162,610	162,610	84,700	03/17/2022	2FE
984121-CQ-4	XEROX CORPORATION		09/22/2017	Various		17,119,504	17,200,000	17,186,240			74		74		17,186,314		(66,810)	(66,810)	20,350	03/15/2023	2FE
98385X-AL-0	XTO ENERGY INC		08/01/2017	REALIZED GAIN/LOSS FROM MKTDEF TRANSFER		175,857											175,857	175,857		08/01/2017	1FE
989194-AP-0	ZAYO GROUP LLC		07/21/2017	MORGAN STANLEY		5,380,500	5,100,000	5,316,750			(1,169)		(1,169)		5,315,581		64,919	64,919	145,810	01/15/2027	4FE
989207-AC-9	ZEBRA TECHNOLOGIES CORPORATION		08/10/2017	BANK OF AMERICA/MERRILL LYNCH		3,410,663	3,195,000	3,400,678			(11,551)		(11,551)		3,389,128		21,535	21,535	77,213	10/15/2022	4FE
98920U-AG-9	ZEBRA TECHNOLOGIES NEW TL		07/26/2017	EXCHANGE		5,963,518	5,976,481	5,964,269	5,964,435		(924)		(924)		5,963,511		7	7	132,797	10/27/2021	3FE
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		09/29/2017	SCHEDULED REDEMPTION		201,003	201,003	200,567			436		436		201,003				14	10/27/2021	3FE
98877D-AC-9	ZF NORTH AMERICA CAPITAL INC	C	09/27/2017	JPMORGAN CHASE & CO.		12,074,475	11,445,000	11,400,206	11,406,108		2,884		2,884		11,408,993		665,482	665,482	498,334	04/29/2025	3FE
N9833R-AE-9	ZIGGO SECURED FIN PSHIP TLE	D	09/01/2017	Various		499,063	500,000	498,750			71		71		498,821		243	243	1,751	04/15/2025	3FE
40450#-AA-5	HD SUPP / HUGHES SUPP / MIAMI ABS		09/10/2017	SCHEDULED REDEMPTION		45,812	45,812	45,812	45,812						45,812				1,939	02/10/2024	1
96122U-AA-2	WESTPAC BANKING CORP (NEW YORK BRA	C	09/13/2017	Various		12,970,950	12,900,000	12,900,000							12,900,000		70,950	70,950		01/01/9999	1Z
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						3,021,516,675	2,986,247,576	3,000,026,820	1,555,097,726	4,941,718	(8,511,459)	305	(3,570,046)		2,990,433,954	4,895	31,077,826	31,082,721	74,208,335	XXX	XXX
37045X-CA-2	GENERAL MOTORS FINANCIAL CO INC		09/13/2017	Various		12,212,000	12,000,000	12,000,000							12,000,000		212,000	212,000		12/31/2049	1Z
4899999. Subtotal - Bonds - Hybrid Securities						12,212,000	12,000,000	12,000,000							12,000,000		212,000	212,000		XXX	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		09/01/2017	Various	0.000	92,480,769		87,694,349	51,517,518						87,694,349		4,786,420	4,786,420	3,109,209		4
8199999. Subtotal - Bonds - SVO Identified Funds						92,480,769		87,694,349	51,517,518						87,694,349		4,786,420	4,786,420	3,109,209	XXX	XXX
8399997. Total - Bonds - Part 4						4,672,459,781	4,504,795,132	4,674,453,325	2,019,500,428	4,941,718	(14,363,407)	305	(9,421,994)		4,632,363,531	4,895	40,091,355	40,096,249	100,507,775	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						4,672,459,781	4,504,795,132	4,674,453,325	2,019,500,428	4,941,718	(14,363,407)	305	(9,421,994)		4,632,363,531	4,895	40,091,355	40,096,249	100,507,775	XXX	XXX
29336U-AH-0	ENLINK MIDSTREAM PARTNERS LP		09/15/2017	CITIGROUP GLOBAL MARKETS	3,682,000.000	3,723,423	100.00	3,682,000							3,682,000		41,423	41,423			
SBYXYL-J2-0	ROLLS-ROYCE PREF C SHARE	B	07/05/2017	TENDER OFFER	8,454,964.000	10,928	1.00	12,884							12,884	(1,956)		(1,956)			P2UZ
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						3,734,350	XXX	3,694,884							3,694,884	(1,956)	41,422	39,466		XXX	XXX
8999997. Total - Preferred Stocks - Part 4						3,734,350	XXX	3,694,884							3,694,884	(1,956)	41,422	39,466		XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks						3,734,350	XXX	3,694,884							3,694,884	(1,956)	41,422	39,466		XXX	XXX
88579Y-10-1	3M COMPANY		09/19/2017	Various	15,027.000	3,057,864		3,001,912							3,001,912		55,953	55,953	21,788		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/ Adjusted Carrying Value	Change In Book/Adjusted Carrying Value 11 Unrealized Valuation Increase/ (Decrease)	12 Current Year's (Amortization)/ Accretion	13 Current Year's Other Than Temporary Impairment Recognized	14 Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	15 Total Foreign Exchange Change in Book /Adjusted Carrying Value	16 Book/ Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received DuringYear	21 Stated Contractual Maturity Date	22 NAIC Designation or Market Indicator (a)
002824-10-0	ABBOTT LABS		07/05/2017	CITIGROUP GLOBAL MARKETS	31,438.000	1,540,271		1,331,136							1,331,136		209,135	209,135	13,287		L
00287Y-10-9	ABBVIE INC		09/19/2017	Various	11,650.000	844,372		807,830							807,830		36,542	36,542	4,552		L
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		09/27/2017	UNION BANK OF SWITZERLAND	12,996.000	66,614		49,255	84,474	(35,219)			(35,219)		49,255		17,360	17,360			L
G1151C-10-1	ACCENTURE PLC		08/29/2017	Various	16,036.000	2,072,054		1,984,551							1,984,551		87,502	87,502			L
00724F-10-1	ADOBE SYS INC		08/29/2017	Various	16,077.000	2,429,942		2,091,112	288,672	(73,072)			(73,072)		2,091,112		338,830	338,830			L
00751Y-10-6	ADVANCED AUTO PARTS INC.		09/05/2017	Various	6,720.000	697,850		707,011							707,011		(9,161)	(9,161)			L
00817Y-10-8	AETNA INC.		09/05/2017	Various	4,642.000	721,395		711,758							711,758		9,637	9,637	2,321		L
008252-10-8	AFFILIATED MANAGERS GR		09/05/2017	Various	8,349.000	1,464,134		1,291,264							1,291,264		172,870	172,870	3,069		L
001084-10-2	AGCO CORP.		08/29/2017	Various	11,574.000	779,140		763,363							763,363		15,777	15,777	1,556		L
00846U-10-1	AGILENT TECHNOLOGIES INC		08/29/2017	Various	17,300.000	1,092,154		1,027,710							1,027,710		64,444	64,444	1,811		L
009158-10-6	AIR PRODUCTS & CHEM		08/29/2017	Various	8,622.000	1,256,665		1,229,583							1,229,583		27,082	27,082			L
00971T-10-1	AKAMAI TECHNOLOGIES		07/05/2017	CITIGROUP GLOBAL MARKETS	14,808.000	754,377		716,309							716,309		38,068	38,068			L
015271-10-9	ALEXANDRIA REAL ESTATE		08/29/2017	Various	7,430.000	890,042		881,370							881,370		8,672	8,672	5,325		L
017175-10-0	ALLEGHANY CORP.		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	1,220.000	727,525		723,604							723,604		3,921	3,921			L
G0177J-10-8	ALLERGAN PLC		07/05/2017	CITIGROUP GLOBAL MARKETS	7,744.000	1,891,702		1,858,003							1,858,003		33,698	33,698	3,777		L
018581-10-8	ALLIANCE DATA SYSTEMS CORP		09/19/2017	Various	6,337.000	1,554,071		1,550,498	598,670						1,550,498		3,573	3,573	5,837		L
02079K-30-5	ALPHABET INC CLASS A		09/01/2017	Various	7,225.000	6,764,072		6,450,640							6,450,640		313,432	313,432			L
02079K-10-7	ALPHABET INC CLASS C		09/01/2017	Various	6,499.000	5,985,820		5,469,260	399,031	(244,663)			(244,663)		5,469,260		516,560	516,560			L
021346-10-1	ALTABA INC		07/05/2017	CITIGROUP GLOBAL MARKETS	24,314.000	1,352,194		1,212,362							1,212,362		139,832	139,832			L
02209S-10-3	ALTRIA GROUP INC.		09/19/2017	Various	63,761.000	4,208,673		4,675,733	97,981						4,675,733		(467,060)	(467,060)	35,947		L
023135-10-6	AMAZON COM INC		09/05/2017	Various	8,794.000	8,437,752		8,154,388							8,154,388		283,364	283,364			L
023608-10-2	AMEREN CORP		08/29/2017	Various	17,504.000	1,051,764		953,541							953,541		98,222	98,222	5,107		L
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/19/2017	Various	7,211.000	323,218		363,723							363,723		(40,505)	(40,505)	721		L
025537-10-1	AMERICAN ELEC PWR INC		08/29/2017	Various	38,126.000	2,709,420		2,535,852							2,535,852		173,568	173,568	29,069		L
025816-10-9	AMERICAN EXPRESS CO		09/01/2017	Various	39,933.000	3,400,423		3,288,294							3,288,294		112,129	112,129	5,843		L
025932-10-4	AMERICAN FINANCIAL GROUP INC		08/29/2017	Various	8,324.000	847,813		846,468							846,468		1,346	1,346	2,601		L
026874-78-4	AMERICAN INTL GROUP INC		09/19/2017	Various	5,578.000	338,611		363,075	43,366						363,075		(24,464)	(24,464)	460		L
03027X-10-0	AMERICAN TOWER CORP		08/29/2017	Various	12,534.000	1,802,845		1,652,405							1,652,405		150,440	150,440	5,532		L
03076C-10-6	AMERIPRISE FINL INC		09/19/2017	Various	7,987.000	1,123,929		1,075,948							1,075,948		47,981	47,981	4,429		L
03073E-10-5	AMERISOURCEBERGEN CORP		09/19/2017	Various	33,047.000	2,792,120		2,942,997							2,942,997		(150,877)	(150,877)	20,612		L
031162-10-0	AMGEN INC		09/19/2017	Various	22,095.000	3,788,042		3,396,457	2,096,944						3,396,457		391,585	391,585	51,944		L
032511-10-7	ANADARKO PETE CORP		08/28/2017	Various	85,252.000	3,572,717		3,815,039							3,815,039		(242,322)	(242,322)			L
032654-10-5	ANALOG DEVICES INC		09/05/2017	Various	9,233.000	731,034		717,773							717,773		13,261	13,261			L
03349M-10-5	ANDEAVOR		09/19/2017	Various	14,933.000	1,437,687		1,269,855							1,269,855		167,832	167,832	2,111		L
03662Q-10-5	ANSYS INC		08/29/2017	Various	7,411.000	948,034		895,768							895,768		52,266	52,266			L
03674X-10-6	ANTERO RESOURCES CORP		09/01/2017	Various	71,641.000	1,439,151		1,461,976							1,461,976		(22,824)	(22,824)			L
036752-10-3	ANTHEM INC		08/29/2017	Various	8,111.000	1,575,436		1,469,408							1,469,408		106,028	106,028	3,812		L
G0408V-10-2	AON PLC		07/05/2017	CITIGROUP GLOBAL MARKETS	10,911.000	1,450,749		1,256,551							1,256,551		194,199	194,199	6,070		L
037833-10-0	APPLE INC.		09/19/2017	Various	125,155.000	19,777,886		17,990,046							17,990,046		1,787,840	1,787,840	116,621		L
038222-10-5	APPLIED MATERIALS INC		08/29/2017	Various	35,973.000	1,583,137		1,492,675							1,492,675		90,462	90,462	3,505		L
03852U-10-6	ARAMARK		08/29/2017	Various	21,867.000	872,153		831,318							831,318		40,835	40,835	3,594		L
G0450A-10-5	ARCH CAPITAL GROUP		09/01/2017	Various	10,022.000	970,225		939,222							939,222		31,003	31,003			L
039483-10-2	ARCHER DANIELS MIDLAND CO		07/05/2017	CITIGROUP GLOBAL MARKETS	22,373.000	935,059		925,795							925,795		9,264	9,264	4,987		L
042735-10-0	ARROW ELECTRONICS INC		08/29/2017	Various	10,595.000	811,194		836,263							836,263		(25,069)	(25,069)			L
04621X-10-8	ASSURANT I NC		09/19/2017	Various	3,452.000	336,633		362,714							362,714		(26,081)	(26,081)	1,198		L
00206R-10-2	AT&T INC		09/19/2017	Various	146,786.000	5,571,396		5,548,433	1,129,129	(1,413)			(1,413)		5,548,433		22,963	22,963	95,511		L
049560-10-5	ATMOS ENERGY CORP.		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	10,866.000	949,396		900,708							900,708		48,688	48,688			L
G0692#-10-2	AURIGEN RE CAPITAL LIMITED	B	07/31/2017	DISTRIBUTION	0.000	182,548											182,548	182,548			U
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		09/19/2017	Various	29,939.000	3,305,454		3,074,693	644,122	(1,695)			(1,695)		3,074,693		230,761	230,761	17,979		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
053332-10-2	AUTOZONE INC		09/01/2017	Various	1,354.000	718,195		699,788							699,788		18,408	18,408			L
053484-10-1	AVALONBAY CMNTYS INC		08/29/2017	Various	6,004.000	1,132,604		1,150,015							1,150,015		(17,411)	(17,411)	6,874		L
053611-10-9	AVERY DENNISON CORP		08/29/2017	Various	10,112.000	943,102		854,545							854,545		88,558	88,558	2,961		L
053807-10-3	AVNET INC		08/29/2017	Various	20,772.000	768,280		785,735							785,735		(17,455)	(17,455)	2,234		L
G0692U-10-9	AXIS CAPITAL HOLDINGS		08/29/2017	Various	12,565.000	783,757		815,302							815,302		(31,545)	(31,545)	3,735		L
056752-10-8	BAIDU INC SPON ADR	D	09/28/2017	Various	2,588.000	602,396		353,436	425,493	(72,057)			(72,057)		353,436		248,960	248,960			L
05722G-10-0	BAKER HUGHES A GE COMPANY CLASS A		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	29,420.000	1,050,124		1,095,895							1,095,895		(45,771)	(45,771)			L
057224-10-7	BAKER HUGHES INC		08/04/2017	Various	45,406.000	2,485,979		2,612,696	1,888,028	(166,352)			(166,352)		2,612,696		(126,718)	(126,718)	11,816		L
05965X-10-9	BANCO SANTANDER CHILE ADR	D	09/12/2017	Various	1,700.000	50,196		29,988	37,179	(7,191)			(7,191)		29,988		20,208	20,208	1,452		L
060505-10-4	BANK AMER CORP COM		09/19/2017	Various	258,391.000	6,181,670		6,043,125	394,927						6,043,125		138,545	138,545	16,784		L
064058-10-0	BANK NEW YORK MELLON CORP		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	28,820.000	1,547,744		1,506,421							1,506,421		41,323	41,323	6,917		L
071813-10-9	BAXTER INTL INC		08/29/2017	Various	19,920.000	1,228,718		1,136,216							1,136,216		92,502	92,502	1,853		L
054937-10-7	BB+T CORP		08/29/2017	Various	28,473.000	1,313,629		1,223,144							1,223,144		90,486	90,486	9,301		L
075887-10-9	BECTON DICKINSON		07/05/2017	CITIGROUP GLOBAL MARKETS	5,986.000	1,179,067		1,154,838							1,154,838		24,229	24,229	3,808		L
084423-10-2	BERKLEY W R CORP COM		09/01/2017	Various	12,469.000	834,437		856,638							856,638		(22,202)	(22,202)	5,569		L
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		08/29/2017	Various	26,726.000	4,793,221		4,265,972	390,663	(193,569)			(193,569)		4,265,972		527,249	527,249			L
09062X-10-3	BIOGEN INC		09/05/2017	Various	9,438.000	2,714,631		2,508,139	1,939,687						2,508,139		206,492	206,492			L
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/05/2017	Various	14,151.000	1,246,047		1,172,269	1,172,269						1,172,269		73,779	73,779			L
09247X-10-1	BLACKROCK INC		07/05/2017	CITIGROUP GLOBAL MARKETS	3,189.000	1,367,302		1,223,013							1,223,013		144,288	144,288	15,945		L
097023-10-5	BOEING CO		09/19/2017	Various	28,026.000	6,649,852		4,517,842	2,100,746	(367,928)			(367,928)		4,517,842		2,132,010	2,132,010	88,882		L
101137-10-7	BOSTON SCI ENTIFIC CORP COM		07/05/2017	CITIGROUP GLOBAL MARKETS	55,964.000	1,545,972		1,337,876							1,337,876		208,096	208,096			L
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		08/16/2017	VARIOUS	0.640	37		37							37		1	1			L
110122-10-8	BRISTOL MYERS SQUIBB CO		08/29/2017	Various	3,209.000	186,787		175,197							175,197		11,590	11,590	1,074		L
110448-10-7	BRITISH AMERICAN TOBACCO ADR REPRE	D	08/18/2017	Various	25,252.730	1,748,747		1,748,752							1,748,752		(5)	(5)	(1,280)		L
Y09827-10-9	BROADCOM LTD	D	09/05/2017	Various	3,862.000	958,188		895,358							895,358		62,830	62,830	540		L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		08/29/2017	Various	11,408.000	876,983		871,977							871,977		5,007	5,007			L
G16962-10-5	BUNGE LTD		08/29/2017	Various	11,552.000	868,543		866,315							866,315		2,228	2,228	8,049		L
12541W-20-9	C.H. ROBINSON WORLDWIDE INC		07/05/2017	CITIGROUP GLOBAL MARKETS	10,797.000	742,332		738,419							738,419		3,912	3,912	3,384		L
12673P-10-5	CA INC		08/29/2017	Various	28,207.000	917,780		906,095							906,095		11,685	11,685	7,193		L
127387-10-8	CADENCE DESIGN SYSTEMS INC		08/29/2017	Various	26,527.000	994,973		875,812							875,812		119,161	119,161			L
133131-10-2	CAMDEN PROP		08/29/2017	Various	9,620.000	863,136		810,810							810,810		52,327	52,327	6,061		L
134429-10-9	CAMPBELL SOUP CO		09/05/2017	Various	31,093.000	1,633,619		1,616,836							1,616,836		16,783	16,783	10,883		L
14149Y-10-8	CARDINAL HEALTH INC		08/29/2017	Various	14,484.000	954,891		1,076,765							1,076,765		(121,874)	(121,874)	5,735		L
143658-30-0	CARNIVAL CORP		08/29/2017	Various	16,560.000	1,128,950		1,084,364							1,084,364		44,586	44,586	4,549		L
146229-10-9	CARTER'S INC		08/02/2017	DISTRIBUTION	0.000	568											568	568			L
12503M-10-8	CBOE HOLDINGS		08/29/2017	Various	9,406.000	935,510		875,040							875,040		60,470	60,470			L
12504L-10-9	CBRE GROUP INC		09/19/2017	Various	39,692.000	1,441,412		1,337,124	324,284						1,337,124		104,288	104,288			L
124857-20-2	CBS CORP C LASS B		09/19/2017	Various	5,398.000	346,932		353,950							353,950		(7,018)	(7,018)	123		L
12514G-10-8	CDW CORP/DE		08/29/2017	Various	25,729.000	1,596,355		1,595,638							1,595,638		717	717	2,871		L
150870-10-3	CELANESE CORP		08/29/2017	Various	9,804.000	956,354		942,360							942,360		13,994	13,994			L
151020-10-4	CELGENE CORP.		08/29/2017	Various	16,667.000	2,172,269		1,921,398	1,697,937	(23,371)			(23,371)		1,921,398		250,871	250,871			L
15135B-10-1	CENTENE CORP		08/28/2017	Various	30,297.000	2,540,243		2,222,625							2,222,625		317,618	317,618			L
15189T-10-7	CENTERPOINT ENERGY INC		08/29/2017	Various	33,045.000	981,455		905,319							905,319		76,136	76,136	13,555		L
125269-10-0	CF INDUSTRIES HOLDINGS		09/05/2017	Various	24,782.000	723,286		711,739							711,739		11,547	11,547	3,695		L
808513-10-5	CHARLES SCHWAB		09/19/2017	Various	32,808.000	1,382,057		1,331,806	180,338						1,331,806		50,250	50,250	5,723		L
G2103F-10-1	CHEUNG KONG PROPERTY HOLDINGS LTD	B	09/28/2017	EXCHANGE	278,414.000	1,880,302		1,893,508	1,707,510	186,499			186,499	(501)	1,893,508	(13,206)		(13,206)	56,056		U
166764-10-0	CHEVRON CORP		08/29/2017	Various	37,925.000	4,067,953		3,956,423							3,956,423		111,530	111,530	62,578		L
H1467J-10-4	CHUBB LTD		09/05/2017	Various	4,858.000	704,066		709,122							709,122		(5,056)	(5,056)			L
171340-10-2	CHURCH & DWIGHT CO.		08/29/2017	Various	18,699.000	936,613		965,046	27,000						965,046		(28,433)	(28,433)	3,599		L
125509-10-9	CIGNA CORP		09/19/2017	Various	14,823.000	2,651,720		2,480,435							2,480,435		171,286	171,286			L
171798-10-1	CIMAREX ENERGY CO		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	6,915.000	651,690		650,079							650,079		1,611	1,611			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
172908-10-5	CINTAS COR P COM		07/05/2017	CITIGROUP GLOBAL MARKETS	5,894.000	743,306		730,174							730,174		13,131	13,131			L
17275R-10-2	CISCO SYS INC		09/19/2017	Various	98,019.000	3,060,073		3,069,527							3,069,527		(9,453)	(9,453)	25,464		L
125581-80-1	CIT GROUP INC		08/29/2017	Various	15,200.000	680,608		746,311							746,311		(65,703)	(65,703)	2,280		L
172967-42-4	CITIGROUP INC		09/19/2017	Various	60,492.000	4,074,069		3,748,410							3,748,410		325,659	325,659	22,097		L
12572Q-10-5	CME GROUP INC.		09/19/2017	Various	10,632.000	1,341,757		1,228,226	1,197,448						1,228,226		113,531	113,531	47,536		L
191216-10-0	COCA COLA CO.		08/29/2017	Various	35,244.000	1,604,028		1,551,571							1,551,571		52,457	52,457	9,283		L
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/19/2017	Various	28,036.000	1,908,659		1,628,967	75,416						1,628,967		279,692	279,692	5,711		L
194162-10-3	COLGATE PALMOLIVE CO		09/01/2017	Various	24,517.000	1,747,676		1,808,337							1,808,337		(60,661)	(60,661)	9,800		L
19625W-10-4	COLONY NORTHSTAR INC CLASS A		08/29/2017	Various	59,230.000	767,814		845,212							845,212		(77,398)	(77,398)			L
20030N-10-1	COMCAST CORP NEW CL A		09/19/2017	Various	138,984.000	5,596,699		5,306,170							5,306,170		290,529	290,529	21,152		L
SBD6K4-57-9	COMPASS GROUP PLC	B	07/17/2017	Various	0.577	12		8							8		5	5			U
SBLNN3-L4-1	COMPASS GROUP PLC	B	07/03/2017	Various	0.000	6			1,960,929	(767,173)			(767,173)	500,927			6	6	127,215		U
205887-10-2	CONAGRA BRANDS INC		09/05/2017	Various	48,971.000	1,656,525		1,709,578							1,709,578		(53,052)	(53,052)	10,406		L
20605P-10-1	CONCHO RESOURCES INC		09/19/2017	Various	15,857.000	1,800,548		1,927,221	633,430						1,927,221		(126,673)	(126,673)			L
20825C-10-4	CONOCOPHILLIPS		07/05/2017	CITIGROUP GLOBAL MARKETS	24,165.000	1,066,982		1,062,293							1,062,293		4,689	4,689	12,807		L
209115-10-4	CONSOLIDATED EDISON INC		08/29/2017	Various	14,011.000	1,180,376		1,131,285							1,131,285		49,091	49,091	9,474		L
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		08/17/2017	GOLDMAN, SACHS & CO.	4,796.000	946,847		934,843							934,843		12,004	12,004	2,494		U
212015-10-1	CONTINENTAL RESOURCES INC OK		09/05/2017	Various	23,058.000	766,575		745,465							745,465		21,110	21,110			L
216648-40-2	COOPER COMPANIES INC		09/01/2017	Various	3,803.000	940,225		932,838							932,838		7,387	7,387			L
219350-10-5	CORNING IN C COM		09/19/2017	Various	51,819.000	1,480,954		1,501,466							1,501,466		(20,513)	(20,513)	5,725		L
22160K-10-5	COSTCO WHS L CORP NEW COM		09/05/2017	Various	19,509.000	3,054,062		3,114,486							3,114,486		(60,424)	(60,424)	112,085		L
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	13,809.000	1,393,091		1,367,229							1,367,229		25,861	25,861			L
228368-10-6	CROWN HOLDINGS INC		08/29/2017	Various	37,441.000	2,195,627		2,062,276							2,062,276		133,351	133,351			L
126408-10-3	CSX CORP		09/19/2017	Various	30,537.000	1,618,319		1,467,757							1,467,757		150,562	150,562	8,972		L
231021-10-6	CUMMINS IN C COM		08/29/2017	Various	7,419.000	1,136,338		1,168,222							1,168,222		(31,884)	(31,884)	12,222		L
126650-10-0	CVS HEALTH CORPORATION		09/19/2017	Various	47,092.000	3,643,967		3,722,387	279,894						3,722,387		(78,421)	(78,421)	28,634		L
23331A-10-9	D R HORTON INC COM		09/19/2017	Various	68,783.000	2,397,339		2,223,630	89,697						2,223,630		173,709	173,709	7,470		L
J11151-10-7	DAITO TRUST CONST JPY50	B	09/26/2017	Various	2,400.000	425,742		242,976	361,744	(121,298)			(121,298)	2,530	242,976	11,133	171,633	182,766	5,379		U
237194-10-5	DARDEN RESTAURANTS INC		08/29/2017	Various	10,555.000	888,060		926,252							926,252		(38,192)	(38,192)	6,349		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		08/29/2017	Various	13,909.000	794,064		898,552							898,552		(104,488)	(104,488)			L
244199-10-5	DEERE & CO.		09/05/2017	Various	15,881.000	1,886,549		1,994,654							1,994,654		(108,105)	(108,105)			L
247361-70-2	DELTA AIR LINES, INC.		09/19/2017	Various	49,520.000	2,502,304		2,370,259	400,603						2,370,259		132,045	132,045	17,898		L
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV	B	09/13/2017	BARCLAYS	2,161.000	242,755		128,060							128,060	16,178	98,516	114,695	4,206		U
253393-10-2	DICKS SPORTING GOODS		09/05/2017	Various	17,511.000	548,653		709,020							709,020		(160,367)	(160,367)			L
253868-10-3	DIGITAL REALTY TRUST INC		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	9,475.000	1,114,094		1,065,896							1,065,896		48,198	48,198	5,889		L
254709-10-8	DISCOVER FINL SVCS		09/19/2017	Various	6,041.000	357,391		369,004	49,886						369,004		(11,613)	(11,613)	2,530		L
25470F-10-4	DISCOVERY COMMUNICATIONS INC		09/19/2017	Various	13,583.000	305,662		336,105							336,105		(30,443)	(30,443)			L
254687-10-6	DISNEY WALT CO		09/05/2017	Various	40,284.000	4,262,718		4,260,602							4,260,602		2,116	2,116	31,422		L
256746-10-8	DOLLAR TREE INC		09/05/2017	Various	26,387.000	1,866,576		1,843,640							1,843,640		22,936	22,936			L
25746U-10-9	DOMINION ENERGY INC		09/19/2017	Various	17,991.000	1,389,560		1,378,202	569,600	(385)			(385)		1,378,202		11,358	11,358	19,102		L
260543-10-3	DOW CHEM CO		09/01/2017	Various	91,833.000	5,113,973		5,117,658	3,418,895	(376,687)			(376,687)		5,117,658		(3,684)	(3,684)	82,455		L
26078J-10-0	DOWDUPONT INC		09/18/2017	Various	406.070	26,384		26,269							26,269		116	116			L
233331-10-7	DTE ENERGY CO		08/29/2017	Various	9,832.000	1,098,484		1,029,191							1,029,191		69,293	69,293	5,695		L
263534-10-9	DU PONT (E.I.) DE NEMOURS		09/01/2017	MERGER	46,057.000	3,935,944		2,990,265	3,380,584	(390,319)			(390,319)		2,990,265		945,679	945,679	52,505		L
26441C-20-4	DUKE ENERGY HLDG CORP		09/01/2017	Various	21,004.000	1,827,669		1,749,423							1,749,423		78,246	78,246	18,312		L
264411-50-5	DUKE REALTY CORPORATION		09/01/2017	Various	33,197.000	973,422		925,347							925,347		48,075	48,075	6,076		L
277432-10-0	EASTMAN CH EM CO COM		08/29/2017	Various	11,052.000	935,071		924,610							924,610		10,461	10,461			L
G29183-10-3	EATON CORP PLC		08/29/2017	Various	17,675.000	1,255,883		1,384,602							1,384,602		(128,719)	(128,719)	10,605		L
278265-10-3	EATON VANCE CORP		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	17,592.000	868,938		839,490							839,490		29,448	29,448	4,926		L
278642-10-3	EBAY INC		09/19/2017	Various	49,552.000	1,733,309		1,702,976							1,702,976		30,333	30,333			L
28035Q-10-2	EDGEWELL PERSONAL CARE		07/05/2017	CITIGROUP GLOBAL MARKETS	16,383.000	1,234,275		1,198,253							1,198,253		36,022	36,022			L
281020-10-7	EDISON INTL		09/05/2017	Various	24,069.000	1,926,851		1,865,322							1,865,322		61,529	61,529	6,116		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
532457-10-8	ELI LILLY & CO		08/29/2017	Various	25,102.000	1,970,616		2,022,834							2,022,834		(52,218)	(52,218)	12,924		L
29278N-10-3	ENERGY TRANSFER PARTNERS UNITS		08/28/2017	Various	168,205.000	3,067,565		3,270,923							3,270,923		(203,358)	(203,358)			L
29364G-10-3	ENTERGY CORP		09/01/2017	Various	12,899.000	1,023,022		987,876							987,876		35,146	35,146	11,081		L
29414D-10-0	ENVISION HEALTHCARE CORP		09/05/2017	Various	11,534.000	618,352		718,453							718,453		(100,100)	(100,100)			L
26875P-10-1	EOG RESOUR CES INC COM		09/19/2017	Various	39,730.000	3,457,644		3,590,003	506,107						3,590,003		(132,360)	(132,360)	9,368		L
26884L-10-9	EQT CORPORATION		08/29/2017	Various	46,459.000	2,796,046		2,755,494							2,755,494		40,552	40,552	1,577		L
29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		08/29/2017	Various	16,662.000	1,126,173		1,130,350							1,130,350		(4,177)	(4,177)			L
297178-10-5	ESSEX PROPERTY		08/29/2017	Various	3,831.000	1,017,684		987,395							987,395		30,290	30,290	5,423		L
518439-10-4	ESTEE LAUDER COS.		07/05/2017	CITIGROUP GLOBAL MARKETS	15,833.000	1,515,423		1,283,427							1,283,427		231,996	231,996	9,320		L
G3223R-10-8	EVEREST RE GROUP LTD		08/29/2017	Various	3,404.000	879,949		851,164							851,164		28,785	28,785	2,540		L
30040W-10-8	EVERSOURCE ENERGY		09/01/2017	Various	17,644.000	1,113,326		1,074,343							1,074,343		38,983	38,983			L
302130-10-9	EXPEDITORS INTL WA INC COM		07/05/2017	CITIGROUP GLOBAL MARKETS	13,513.000	769,211		751,203							751,203		18,008	18,008	3,953		L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		08/29/2017	Various	21,493.000	1,316,814		1,334,741							1,334,741		(17,927)	(17,927)			L
30231G-10-2	EXXON MOBIL CORP		08/29/2017	Various	77,201.000	5,915,326		6,229,600							6,229,600		(314,274)	(314,274)	91,417		L
315616-10-2	F5 NETWORKS INC		09/19/2017	Various	2,991.000	350,422		363,220	47,179						363,220		(12,798)	(12,798)			L
30303M-10-2	FACEBOOK INC		09/05/2017	Various	43,001.000	7,135,030		6,002,362	1,053,053	(63,095)			(63,095)		6,002,362		1,132,668	1,132,668			L
31428X-10-6	FEDEX CORP		09/01/2017	Various	7,910.000	1,655,437		1,635,076							1,635,076		20,361	20,361			L
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/19/2017	Various	49,510.000	4,381,540		4,043,813	106,350						4,043,813		337,727	337,727	18,738		L
316773-10-0	FIFTH THIRD BANCORP		08/29/2017	Various	40,959.000	1,087,010		1,000,909	47,494						1,000,909		86,101	86,101	5,689		L
320557-10-1	FIRST INTERNET BANCORP ORD		09/18/2017	BANK OF AMERICA/MERRILL LYNCH	2,610.000	76,091		75,690							75,690		401	401			L
337738-10-8	FISERV INC COM		09/19/2017	Various	23,846.000	2,986,554		2,802,890	390,260						2,802,890		183,664	183,664			L
339041-10-5	FLEETCOR TECHNOLOGIES I		09/05/2017	Various	8,402.000	1,231,612		1,198,108	712,553						1,198,108		33,504	33,504			L
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	08/29/2017	Various	53,762.000	848,632		868,916							868,916		(20,284)	(20,284)			L
343412-10-2	FLUOR CORP		07/05/2017	CITIGROUP GLOBAL MARKETS	14,861.000	687,232		676,910							676,910		10,321	10,321			L
344849-10-4	FOOT LOCKER INC		07/05/2017	CITIGROUP GLOBAL MARKETS	11,940.000	600,509		588,403							588,403		12,106	12,106			L
345370-86-0	FORD MTR C O DEL COM PAR U		08/29/2017	Various	128,303.000	1,378,176		1,435,852							1,435,852		(57,676)	(57,676)	18,644		L
34959J-10-8	FORTIVE CORP		08/28/2017	Various	58,900.000	3,786,933		3,025,017	3,158,807	(133,790)			(133,790)		3,025,017		761,916	761,916	9,303		L
354613-10-1	FRANKLIN RES INC		08/29/2017	Various	21,635.000	919,153		935,051							935,051		(15,898)	(15,898)	3,809		L
369550-10-8	GENERAL DYNAMICS CORP		09/19/2017	Various	9,734.000	1,947,171		1,928,507							1,928,507		18,664	18,664	5,450		L
369604-10-3	GENERAL EL EC CO COM		09/05/2017	Various	126,557.000	3,146,518		3,423,583							3,423,583		(277,065)	(277,065)	33,096		L
370334-10-4	GENERAL MLS INC		08/28/2017	Various	46,250.000	2,568,066		2,562,250	1,709,670						2,562,250		5,816	5,816	40,133		L
37045V-10-0	GENERAL MOTORS CO		09/19/2017	Various	53,745.000	1,906,096		1,855,747							1,855,747		50,349	50,349	11,962		L
372460-10-5	GENUINE PARTS CO		08/29/2017	Various	11,028.000	910,577		1,008,061							1,008,061		(97,484)	(97,484)	4,666		L
375558-10-3	GILEAD SCIENCES INC		08/29/2017	Various	31,715.000	2,356,065		2,127,494							2,127,494		228,571	228,571	12,419		L
G39420-10-7	GLENCORE INTERNATIONAL PLC	B	09/28/2017	DISTRIBUTION	0.000	24,522		28,092							28,092	(3,570)		(3,570)			U
37940X-10-2	GLOBAL PAYMENTS INC.		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	17,313.000	1,555,972		1,369,305							1,369,305		186,667	186,667	352		L
38141G-10-4	GOLDMAN SA CHS GROUP INC		09/19/2017	Various	10,649.000	2,363,149		2,329,570							2,329,570		33,579	33,579	2,152		L
382550-10-1	GOODYEAR T IRE AND RUBBER COM		09/01/2017	Various	49,258.000	1,584,379		1,610,375							1,610,375		(25,996)	(25,996)			L
384802-10-4	GRAINGER W W INC		09/19/2017	Various	7,431.000	1,191,108		1,257,848							1,257,848		(66,741)	(66,741)	9,811		L
38983D-30-0	GREAT AJAX CORP		09/25/2017	Various	66,408.000	947,002		743,106	881,234	(138,129)			(138,129)		743,106		203,897	203,897	55,119		L
413875-10-5	HARRIS CORP.		09/05/2017	Various	6,428.000	754,437		712,415							712,415		42,021	42,021			L
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/19/2017	Various	6,641.000	364,656		354,829	40,788	(4,134)			(4,134)		354,829		9,827	9,827	591		L
418056-10-7	HASBRO INC COM		08/29/2017	Various	8,602.000	813,449		911,382							911,382		(97,933)	(97,933)			L
40412C-10-1	HCA Healthcare Inc		09/19/2017	Various	18,414.000	1,448,280		1,466,622							1,466,622		(18,342)	(18,342)			L
426281-10-1	HENRY JACK & ASSOCIATES		08/29/2017	Various	8,262.000	832,446		856,604							856,604		(24,158)	(24,158)			L
427866-10-8	HERSHEY COMPANY		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	9,500.000	1,003,606		1,009,945							1,009,945		(6,339)	(6,339)			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE		09/19/2017	Various	63,123.000	1,420,156		1,382,508							1,382,508		37,647	37,647	335		L
436440-10-1	HOLOGIC, INC.		09/01/2017	Various	36,435.000	1,497,604		1,611,915							1,611,915		(114,312)	(114,312)			L
437076-10-2	HOME DEPOT INC		09/19/2017	Various	36,917.000	5,552,140		5,389,810	364,832	(110,724)			(110,724)		5,389,810		162,330	162,330	34,431		L
438516-10-6	HONEYWELL INTERNATIONAL INC		08/29/2017	Various	11,893.000	1,595,445		1,452,934							1,452,934		142,511	142,511	13,018		L
Y33370-10-0	HONG KONG AND CHINA GAS	B	07/24/2017	VARIOUS	0.800			1							1		(1)	(1)			U

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
440452-10-0	HORMEL FOODS CORP		08/29/2017	Various	47,794.000	1,581,935		1,627,532							1,627,532		(45,597)	(45,597)			L
44107P-10-4	HOST HOTELS & RESORTS INC		08/29/2017	Various	50,752.000	894,044		928,225							928,225		(34,181)	(34,181)	8,382		L
40434L-10-5	HP INC		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	71,097.000	1,360,411		1,245,490							1,245,490		114,921	114,921	6,375		L
444859-10-2	HUMANA INC COM		09/01/2017	Various	5,567.000	1,413,501		1,311,488							1,311,488		102,013	102,013	1,835		L
445658-10-7	HUNT TRANSPORT SVC		09/19/2017	Various	19,490.000	1,840,654		1,762,624	488,456						1,762,624		78,030	78,030	6,439		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES INC		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	4,623.000	955,022		866,679							866,679		88,343	88,343	1,561		L
E6165F-16-6	IBERDROLA	B	07/25/2017	Various	0.600	29,491		31,698							31,698	(2,209)	1	(2,208)			U
45167R-10-4	IDEX CORP		08/29/2017	Various	7,621.000	874,097		864,831							864,831		9,266	9,266	2,820		L
452308-10-9	ILLINOIS TOOL WKS INC		09/19/2017	Various	13,232.000	1,813,834		1,891,326							1,891,326		(77,492)	(77,492)	5,711		L
G47791-10-1	INGERSOLL-RAND PLC		08/29/2017	Various	12,626.000	1,070,602		1,116,779							1,116,779		(46,177)	(46,177)	3,575		L
457187-10-2	INGREDION INC		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	6,238.000	736,723		738,313							738,313		(1,590)	(1,590)	3,119		L
458140-10-0	INTEL CORP		08/29/2017	Various	98,796.000	3,429,536		3,345,359							3,345,359		84,177	84,177	34,249		L
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	21,812.000	1,443,378		1,268,769							1,268,769		174,608	174,608	7,553		L
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		08/29/2017	Various	19,578.000	2,784,577		3,006,621							3,006,621		(222,045)	(222,045)	45,459		L
460146-10-3	INTERNATIONAL PAPER CO		08/29/2017	Various	19,510.000	1,047,864		1,065,535							1,065,535		(17,671)	(17,671)	9,023		L
460690-10-0	INTERPUBLIC GROUP OF COS INC		09/01/2017	Various	41,202.000	834,753		1,018,423							1,018,423		(183,670)	(183,670)	256		L
461202-10-3	INTUIT INC.		08/29/2017	Various	9,542.000	1,312,091		1,265,381							1,265,381		46,711	46,711	3,244		L
46120E-60-2	INTUITIVE SURGICAL INC		09/01/2017	Various	2,469.000	2,433,167		1,863,952	645,585	(146,981)			(146,981)		1,863,952		569,215	569,215			L
469814-10-7	JACOBS ENGINEERING GROUP INC		08/29/2017	Various	15,627.000	809,916		844,348							844,348		(34,432)	(34,432)	3,612		L
G50871-10-5	JAZZ PHARMACEUTICALS PLC		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	11,005.000	1,713,936		1,379,926							1,379,926		334,011	334,011			L
46590V-10-0	JBG SMITH PROPERTIES		07/25/2017	VARIOUS	0.500	15		17							17		(2)	(2)			L
478160-10-4	JOHNSON & JOHNSON		08/29/2017	Various	49,805.000	6,619,668		6,326,654							6,326,654		293,014	293,014	46,229		L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		09/05/2017	Various	28,717.000	1,173,562		1,209,560							1,209,560		(35,998)	(35,998)	14,359		L
46625H-10-0	JP MORGAN CHASE & CO		08/29/2017	Various	65,404.000	5,985,390		5,690,260							5,690,260		295,129	295,129	28,142		L
48203R-10-4	JUNIPER NETWORKS INC		09/05/2017	Various	57,456.000	1,584,708		1,619,110							1,619,110		(34,402)	(34,402)	22		L
494368-10-3	KIMBERLY-CLARK CORP		09/01/2017	Various	11,822.000	1,445,803		1,523,909							1,523,909		(78,106)	(78,106)	8,119		L
49456B-10-1	KINDER MORGAN INC DEL		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	57,426.000	1,108,585		1,085,483							1,085,483		23,102	23,102			L
482480-10-0	KLA TENCOR CORP		09/05/2017	Various	7,802.000	719,322		720,047							720,047		(725)	(725)	2,231		L
502413-10-7	L3 TECHNOLOGIES INC		08/29/2017	Various	5,460.000	983,576		913,381							913,381		70,195	70,195	6,515		L
50540R-40-9	LABORATORY CORP AMER HLDGS		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	5,597.000	858,141		798,854							798,854		59,287	59,287			L
512807-10-8	LAM RESEARCH CORP.		08/29/2017	Various	7,814.000	1,262,515		1,107,319							1,107,319		155,196	155,196	2,016		L
G5375M-11-8	LAND SECURITIES GROUP	B	09/29/2017	EXCHANGE	115,597.500	1,791,716		2,111,913	1,522,653	24,033			24,033	433,233	2,111,913	(320,197)		(320,197)	40,383		U
517834-10-7	LAS VEGAS SANDS CORP		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	22,997.000	1,443,375		1,311,664							1,311,664		131,712	131,712	33,576		L
521865-20-4	LEAR CORP		08/29/2017	Various	6,185.000	896,257		864,820							864,820		31,438	31,438	2,679		L
524660-10-7	LEGGETT & PLATT INC		08/29/2017	Various	17,171.000	783,183		891,852							891,852		(108,670)	(108,670)	4,208		L
526057-10-4	LENNAR COR P CL A		08/29/2017	Various	17,194.000	882,768		900,966							900,966		(18,198)	(18,198)	688		L
526107-10-7	LENNOX INTERNATIONAL INC		09/01/2017	Various	3,195.000	522,003		546,633							546,633		(24,630)	(24,630)			L
SB01VZ-N9-9	LG DISPLAY LTD	B	09/05/2017	UNION BANK OF SWITZERLAND	1,092.000	30,583		27,488							27,488	282	2,814	3,096			U
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/29/2017	Various	18,980.000	827,666		788,561							788,561		39,105	39,105			L
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/01/2017	Various	19,670.000	853,600		894,253							894,253		(40,654)	(40,654)			L
531172-10-4	LIBERTY PROPERTY TRUST		08/29/2017	Various	19,903.000	832,468		811,753							811,753		20,716	20,716	6,245		L
534187-10-9	LINCOLN NA TL CORP IN COM		09/19/2017	Various	15,329.000	1,067,023		1,072,573							1,072,573		(5,550)	(5,550)	3,378		L
539830-10-9	LOCKHEED MARTIN CORP		09/19/2017	Various	1,253.000	382,126		362,434							362,434		19,692	19,692	373		L
540424-10-8	LOEWS CORP		08/29/2017	Various	20,024.000	947,264		937,965							937,965		9,298	9,298	1,236		L
548661-10-7	LOWES COS INC USD0.50		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	36,540.000	2,826,855		2,767,084							2,767,084		59,772	59,772	9,620		L
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		09/19/2017	Various	30,056.000	2,615,479		2,568,192	45,206	(5,987)			(5,987)		2,568,192		47,287	47,287	1,055		L
55261F-10-4	M & T BANK CORP		09/19/2017	Various	15,391.000	2,492,876		2,456,580	614,613						2,456,580		36,296	36,296	11,474		L
G5785G-10-7	MALLINCKRODT PLC		09/05/2017	Various	15,793.000	664,033		714,159							714,159		(50,126)	(50,126)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
56418H-10-0	MANPOWERGROUP		08/29/2017	Various	7,959.000	865,988		835,572							835,572		30,417	30,417	4,310		L
56585A-10-2	MARATHON PETROLEUM CORP		08/29/2017	Various	22,360.000	1,144,437		1,172,742							1,172,742		(28,305)	(28,305)	8,525		L
571903-20-2	MARRIOTT I NTL INC NEW CL A		09/19/2017	Various	3,522.000	355,995		363,868							363,868		(7,873)	(7,873)	1,304		L
571748-10-2	MARSH + MCLENNAN COS INC		08/21/2017	Various	22,859.000	1,781,505		1,461,091	324,702	(132,927)			(132,927)		1,461,091		320,414	320,414	14,859		L
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC.		09/01/2017	Various	55,165.000	915,871		869,952							869,952		45,919	45,919			L
576206-10-6	MASSEY ENERGY CO		08/02/2017	DISTRIBUTION	0.000	333											333	333			U
57636Q-10-4	MASTERCARD INC CLASS A		08/29/2017	Various	45,859.000	5,877,842		5,247,623	437,264	(193,963)			(193,963)		5,247,623		630,219	630,219	10,866		L
57772K-10-1	MAXIM INTEGRATED PRODUCTS		09/01/2017	Various	21,113.000	946,592		964,231							964,231		(17,639)	(17,639)	1,853		L
579780-20-6	MCCORMICK & CO.		09/01/2017	Various	9,607.000	919,266		935,019							935,019		(15,753)	(15,753)	4,515		L
580135-10-1	MCDONALDS CORP		09/19/2017	Various	6,635.000	1,056,651		1,014,271							1,014,271		42,380	42,380	357		L
58155Q-10-3	MCKESSON CORP		08/01/2017	MORGAN STANLEY	8,105.000	1,306,943		1,339,513							1,339,513		(32,570)	(32,570)			L
58409L-30-6	MEDEQUITIES REALTY		09/29/2017	Various	196,137.000	2,294,861		2,177,121	2,177,121						2,177,121		117,740	117,740	120,404		U
G5960L-10-3	MEDTRONIC PLC		09/01/2017	Various	8,184.000	666,616		715,212							715,212		(48,596)	(48,596)	2,274		L
58933Y-10-5	MERCK & CO. INC.		09/19/2017	Various	62,478.000	3,921,972		3,977,995							3,977,995		(56,023)	(56,023)	19,046		L
59156R-10-8	METLIFE INC COM		08/07/2017	DISTRIBUTION	0.000	288,575		288,575							288,575						L
592688-10-5	METTLER TOLEDO INTERNATIONAL		08/29/2017	Various	1,687.000	998,878		917,312							917,312		81,567	81,567			L
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC	D	09/19/2017	BANK OF AMERICA/MERRILL LYNCH	94.000	3,087		2,599							2,599		488	488			L
595017-10-4	MICROCHIP TECHNOLOGY INC		08/29/2017	Various	12,886.000	1,071,013		996,941							996,941		74,072	74,072	4,536		L
595112-10-3	MICRON TEC HNOLOGY INC COM		09/01/2017	Various	42,025.000	1,293,782		1,279,364							1,279,364		14,418	14,418			L
594918-10-4	MICROSOFT CORP		09/05/2017	Various	125,248.000	9,132,354		8,358,176	304,797	(168,228)			(168,228)		8,358,176		774,178	774,178	75,621		L
60671Q-10-4	MITEL NETWORKS CORP	A	08/17/2017	DIRECT	18,964.000	155,494		158,729							158,729		(3,235)	(3,235)			L
608190-10-4	MOHAWK INDUSTRIES INC		08/29/2017	Various	4,017.000	998,040		951,725							951,725		46,315	46,315			L
60871R-20-9	MOLSON COORS BREWING CO. CL B		09/05/2017	Various	12,423.000	1,096,554		1,072,602							1,072,602		23,952	23,952	10,666		L
609207-10-5	MONDELEZ INTERNATIONAL INC		08/28/2017	Various	47,365.000	2,002,677		2,076,322							2,076,322		(73,645)	(73,645)			L
61166W-10-1	MONSANTO CO		07/19/2017	CITIGROUP GLOBAL MARKETS	27,970.000	3,283,242		2,770,429	2,942,724	(172,295)			(172,295)		2,770,429		512,814	512,814	45,311		L
615369-10-5	MOODYS CORP		08/01/2017	MORGAN STANLEY	8,905.000	1,171,739		1,077,317							1,077,317		94,422	94,422			L
617446-44-8	MORGAN STANLEY		09/19/2017	Various	7,802.000	355,902		365,914							365,914		(10,012)	(10,012)			L
620076-30-7	MOTOROLA SOLUTIONS INC		09/19/2017	Various	4,000.000	346,743		360,440							360,440		(13,697)	(13,697)	249		L
55354G-10-0	MSCI INC A		08/01/2017	MORGAN STANLEY	8,804.000	972,689		901,568							901,568		71,121	71,121	1,367		L
J46840-10-4	MURATA MANUFACTURING CO LTD	B	09/19/2017	Various	800.000	122,535		86,903	107,343	(36,256)			(36,256)	15,815	86,903	(6,943)	42,576	35,633	663		U
N59465-10-9	MYLAN NV		09/05/2017	Various	31,105.000	1,128,830		1,207,496							1,207,496		(78,666)	(78,666)			L
637417-10-6	NATIONAL RETAIL PROPERTIES		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	17,458.000	676,919		676,598							676,598		321	321			L
62886E-10-8	NCR CORP.		08/28/2017	Various	170,089.000	5,993,593		6,603,200							6,603,200		(609,607)	(609,607)			L
H57312-64-9	NESTLE SA PAR CHF1	B	08/23/2017	JEFFERIES & COMPANY, INC.	726.000	61,630		55,514							55,514	2,252	3,864	6,117	1,080		U
64110D-10-4	NETAPP INC		09/19/2017	Various	8,371.000	322,308		359,489							359,489		(37,181)	(37,181)	236		L
64110L-10-6	NETFLIX INC		08/28/2017	Various	20,584.000	3,410,230		2,886,142	245,495	(49,595)			(49,595)		2,886,142		524,088	524,088			L
649445-10-3	NEW YORK COMMUNITY BANCORP INC		08/29/2017	Various	62,654.000	751,210		820,904							820,904		(69,695)	(69,695)	10,651		L
651229-10-6	NEWELL RUBBERMAID INC		08/01/2017	Various	49,317.000	2,625,189		2,470,390							2,470,390		154,799	154,799	10,018		L
65249B-10-9	NEWS CORP CLASS A		08/29/2017	Various	58,748.000	786,818		767,550							767,550		19,268	19,268			L
654106-10-3	NIKE INC CL B		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	30,117.000	1,733,346		1,573,797							1,573,797		159,549	159,549			L
655044-10-5	NOBLE ENER GY INC COM		09/05/2017	Various	24,878.000	653,376		698,325							698,325		(44,949)	(44,949)	1,231		L
655664-10-0	NORDSTROM INC		09/19/2017	Various	40,295.000	1,855,696		1,874,287							1,874,287		(18,591)	(18,591)	4,731		L
655844-10-8	NORFOLK SOUTHERN CORP		08/01/2017	MORGAN STANLEY	11,008.000	1,243,492		1,350,351							1,350,351		(106,860)	(106,860)			L
665859-10-4	NORTHERN TRUST CORP		09/01/2017	Various	9,823.000	874,296		865,505							865,505		8,792	8,792			L
666807-10-2	NORTHROP GRUMMAN CORP		09/05/2017	Various	8,391.000	2,226,758		2,165,213							2,165,213		61,545	61,545	705		L
K72807-13-2	NOVO-NORDISK B ORD	B	09/14/2017	Various	4,970.000	234,849		169,401	25,941	(1,607)			(1,607)	1,384	169,401	18,626	46,822	65,448	4,030		U
670346-10-5	NUCOR CORP.		08/29/2017	Various	17,904.000	980,105		1,036,027							1,036,027		(55,922)	(55,922)	5,480		L
67066G-10-4	NVIDIA CORP		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	10,759.000	1,538,988		1,139,053							1,139,053		399,935	399,935	1,506		L
62944T-10-5	NVR INC		08/29/2017	Various	358.000	959,642		867,234							867,234		92,408	92,408			L
681919-10-6	OMNICOM GROUP		08/29/2017	Various	12,966.000	965,898		1,073,056							1,073,056		(107,158)	(107,158)	4,695		L
68389X-10-5	ORACLE CORP COM		09/01/2017	Various	98,623.000	4,866,649		4,564,445							4,564,445		302,204	302,204	10,599		L
69331C-10-8	P G & E CORP		09/05/2017	Various	30,382.000	2,112,741		2,002,118							2,002,118		110,623	110,623	7,933		L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
693718-10-8	PACCAR INC		08/29/2017	Various	16,670.000	1,075,069		1,069,582							1,069,582		5,488	5,488	4,129		L
695156-10-9	PACKAGING CORPORATION OF AMERICA		08/29/2017	Various	8,144.000	887,575		828,211							828,211		59,364	59,364	3,872		L
704326-10-7	PAYCHEX INC		09/19/2017	Various	43,283.000	2,464,572		2,467,300	1,184,116						2,467,300		(2,728)	(2,728)	35,889		L
70450Y-10-3	PAYPAL HOLDINGS INC		08/21/2017	DIRECT	22,632.000	1,339,871		672,965	893,285	(220,320)			(220,320)		672,965		666,906	666,906			L
713448-10-8	PEPSICO INC.		08/29/2017	Various	29,889.000	3,486,562		3,403,645							3,403,645		82,917	82,917	14,038		L
717081-10-3	PFIZER INC		09/19/2017	Various	169,966.000	5,676,861		5,672,081	41,737	(3,649)			(3,649)		5,672,081		4,780	4,780	76,658		L
718172-10-9	PHILIP MORRIS INTL.		09/06/2017	Various	47,881.000	5,588,463		5,221,866	277,215	(17,848)			(17,848)		5,221,866		366,597	366,597	48,016		L
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	07/07/2017	VARIOUS	0.230	8		6							6		2	3			U
718546-10-4	PHILLIPS 66		08/29/2017	Various	16,042.000	1,331,801		1,245,123							1,245,123		86,677	86,677	10,847		L
72348P-10-4	PINNACLE FOODS INC.		08/28/2017	Various	26,648.000	1,606,180		1,417,517	1,424,336	(6,818)			(6,818)		1,417,517		188,663	188,663	15,189		L
723484-10-1	PINNACLE WEST CAPITAL CORP		08/29/2017	Various	10,377.000	933,240		880,606							880,606		52,635	52,635	8,973		L
723787-10-7	PIONEER NA T RES CO COM		08/29/2017	Various	7,348.000	948,610		1,171,011							1,171,011		(222,401)	(222,401)			L
72651A-20-7	PLAINS GP HOLDINGS CLASS A		08/01/2017	MORGAN STANLEY	30,960.000	841,010		802,276							802,276		38,734	38,734	17,028		L
693475-10-5	PNC FINL SVCS GROUP INC		08/29/2017	Various	13,664.000	1,740,057		1,654,015							1,654,015		86,042	86,042	10,248		L
74005P-10-4	PRAXAIR INC.		08/29/2017	Various	10,197.000	1,347,013		1,352,555							1,352,555		(5,541)	(5,541)			L
741503-40-3	PRICELINE.COM		09/01/2017	Various	296.000	539,658		552,483							552,483		(12,825)	(12,825)			L
742718-10-9	PROCTER & GAMBLE CO		08/29/2017	Various	50,242.000	4,647,069		4,375,787							4,375,787		271,282	271,282	39,304		L
743315-10-3	PROGRESSIVE CORP		08/29/2017	Various	25,614.000	1,234,344		1,146,483							1,146,483		87,862	87,862			L
74340W-10-3	PROLOGIS INC		08/29/2017	Various	20,999.000	1,306,295		1,187,941							1,187,941		118,354	118,354	6,922		L
744320-10-2	PRUDENTIAL FINL INC		09/19/2017	Various	27,812.000	2,926,939		3,084,848							3,084,848		(157,909)	(157,909)	12,738		L
745867-10-1	PULTE GROUP INC		09/19/2017	Various	50,135.000	1,265,667		1,173,347							1,173,347		92,320	92,320	2,169		L
74736K-10-1	QORVO INC		08/01/2017	MORGAN STANLEY	13,652.000	929,203		887,653							887,653		41,550	41,550			L
747525-10-3	QUALCOMM INC		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	30,249.000	1,677,119		1,670,350							1,670,350		6,769	6,769			L
74834L-10-0	QUEST DIAGNOSTICS INC		09/19/2017	Various	25,597.000	2,773,792		2,585,335	452,240	(23,796)			(23,796)		2,585,335		188,457	188,457	12,412		L
74876Y-10-1	QUINTILES TRANSNATIONAL HOLDINGS I		08/29/2017	Various	10,272.000	980,235		937,731							937,731		42,504	42,504			L
75281A-10-9	RANGE RESOURCES CORP		09/05/2017	Various	31,228.000	605,789		692,325							692,325		(86,536)	(86,536)			L
755111-50-7	RAYTHEON COMPANY		09/05/2017	Various	17,797.000	3,042,230		2,752,011							2,752,011		290,220	290,220	19,524		L
74930B-10-5	RBB BANCORP		07/26/2017	GOLDMAN, SACHS & CO.	8,720.000	207,392		200,560							200,560		6,832	6,832			L
758849-10-3	REGENCY CENTERS CORPORATION		09/05/2017	Various	11,218.000	734,860		702,808							702,808		32,052	32,052	2,861		L
75886F-10-7	REGENERON PHARMACEUTICALS INC		09/19/2017	Various	4,182.000	2,046,596		1,557,436	1,093,561						1,557,436		489,160	489,160			L
7591EP-10-0	REGIONS FINANCIAL CORP		09/19/2017	Various	95,489.000	1,391,285		1,411,735							1,411,735		(20,450)	(20,450)	44		L
759351-60-4	REINSURANCE GROUP AMERICA INC		08/29/2017	Various	6,545.000	887,497		833,184							833,184		54,313	54,313	4,705		L
G7496G-10-3	RENAISSANCE RE HOLDINGS LTD		08/29/2017	Various	5,810.000	838,954		809,447							809,447		29,507	29,507	1,251		L
760759-10-0	REPUBLIC S VCS INC COM		09/19/2017	Various	35,183.000	2,266,349		2,185,841	81,239						2,185,841		80,508	80,508	13,216		L
761713-10-6	REYNOLDS AMERICAN INC		07/25/2017	Various	48,009.000	3,162,137		2,597,287	2,690,424	(93,137)			(93,137)		2,597,287		564,850	564,850	71,053		L
770323-10-3	ROBERT HALF INTL INC		09/01/2017	Various	18,859.000	832,135		850,918							850,918		(18,783)	(18,783)	3,207		L
775711-10-4	ROLLINS, INC		08/01/2017	MORGAN STANLEY	20,122.000	874,372		822,386							822,386		51,986	51,986			L
778296-10-3	ROSS STORES, INC.		09/05/2017	Various	31,783.000	1,853,791		1,828,443							1,828,443		25,348	25,348	1,552		L
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		09/01/2017	Various	9,188.000	1,109,935		1,073,802							1,073,802		36,134	36,134			L
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	07/12/2017	VARIOUS	0.320	10		7							7		3	3			U
78409V-10-4	S&P GLOBAL INC		08/29/2017	Various	9,089.000	1,380,595		1,313,915							1,313,915		66,680	66,680	1,870		L
79466L-30-2	SALESFORCE.COM INC		09/05/2017	Various	17,267.000	1,548,358		1,275,051	707,466						1,275,051		273,307	273,307			L
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	10,609.000	1,425,872		1,155,973							1,155,973		269,899	269,899			L
806407-10-2	SCHEIN HENRY INC		08/01/2017	BANK OF AMERICA/MERRILL LYNCH	5,417.000	981,891		994,995							994,995		(13,103)	(13,103)			L
806605-10-1	SCHERING P LOUGH CORP COM		09/19/2017	DISTRIBUTION	0.000	1,226											1,226	1,226			L
806857-10-8	SCHLUMBERGER LTD		09/01/2017	Various	2,842.000	180,791		187,048							187,048		(6,256)	(6,256)			L
811065-10-1	SCRIPPS NETWORK INTER CLASS A		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	10,093.000	692,415		682,932							682,932		9,483	9,483	2,109		L
G7945E-10-5	SEADRILL LTD	B	09/15/2017	Various	60,059.000	14,407		21,940	208,065	(110,043)			(110,043)	47,161	21,940	(2,114)	(5,419)	(7,532)			U
81211K-10-0	SEALED AIR CORP		07/31/2017	CITIGROUP GLOBAL MARKETS	996.000	43,330		43,406							43,406		(76)	(76)	319		L
816851-10-9	SEMPRA ENERGY		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	12,099.000	1,344,593		1,254,906	724,306						1,254,906		89,687	89,687	25,337		L
824348-10-6	SHERWIN WILLIAMS CO		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	2,852.000	1,001,244		972,330							972,330		28,915	28,915			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
82669G-10-4	SIGNATURE BK NEW YORK NY		09/05/2017	Various	4,958.000	662,688		712,812							712,812		(50,123)	(50,123)			L
828806-10-9	SIMON PPTY GROUP INC		09/05/2017	Various	6,699.000	1,055,437		1,083,630							1,083,630		(28,193)	(28,193)	27,453		L
82968B-10-3	SIRIUS XM HOLDINGS INC		08/29/2017	Various	160,472.000	901,420		867,012							867,012		34,407	34,407	1,531		L
78440X-10-1	SL GREEN REALTY CORP		09/01/2017	Various	15,875.000	1,604,707		1,658,935							1,658,935		(54,229)	(54,229)	5,599		L
831865-20-9	SMITH (A.O.)		09/01/2017	Various	16,511.000	896,702		902,323							902,323		(5,621)	(5,621)	2,545		L
832696-40-5	SMUCKER J M CO COM NEW		09/19/2017	Various	16,507.000	1,943,235		1,949,535							1,949,535		(6,301)	(6,301)	8,361		L
833034-10-1	SNAP ON IN C COM		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	4,455.000	699,219		702,967							702,967		(3,748)	(3,748)	2,203		L
844741-10-8	SOUTHWEST AIRLINES CO		08/29/2017	Various	15,527.000	811,543		865,164							865,164		(53,621)	(53,621)	1,941		L
84763R-10-1	SPECTRUM BRANDS HOLDINGS INC		09/01/2017	Various	6,906.000	740,667		857,014							857,014		(116,347)	(116,347)	4,290		L
78467J-10-0	SS&C TECHNOLOGIES HOLDINGS		08/29/2017	Various	21,451.000	814,867		829,939							829,939		(15,072)	(15,072)			L
854502-10-1	STANLEY BLACK & DECKER INC		08/29/2017	Various	7,664.000	1,061,350		1,054,047							1,054,047		7,303	7,303	2,728		L
855244-10-9	STARBUCKS CORP		08/01/2017	Various	60,032.000	3,356,167		3,491,574							3,491,574		(135,407)	(135,407)	11,058		L
857477-10-3	STATE STREET CORPORATION		09/19/2017	Various	3,907.000	379,095		359,530							359,530		19,564	19,564	193		L
858119-10-0	STEEL DYNAMICS INC		08/29/2017	Various	24,682.000	847,216		898,821							898,821		(51,605)	(51,605)			L
863667-10-1	STRYKER CORP		08/01/2017	MORGAN STANLEY	11,066.000	1,636,238		1,546,363							1,546,363		89,876	89,876			L
78486Q-10-1	SVB FINANCIAL GROUP		09/05/2017	Various	3,986.000	689,816		719,872							719,872		(30,055)	(30,055)			L
871607-10-7	SYNOPSYS INC		08/29/2017	Various	12,414.000	976,299		903,992							903,992		72,307	72,307			L
871829-10-7	SYSCO CORP		07/27/2017	CITIGROUP GLOBAL MARKETS	115,161.000	5,985,926		5,689,351							5,689,351		296,576	296,576	9,593		L
74144T-10-8	T. ROWE PRICE GROUP		08/29/2017	Various	21,841.000	1,750,935		1,684,813							1,684,813		66,122	66,122	5,789		L
87612E-10-6	TARGET CORP		08/29/2017	Various	22,748.000	1,264,461		1,185,578							1,185,578		78,883	78,883	13,296		L
H84989-10-4	TE CONNECTIVITY LTD		08/29/2017	Various	15,127.000	1,186,715		1,157,670							1,157,670		29,045	29,045	7,598		L
879369-10-6	TELEFLEX, INC.		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	3,547.000	736,997		723,892							723,892		13,106	13,106			L
881609-10-1	TESORO CORP		08/01/2017	Various	22,682.000	1,997,626		1,897,028	1,063,217						1,897,028		100,598	100,598	13,374		L
882508-10-4	TEXAS INST RS INC COM		09/19/2017	Various	30,476.000	2,465,514		2,361,977							2,361,977		103,536	103,536	17,720		L
883203-10-1	TEXTRON IN C COM		08/01/2017	MORGAN STANLEY	20,183.000	996,716		969,389							969,389		27,326	27,326			L
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		08/29/2017	Various	19,090.000	3,376,416		3,130,784							3,130,784		245,632	245,632	3,310		L
872540-10-9	TJX COMPANIES INC		09/05/2017	Various	31,214.000	2,228,653		2,233,426							2,233,426		(4,773)	(4,773)	8,112		L
872590-10-4	T-MOBILE US INC		08/29/2017	Various	16,870.000	1,077,445		1,019,583							1,019,583		57,862	57,862			L
889478-10-3	TOLL BROTHERS INC		08/29/2017	Various	20,975.000	788,818		780,435							780,435		8,382	8,382	1,666		L
891027-10-4	TORCHMARK INC COM		08/29/2017	Various	11,219.000	866,976		856,011							856,011		10,965	10,965	1,348		L
891906-10-9	TOTAL SYSTEM SERVICES INC		08/01/2017	MORGAN STANLEY	15,637.000	1,000,668		913,044							913,044		87,624	87,624			L
J92676-11-3	TOYOTA MOTOR	B	09/26/2017	NOMURA SECURITIES INTERNATIONAL INC	1,600.000	96,595		78,791	94,352	(16,221)			(16,221)	660	78,791	2,419	15,385	17,804	1,332		U
892356-10-6	TRACTOR SUPPLY CO		09/19/2017	Various	18,024.000	988,814		977,895							977,895		10,919	10,919	6,609		L
89417E-10-9	TRAVELERS COS INC		09/19/2017	Various	2,862.000	358,805		363,974	42,480	(208)			(208)		363,974		(5,169)	(5,169)	522		L
SBDTMY-K5-8	TRISURA GROUP LTD	B	07/14/2017	VARIOUS	0.320	6		4							4	(1)	2	1			U
902494-10-3	TYSON FOODS INC CLASS A		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	14,272.000	878,637		841,351							841,351		37,285	37,285			L
902681-10-5	U G I CORP.		08/29/2017	Various	18,077.000	894,799		873,303							873,303		21,496	21,496	2,911		L
902653-10-4	UDR INC		08/29/2017	Various	22,824.000	891,558		884,366							884,366		7,192	7,192	7,009		L
90384S-30-3	ULTA BEAUTY INC		09/01/2017	Various	3,898.000	860,209		995,042							995,042		(134,834)	(134,834)			L
907818-10-8	UNION PACIFIC CORP		08/01/2017	MORGAN STANLEY	6,013.000	613,162		651,700							651,700		(38,538)	(38,538)			L
910047-10-9	UNITED CONTINENTAL HOLDINGS INC		08/29/2017	Various	11,939.000	758,317		893,790							893,790		(135,473)	(135,473)			L
V96194-12-7	UNITED OVERSEAS BANK	B	08/31/2017	Various	4,900.700	86,152		63,935	69,191	(13,363)			(13,363)	8,097	63,935	(2,929)	25,146	22,217	2,503		U
911363-10-9	UNITED RENTALS INC		09/28/2017	Various	18,318.000	2,068,564		2,070,801	77,812						2,070,801		(2,237)	(2,237)			L
913017-10-9	UNITED TECHNOLOGIES CORP		09/19/2017	Various	22,225.000	2,589,419		2,714,698							2,714,698		(125,279)	(125,279)	15,789		L
91307C-10-2	UNITED THERAPEUTICS CORP		08/29/2017	Various	6,419.000	834,069		818,065							818,065		16,004	16,004			L
91324P-10-2	UNITEDHEALTH GROUP INC		09/19/2017	Various	28,562.000	5,534,780		4,971,401	171,403						4,971,401		563,379	563,379	19,732		L
902973-30-4	US BANCORP		09/01/2017	Various	42,666.000	2,211,182		2,205,851							2,205,851		5,331	5,331	9,741		L
912008-10-9	US FOODS HOLDING CORP		08/02/2017	Various	162,126.000	4,589,152		4,323,641							4,323,641		265,511	265,511			L
91879Q-10-9	VAIL RESORTS INC		08/01/2017	MORGAN STANLEY	4,439.000	940,670		887,179							887,179		53,492	53,492			L
91913Y-10-0	VALERO ENERGY CORP		09/19/2017	Various	23,664.000	1,584,366		1,555,194							1,555,194		29,173	29,173	24,445		L
92047W-10-1	VALVOLINE INC		08/28/2017	Various	112,873.000	2,535,050		2,426,770	2,426,770						2,426,770		108,281	108,281	11,062		L
92210H-10-5	VANTIV INC CLASS A		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	11,936.000	728,259		738,819							738,819		(10,560)	(10,560)			L

SCHEDULE D - PART 4

Show All Long-Term Bonds and Stock Sold, Redeemed or Otherwise Disposed of During the Current Quarter

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
										Change In Book/Adjusted Carrying Value											
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Contractual Maturity Date	NAIC Designation or Market Indicator (a)
92220P-10-5	VARIAN MEDICAL SYST		08/29/2017	Various	8,883.000	909,142		919,459							919,459		(10,317)	(10,317)			L
92343V-10-4	VERIZON COMMUNICATIONS		09/05/2017	Various	51,664.000	2,502,535		2,310,023							2,310,023		192,512	192,512	35,418		L
92826C-83-9	VISA INC		08/29/2017	Various	34,068.000	3,381,287		2,882,345	244,359	(104,875)			(104,875)		2,882,345		498,942	498,942	10,026		L
928563-40-2	VM WARE INC		09/05/2017	Various	18,043.000	1,801,568		1,575,402							1,575,402		226,166	226,166			L
929042-10-9	VORNADO RLTY TR		09/01/2017	Various	21,188.000	2,194,585		2,249,825							2,249,825		(55,240)	(55,240)	7,438		L
929089-10-0	VOYA FINANCIAL INC		09/05/2017	Various	52,054.000	1,971,209		1,980,400	1,046,586						1,980,400		(9,191)	(9,191)	686		L
929160-10-9	VULCAN MAT LS CO COM		09/19/2017	Various	10,151.000	1,257,043		1,225,347	935,246						1,225,347		31,695	31,695	5,701		L
931427-10-8	WALGREENS BOOTS ALLIANCE		08/28/2017	Various	44,699.000	3,565,832		3,500,379	3,699,289						3,500,379		65,453	65,453	40,470		L
931142-10-3	WAL-MART STORES		08/29/2017	Various	35,058.000	2,777,677		2,635,267							2,635,267		142,410	142,410	27,457		L
94106B-10-1	WASTE CONNECTIONS INC	A	08/29/2017	Various	15,536.500	1,008,568		1,000,373	26	(1)			(1)		1,000,373		8,195	8,195	1,567		L
94106L-10-9	WASTE MGMT INC DEL		08/29/2017	Various	17,039.000	1,299,205		1,248,019							1,248,019		51,186	51,186	5,017		L
941848-10-3	WATERS CORPORATION		08/29/2017	Various	5,414.000	979,088		984,912							984,912		(5,824)	(5,824)			L
949746-10-1	WELLS FARGO CO		09/19/2017	Various	76,411.000	4,023,986		4,183,933	843,459						4,183,933		(159,947)	(159,947)	44,356		L
959802-10-9	WESTERN UN CO COM		08/29/2017	Various	46,451.000	884,791		880,556							880,556		4,235	4,235	5,415		L
96145D-10-5	WESTROCK		08/29/2017	Various	16,737.000	920,248		915,459							915,459		4,789	4,789	7,988		L
963320-10-6	WHIRLPOOL CORP COM		08/29/2017	Various	5,303.000	893,758		999,098							999,098		(105,340)	(105,340)	4,073		L
966837-10-6	WHOLE FOODS MKT INC		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	21,462.000	901,062		773,218							773,218		127,844	127,844	3,863		L
G96629-10-3	WILLIS TOWERS WATSON PLC		07/05/2017	BANK OF AMERICA/MERRILL LYNCH	9,983.000	1,452,345		1,277,940							1,277,940		174,406	174,406	10,582		L
98157D-10-6	WORLDCOM GROUP(WORLDCOM INC)	C	08/02/2017	DISTRIBUTION	0.000	3,411											3,411	3,411			U
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/19/2017	Various	12,663.000	1,306,303		1,289,739							1,289,739		16,565	16,565	1,697		L
98389B-10-0	XCEL ENERGY INC		08/29/2017	Various	24,315.000	1,198,525		1,113,602							1,113,602		84,923	84,923	5,823		L
984121-60-8	XEROX CORP		08/29/2017	Various	28,916.000	925,335		819,879							819,879		105,456	105,456	5,982		L
983919-10-1	XILINX INC COM		09/01/2017	Various	28,478.000	1,830,805		1,819,589							1,819,589		11,216	11,216	5,580		L
G98294-10-4	XL GROUP LTD	D	09/19/2017	Various	61,457.000	2,677,991		2,539,770							2,539,770		138,221	138,221	12,582		L
98978V-10-3	ZOETIS INC		08/29/2017	Various	19,586.000	1,204,464		1,225,104							1,225,104		(20,640)	(20,640)			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						706,068,538	XXX	678,606,462	69,478,984	(4,599,851)			(4,599,851)	1,009,304	678,606,462	(300,276)	27,762,353	27,462,077	3,755,046	XXX	XXX
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		09/07/2017	CITIGROUP GLOBAL MARKETS	709,978.000	40,007,727		39,055,890							39,055,890		951,837	951,837	170,956		L
464287-62-2	ISHARES RUSSELL 1000 INDEX		09/19/2017	BANK OF AMERICA/MERRILL LYNCH	237,737.000	33,215,204		32,627,878							32,627,878		587,326	587,326			L
78462F-10-3	SPDR S&P 500 ETF TRUST		09/19/2017	Various	2,426,624.000	601,143,900		584,879,808							584,879,808		16,264,091	16,264,091	2,337,603		L
922042-74-2	VANGUARD TOTAL WORLD STOCK ETF	C	09/29/2017	Various	7,078.000	496,639		391,484	431,758	(40,274)			(40,274)		391,484		105,155	105,155	5,089		L
9299999. Subtotal - Common Stocks - Mutual Funds						674,863,469	XXX	656,955,061	431,758	(40,274)			(40,274)		656,955,061		17,908,408	17,908,408	2,513,648	XXX	XXX
9799997. Total - Common Stocks - Part 4						1,380,932,007	XXX	1,335,561,522	69,910,742	(4,640,124)			(4,640,124)	1,009,304	1,335,561,522	(300,276)	45,670,761	45,370,485	6,268,694	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						1,380,932,007	XXX	1,335,561,522	69,910,742	(4,640,124)			(4,640,124)	1,009,304	1,335,561,522	(300,276)	45,670,761	45,370,485	6,268,694	XXX	XXX
9899999. Total - Preferred and Common Stocks						1,384,666,357	XXX	1,339,256,406	69,910,742	(4,640,124)			(4,640,124)	1,009,304	1,339,256,406	(302,233)	45,712,184	45,409,951	6,268,694	XXX	XXX
9999999 - Totals						6,057,126,138	XXX	6,013,709,731	2,089,411,170	301,593	(14,363,407)	305	(14,062,118)	1,009,304	5,971,619,937	(297,338)	85,803,538	85,506,200	106,776,469	XXX	XXX

(a) For all common stock bearing the NAIC market indicator "U" provide: the number of such issues 28

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CALL OPTION on EQUITY DEC17 SPX C @ 2600	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/19/2017	12/15/2017	66,400	172,640,000	2,600.00		385,120		204		204	(384,916)						0005
0019999. Subtotal - Purchased Options - Hedging Effective - Call Options and Warrants											385,120		204	XXX	204	(384,916)					XXX	XXX
0079999. Subtotal - Purchased Options - Hedging Effective											385,120		204	XXX	204	(384,916)					XXX	XXX
PUT OPTION on EQUITY DEC17 SPX P @ 2315.72	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2017	12/29/2017		213,749,999	2,315.72		5,062,500		1,156,481		1,156,481	(3,906,019)						0005
PUT OPTION on EQUITY DEC17 SPX P @ 2300.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	06/07/2017	12/15/2017	925	92,500	2,300.00		4,717,500		864,875		864,875	(3,852,625)						0005
0099999. Subtotal - Purchased Options - Hedging Other - Put Options											9,780,000		2,021,356	XXX	2,021,356	(7,758,644)					XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other											9,780,000		2,021,356	XXX	2,021,356	(7,758,644)					XXX	XXX
CALL OPTION on EQUITY DEC17 SPX C @ 2550.000000	PENDING - Z929ZVDN2		Equity/Index	CBOE	06/09/2017	12/15/2017	925	92,500	2,550.00		2,682,500		2,682,500		2,164,500							0005
0159999. Subtotal - Purchased Options - Replications - Call Options and Warrants											2,682,500		2,682,500	XXX	2,164,500						XXX	XXX
0219999. Subtotal - Purchased Options - Replications											2,682,500		2,682,500	XXX	2,164,500						XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants											3,067,620		2,682,704	XXX	2,164,704	(384,916)					XXX	XXX
0379999. Total Purchased Options - Put Options											9,780,000		2,021,356	XXX	2,021,356	(7,758,644)					XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options											12,847,620		4,704,060	XXX	4,186,060	(8,143,560)					XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
PUT OPTION on EQUITY DEC17 SPX P @ 2071.96	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/05/2017	12/29/2017		191,249,999	2,071.96		(1,912,500)		(355,595)		(355,595)	1,556,905						0005
PUT OPTION on EQUITY DEC17 SPX P @ 2075.000000	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	CBOE	06/07/2017	12/15/2017	925	92,500	2,075.00		(1,942,500)		(238,188)		(238,188)	1,704,313						0005
0519999. Subtotal - Written Options - Hedging Other - Put Options											(3,855,000)		(593,782)	XXX	(593,782)	3,261,218					XXX	XXX
0569999. Subtotal - Written Options - Hedging Other											(3,855,000)		(593,782)	XXX	(593,782)	3,261,218					XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options											(3,855,000)		(593,782)	XXX	(593,782)	3,261,218					XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options											(3,855,000)		(593,782)	XXX	(593,782)	3,261,218					XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
CDS CS4205452 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(277,041)		(113,750)	(104,208)		(104,208)	47,176		39,851			4FE	0001
CDS CS4205460 ON DISHN-DDBS 500 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/02/2013	06/20/2018		3,000,000	credit event/(5.0000)	(274,069)		(113,750)	(104,208)		(104,208)	47,604		39,424			4FE	0001
CDS CS4213167 ON ANZ 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(75,833)	(66,163)		(66,163)	49,091		(11,539)			1FE	0001
CDS CS4213142 ON CBA 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(75,833)	(64,924)		(64,924)	50,030		(11,539)			1FE	0001

STATEMENT AS OF SEPTEMBER 30, 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CDS CS4213126 ON NAB 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(75,833)	(65,121)		(65,121)	50,177		(11,539)			1FE	0001
CDS CS4213159 ON WSTP 100 06/20/2018	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	05/07/2013	06/20/2018		10,000,000	credit event/(1.0000)	78,719		(75,833)	(64,498)		(64,498)	52,717		(11,539)			1FE	0001
CDS SINGLE SWAP CDS (PBI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	10/03/2013	12/20/2018		10,000,000	credit event/(1.0000)	427,912		(75,833)	(90,257)		(90,257)	69,711		(61,586)			3FE	0001
CDS SINGLE SWAP SCDS (CHTR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(99,463)		(37,917)	(58,847)		(58,847)	14,125		14,919			3FE	0001
CDS SINGLE SWAP SCDS (LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(109,666)		(37,917)	(58,513)		(58,513)	15,840		16,450			3FE	0001
CDS SINGLE SWAP SCDS (UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/19/2013	12/20/2018		1,000,000	credit event/(5.0000)	(116,561)		(37,917)	(44,424)		(44,424)	(1,326)		17,484			4FE	0001
CDS SINGLE SWAP SCDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	11/25/2015	12/20/2020		5,000,000	credit event/(5.0000)	(82,368)		(189,583)	(671,847)		(671,847)	(205,186)		12,199			3FE	0001
CDS SINGLE SWAP SCDS (NUE)	BOND PORTFOLIO	SCHEDULE D	Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	12/08/2015	12/20/2017		10,000,000	credit event/(1.0000)	(101,153)		(75,833)	(20,999)		(20,999)	29,214		37,362			2FE	0001
CDS SINGLE SWAP SCDS (LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	12/21/2015	12/20/2020		3,000,000	credit event/(5.0000)	(383,350)		(113,750)	(422,701)		(422,701)	(77,666)		57,566			3FE	0001
CDS SINGLE SWAP SCDS (GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	01/20/2016	06/20/2019		5,000,000	credit event/(5.0000)	862,500		(189,583)	(390,958)		(390,958)	287,790		(189,483)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/25/2016	12/20/2018		5,000,000	credit event/(1.0000)	204,607		(37,917)	(58,193)		(58,193)	63,265		(52,916)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	01/26/2016	12/20/2018		5,000,000	credit event/(1.0000)	204,444		(37,917)	(58,193)		(58,193)	63,273		(52,924)			2FE	0001
CDS SINGLE SWAP SCDS (AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018		18,000,000	credit event/(1.0000)	(307,864)		(136,500)	(207,977)		(207,977)	14,924		80,235			2FE	0001
CDS SINGLE SWAP SCDS (LLOYDS)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS R0MUWSFPU8MPRO8K5P83	02/03/2016	12/20/2018		25,000,000	credit event/(1.0000)	(212,257)		(189,583)	(278,109)		(278,109)	(37,605)		55,318			1FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020		17,500,000	credit event/(1.0000)	1,667,717		(132,708)	(459,700)		(459,700)	(40,670)		(256,572)			2FE	0001
CDS SINGLE SWAP SCDS (COP)	BOND PORTFOLIO	SCHEDULE D	Credit	MORGAN STANLEY CAPITAL SERVICES LLC I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		11,700,000	credit event/(1.0000)	369,848		(88,725)	(81,377)		(81,377)	164,632		(117,481)			2FE	0001
CDS SINGLE SWAP SCDS (OI)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2016	12/20/2017		2,500,000	credit event/(5.0000)	(202,406)		(94,792)	(27,827)		(27,827)	8,622		83,180			4FE	0001
CDS SINGLE SWAP SCDS (LPX)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/20/2021		2,500,000	credit event/(5.0000)	(430,673)		(94,792)	(462,126)		(462,126)	(69,362)		64,673			3FE	0001
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	06/21/2017	06/20/2022		1,800,000	credit event/(1.0000)		154,560	(5,050)	80,987		80,987	(65,062)		(8,510)			3FE	0001
CDS SINGLE SWAP CDS (KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	06/22/2017	06/20/2022		4,500,000	credit event/(5.0000)		(621,199)	(62,500)	(700,944)		(700,944)	(113,623)		33,877			4FE	0001
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/14/2017	06/20/2018		2,000,000	credit event/(1.0000)		(15,012)	(2,611)	(13,392)		(13,392)	(644)		2,264			3FE	0001
CDS SINGLE SWAP CDS (SPLS)	BOND PORTFOLIO	SCHEDULE D	Credit	BANK OF AMERICA, N.A. B4TYDEB6GKMZO031MB27	08/15/2017	06/20/2022		4,350,000	credit event/(1.0000)		601,768	(5,196)	536,435		536,435	(49,806)		(15,527)			4FE	0001
CDS SINGLE SWAP SCDS (TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/21/2017	12/20/2019		5,000,000	credit event/(1.0000)		(86,408)	(5,556)	(92,950)		(92,950)	(10,563)		4,021			3FE	0001
CDS SINGLE SWAP CDS (MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS INTERNATIONAL W22LROWP2IHZNBB6K528	08/22/2017	06/20/2022		3,600,000	credit event/(1.0000)		258,243	(3,900)	161,975		161,975	(90,618)		(5,650)			3FE	0001
CDS SINGLE SWAP SCDS (XRX)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/05/2017	06/20/2019		20,000,000	credit event/(1.0000)		(277,485)	(13,889)	(281,859)		(281,859)	(15,146)		10,772			2FE	0001
CDS SINGLE SWAP SCDS (XL)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/08/2017	12/20/2018		20,000,000	credit event/(1.0000)		(194,708)	(12,222)	(220,291)		(220,291)	(34,067)		8,484			2FE	0001
CDS SINGLE SWAP ICE (CDX.NA.IG.28.V1)	BOND PORTFOLIO	SCHEDULE D	Credit	ICE T330E4AS4QXXS2TT7X50	08/11/2017	06/20/2022		215,000,000	credit event/(1.0000)		(3,830,210)	(298,611)	(4,548,588)		(4,548,588)	(821,482)		103,104			2FE	0001
0929999. Subtotal - Swaps - Hedging Other - Credit Default										1,455,034	(4,010,452)	(2,511,635)	(8,939,793)	XXX	(8,939,793)	(604,633)		(125,619)			XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										1,455,034	(4,010,452)	(2,511,635)	(8,939,793)	XXX	(8,939,793)	(604,633)		(125,619)			XXX	XXX

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Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
CDS CS4200321 ON WMI 100 03/20/2018	94106LF#1 - CDS BAS03J4L2 ON WMI 100 03/20/2018 due 03/20/18, CDS attached to Cash Security - (372917AS3)		Credit	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018		10,000,000	1.0000/(credit event)	48,609		75,833	4,496		43,570			(7,184)		10,000,000	2FE	
CDS CS4218240 ON HIG 100 09/20/2018	416515F*0 - CDS BAS053G08 ON HIG 100 09/20/2018 due 09/20/18, CDS attached to Cash Security - (416415HV2, 416415HU4)		Credit	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/09/2013	09/20/2018		10,000,000	1.0000/(credit event)	(19,550)		75,833	(15,953)		92,500					10,000,000	2FE	
CDS SINGLE SWAP CDS (OLN)	680665B#2 - BASONXUCO due 06/20/22, CDS attached to Cash Security - (06051GFZ7)		Credit	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/28/2017	06/20/2022		4,500,000	1.0000/(credit event)		(137,944)	11,750	(130,858)		(15,647)			7,086		4,500,000	3FE	
0989999. Subtotal - Swaps - Replication - Credit Default										29,059	(137,944)	163,417	(142,315)	XXX	120,423			(98)		24,500,000	XXX	XXX
1029999. Subtotal - Swaps - Replication										29,059	(137,944)	163,417	(142,315)	XXX	120,423			(98)		24,500,000	XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default										1,484,094	(4,148,396)	(2,348,218)	(9,082,108)	XXX	(8,819,369)	(604,633)		(125,717)		24,500,000	XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other														XXX							XXX	XXX
1209999. Total Swaps										1,484,094	(4,148,396)	(2,348,218)	(9,082,108)	XXX	(8,819,369)	(604,633)		(125,717)		24,500,000	XXX	XXX
BASOEZ251 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		2,525,875	(0.70641 GBP) / 1 USD				93,234		93,234		(162,689)			15,031		0002
BASOEZ277 (0.7064 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	03/01/2016	03/01/2019		6,675,525	(0.70641 GBP) / 1 USD				246,404		246,404		(429,964)			39,724		0002
BASOFLA03 (0.8395 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/19/2016	04/18/2019		16,259,198	(0.83952 EUR) / 1 USD				(437,837)		(437,837)		(1,500,102)			101,146		0002
BASOFQZX3 (0.8398 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/28/2016	04/29/2019		17,285,415	(0.83984 EUR) / 1 USD				(484,184)		(484,184)		(1,594,327)			108,571		0002
BASOGHDB4 (0.8708 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	04/29/2019		542,914	(0.87077 EUR) / 1 USD				(35,246)		(35,246)		(52,100)			3,410		0002
BASOGHDD0 (0.7477 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/27/2016	06/27/2019		7,607,875	(0.74771 GBP) / 1 USD				(162,367)		(162,367)		(512,123)			50,173		0002
BASOHFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		272,158	(0.84947 EUR) / 1 USD				(10,751)		(10,751)		(25,418)			1,709		0002
BASOKKY03 (0.9665 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	11/10/2016	11/14/2017		10,355,541	(0.96651 CHF) / 1 USD				(16,457)		(16,457)		(311,943)			18,180		0002
BASOLNQU9 (7.2178 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/27/2017		10,000,000	(7.21780 CNH) / 1 USD				(802,679)		(802,679)		(943,837)			24,551		0002
BASOLNQV7 (7.2183 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	12/21/2016	12/27/2017		10,500,000	(7.21830 CNH) / 1 USD				(843,597)		(843,597)		(991,103)			25,778		0002
BASOLXSG6 (1172.0992 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/13/2017	10/17/2017		4,000,000	(1172.09922 KRW)/1 USD				(97,112)		(97,112)		(97,112)			4,316		0002
BASOLXSH4 (1171.5604 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/13/2017	10/17/2017		3,414	(1171.55932 KRW)/1 USD				(81)		(81)		(81)			4		0002
BASOLXSP6 (7.151 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/13/2017	01/17/2018		15,470,216	(7.15100 CNH) / 1 USD				(1,064,176)		(1,064,176)		(1,064,176)			42,270		0002
BASOLXT18 (1179.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/13/2017	01/17/2018		1,027,387	(1179.50000 KRW)/1 USD				(32,572)		(32,572)		(32,572)			2,807		0002
BASOM3R80 (0.9808 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	01/27/2017	11/14/2017		778,486	(0.98076 CHF) / 1 USD				(12,710)		(12,710)		(12,710)			1,367		0002

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Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BASOMBQQ3 (1147.1 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/13/2017	10/17/2017		2,909,629	(1147.10000 KRW)/1 USD				(7,115)		(7,115)		(7,115)			3,140		0002
BASOMGT63 (7.0789 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	02/21/2017	01/17/2018		1,400,459	(7.07889 CNH) / 1 USD				(81,300)		(81,300)		(81,300)			3,827		0002
BASOMGTL0 (0.7939 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/21/2017	02/23/2018		1,600,000	(0.79386 GBP) / 1 USD				(111,074)		(111,074)		(111,074)			5,060		0002
BASOMHZP2 (0.7711 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		16,572,608	(0.77106 GBP) / 1 USD				(969,878)		(969,878)		(969,878)			128,444		0002
BASOMHZR8 (8.4337 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	02/22/2017	02/24/2020		4,430,119	(8.43370 SEK) / 1 USD				(360,438)		(360,438)		(360,438)			34,335		0002
BASONOMU1 (0.7942 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2017	02/23/2018		3,400,000	(0.79420 GBP) / 1 USD				(237,598)		(237,598)		(237,598)			10,752		0002
BASONOMZ0 (109.352 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/05/2017	04/09/2018		19,500,000	(109.35200 JPY)/1 USD				364,852		364,852		364,852			70,530		0002
BASON3T38 (1130.5 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	04/13/2017	04/27/2018		26,965,000	(1130.50000 KRW)/1 USD				247,849		247,849		247,849			102,023		0002
BASONFL13 (1.3562 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	05/17/2017	11/20/2017		29,345,933	(1.35623 AUD) / 1 USD				(1,862,125)		(1,862,125)		(1,862,125)			54,847		0002
BASONS802 0.7793 GBP / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/13/2017	02/23/2018		5,095,171	0.77926 GBP / (1 USD)				254,037		254,037		254,037			16,112		0002
BASONTBH9 1.3162 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2017	11/20/2017		14,815,028	1.31623 AUD / (1 USD)				476,172		476,172		476,172			27,689		0002
BASONTBJ5 1.316 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/16/2017	11/20/2017		5,000,000	1.31596 AUD / (1 USD)				159,655		159,655		159,655			9,345		0002
BASONTBK2 (0.877 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	06/16/2017	06/20/2018		20,000,000	(0.87697 EUR) / 1 USD				(1,044,412)		(1,044,412)		(1,044,412)			84,885		0002
BASONX4T2 (0.9615 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/26/2017	11/14/2017		5,962,617	(0.96151 CHF) / 1 USD				21,375		21,375		21,375			10,468		0002
BASONXUL0 (0.9363 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	06/28/2017	06/29/2018		22,062,532	(0.93629 CHF) / 1 USD				301,279		301,279		301,279			95,228		0002
BASOP0Q01 (8.4061 SEK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	07/06/2017	11/08/2017		9,256,965	(8.40610 SEK) / 1 USD				(294,886)		(294,886)		(294,886)			15,130		0002
BASOP30M5 (30.316 TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/12/2017	01/16/2018		8,000,000	(30.31600 TWD) / 1 USD				(29,965)		(29,965)		(29,965)			21,758		0002
BASOP42Z2 111.839 JPY / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/13/2017	04/09/2018		19,066,372	111.83900 JPY/(1 USD)				65,508		65,508		65,508			68,962		0002
BASOP4308 (1.2958 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/13/2017	11/20/2017		19,500,000	(1.29580 AUD) / 1 USD				(315,034)		(315,034)		(315,034)			36,445		0002
BASOP5KJ5 6.7967 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/18/2017	12/27/2017		8,000,000	6.79669 CNH / (1 USD)				139,469		139,469		139,469			19,641		0002
BASOP5KP1 (0.849 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	07/18/2017	06/20/2018		8,000,000	(0.84896 EUR) / 1 USD				(151,611)		(151,611)		(151,611)			33,954		0002
BASOPAAR7 (0.8465 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/28/2017	10/25/2017		613,322	(0.84652 EUR) / 1 USD				(1,184)		(1,184)		(1,184)			803		0002
BASOPAAX4 (0.8465 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/28/2017	10/25/2017		614,488	(0.84652 EUR) / 1 USD				(1,187)		(1,187)		(1,187)			804		0002
BASOPAAY2 (0.8465 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/28/2017	10/25/2017		2,283,612	(0.84652 EUR) / 1 USD				(4,410)		(4,410)		(4,410)			2,988		0002
BASOPAB05 (0.8465 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/28/2017	10/25/2017		185,623	(0.84652 EUR) / 1 USD				(358)		(358)		(358)			243		0002
BASOPAB39 (0.9627 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/28/2017	10/25/2017		1,559,629	(0.96269 CHF) / 1 USD				5,677		5,677		5,677			2,041		0002
BASOPAB54 (6.7663 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	07/28/2017	10/25/2017		2,880,492	(6.76630 CNH) / 1 USD				(48,973)		(48,973)		(48,973)			3,769		0002
BASOPDLQ1 (0.8337 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/07/2017	06/20/2018		6,000,000	(0.83368 EUR) / 1 USD				(4,812)		(4,812)		(4,812)			25,466		0002
BASOPDLR9 1.2665 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/07/2017	11/20/2017		6,000,000	1.26651 AUD / (1 USD)				(40,655)		(40,655)		(40,655)			11,214		0002
BASOPE5X2 (1.2697 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	08/09/2017	11/20/2017		8,000,000	(1.26969 AUD) / 1 USD				34,297		34,297		34,297			14,952		0002

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/ Adjusted Carrying Value	Code	Fair Value	Unrealized Valuation Increase/ (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorti- zation)/ Accretion	Adjustment to Carrying Value of Hedged Item	Potential Exposure	Credit Quality of Refer- ence Entity	Hedge Effectiveness at Inception and at Quarter-end (b)
BASOPE5Y0 30.053 TWD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/09/2017	01/16/2018		8,070,010	30.05300 TWD / (1 USD)				(39,760)		(39,760)		(39,760)			21,949		0002
BASOPESH2 (6.6872 CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	08/10/2017	10/25/2017		493,892	(6.68720 CNH) / 1 USD				(2,530)		(2,530)		(2,530)			646		0002
BASOPFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	08/15/2017	08/17/2020		25,693,745	(0.74920 GBP) / 1 USD				(876,232)		(876,232)		(876,232)			218,102		0002
BASOPRB32 1.2563 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2017	11/20/2017		4,872,437	1.25627 AUD / (1 USD)				(72,063)		(72,063)		(72,063)			9,107		0002
BASOPRB40 1.256 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2017	11/20/2017		17,600,000	1.25598 AUD / (1 USD)				(264,325)		(264,325)		(264,325)			32,894		0002
BASOPRB57 1.2561 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2017	11/20/2017		8,086,548	1.25610 AUD / (1 USD)				(120,683)		(120,683)		(120,683)			15,114		0002
BASOPRB81 6.5718 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2017	12/27/2017		14,242,171	6.57179 CNH / (1 USD)				(229,671)		(229,671)		(229,671)			34,966		0002
BASOPRB99 (7.7547 NOK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2017	01/26/2018		33,994,706	(7.75470 NOK) / 1 USD				781,802		781,802		781,802			96,644		0002
BASOPRBA6 (29.757 TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2017	03/08/2018		1,666,666	(29.75700 TWD) / 1 USD				20,590		20,590		20,590			5,500		0002
BASOPRBB4 1133.3999 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2017	10/17/2017		5,120,000	1133.39990 KRW/(1 USD)				(48,739)		(48,739)		(48,739)			5,525		0002
BASOPRBD0 0.9371 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2017	06/29/2018		21,180,000	0.93712 CHF / (1 USD)				(270,875)		(270,875)		(270,875)			91,418		0002
BASOPRBE8 0.8247 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/06/2017	06/20/2018		7,200,000	0.82471 EUR / (1 USD)				(70,902)		(70,902)		(70,902)			30,559		0002
BASOPRBF5 0.8246 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2017	06/20/2018		27,337,105	0.82457 EUR / (1 USD)				(273,571)		(273,571)		(273,571)			116,026		0002
BASOPRBG3 (13.0412 ZAR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	09/06/2017	11/20/2017		21,585,503	(13.04116 ZAR) / 1 USD				895,932		895,932		895,932			40,343		0002
BASOPRBH1 (13.0588 ZAR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	09/06/2017	11/20/2017		4,900,000	(13.05880 ZAR) / 1 USD				197,040		197,040		197,040			9,158		0002
BASOPSBK2 1.2373 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/08/2017	11/20/2017		740,000	1.23730 AUD / (1 USD)				(21,933)		(21,933)		(21,933)			1,383		0002
BASOPXGD2 (1.2372 CAD) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	GOLDMAN SACHS BANK USA KD3XUN7C6T14HNAYLU02	09/21/2017	09/22/2020		4,041,260	(1.23723 CAD) / 1 USD				39,672		39,672		39,672			34,886		0002
1229999. Subtotal - Forwards - Hedging Other													(7,513,228)	XXX	(7,513,228)		(11,583,353)			2,118,111	XXX	XXX
BASONAHK7 8.7433 SEK / (1 USD)	81607#AE3 - BASONAHK7 8.743263 SEK / 1 USD due 11/08/17, FX FORWARD attached to Cash Security - (912828XU9)		Currency	CITIBANK N.A. E57ODZWZ7FF32TWEFA76	05/04/2017	11/08/2017		8,900,000	8.74326 SEK / (1 USD)						651,338					14,546		
BASONFL62 13.6126 ZAR / (1 USD)	98914*AJ8 - BASONFL62 13.61262 ZAR / 1 USD due 11/20/17, FX FORWARD attached to Cash Security - (912828XU9, 912828XU9)		Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	05/17/2017	11/20/2017		20,679,340	13.61262 ZAR / (1 USD)						8,532					38,650		
BASONFLQ8 13.546 ZAR / (1 USD)	98914*AJ8 - BASONFLQ8 13.546 ZAR / 1 USD due 11/20/17, FX FORWARD attached to Cash Security - (912828XU9, 912828XU9)		Currency	HSBC BANK USA, NATIONAL ASSOCIATION 1IE8VN30JCEQV1H4R804	05/17/2017	11/20/2017		6,319,578	13.54600 ZAR / (1 USD)						(28,275)					11,811		

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of Current Statement Date

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
BASOP7FH1 7.9885 NOK / (1 USD)	65527#AD5 - BASOP7FH1 7.98845 NOK / 1 USD due 01/26/18, FX FORWARD attached to Cash Security - (912828XR6)		Currency	BARCLAYS BANK PLC G5GSEF7VJP5I7OUK5573	07/24/2017	01/26/2018		33,000,000	7.98845 NOK / (1 USD)						208,463					93,816		
BASOPRB73 6.6009 CNH / (1 USD)	PENDING - BASOPRB73 6.60089 CNH / 1 USD due 03/08/18, FX FORWARD attached to Cash Security - (9128282S8, 912828XU9, 912828XU9)		Currency	JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGQFU57RNE97	09/06/2017	03/08/2018		1,666,666	6.60089 CNH / (1 USD)						(26,918)					5,500		
BASOPU1D4 18.1524 MXN / (1 USD)	PENDING - BASOPU1D4 18.15244 MXN / 1 USD due 03/20/18, FX FORWARD attached to Cash Security - (9128282S8, 912828XU9, 912828XU9)		Currency	CITIBANK N.A. E570DZWZ7FF32TWEFA76	09/15/2017	03/20/2018		1,400,000	18.15244 MXN / (1 USD)						(36,345)					4,791		
1239999. Subtotal - Forwards - Replication														XXX	776,795					169,115	XXX	XXX
1269999. Subtotal - Forwards													(7,513,228)	XXX	(6,736,433)		(11,583,353)			2,287,226	XXX	XXX
1399999. Subtotal - Hedging Effective											385,120		204	XXX	204	(384,916)					XXX	XXX
1409999. Subtotal - Hedging Other										1,455,034	1,914,548	(2,511,635)	(15,025,448)	XXX	(15,025,448)	(5,102,059)	(11,583,353)	(125,619)		2,118,111	XXX	XXX
1419999. Subtotal - Replication										29,059	2,544,556	163,417	2,540,185	XXX	3,061,718			(98)		24,669,115	XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										1,484,094	4,844,224	(2,348,218)	(12,485,059)	XXX	(11,963,525)	(5,486,975)	(11,583,353)	(125,717)		26,787,226	XXX	XXX

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Credit default swap effectively hedges credit risk exposure on the named debt security or related index or basket of debt securities. Notional amount is equivalent to hedged amount of par on debt security.
0002	Foreign Currency forward effectively reduces foreign currency exposure on foreign denominated equities.
0005	Equity options provide an offset to decreases in equity markets.

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule/ Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/ Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Quarter-end (b)	Value of One (1) Point
AL0000401475-F001	60	(2,760)	FUTURE S&P500 EMINI DEC 17	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2017	CME LCZ7XYGSLJUHFXXNXD88	09/12/2017	2,485.7500	2,516.1000	25,200		91,050				91,050	270,000	100/100	50
AL0000401737-F001	111	(362,520)	FUTURE S&P MID 400 EMINI DEC 17	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2017	CME LCZ7XYGSLJUHFXXNXD88	09/12/2017	1,738.4500	1,795.7000	18,870		635,475				635,475	666,000	100/100	100
AL0000401445-F001	299	(123,375)	FUTURE EMINI MSCI EAFE INDEX DEC 17	EMP. DEF. COMP.	STMT. INC.		12/15/2017	ICE T330E4AS4QXXS2TT7X50	09/12/2017	1,971.4000	1,978.4000	180,895		104,650				104,650	1,046,500	100/100	50
AL0000403131-F001	574	(914,813)	FUTURE RUSSELL 2000 EMINI CME DEC 17	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/15/2017	CME	09/12/2017	1,422.0991	1,492.9000	8,610		2,031,985				2,031,985	1,262,800	100/100	50
AL0000401440-F001	132	(611,800)	FUTURE S&P 500 DEC 17	EMP. DEF. COMP.	STMT. INC.	Equity/Index	12/14/2017	CME	09/12/2017	2,485.8000	2,516.1000	277,200		999,900				999,900	2,970,000	100/100	250
1279999. Subtotal - Long Futures - Hedging Effective												510,775		3,863,060				3,863,060	6,215,300	XXX	XXX
AL0000406495-F001	585		FUTURE RUSSELL 2000 EMINI CME DEC 17	PENDING - FUTURE RUSSELL 2000 EMINI DEC	PENDING - FUTURE RUSSELL 2000 EMINI DEC	Equity/Index	12/15/2017	CME CME	09/27/2017	1,486.3361	1,492.9000	8,775					191,994	191,994	1,287,000	0001	50
1299999. Subtotal - Long Futures - Replication												8,775					191,994	191,994	1,287,000	XXX	XXX
1329999. Subtotal - Long Futures												519,550		3,863,060			191,994	4,055,054	7,502,300	XXX	XXX
AL0000406498-F002	3		FUTURE S&P500 EMINI DEC 17	EQUITY PORTFOLIO	SCHEDULE D	Equity/Index	12/15/2017	CME LCZ7XYGSLJUHFXXNXD88	09/27/2017	2,504.0000	2,516.1000	(1,260)					(1,815)	(1,815)	13,500	0002	50
AL0000406490-F001	805		FUTURE MSCI EMER MKT MINI DEC 17	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	12/15/2017	ICE T330E4AS4QXXS2TT7X50	09/27/2017	1,077.1870	1,089.3000	(507,150)					(487,550)	(487,550)	1,690,500	0002	50
1349999. Subtotal - Short Futures - Hedging Other												(508,410)					(489,365)	(489,365)	1,704,000	XXX	XXX
1389999. Subtotal - Short Futures												(508,410)					(489,365)	(489,365)	1,704,000	XXX	XXX
1399999. Subtotal - Hedging Effective												510,775		3,863,060				3,863,060	6,215,300	XXX	XXX
1409999. Subtotal - Hedging Other												(508,410)					(489,365)	(489,365)	1,704,000	XXX	XXX
1419999. Subtotal - Replication												8,775					191,994	191,994	1,287,000	XXX	XXX
1429999. Subtotal - Income Generation																				XXX	XXX
1439999. Subtotal - Other																				XXX	XXX
1449999 - Totals												11,140		3,863,060			(297,370)	3,565,690	9,206,300	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
JP MORGAN	6,944,050	3,751,417	10,695,467
Total Net Cash Deposits	6,944,050	3,751,417	10,695,467

(a)

Code	Description of Hedged Risk(s)

(b)

Code	Financial or Economic Impact of the Hedge at the End of the Reporting Period
0001	Equity futures provide an offset to decreases in equity markets.
0002	Interest Rate Futures are used to change the duration of the bond porfolio and hedge against the increase or decrease in the interest rates.

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1		2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse		Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives		XXX	XXX	XXX	18,105,902	(238,188)	18,105,902	3,548,925	(746,598)	3,548,925	9,206,300	8,968,113
BANK OF AMERICA, N.A.	B4TYDEB6GKMZO031MB27	Y	Y		536,435		536,435	536,435		536,435		
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Y	Y		1,932,486	(3,864,145)		2,241,981	(3,848,192)		10,404,454	8,472,796
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Y	Y			(278,109)			(278,109)			
CITIBANK N.A.	E57ODZWZ7FF32TWEFA76	Y	Y			(1,297,151)		651,338	(1,333,496)		34,467	
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Y	Y		2,274,736	(7,831,004)		2,313,810	(7,831,004)		11,460,408	5,904,140
GOLDMAN SACHS INTERNATIONAL	W22LROWP2IHZNBB6K528	Y	Y		1,318,456	(1,731,280)		1,318,456	(1,731,280)			
HSBC	1IE8VN30JCEQV1H4R804	Y	Y		197,040		197,040	197,040	(28,275)	168,764	20,969	20,969
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Y	Y	13,803	26,267	(2,389,820)		26,267	(2,301,527)		4,866,927	2,489,571
MORGAN STANLEY CAPITAL SERVICES LLC	I7331LVCZKQKX5T7XV54	Y	Y			(139,569)			(139,569)			
0299999. Total NAIC 1 Designation				13,803	6,285,420	(17,531,078)	733,475	7,285,327	(17,491,453)	705,199	26,787,226	16,887,476
0899999. Aggregate Sum of Central Clearing houses												
0999999 - Gross Totals				13,803	24,391,322	(17,769,266)	18,839,377	10,834,252	(18,238,050)	4,254,124	35,993,526	25,855,589
1. Offset per SSAP No. 64												
2. Net after right of offset per SSAP No. 64					24,391,322	(17,769,266)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
BARCLAYS BANK PLC	G5GSEF7VJP5I7OUK5573	Cash		CASH	1,740,000	1,740,000	1,740,000		V
BNP PARIBAS	ROMUWSFPU8MPRO8K5P83	Cash		CASH	370,000	370,000	370,000		V
CREDIT SUISSE INTERNATIONAL	E58DKGMJYYYJLN8C3868	Cash		CASH	167	167	167		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	6,860,000	6,860,000	6,860,000		V
JPMORGAN CHASE BANK, N.A. (ICE)		Cash		CASH	1,445,760	1,445,760	1,445,760		IV
0199999 - Total					10,415,927	10,415,927	10,415,927	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse		2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	Cash		CASH	13,803	13,803	XXX		V
0299999 - Total					13,803	13,803	XXX	XXX	XXX

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds						XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations						XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds						XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
	BNY Mellon Repo	C		9,245,068	9,245,068	10/02/2017
9099999. Total - Cash (Schedule E Part 1 type)				9,245,068	9,245,068	XXX
9999999 - Totals				9,245,068	9,245,068	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ 7,813,075 Book/Adjusted Carrying Value $ 7,813,075
2. Average balance for the year to date Fair Value $ 17,887,977 Book/Adjusted Carrying Value $ 17,887,977
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 9,245,068 NAIC 2 $ NAIC 3 $ NAIC 4 $ NAIC 5 $ NAIC 6 $

SCHEDULE DL - PART 2

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned Current Statement Date

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/ Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date
0599999. Total - U.S. Government Bonds						XXX
1099999. Total - All Other Government Bonds						XXX
1799999. Total - U.S. States, Territories and Possessions Bonds						XXX
2499999. Total - U.S. Political Subdivisions Bonds						XXX
3199999. Total - U.S. Special Revenues Bonds						XXX
824348-AP-1	SHERWIN-WILLIAMS CO		2FE	8,373,442	8,381,092	12/15/2017
021441-AE-0	ALTERA CORP		1FE	10,102,020	10,051,912	11/15/2018
097014-AM-6	BOEING CAPITAL CORP		1FE	5,051,725	5,005,584	08/15/2018
191216-BF-6	COCA-COLA CO		1FE	29,064,554	28,990,721	11/01/2018
369604-BC-6	GENERAL ELECTRIC CO		1FE	5,034,920	5,016,779	12/06/2017
437076-BB-7	HOME DEPOT INC		1FE	29,194,387	28,991,943	09/10/2018
89236T-AY-1	TOYOTA MOTOR CREDIT CORP		1FE	10,047,910	9,999,469	10/24/2018
91324P-CF-7	UNITEDHEALTH GROUP INC		1FE	11,998,320	11,998,852	12/15/2017
115637-AN-0	BROWN-FORMAN CORPORATION		1FE	4,497,079	4,502,806	01/15/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1FE	4,769,847	4,795,727	12/01/2018
263534-BT-5	E.I. DU PONT DE NEMOURS		1FE	10,339,790	10,353,521	07/15/2018
89236T-BB-0	TOYOTA MOTOR CREDIT CORP		1FE	10,050,830	10,092,019	01/17/2019
976656-CF-3	WISC ELEC POWER		1FE	5,004,535	5,017,858	06/15/2018
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC		1FE	5,012,915	5,007,591	02/01/2019
110122-BA-5	BRISTOL-MYERS SQUIBB CO		1FE	7,494,863	7,495,764	02/27/2019
58507L-AB-5	MEDTRONIC GLOBAL HOLDINGS SCA		1FE	14,992,035	14,991,685	03/28/2019
713448-DR-6	PEPSICO INC		1FE	19,983,020	19,988,067	05/02/2019
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				191,012,191	190,681,392	XXX
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds				191,012,191	190,681,392	XXX
4899999. Total - Hybrid Securities						XXX
5599999. Total - Parent, Subsidiaries and Affiliates Bonds						XXX
6099999. Subtotal - SVO Identified Funds						XXX
6199999. Total - Issuer Obligations				191,012,191	190,681,392	XXX
6299999. Total - Residential Mortgage-Backed Securities						XXX
6399999. Total - Commercial Mortgage-Backed Securities						XXX
6499999. Total - Other Loan-Backed and Structured Securities						XXX
6599999. Total - SVO Identified Funds						XXX
6699999. Total Bonds				191,012,191	190,681,392	XXX
7099999. Total - Preferred Stocks						XXX
7599999. Total - Common Stocks						XXX
7699999. Total - Preferred and Common Stocks						XXX
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW			6,640,303	6,640,187	04/01/2018
68389X-AN-5	ORACLE CORP			3,299,604	3,300,147	10/15/2017
233851-AU-8	DAIMLER FINANCE NA LLC			1,388,257	1,388,256	01/11/2018
377372-AD-9	GLAXOSMITHKLINE CAPITAL			11,159,015	11,167,509	05/15/2018
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES			1,155,485	1,155,485	12/31/2018
09248U-61-9	TREASURY TEMP FUND			44,249,714	44,249,705	12/31/2018
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET			51,280,893	51,280,892	12/31/2018
85749P-10-1	STATE STREET CL INST LIQUID RSV			20,952,869	20,952,869	12/31/2018
8999999. Total - Short-Term Invested Assets (Schedule DA type)				140,126,138	140,135,050	XXX
03116C-XQ-6	AMGEN INC.			9,200,744	9,202,196	10/24/2017
23336G-Y3-9	DTE ELECTRIC CO			4,993,924	4,994,271	11/03/2017
00038B-XJ-5	ABB TREASURY CENTER USA INC			7,994,960	7,995,504	10/18/2017
30040X-X5-0	EVERSOURCE ENERGY			1,999,524	1,999,713	10/05/2017
03028T-XA-1	AMERICAN TRANSMISSION CO			12,495,475	12,496,219	10/10/2017
80686D-XC-3	SCHLUMBERGER HLDGS CORP			3,997,924	3,998,374	10/12/2017
91842L-XA-7	VW CREDIT INC			10,995,391	10,996,123	10/10/2017
03116C-XA-1	AMGEN INC.			2,998,686	2,999,018	10/10/2017
94107M-X6-8	WASTE MANAGEMENT INC			3,699,022	3,699,311	10/06/2017
90220L-X6-0	TYCO INTERNATIONAL HOLDING SARL			6,248,299	6,248,785	10/06/2017
57163T-XD-6	MARRIOTT INTERNATIONAL INC			16,556,123	16,557,491	10/13/2017
68236A-XC-9	ONE GAS INC			1,494,224	1,494,447	10/12/2017
92240E-X5-0	VECTREN UTILITY HOLDINGS INC.			10,497,501	10,498,425	10/05/2017
46070D-XD-6	INTERPUBLIC GROUP OF COMPANIES INC			5,417,049	5,417,471	10/13/2017
65475L-XC-1	NISSAN MOTOR ACCEPTANCE CORP.			4,997,515	4,998,121	10/12/2017
08465R-XH-9	BERKSHIRE HATHAWAY ENERGY CO			4,247,063	4,247,544	10/17/2017
71112J-X2-5	PEOPLES GAS LIGHT AND COKE COMPANY			7,065,159	7,065,739	10/02/2017
04956L-XA-2	ATMOS ENERGY CORP			5,997,828	5,998,185	10/10/2017
65475L-XD-9	NISSAN MOTOR ACCEPTANCE CORP.			999,464	999,590	10/13/2017
93142W-X4-0	WALGREENS BOOTS ALLIANCE INC			12,137,718	12,138,624	10/04/2017
65475L-XB-3	NISSAN MOTOR ACCEPTANCE CORP.			10,495,202	10,496,440	10/11/2017
21051X-XA-4	CONSUMERS ENERGY COMPANY			6,247,381	6,247,844	10/10/2017
83701L-XC-0	SOUTH CAROLINA FUEL CO			3,498,261	3,498,513	10/12/2017
03116C-XB-9	AMGEN INC.			2,183,953	2,184,211	10/11/2017
03116C-XG-8	AMGEN INC.			11,242,350	11,243,813	10/16/2017
06367J-X2-3	BANK OF MONTREAL			7,999,176	7,999,733	10/02/2017
21051X-X2-2	CONSUMERS ENERGY COMPANY			4,999,440	4,999,811	10/02/2017
06538B-XA-6	BANK OF TOKYO MITSUBISHI UFJ LTD (			5,498,020	5,498,336	10/10/2017
81685L-X3-4	SEMPRA ENERGY GLOBAL ENTERPRISES			2,499,625	2,499,803	10/03/2017
83701L-XB-2	SOUTH CAROLINA FUEL CO			1,118,489	1,118,562	10/11/2017
47837A-X2-8	JOHNSON CONTROLS INTERNATIONAL PLC			3,999,550	3,999,850	10/02/2017
65475J-X2-8	NISOURCE FINANCE CORP			1,149,868	1,149,956	10/02/2017
97670R-X3-4	WISCONSIN GAS CO			2,081,722	2,081,861	10/03/2017
00038B-XC-0	ABB TREASURY CENTER USA INC			13,993,994	13,994,909	10/12/2017
92240E-X2-7	VECTREN UTILITY HOLDINGS INC.			2,999,680	2,999,893	10/02/2017
06538B-X2-4	BANK OF TOKYO MITSUBISHI UFJ LTD (			2,999,709	2,999,900	10/02/2017
67705A-XD-1	OGLETHORPE POWER CORP			1,998,881	1,999,027	10/13/2017
34410W-X2-3	FMC CORPORATION			2,399,730	2,399,910	10/02/2017
04956L-XH-7	ATMOS ENERGY CORP			9,994,040	9,994,756	10/17/2017
912796-LW-7	TREASURY BILL			10,999,329	10,998,436	10/05/2017
9199999. Total - Cash Equivalents (Schedule E Part 2 type)				242,431,991	242,450,715	XXX
9999999 - Totals				573,570,321	573,267,157	XXX

General Interrogatories:

1. Total activity for the year to date Fair Value $ (626,590) Book/Adjusted Carrying Value $ 383,376
2. Average balance for the year to date Fair Value $ 578,408,584 Book/Adjusted Carrying Value $ 578,275,711

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
				Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	6	7	8	
Depository		Code	Rate of Interest			First Month	Second Month	Third Month	*
Bank of America, N.A.	New York, New York					(845,897,558)	(793,114,507)	(848,312,916)	XXX
Bank of New York Mellon	New York, New York		0.100	2,633	675	27,299,688	10,484,896	16,842,090	XXX
Bank of New York Mellon	New York, New York							624,000	XXX
Bank of Oklahoma	Tulsa, Oklahoma					364,962	197,408	116,692	XXX
Citibank, N.A.	New York, New York		0.100	412		6,738,071	5,113,583	18,621,796	XXX
Fifth Third Bank	Cincinnati, Ohio					1,186,124	446,821	1,175,275	XXX
First Hawaiian Bank	Honolulu, Hawaii					72,473	173,291	269,237	XXX
Manufacturers and Traders Trust Co.	Baltimore, Maryland					370,289	672,979	516,539	XXX
Branch Banking and Trust Co.	Richmond, Virginia					773,963	1,107,500	1,721,466	XXX
Capital One N.A.	New Orleans, Louisiana					1,782,818	631,748	1,259,133	XXX
Huntington National Bank	Columbus, Ohio					384,675	475,896	246,707	XXX
JP Morgan Chase Bank, N.A.	New York, New York		0.180	50	17	141,461,311	3,357,689	140,067,710	XXX
KeyBank National Association	Cleveland, Ohio					891,551	988,848	906,539	XXX
HSBC Bank, USA	Buffalo, New York					170,840	48,942	165,218	XXX
Regions Bank	Birmingham, Alabama					1,082,106	800,642	995,781	XXX
U.S. Bank, N.A.	St. Paul, Minnesota					994,256	899,016	1,607,242	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					(94,436,270)	(73,355,815)	(72,537,519)	XXX
Wells Fargo Bank, N.A.	Charlotte, North Carolina					5,134,406	3,594,678	2,263,531	XXX
Northrim Bank	Anchorage, Alaska		0.200	136		266,709	266,709	266,709	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX	3,231	692	(751,359,584)	(837,209,675)	(733,184,771)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX						XXX
0299999. Totals - Suspended Depositories		XXX	XXX						XXX
0399999. Total Cash on Deposit		XXX	XXX	3,231	692	(751,359,584)	(837,209,675)	(733,184,771)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX		(45,075)		XXX
0599999. Total - Cash		XXX	XXX	3,231	692	(751,359,584)	(837,254,751)	(733,184,771)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due and Accrued	8 Amount Received During Year
TREASURY BILL		09/05/2017		10/05/2017	10,998,436		9,778
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations					10,998,436		9,778
0599999. Total - U.S. Government Bonds					10,998,436		9,778
1099999. Total - All Other Government Bonds							
1799999. Total - U.S. States, Territories and Possessions Bonds							
2499999. Total - U.S. Political Subdivisions Bonds							
3199999. Total - U.S. Special Revenues Bonds							
ABB TREASURY CENTER USA INC		09/21/2017		10/12/2017	13,994,909		4,628
ABB TREASURY CENTER USA INC		09/27/2017		10/18/2017	7,995,504		1,058
AMERICAN TRANSMISSION CO		09/05/2017		10/10/2017	12,496,219		10,924
AMGEN INC.		09/18/2017		10/10/2017	2,999,018		1,419
AMGEN INC.		09/27/2017		10/11/2017	2,184,211		316
AMGEN INC.		09/19/2017		10/16/2017	11,243,813		4,950
AMGEN INC.		09/26/2017		10/24/2017	9,202,196		1,696
ATMOS ENERGY CORP		09/21/2017		10/10/2017	5,998,185		1,815
ATMOS ENERGY CORP		09/25/2017		10/17/2017	9,994,756		1,639
BANK OF MONTREAL		09/01/2017		10/02/2017	7,999,733		8,000
BANK OF TOKYO MITSUBISHI UFJ LTD (		09/01/2017		10/02/2017	2,999,900		3,000
BANK OF TOKYO MITSUBISHI UFJ LTD (		09/07/2017		10/10/2017	5,498,336		4,437
BERKSHIRE HATHAWAY ENERGY CO		09/13/2017		10/17/2017	4,247,544		2,763
CONSUMERS ENERGY COMPANY		09/11/2017		10/02/2017	4,999,811		3,778
CONSUMERS ENERGY COMPANY		09/11/2017		10/10/2017	6,247,844		4,792
DTE ELECTRIC CO		09/29/2017		11/03/2017	4,994,271		347
EVERSOURCE ENERGY		09/28/2017		10/05/2017	1,999,713		215
FMC CORPORATION		09/29/2017		10/02/2017	2,399,910		180
INTERPUBLIC GROUP OF COMPANIES INC		09/29/2017		10/13/2017	5,417,471		422
JOHNSON CONTROLS INTERNATIONAL PLC		09/29/2017		10/02/2017	3,999,850		300
MARRIOTT INTERNATIONAL INC		09/29/2017		10/13/2017	16,557,491		1,252
NISOURCE FINANCE CORP		09/29/2017		10/02/2017	1,149,956		88
NISSAN MOTOR ACCEPTANCE CORP.		09/11/2017		10/11/2017	10,496,440		7,624
NISSAN MOTOR ACCEPTANCE CORP.		09/14/2017		10/12/2017	4,998,121		2,904
NISSAN MOTOR ACCEPTANCE CORP.		09/18/2017		10/13/2017	999,590		444
OGLETHORPE POWER CORP		09/29/2017		10/13/2017	1,999,027		162
ONE GAS INC		09/28/2017		10/12/2017	1,494,447		151
PEOPLES GAS LIGHT AND COKE COMPANY		09/18/2017		10/02/2017	7,065,739		3,394
SCHLUMBERGER HLDGS CORP		09/12/2017		10/12/2017	3,998,374		2,660
SEMPRA ENERGY GLOBAL ENTERPRISES		09/22/2017		10/03/2017	2,499,803		888
SOUTH CAROLINA FUEL CO		09/27/2017		10/11/2017	1,118,562		175
SOUTH CAROLINA FUEL CO		09/28/2017		10/12/2017	3,498,513		405
TYCO INTERNATIONAL HOLDING SARL		09/29/2017		10/06/2017	6,248,785		486
VW CREDIT INC		09/26/2017		10/10/2017	10,996,123		2,154
VECTREN UTILITY HOLDINGS INC.		09/29/2017		10/02/2017	2,999,893		213
VECTREN UTILITY HOLDINGS INC.		09/21/2017		10/05/2017	10,498,425		3,938
WALGREENS BOOTS ALLIANCE INC		09/27/2017		10/04/2017	12,138,624		1,834
WASTE MANAGEMENT INC		09/29/2017		10/06/2017	3,699,311		275
WISCONSIN GAS CO		09/29/2017		10/03/2017	2,081,861		139
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					231,452,279		85,863
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds					231,452,279		85,863
4899999. Total - Hybrid Securities							
5599999. Total - Parent, Subsidiaries and Affiliates Bonds							
6099999. Subtotal - SVO Identified Funds							
7799999. Total - Issuer Obligations					242,450,715		95,641
7899999. Total - Residential Mortgage-Backed Securities							
7999999. Total - Commercial Mortgage-Backed Securities							
8099999. Total - Other Loan-Backed and Structured Securities							
8199999. Total - SVO Identified Funds							
8399999. Total Bonds					242,450,715		95,641
8699999 - Total Cash Equivalents					242,450,715		95,641