

PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

ANNUAL STATEMENT

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

Allstate Insurance Company 0008 NAIC Company Code 19232 Employer's ID Number NAIC Group Code 36-0719665 State of Domicile or Port of Entry Organized under the Laws of Illinois Country of Domicile United States of America Incorporated/Organized 03/21/1931 Commenced Business 04/17/1931 Northbrook , IL, US 60062-6127 Statutory Home Office 2775 Sanders Road (City or Town, State, Country and Zip Code) (Street and Number) Main Administrative Office 2775 Sanders Road (Street and Number) Northbrook , IL, US 60062-6127 847-402-5000 (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number) Northbrook , IL, US 60062-7127 Mail Address 3075 Sanders Road, Suite H1E (City or Town, State, Country and Zip Code) (Street and Number or P.O. Box) 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 847-402-6704 (Area Code) (Telephone Number) (Name) alop5@allstate.com 847-402-0508 (E-mail Address) (FAX Number) **OFFICERS** Chairman of the Board _ THOMAS JOSEPH WILSON, II Secretary SUSAN LeSUEUR LEES MATTHEW EVAN WINTER JESSE EDWARD MERTEN President _ Treasurer OTHER THOMAS FREDERICK CLARKSON, Executive Vice BRIAN RICHARD BOHATY, Executive Vice President
JOHN EDWARD DUGENSKE #, Executive Vice DOGAN CIVGIN, President, Emerging Businesses ERIC KYLE FERREN* #, Controller
HARRIET KREATSOULAS HARTY, Executive Vice
President MARY JANE FORTIN, President, Allstate Financial President SUREN GUPTA, Executive Vice President
KATHERINE ANNE MABE, Executive Vice President
DAVID PRENDERGAST, Executive Vice President
STEVEN PAUL SORENSON, Executive Vice President WILLIAM GUY HILL, Executive Vice President
SAMUEL HENRY PILCH, Senior Group Vice President
STEVEN EMIL SHEBIK, Chief Financial Officer President
JULIE PARSONS #, Executive Vice President
BLENN THOMAS SHAPIRO, Executive Vice President
THOMAS MICHAEL TROY, Executive Vice President DIRECTORS OR TRUSTEES DOGAN CIVGIN SUREN GUPTA STEVEN EMIL SHEBIK JOHN EDWARD DUGENSKE # HARRIET KREATSOULAS HARTY THOMAS JOSEPH WILSON, II MARY JANE FORTIN SUSAN LESUEUR LEES MATTHEW EVAN WINTE State of Illinois SS. County of 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. SUSAN LeSUEUR LEES JESSE EDWARD MERTEN MATTHEW EVAN WINTER President Secretary Treasurer Is this an original filing? ... Yes[X]No[] Subscribed and sworn to before me this b. If no. 16TH FEBRUARY 2018 _ day of 1. State the amendment number. Migerie 2. Date filed 3. Number of pages attached MIGUEL SAUCEDO

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

NOTARY 11/4/2020

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

	AS	SETS			
			Current Year		Prior Year
		1	2	3 Net Admitted Assets	4 Net Admitted
- 1	Bonds (Schedule D)	Assets	Nonadmitted Assets	(Cols. 1 - 2) 27,763,995,339	Assets 25,376,295,554
1.	Stocks (Schedule D):	21,100,990,009		21,100,993,009	23,370,293,334
2.	2.1 Preferred stocks	105 275 014		105,275,014	63 865 604
	2.2 Common stocks			9,300,645,137	
3.	Mortgage loans on real estate (Schedule B):	,000,020,101	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
٠.	3.1 First liens	394,213,591		394,213,591	280,368,275
	3.2 Other than first liens.				
4.	Real estate (Schedule A):				
	4.1 Properties occupied by the company (less \$				
	encumbrances)	235, 161, 950		235,161,950	252,633,337
	4.2 Properties held for the production of income (less				
	\$ encumbrances)	98,794,774		98,794,774	93,569,519
	4.3 Properties held for sale (less \$				
	encumbrances)				
5.	Cash (\$(650,784,896), Schedule E - Part 1), cash equivalents				
	(\$365,891,189 , Schedule E - Part 2) and short-term				
	investments (\$367,906,826 , Schedule DA)			83,013,119	
6.	Contract loans (including \$ premium notes)			47.540.054	
7.	Derivatives (Schedule DB)			17,549,054	
8. 9.	Other invested assets (Schedule BA)			4,320,228,780	
10.	Securities lending reinvested collateral assets (Schedule DL)				1,431,993
11.	Aggregate write-ins for invested assets			24,022,017	
12.	Subtotals, cash and invested assets (Lines 1 to 11)				
13.	Title plants less \$ charged off (for Title insurers		10,000,002	12,000,027,000	
	only)				
14.	Investment income due and accrued			227,088,870	217,557,263
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	1,293,241,898	45,476,651	1,247,765,247	1,271,736,833
	15.2 Deferred premiums and agents' balances and installments booked but				
	deferred and not yet due (including \$				
	earned but unbilled premiums)	3,406,171,821		3,406,171,821	3,304,252,657
	15.3 Accrued retrospective premiums (\$				
	contracts subject to redetermination (\$				
16.	Reinsurance:	E4 076 000		E4 076 000	64 107 015
	16.1 Amounts recoverable from reinsurers			54,976,228 97,768	
	16.3 Other amounts receivable under reinsurance contracts				518,833
17.	Amounts receivable relating to uninsured plans				
18.1	·				
	Net deferred tax asset			608,909,239	1, 188, 442, 553
19.	Guaranty funds receivable or on deposit				
20.	Electronic data processing equipment and software	342,387,965	270,083,461	72,304,504	70,080,378
21.	Furniture and equipment, including health care delivery assets				
	(\$)	291, 136, 831	291, 136, 831		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates		1,287,525	236,068,232	199,855,869
24.	Health care (\$) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	283,878,434	207,972,804	75,905,630	63,765,367
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	49.133.786.150	831.291.114	48,302,495,037	45,624,230,940
27.	From Separate Accounts, Segregated Accounts and Protected Cell				
	Accounts				
28.	Total (Lines 26 and 27)	49, 133, 786, 150	831,291,114	48,302,495,037	45,624,230,940
	DETAILS OF WRITE-INS				
1101.					
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199. 2501.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above) Accounts receivable	CE 400 4EE	440.050	GE 050 400	64 000 000
			442,053		61,026,092
2502. 2503.	Collateral Prepaid assessments			, ,	70,285
2503. 2598.	Summary of remaining write-ins for Line 25 from overflow page				465,370
_000.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	283,878,434	207,972,804	75,905,630	63,765,367

LIABILITIES, SURPLUS AND OTHER FUNDS

	, , , , , , , , , , , , , , , , , , ,	1 Current Year	2 Prior Year
1.	Losses (Part 2A, Line 35, Column 8)	13,405,146,939	12,868,748,709
2.	Reinsurance payable on paid losses and loss adjustment expenses (Schedule F, Part 1, Column 6)	1,797,675	1,216,552
3.	Loss adjustment expenses (Part 2A, Line 35, Column 9)	3,696,569,074	3,557,060,649
4.	Commissions payable, contingent commissions and other similar charges	190,930,598	182,330,634
5.	Other expenses (excluding taxes, licenses and fees)	1,304,120,655	997,405,650
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	113,559,165	104,710,719
7.1	Current federal and foreign income taxes (including \$ on realized capital gains (losses))	229,317,381	338,748,504
7.2	Net deferred tax liability		
8.	Borrowed money \$ and interest thereon \$		
9.	Unearned premiums (Part 1A, Line 38, Column 5) (after deducting unearned premiums for ceded reinsurance of		
	\$164,917,959 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)	10,116,831,708	9,903,638,512
10.	Advance premium	271,033,119	296,683,758
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders		
12.	Ceded reinsurance premiums payable (net of ceding commissions)		
13.	Funds held by company under reinsurance treaties (Schedule F, Part 3, Column 19)		
14.	Amounts withheld or retained by company for account of others		32,454,591
15.	Remittances and items not allocated		20,466,698
16.	Provision for reinsurance (including \$ certified) (Schedule F, Part 8)		
17.	Net adjustments in assets and liabilities due to foreign exchange rates		10,808
18.	Drafts outstanding		
19.	Payable to parent, subsidiaries and affiliates		
20.	Derivatives		5,476,013
21.	Payable for securities		
22.	Payable for securities lending	582,689,437	578, 135, 741
23.	Liability for amounts held under uninsured plans		
24.	Capital notes \$ and interest thereon \$		
25.	Aggregate write-ins for liabilities	415,131,293	412,355,355
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	30,848,063,820	30,064,283,316
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	30,848,063,820	
29.	Aggregate write-ins for special surplus funds		37,724,657
30.	Common capital stock		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	3,398,126,117	
35.	Unassigned funds (surplus)	14,019,422,737	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 \$)		45 550 047 004
37.	Surplus as regards policyholders (Lines 29 to 35, less 36) (Page 4, Line 39)	17,454,431,217	15,559,947,624
38.	TOTALS (Page 2, Line 28, Col. 3)	48,302,495,037	45,624,230,940
	DETAILS OF WRITE-INS		
2501.	Accounts payable		236,338,679
2502.			114,848,757
2503.	Deferred gain on intercompany asset transfers		26,328,139
2598.	Summary of remaining write-ins for Line 25 from overflow page		34,839,780
2599.	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	415,131,293	412,355,355
2901.	Deferred gain on sale/leaseback		32,515,917
2902.		, ,	5,208,740
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		07 70 105
2999.	Totals (Lines 2901 thru 2903 plus 2998)(Line 29 above)	32,979,063	37,724,657
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 thru 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year	2 Prior Year
	UNDERWRITING INCOME		
1.	Premiums earned (Part 1, Line 35, Column 4)	29,038,804,712	28,367,319,128
_	DEDUCTIONS:	== .=.	
2. 3.	Losses incurred (Part 2, Line 35, Column 7)		
3. 4.	Other underwriting expenses incurred (Part 3, Line 25, Column 2)		
5.	Aggregate write-ins for underwriting deductions		
6.	Total underwriting deductions (Lines 2 through 5)		27,550,710,679
7.	Net income of protected cells		
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 plus Line 7)	1,351,473,517	816,608,449
	INVESTMENT INCOME		
9.	Net investment income earned (Exhibit of Net Investment Income, Line 17)	2,013,996,081	1, 136, 738, 212
10.	Net realized capital gains or (losses) less capital gains tax of \$129,648,985 (Exhibit of Capital	110,118,853	(100 749 270)
11.	Gains (Losses))	0 101 111 001	(199,748,270)
	OTHER INCOME	2, 124, 114,004	
12.	Net gain (loss) from agents' or premium balances charged off (amount recovered		
	\$100,625,918)	(100,625,918)	(103,601,635)
13.	Finance and service charges not included in premiums	225,872,591	220,043,443
14.	Aggregate write-ins for miscellaneous income	(3,265,322)	(4,611,174)
15.	Total other income (Lines 12 through 14)	121,981,351	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)	3,597,569,802	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		
	`	3,597,569,802	
19.	Federal and foreign income taxes incurred	723,157,934	485,599,011
20.	Net income (Line 18 minus Line 19)(to Line 22)	2,874,411,868	1,379,830,013
21.	Surplus as regards policyholders, December 31 prior year (Page 4, Line 39, Column 2)	15 559 947 624	15 318 272 241
22.	Net income (from Line 20)		
23.	Net transfers (to) from Protected Cell accounts		
24.	Change in net unrealized capital gains or (losses) less capital gains tax of \$36,169,777		
25.	Change in net unrealized foreign exchange capital gain (loss)	94,109,672	9,007,121
26.	Change in net deferred income tax		
27.	Change in nonadmitted assets (Exhibit of Nonadmitted Assets, Line 28, Col. 3)		
28.	Change in provision for reinsurance (Page 3, Line 16, Column 2 minus Column 1)		
29. 30.			
31.	Cumulative effect of changes in accounting principles		
32.	Capital changes:		
	32.1 Paid in		
	32.2 Transferred from surplus (Stock Dividend)		
	32.3 Transferred to surplus		
33.	Surplus adjustments:		
	33.1 Paid in		
	33.2 Transferred to capital (Stock Dividend) 33.3 Transferred from capital		
34.	Net remittances from or (to) Home Office		
35.	Dividends to stockholders		
36.	Change in treasury stock (Page 3, Lines 36.1 and 36.2, Column 2 minus Column 1)		
37.	Aggregate write-ins for gains and losses in surplus	(2,841,000)	24,302,000
38.	Change in surplus as regards policyholders for the year (Lines 22 through 37)	1,894,483,593	241,675,382
39.	Surplus as regards policyholders, December 31 current year (Line 21 plus Line 38) (Page 3, Line 37)	17,454,431,217	15,559,947,624
0504	DETAILS OF WRITE-INS		
0501. 0502.			
0502.			
0598.	Summary of remaining write-ins for Line 5 from overflow page		
0599.	Totals (Lines 0501 thru 0503 plus 0598)(Line 5 above)		
1401.	Allocated share of loss on sale of fixed assets	(2,624,352)	(2,147,035)
1402.	·	(442,129)	
1403.	Fines and penalties		
1498.	Summary of remaining write-ins for Line 14 from overflow page		
1499.	Totals (Lines 1401 thru 1403 plus 1498)(Line 14 above)	(3,265,322)	(4,611,174)
3701.	Transition obligation for postretirement benefits	` ' ' '	
3702. 3703.			
3798.	Summary of remaining write-ins for Line 37 from overflow page		
3799.	Totals (Lines 3701 thru 3703 plus 3798)(Line 37 above)	(2,841,000)	24,302,000
•	· · · · · · · · · · · · · · · · · · ·		. , ,

0,101112011		
		2
	Current Year	Prior Year
Cash from Operations		
		28,445,460,210
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,272,612,024
		111,830,634
		29,829,902,868
		16,416,024,803
		10,073,272,333
		387,959,979
		26,877,257,114
Net cash from operations (Line 4 minus Line 10)	3,822,295,447	2,952,645,754
Cash from Investments		
	19 913 545 025	18 505 708 745
		, , ,
		124,164,690
		1,358,389
	·	380,674,242
		(956,201)
		13,072,019
·		•
	1,000,002,001	
	22 728 989 694	18 511 174 342
	, , ,	, , ,
		32,363,103
		782.338.948
	. , , , , , , , , , , , , , , , , , , ,	1,762,197
		23,512,467,609
, ,		,,,
		(736,302,349)
Cash from Financing and Miscellaneous Sources Cash provided (applied):		
16.4 Net deposits on deposit-type contracts and other insurance liabilities		
		292,091,538
		(1,344,799,907)
RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS		
Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	(1,031,206,800)	871,543,498
Cash, cash equivalents and short-term investments:		
19.2 End of period (Line 18 plus Line 19.1)	83,013,119	1,114,219,919
upplemental disclosures of cash flow information for non-cash transactions:	4 4/2 ===	1 001 =0: -=
		1,094,534,270 385,028,781
B. Decrease in commitment on low income housing investments	94,667,901	9,982,884
5. Donations	50,587,871	29,120,602
5.Stock dividends received		26,965,020 60,645,718
1	Premiums collected net of reinsurance Net investment scome Miscollaraous income Total (Lines It through 3) Benefit and loss related payments Net transfer to Separate Accounts. Segregated Accounts and Protected Cell Accounts Commissions, expenses paid and aggregate write-ine for deductions Dividends paid to policyholders Commissions, expenses paid and aggregate write-ine for deductions Dividends paid to policyholders Federal and foreign income taxes paid (recovered) net of \$	Premiums collected not of relinarance

3,989,092 ₋1,117,127

Note: Supplemental disclosures of cash flow information for non-cash transactions:	
20.0009. Dividends to parent in the form of non-cash invested assets	239,228,746
20.0010. Exchange traded funds portfolio exchanged	157,019,074
20.0011. Other invested assets sold	53,585,788
20.0012.Transfer of assets/liabilities related to commutation	18,073,587
20.0013. Dividends received on limited partnership	8,780,759
20.0014. Capital contribution to subsidiaries in the form of non-cash invested assets	1,954,323
20.0015. Real estate capital expenditure	257,748
20.0016. Contribution to limited partnership	13,479

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1 - PREMIUMS EARNED

	FAULT-EL	REMIUMS EARNED			
	Line of Business	1 Net Premiums Written per Column 6, Part 1B	2 Unearned Premiums Dec. 31 Prior Year - per Col. 3, Last Year's Part 1	3 Unearned Premiums Dec. 31 Current Year - per Col. 5 Part 1A	4 Premiums Earned During Year (Cols. 1 + 2 - 3)
1.	Fire	36, 149,390	15,822,829	21,181,530	30,790,689
2.	Allied lines		1,095,562	1,060,884	2,126,761
3.	Farmowners multiple peril				
4.	Homeowners multiple peril	7,294,964,466	3,896,451,981	3,939,328,754	7,252,087,693
5.	Commercial multiple peril	620, 185, 344	335,696,499	325,924,217	629,957,626
6.	Mortgage guaranty				
8.	Ocean marine	5,490,329	2,454,545	2,526,363	5,418,511
9.	Inland marine	186,431,765	94 , 138 , 241	92,399,023	188,170,983
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	2,649,807	1,540,182	1,386,786	2,803,202
13.	Group accident and health				
14.	Credit accident and health (group and individual)				
15.	Other accident and health				
16.	Workers' compensation	125,350	2,050	420	126,980
17.1	Other liability - occurrence	315,055,389	151,085,709	160,829,673	305,311,425
17.2	Other liability - claims-made				
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	654,032	366,625	283,905	736,752
18.2	Products liability - claims-made				
19.1, 19.2	Private passenger auto liability	11,922,132,009	3,060,929,507	3, 144, 155, 979	11,838,905,537
19.3, 19.4	Commercial auto liability	259,813,057	131,956,369	131,558,764	260,210,661
21.	Auto physical damage	8,591,848,764	2,206,645,386	2,287,943,024	8,510,551,126
22.	Aircraft (all perils)				
23.	Fidelity	8,542	5,965	3,946	10,561
24.	Surety	2,897	1,484	1,484	2,897
26.	Burglary and theft				
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty	3,660,657		3,083,072	577,585
31.	Reinsurance - nonproportional assumed property				
32.	Reinsurance - nonproportional assumed liability				
33.	Reinsurance - nonproportional assumed financial lines				
34.	Aggregate write-ins for other lines of business	10,734,029	5,445,578	5,163,884	11,015,722
35.	TOTALS	29,251,997,909	9,903,638,512	10,116,831,708	29,038,804,712
	DETAILS OF WRITE-INS				
3401.	Identity theft	10,734,029	5,445,578	5, 163,884	11,015,722
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	10,734,029	5,445,578	5,163,884	11,015,722

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1A - RECAPITULATION OF ALL PREMIUMS

	PART 1A - RECAPITULATION OF ALL PREMIUMS 1 2 3 4 4						
	Line of Business	Amount Unearned (Running One Year or Less from Date of Policy) (a)	Amount Unearned (Running More Than One Year from Date of Policy) (a)	Earned But Unbilled Premium	Reserve for Rate Credits and Retrospective Adjustments Based on Experience	Total Reserve for Unearned Premiums Cols. 1 + 2 + 3 + 4	
1.	Fire	21, 181,530				21, 181,530	
2.	Allied lines	1,060,884				1,060,884	
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	3,939,328,754				3,939,328,754	
5.	Commercial multiple peril						
6.	Mortgage guaranty						
8.	Ocean marine						
9.	Inland marine					92,399,023	
10.	Financial guaranty						
11.1	Medical professional liability - occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake						
13.	Group accident and health						
14.	Credit accident and health (group and						
14.	individual)						
15.	Other accident and health						
16.	Workers' compensation	420				420	
17.1	Other liability - occurrence	160,829,673				160,829,673	
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence						
18.2	Products liability - claims-made						
	Private passenger auto liability						
21.	Auto physical damage					, , ,	
22.	Aircraft (all perils)						
23.	Fidelity						
24.	Surety						
26.	Burglary and theft						
27.	•						
28.	Boiler and machinery						
	Credit						
29.	International					2 002 072	
30.	Warranty	3,083,072				3,083,072	
31.	Reinsurance - nonproportional assumed property	,					
32.	Reinsurance - nonproportional assumed liability						
33.	Reinsurance - nonproportional assumed financial lines						
34.	Aggregate write-ins for other lines of business	5,163,884				5,163,884	
35.	TOTALS	10,116,831,708				10,116,831,708	
36.	Accrued retrospective premiums based on expe						
37.	Earned but unbilled premiums						
38.	Balance (Sum of Line 35 through 37)			1	I	10,116,831,708	
	DETAILS OF WRITE-INS						
3401.	Identity theft	5, 163,884				5,163,884	
3402.							
3403.							
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,163,884				5,163,884	

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 1B - PREMIUMS WRITTEN

		1	Reinsurand	e Assumed	Reinsura	6	
			2	3	4	5	Net Premiums
	Line of Business	Direct Business (a)	From Affiliates	From Non-Affiliates	To Affiliates	To Non-Affiliates	Written Cols. 1+2+3-4-5
1.	Fire	, ,				1,751	
		,	, ,	, ,		,	, ,
2.	Allied lines	, ,		, , ,		251,944,558	2,092,082
3.	Farmowners multiple peril						
4.	Homeowners multiple peril	2,001,980,535	5,354,565,994	11,597,054		73, 179, 117	7,294,964,466
5.	Commercial multiple peril	223,260,000	402,505,198	975,870		6,555,724	620 , 185 , 344
6.	Mortgage guaranty						
8.	Ocean marine	503,410	4,988,504	(291)		1,293	5,490,329
9.	Inland marine	53, 175, 689	133 , 167 , 739	110,518		22,181	186,431,765
10.	Financial guaranty						
11.1	Medical professional liability -						
11.1	occurrence						
11.2	Medical professional liability - claims-made						
12.	Earthquake	1,086,897	1,562,910				2,649,807
13.	Group accident and health						
	•						
14.	Credit accident and health (group and individual)						
15.	Other accident and health						
16.	Workers' compensation	76,537	1,386	47,427			125,350
17.1	Other liability - occurrence	83,451,108	231,636,149			31,869	315,055,389
17.2	Other liability - claims-made						
17.3	Excess workers' compensation						
18.1	Products liability - occurrence	619, 164		34,868			654,032
18.2	Products liability - claims-made						
19.1. 19.2	Private passenger auto liability					4,852,199	
, ,	Commercial auto liability					3,765,795	
19.3, 19.4							
21.	Auto physical damage					7,890,223	8,591,848,764
22.	Aircraft (all perils)						
23.	Fidelity						8,542
24.	Surety	2,885		14		3	2,897
26.	Burglary and theft						
27.	Boiler and machinery	3,949,190				3,949,190	
28.	Credit						
29.	International						
30.	Warranty						3.660.657
31.	Reinsurance - nonproportional						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	assumed property	XXX					
32.	Reinsurance - nonproportional assumed liability	XXX					
33.	Reinsurance - nonproportional assumed financial lines	XXX					
34.	Aggregate write-ins for other lines of business	2,075,999	8,658,029				10,734,029
35.	TOTALS	5,996,500,280	23,575,332,860	32,358,672		352,193,903	29,251,997,909
	DETAILS OF WRITE-INS	. ,		,			. , .
3401.	Identity theft	2 075 999	8,658,029				10,734,029
3401.	•		, ,				10,704,020
3403.						+	
3498.	Summary of remaining write-ins for Line 34 from overflow page						
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,075,999	8,658,029				10,734,029

(a) Does the company's direct premiums written include premiums recorded on an installment basis? Test[] No [x]	
If yes: 1. The amount of such installment premiums \$	
2. Amount at which such installment premiums would have been reported had they been reported on an annualized basis \$	

UNDERWRITING AND INVESTMENT EXHIBIT

PART 2 - LOSSES PAID AND INCURRED

		PART 2 - Li	OSSES PAID AND	INCURRED					
		Losses Paid Less Salvage				5	6	7	8
		1	2	3	4				Percentage of
									Losses Incurred
			Б.			Net Losses Unpaid		Losses Incurred	(Col. 7, Part 2) to
	Line of Dusiness	Direct Business	Reinsurance	Reinsurance	Net Payments	Current Year	Net Losses Unpaid	Current Year	Premiums Earned
	Line of Business	Direct Business	Assumed	Recovered	(Cols. 1 + 2 -3)	(Part 2A , Col. 8)	Prior Year	(Cols. 4 + 5 - 6)	(Col. 4, Part 1)
1.	Fire	982,648	14,094,0785.677	4 400 740 404	15,076,726	11,399,184	9,324,930	17,150,979	55.7
2.	Allied lines	1,101,222,551	5,0//	1, 100, 713, 491	514,738	1,112,665	1, 137, 409	489,994	23.0
3.	Farmowners multiple peril	1.060.897.602	2,971,812,464	229.812	4 000 400 054	1,785,877,167	1 010 005 111	4,205,032,310	58.0
4.	Homeowners multiple peril				4,032,480,254		1,613,325,111		
5.	Commercial multiple peril	164,639,030	201,938,546	1,628,236	364,949,339	268,556,660	292,304,449	341,201,550	54.2
6.	Mortgage guaranty	440 004		(4.504)		0.450.000	040.707	7 004 000	400.0
8.	Ocean marine	419,091	5, 121,883	(1,504)	5,542,477	2,156,302	613,797	7,084,983	130.8
9.	Inland marine	16,816,446	50,621,213	2,500	67,435,159	16,953,656	15,993,236	68,395,579	36.3
10.	Financial guaranty								
11.1	Medical professional liability - occurrence		56,814	(574)	57,388	111,364	46,534	122,218	
11.2	Medical professional liability - claims-made								
12.	Earthquake	27,126	423,051		450 , 177	138,103	76,900	511,380	18.2
13.	Group accident and health								
14.	Credit accident and health (group and individual)								
15.	Other accident and health								
16.	Workers' compensation	1,155,947	3,997,885	850,526	4,303,306	67,542,601	72,893,635	(1,047,728)	(825.1)
17.1	Other liability - occurrence	93,948,745	103,386,896	4,749,502	192,586,139	796,946,972	810,737,051	178,796,059	58.6
17.2	Other liability - claims-made								
17.3	Excess workers' compensation								
18.1	Products liability - occurrence	66,562,315	33,529,095	35,472,527	64,618,882	798,803,711	801,725,284	61,697,309	8,374.2
18.2	Products liability - claims-made								
19.1, 19.2	Private passenger auto liability	1,179,049,594	5,568,668,339	83,557,437	6,664,160,496	9,011,927,171	8,670,283,409	7,005,804,258	59.2
19.3, 19.4	Commercial auto liability	147,204,961	22,275,067	3,607,356	165,872,672	355,888,187	356,453,105	165,307,754	63.5
21.	Auto physical damage	565,904,958	4,162,661,315	63,511	4,728,502,762	281, 185, 234	216,487,933	4,793,200,063	56.3
22.	Aircraft (all perils)		252.527	, , , , , , , , , , , , , , , , , , ,	252,527	2.433.635	2,610,257	75,904	
23.	Fidelity	13.867	, ,	70	13,797	59,599	1,007	72.389	685.4
24.	Surety		(1,381)	(53,509)	52 , 128	67,651	67,651	52 , 128	1.799.5
26.	Burglary and theft	16.576		(00,000)	16,576	1,006	1,057	16,524	,
27.	Boiler and machinery	1.486.311		1.486.311		1.080.294	1,156,766	(76,472)	
28.	Credit	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,,		.,000,20	., .00, .00		
29.	International								
30.	Warranty								
31.	Reinsurance - nonproportional assumed property	XXX	4,384		4,384	160,902	98,710		
32.	Reinsurance - nonproportional assumed liability	XXX	176,480		176.480	2,743,207	3,406,242	(486,555)	
33.	Reinsurance - nonproportional assumed financial lines	XXX	170,400		170,400	2,170,201	, 700,242	(100 , 303)	
34.	Aggregate write-ins for other lines of business	1.659	9,558		11,217	1.666	4,234	8.649	0.1
35.	TOTALS	4,400,349,425	13, 139, 033, 890	1,232,305,691	16,307,077,624	13,405,146,937	12,868,748,707	16,843,475,853	58.0
35.		4,400,349,425	13, 139,033,090	1,202,300,091	10,001,011,024	13,403,140,937	12,000,740,707	10,043,473,833	08.0
0.404	DETAILS OF WRITE-INS	4 050	0.550		44 047	4 000	4 004	0.040	
3401.	Identity theft	1,659	9,558		11,217	1,666	4,234	8,649	
3402.									
3403.									
3498.	Summary of remaining write-ins for Line 34 from overflow page								
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,659	9,558		11,217	1,666	4,234	8,649	

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

		1711	Reported		DJUSTMENT EXPENS	Incurred But Not Reported			8	9
		1	2	3	4	5	6	7		
	Line of Business	Direct	Reinsurance Assumed	Deduct Reinsurance Recoverable	Net Losses Excl. Incurred But Not Reported (Cols. 1 + 2 - 3)	Direct	Reinsurance Assumed	Reinsurance Ceded	Net Losses Unpaid (Cols. 4 + 5 + 6 - 7)	Net Unpaid Loss Adjustment Expenses
1.	Fire	9,191	4,760,311	2	4,769,501	81,350	6,584,926	36,594	11,399,184	2,839,74
2.	Allied lines	17,165,288	375,214	17, 114, 347	426 , 155	70,026,170	176,620	69,516,280	1,112,665	16, 195, 93
3.	Farmowners multiple peril									
4.	Homeowners multiple peril	411,148,199	476,008,556	1,027,507	886,129,249	330,948,941	568,798,978		1,785,877,167	409,463,04
5.	Commercial multiple peril	82,116,506	38 , 172 , 294	141,885	120 , 146 , 915	105,314,529	43,095,254	37	268,556,660	68,767,98
6.	Mortgage guaranty									
8.	Ocean marine	19,760	919,379	25	939 , 114	93,678	1, 150, 230	26,720	2, 156, 302	302,31
9.	Inland marine	2,203,378	5,078,072		7,281,449	2,226,156	7,446,050		16,953,656	5,315,18
10.	Financial guaranty									
11.1	Medical professional liability - occurrence		80,723		80,723		38,020	7,379	111,364	10,34
11.2	Medical professional liability - claims-made									
12.	Earthquake	2,013	88,588		90,600	12,003	35,500		138 , 103	25, 10
13.	Group accident and health								(a)	
14.	Credit accident and health (group and individual)									
15.	Other accident and health								(a)	
16.	Workers' compensation	19,327,771	23,914,209	3,050,162	40 , 191 , 819	16,093,905	12,258,185	1,001,308	67,542,601	7,980,13
17.1	Other liability - occurrence		131,030,418	16,221,494	192,680,961	330,015,907	295,061,994	20,811,890	796,946,972	103,776,95
17.2	Other liability - claims-made									
17.3	Excess workers' compensation									
18.1	Products liability - occurrence	440,007,010	125,496,829	203,836,845	361,666,994	205,769,749	334,730,763	103,363,796	798,803,711	206,431,30
18.2	Products liability - claims-made									
19.1, 19.2	Private passenger auto liability	4,509,912,675	6,311,266,692	2,959,062,145	7,862,117,222	319,343,613	1,160,378,616	329,912,280	9,011,927,171	2,724,947,25
19.3, 19.4	Commercial auto liability	245,874,780	39,912,568	11,000,561	274,786,787	74,060,443	8,056,761	1,015,804	355,888,187	57,960,44
21.	Auto physical damage	66,622,683	430,791,040		497,413,723	(27,308,668)	(188,919,821)		281, 185, 234	92,049,41
22.	Aircraft (all perils)		1,441,352		1,441,352		1,045,843	53,560	2,433,635	99,27
23.	Fidelity				58,518	1,081			59,599	9,79
24.	Surety	67,651			67,651				67,651	2,72
26.	Burglary and theft	856			856	150			1,006	5,61
27.	Boiler and machinery	263,496		322,846	(59,350)	1,139,645			1,080,294	365,58
28.	Credit									
29.	International									
30.	Warranty									
31.	Reinsurance - nonproportional assumed property	XXX	84,685		84,685	XXX	76,217		160,902	2,40
32.	Reinsurance - nonproportional assumed liability	XXX	1,964,240		1,964,240	XXX	778,967		2,743,207	17,96
33.	Reinsurance - nonproportional assumed financial lines	XXX				XXX				
34.	Aggregate write-ins for other lines of business	643	634		1,277	160	230		1,666	53
35.	TOTALS	5,872,672,454	7,591,385,806	3,211,777,819	10,252,280,441	1,427,818,812	2,250,793,332	525,745,648	13,405,146,937	3,696,569,07
	DETAILS OF WRITE-INS									
3401.	Identity theft	643	634		1,277	160	230		1,666	53
3402.	,				,				,	
3403.										
3498.	Summary of remaining write-ins for Line 34 from overflow page									
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	643	634		1,277	160	230		1,666	53

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

UNDERWRITING AND INVESTMENT EXHIBIT

PART 3 - EXPENSES

	PART 3	B - EXPENSES		0	4
		1	2	3	4
		Loss Adjustment Expenses	Other Underwriting Expenses	Investment Expenses	Total
1.	Claim adjustment services:	,	·	•	
	1.1 Direct	133,604,642			133,604,642
	1.2 Reinsurance assumed	648,559,336			648,559,336
	1.3 Reinsurance ceded	714,927			714,927
	1.4 Net claim adjustment service (1.1 + 1.2 - 1.3)	781,449,051			781,449,051
2.	Commission and brokerage:				
	2.1 Direct excluding contingent		558,849,795		558,849,795
	2.2 Reinsurance assumed, excluding contingent		2,040,343,875		2,040,343,875
	2.3 Reinsurance ceded, excluding contingent		40,649,335		40,649,335
	2.4 Contingent - direct		153,449,690		153,449,690
	2.5 Contingent - reinsurance assumed		695,359,938		695,359,938
	2.6 Contingent - reinsurance ceded				
	2.7 Policy and membership fees				
	2.8 Net commission and brokerage (2.1 + 2.2 - 2.3 + 2.4 + 2.5 - 2.6 + 2.7)		3,407,353,963		3,407,353,963
3.	Allowances to managers and agents	9	77,099,650	69	77,099,728
4.	Advertising	3,313,226	687,768,599		691,081,825
5.	Boards, bureaus and associations	3,807,425	14,673,649		18,481,074
6.	Surveys and underwriting reports	2	164,650,733	419	164,651,154
7.	Audit of assureds' records				
8.	Salary and related items:				
	8.1 Salaries	1,255,252,590	1,065,469,248	56,043,996	2,376,765,834
	8.2 Payroll taxes	91,906,393	68,975,972	2,650,027	163,532,392
9.	Employee relations and welfare	232,894,082	224,305,290	7,070,993	464,270,365
10.	Insurance	3,877,879	2,130,444	56,929	6,065,252
11.	Directors' fees				
12.	Travel and travel items	85,896,553	48,562,377	854,623	135,313,554
13.	Rent and rent items	75,900,176	90,932,547	(947,281)	165,885,441
14.	Equipment	9,931,513	34,135,805	542,435	44,609,752
15.	Cost or depreciation of EDP equipment and software	60,338,908	185,065,906	2,870,848	248,275,662
16.	Printing and stationery	7,958,079	19,516,541	2,792,201	30,266,821
17.	Postage, telephone and telegraph, exchange and express	39,542,906	123, 122, 180	574,870	163,239,957
18.	Legal and auditing	1,055,468	36,345,169	4,737,618	42,138,255
19.	Totals (Lines 3 to 18)	1,871,675,209	2,842,754,109	77,247,747	4,791,677,065
20.	Taxes, licenses and fees:				
	20.1 State and local insurance taxes deducting guaranty association				
	credits of \$		685,901,723		685,901,723
	20.2 Insurance department licenses and fees		24,204,063		24,204,063
	20.3 Gross guaranty association assessments		770 , 130		770 , 130
	20.4 All other (excluding federal and foreign income and real estate)		32,817,945		32,817,945
	20.5 Total taxes, licenses and fees (20.1 + 20.2 + 20.3 + 20.4)		743,693,862		743,693,862
21.	Real estate expenses			32,211,730	32,211,730
22.	Real estate taxes			998,500	998,500
23.	Reimbursements by uninsured plans				
24.	Aggregate write-ins for miscellaneous expenses	648,999,234	547,929,913	1,994,742	1, 198, 923, 889
25.	Total expenses incurred			112,452,719	(a)10,956,308,060
26.	Less unpaid expenses - current year				5,305,179,492
27.	Add unpaid expenses - prior year	3,557,060,649	1,192,608,699	91,838,305	4,841,507,652
28.	Amounts receivable relating to uninsured plans, prior year				
29.	Amounts receivable relating to uninsured plans, current year				
30.	TOTAL EXPENSES PAID (Lines 25 - 26 + 27 - 28 + 29)	3,162,615,069	7,213,333,256	116,687,895	10,492,636,220
	DETAILS OF WRITE-INS				
2401.			487,742,729	10,933,491	1, 123, 020, 329
2402.	ř				84,941,632
2403.					
2498.	Summary of remaining write-ins for Line 24 from overflow page	(60,299,844)	(8,633,073)	(8,938,748)	
2499.	Totals (Lines 2401 thru 2403 plus 2498)(Line 24 above)	648,999,234	547,929,913	1,994,742	1,198,923,889

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

EXHIBIT OF NET INVESTMENT INCOME

2.1 Preferred stocks (unaffiliated)			1	2
1.1 Bonds exempt from U.S. tax (a)				
1.2 Other bonds (unaffiliated)	1.	U.S. Government bonds		
1.3 Bonds of affiliates (a) (b) 5, 287,940 5, 619,790 5, 619,790 5, 619,790 5, 619,790 6, 790,847 84,675,790 7, 790,847 84,675,790 7, 82,022 7, 82,023 7, 82,000 7,	1.1	Bonds exempt from U.S. tax		
2.11 Preferred stocks (unaffiliated)	1.2	Other bonds (unaffiliated)	(a)778,723,858	775,993,184
2.11 Preferred stocks (unaffiliates	1.3	Bonds of affiliates		
2.2 Common stocks (unaffiliated)	2.1	Preferred stocks (unaffiliated)	(b)5,287,940	5,619,790
2.21 Common stocks of affiliates 839,030,957 839,032,45	2.11	Preferred stocks of affiliates		
2.21 Common stocks of affiliates 839,030, 957 839,032,45 3. Mortgage loans (c) 11,779,237 12,104,104 4. Real estate (d) 74,430,038 74,4430,038 5. Contract loans (e) 18,315,845 15,659,138 6. Cash, cash equivalents and short-term investments (e) 18,315,845 15,659,138 7. Derivative instruments (f) (4,110,410) (4,056,198 8. Other invested assets 297,759,651 257,522,558 9. Aggregate write-ins for investment income 3,768,223 (3,768,223 10. Total gross investment income 2,186,208,189 2,155,075,50 11. Investment expenses (g) 111,454,218 12. Investment taxes, licenses and fees, excluding federal income taxes (g) 998,508 13. Interest expense (h) 14. Depreciation on real estate and other invested assets (g) 998,508 15. Aggregate write-ins for deductions from investment income (in 28,626,70 16. Total deductions (Lines 11 through 15) (141,079,428 17. Net investment income (Line 10 minus Line 16) (2,013,996,08 DETAILS OF WRITE-INS (3,816,296) (3,816,296 2. Swap coll lateral income (4,000,000	2.2	Common stocks (unaffiliated)	80,790,847	84,675,792
4. Real estate (d) .74,430,038 .74,430,038 5 Contract loans (e) .18,315,845 .15,659,138 6 Cash, cash equivalents and short-term investments (f) .(4,110,410) .(4,056,198 7 Derivative instruments (f) .(4,110,410) .(4,056,198 8. Other invested assets .297,759,651 .257,522,55 9. Aggregate write-ins for investment income .(3,768,223) .(3,768,223) 10. Total gross investment income .(3,768,223) .(3,768,223) 11. Investment expenses .(g) .111,454,211 12. Investment taxes, licenses and fees, excluding federal income taxes .(g) .999,501 13. Interest expense .(h) .(l) 14. Depreciation on real estate and other invested assets .(g) .999,501 15. Aggregate write-ins for deductions from investment income .(l) .28,626,70 16. Total deductions (Lines 11 through 15) .141,079,421 17. Net investment income (Line 10 minus Line 16) DETAILS OF WRITE-INS 0901. Securities lending income .(3,816,296) .(3,816,296) .(3,816,296)	2.21			839,032,456
4. Real estate (d) .74,430,038 .74,430,038 5 Contract loans (e) .18,315,845 .15,659,138 6 Cash, cash equivalents and short-term investments (f) .(4,110,410) .(4,056,198 7 Derivative instruments (f) .(4,110,410) .(4,056,198 8. Other invested assets .297,759,651 .257,522,55 9. Aggregate write-ins for investment income .(3,768,223) .(3,768,223) 10. Total gross investment income .(3,768,223) .(3,768,223) 11. Investment expenses .(g) .111,454,211 12. Investment taxes, licenses and fees, excluding federal income taxes .(g) .999,501 13. Interest expense .(h) .(l) 14. Depreciation on real estate and other invested assets .(g) .999,501 15. Aggregate write-ins for deductions from investment income .(l) .28,626,70 16. Total deductions (Lines 11 through 15) .141,079,421 17. Net investment income (Line 10 minus Line 16) DETAILS OF WRITE-INS 0901. Securities lending income .(3,816,296) .(3,816,296) .(3,816,296)	3.	Mortgage loans	(c)11,779,237	12,104,134
Contract loans	4.	Real estate		
6 Cash, cash equivalents and short-term investments (e) 18,315,845 15,659,13 7 Derivative instruments (f) (4,110,410) (4,056,19 8. Other invested assets 297,759,651 257,522,55 9. Aggregate write-ins for investment income (3,768,223) (3,768,223) 10. Total gross investment income 2,186,208,189 2,155,075,50 11. Investment expenses (g) 111,454,211 12. Investment taxes, licenses and fees, excluding federal income taxes (g) 998,50 13. Interest expense (h) 14. Depreciation on real estate and other invested assets (i) 28,626,70 15. Aggregate write-ins for deductions from investment income (i) 28,626,70 16. Total deductions (Lines 11 through 15) 141,079,42 17. Net investment income (Line 10 minus Line 16) 2,013,996,08 DETAILS OF WRITE-INS 0902. Swap collateral income (3,816,296) (3,816,296) 0903. Oggentities lending income (3,768,223) (3,768,223) 1501. 1502. (3,768,223) (3,768,223) (3,768,223) <	5		\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	
7	6			15,659,139
8. Other invested assets 297,759,651 257,522,55 9. Aggregate write-ins for investment income (3,768,223) (3,768,223) 10. Total gross investment income 2,186,208,189 2,155,075,50 11. Investment expenses (g)	7		(f)(4,110,410)	(4,056,192
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10. Total gross investment income 2,186,208,189 2,155,075,50 11. Investment expenses (g) 111,454,215 12. Investment taxes, licenses and fees, excluding federal income taxes (g) 998,50 13. Interest expense (h) 14. Depreciation on real estate and other invested assets (i) 28,626,70 15. Aggregate write-ins for deductions from investment income (ii) 28,626,70 16. Total deductions (Lines 11 through 15) 141,079,420 17. Net investment income (Line 10 minus Line 16) 2,013,996,08 DETAILS OF WRITE-INS (3,816,296) (3,816,296) 1902. Swap collateral income 48,072 48,073 1903. Summary of remaining write-ins for Line 9 from overflow page (3,768,223) 1909. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) (3,768,223) 1501. (1,768,223) (3,768,223) 1503. 1508. Summary of remaining write-ins for Line 15 from overflow page (1,768,223) 1509. Summary of remaining write-ins for Line 15 from overflow page (1,768,223) 1501. (1,768,223) (1,768,223) 1502. (1,768,223) (1,768,223) 1503. (1,768,223) (1,768,223) 1504. (1,768,223) (1,768,223) 1505. (1,768,223) (1,768,223) 1507. (1,768,223) (1,768,223) 1508. (1,768,223) (1,768,223) 1509. (1,768,223) (1,768,223)	9.			
11. Investment expenses (g)	10.		0 100 000 100	
12. Investment taxes, licenses and fees, excluding federal income taxes (g) .998,500 13. Interest expense (h) 14. Depreciation on real estate and other invested assets (i) .28,626,70 15. Aggregate write-ins for deductions from investment income	11.	·		(g)111,454,219
14. Depreciation on real estate and other invested assets (i)	12.			
14. Depreciation on real estate and other invested assets (i)	13.	Interest expense		(h)
15. Aggregate write-ins for deductions from investment income	14.			
16. Total deductions (Lines 11 through 15)	15.			
17. Net investment income (Line 10 minus Line 16) 2,013,996,08 DETAILS OF WRITE-INS 0901. Securities lending income (3,816,296) (3,816,296) 0902. Swap collateral income 48,072 48,072 0903	16.	Total deductions (Lines 11 through 15)		141,079,420
DETAILS OF WRITE-INS 0901. Securities lending income (3,816,296) (3,816,296) 0902. Swap collateral income 48,072 48,072 0903.				2,013,996,081
0902. Swap collateral income 48,072 48,072 0903				, , ,
0902. Swap collateral income 48,072 48,072 0903	0901.	Securities lending income	(3.816.296)	(3.816.296
0903. 0998. Summary of remaining write-ins for Line 9 from overflow page				
0998. Summary of remaining write-ins for Line 9 from overflow page. (3,768,223) 0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) (3,768,223) 1501. (3,768,223) 1502. (1,100) 1503. (1,100) 1598. Summary of remaining write-ins for Line 15 from overflow page. (1,100)			,	,
0999. Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above) (3,768,223) (3,768,223) 1501.				
1501. 1502. 1503. 1598. Summary of remaining write-ins for Line 15 from overflow page	0999.			
1502	1501.		, , , , , , , , , , , , , , , , , , ,	(1)
1503				
1598. Summary of remaining write-ins for Line 15 from overflow page				
				ı
	(a) Inclu	udes \$31,074,616 accrual of discount less \$125,893,828 amortization of premium and less \$35,444,7	'13 paid for accrued int	erest on purchases.

(a) Includes \$	01 0, 0/4 الا	accrual of discount less \$125,893,828	amortization of premium and less \$35,444,713	paid for accrued interest on purchases.
(b) Includes \$		accrual of discount less \$31,036	amortization of premium and less \$	paid for accrued dividends on purchases
(c) Includes \$	2,235	accrual of discount less \$	amortization of premium and less \$	paid for accrued interest on purchases.
(d) Includes \$	67,975,801	for company's occupancy of its own building	s; and excludes \$ interest on encur	mbrances.
(e) Includes \$	3,062,480	accrual of discount less \$1,749,036	amortization of premium and less \$100, 145	paid for accrued interest on purchases.
(f) Includes \$	1,267,464	accrual of discount less \$1, 195,980	amortization of premium.	
	and Separate Acc		investment taxes, licenses and fees, excluding fede	ral income taxes, attributable to
(h) Includes \$		interest on surplus notes and \$	interest on capital notes.	
(i) Includes \$	28,626,701	depreciation on real estate and \$	depreciation on other invested assets.	

EXHIBIT OF CAPITAL GAINS (LOSSES)

					-,	_
		1	2	3	4	5
				Total Realized Capital	Change in	Change in Unrealized
		Realized Gain (Loss)	Other Realized	Gain (Loss)	Unrealized Capital	Foreign Exchange
		On Sales or Maturity	Adjustments	(Columns 1 + 2)	Gain (Loss)	Capital Gain (Loss)
1.	U.S. Government bonds	(2,322,935)		(2,322,935)		
1.1	Bonds exempt from U.S. tax	1,350,078	(224,942)	1, 125, 136	(357,734)	
1.2	Other bonds (unaffiliated)	105,062,929	(8,396,626)	96,666,303	19,937,320	780,402
1.3	Bonds of affiliates					
2.1	Preferred stocks (unaffiliated)	776,087	(633,599)	142,488	10,177,500	766 , 129
2.11	Preferred stocks of affiliates					
2.2	Common stocks (unaffiliated)	227,646,097	(66, 135, 219)	161,510,878	335,889,815	91,624,407
2.21	Common stocks of affiliates					
3.	Mortgage loans					
4.	Real estate	36,989		36,989		
5.	Contract loans					
6.	Cash, cash equivalents and short-term investments	(283,751)	(305)	(284,056)	293,815	
7.	Derivative instruments	(6,307,063)		(6,307,063)	55,525	(19, 126, 023)
8.	Other invested assets	6,722,306	(17,559,499)	(10,837,193)	245,302,359	20,064,758
9.	Aggregate write-ins for capital gains (losses)	37,292		37,292		
10.	Total capital gains (losses)	332,718,028	(92,950,190)	239,767,838	1,061,007,790	94,109,673
	DETAILS OF WRITE-INS					
0901.	Litigation on CDS swaps gain during the year	37,292		37,292		
0902.						
0903.						
0998.	Summary of remaining write-ins for Line 9 from overflow page					
0999.	Totals (Lines 0901 thru 0903 plus 0998) (Line 9, above)	37,292		37,292		

EXHIBIT OF NON-ADMITTED ASSETS

	EXHIBIT OF NON-ADMITTE	AOOLIO	2	3
		Current Year Total Nonadmitted Assets	Prior Year Total Nonadmitted Assets	Change in Total Nonadmitted Assets (Col. 2 - Col. 1)
1.	Bonds (Schedule D)			(50.1 - 50.1 - 7
2.	Stocks (Schedule D):			
	2.1 Preferred stocks			
	2.2 Common stocks			
3.	Mortgage loans on real estate (Schedule B):	, , , , ,	, , ,	, , , ,
	3.1 First liens			
	3.2 Other than first liens			
4.	Real estate (Schedule A):			
	4.1 Properties occupied by the company			
	4.2 Properties held for the production of income.			
	4.3 Properties held for sale			
5.	Cash (Schedule E - Part 1), cash equivalents (Schedule E - Part 2) and short-term investments (Schedule DA)			
6.	Contract loans			
7.	Derivatives (Schedule DB)			
8.	Other invested assets (Schedule BA)	9,048,952	24,930,926	15,881,974
9.	Receivables for securities			
10.	Securities lending reinvested collateral assets (Schedule DL)			
11.	Aggregate write-ins for invested assets			
12.	Subtotals, cash and invested assets (Lines 1 to 11)	15,333,302	30,069,039	14 , 735 , 737
13.	Title plants (for Title insurers only)			
14.	Investment income due and accrued	161		(161)
15.	Premiums and considerations:			
	15.1 Uncollected premiums and agents' balances in the course of collection	45,476,651	39,979,895	(5,496,756)
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due			
	15.3 Accrued retrospective premiums and contracts subject to redetermination			
16.	Reinsurance:			
	16.1 Amounts recoverable from reinsurers			
	16.2 Funds held by or deposited with reinsured companies	379	112,508	112,129
	16.3 Other amounts receivable under reinsurance contracts			
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		103,756,928	103,756,928
19.	Guaranty funds receivable or on deposit			
20.	Electronic data processing equipment and software	270,083,461	268, 187, 665	(1,895,796)
21.	Furniture and equipment, including health care delivery assets		288,694,002	(2,442,829)
22.	Net adjustment in assets and liabilities due to foreign exchange rates			
23.	Receivables from parent, subsidiaries and affiliates			(1,287,525)
24.	Health care and other amounts receivable			
25.	Aggregate write-ins for other than invested assets	207,972,804	197,763,200	(10,209,604)
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)			
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts			
28.	Total (Lines 26 and 27)	831,291,114	928,563,237	97,272,123
1101.	DETAILS OF WRITE-INS			
1102.				
1103.				
1198.	Summary of remaining write-ins for Line 11 from overflow page			
1199.	Totals (Lines 1101 thru 1103 plus 1198)(Line 11 above)			
2501.	Prepaid assessments	82,254,547	63,007,121	(19,247,426)
2501. 2502.	Advances		34,887,742	6,359,136
2502. 2503.	Accounts receivable		274,739	(167,314)
2598.	Summary of remaining write-ins for Line 25 from overflow page	-	99,593,598	2,846,000
<u> 2030.</u>	Totals (Lines 2501 thru 2503 plus 2598)(Line 25 above)	207,972,804	197,763,200	(10,209,604)

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 ("APPM"), 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 millio	ns)	SSAP#	F/S	F/S Line #		2017		2016
Net Inco	ome	33AF #	Page #	Lille #	_	2017		2016
(1)	The Company's state basis (Page 4, Line 20, Columns 1 & 2)	XXX	XXX	XXX	\$	2,874	\$	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	\$	2,874	\$	1,380
Surplus	•							
(5)	The Company's state basis (Page 3, Line 37, Columns 1 & 2)	xxx	XXX	XXX	\$	17,454	\$	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	\$	17,454	\$	15,560

- B. The preparation of financial statements in conformity with the NAIC Annual Statement Instructions and accounting practices prescribed or permitted by the IL DOI requires management to make estimates and assumptions that affect the amounts reported in the financial statements and accompanying notes. Actual results could differ from those estimates.
- C. Listed below is a summary of the accounting policies that materially affect the financial statements.

Investments

Bonds with an NAIC designation of 1 or 2, including loan-backed and structured securities ("LBASS") and excluding SVO-identified investments, are reported at amortized cost using the effective yield method. Bonds 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. The Company's bond portfolio also includes SVO-identified investments, which are reported at fair value. Changes in the fair value of the SVO-identified investments are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Redeemable preferred stocks are reported at cost, amortized cost or the lower of cost, amortized cost or fair value, depending on the assigned NAIC designation. Perpetual preferred stocks are reported at fair value or the lower of cost or fair value depending on the assigned NAIC designation. Unaffiliated common stocks are reported at fair value. For preferred stocks reported at fair value and unaffiliated common stocks, the differences between amortized cost or cost and fair value are recorded as a change in net unrealized capital gains (losses), which is a component of unassigned surplus.

Common stock investments in insurance subsidiaries domiciled in the United States are recorded based on the underlying statutory equity of the subsidiary.

Mortgage loans are reported at unpaid principal balances, net of unamortized premium or discount.

Investments in real estate are reported at depreciated cost less encumbrances or the lower of depreciated cost or fair value, less encumbrances and estimated cost to sell the property. Single real estate property investments, that are wholly-owned by a limited liability company that is directly and wholly-owned by the reporting entity, are reported as real estate investments.

Cash equivalents are reported at amortized cost. They are readily convertible into known amounts of cash and so near to their maturity that they present an insignificant risk of change in value because of changes in interest rates.

Short-term investments, excluding investments in the Allstate Short Term Pool ("Short term pool"), are reported at cost or amortized cost. Short-term investments in the Short term pool are stated at amortized cost based on maintaining a stable net asset value ("NAV") and stable unit price in proportion to the member's Membership Percentage.

Other invested assets consist of investments in joint ventures, partnerships, limited liability companies, low income housing tax credit ("LIHTC") property investments and surplus notes. Investments in joint ventures, partnerships and limited liability companies are generally reported based on the underlying audited Generally Accepted Accounting Principles ("GAAP") equity of the investee, with undistributed earnings or losses reflected in unassigned surplus as a change in net unrealized capital gains and losses and, are generally recognized on a delay due to the availability of financial statements. LIHTC property investments are generally recorded at cost and amortized based on the utilization of tax credits and benefits. Surplus notes are reported at either their face value or at a reduced face value based on a prescribed statement factor calculation

Investment income primarily consists of interest, dividends and amortization of any premium or discount. Interest is recognized on an accrual basis using the effective yield method and dividends are recorded at the ex-dividend date. Interest income for LBASS is determined considering estimated pay-downs, including prepayments, obtained from third party data sources and internal estimates. Actual prepayment experience is periodically reviewed and effective yields are recalculated when differences arise between the prepayments originally anticipated and the actual prepayments received and currently anticipated. For LBASS of high credit quality with fixed interest rates, the effective yield is recalculated on a retrospective basis. For all others, the effective yield is recalculated on a prospective basis. In periods subsequent to the recognition of an other-than-temporary impairment ("OTTI") on a bond, including LBASS, the difference between the new amortized cost basis and the cash flows expected to be collected is accreted as interest income. Accrual of income is suspended for other-than-temporarily impaired bonds when the timing and amount of cash flows expected to be received is not reasonably estimable. Accrual of income is suspended for mortgage loans that are in default or when the full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value. Cash distributions received from investments in joint ventures, partnerships and limited liability companies are recognized in investment income to the extent they are not in excess of the undistributed accumulated earnings attributable to the investee and the unrealized gain would be reversed. Any distributions that are in excess of the undistributed accumulated earnings attributable to the investee reduce the carrying amount of the investment.

Realized capital gains and losses include gains and losses on investment sales, write-downs in value due to other than temporary declines in fair value and periodic changes in fair value and settlement of certain derivatives. Realized capital gains and losses on investment sales are determined on a specific identification basis.

The Company has a comprehensive portfolio monitoring process to identify and evaluate each bond, including LBASS, and common and preferred stock whose carrying value may be other-than-temporarily impaired. For each bond, excluding LBASS, in an unrealized loss position (fair value is less than amortized cost), the Company assesses whether management with the appropriate authority has made a decision to sell the bond prior to its maturity at an amount below its carrying value. If the decision has been made to sell the bond, the bond's decline in fair value is considered other than temporary and the Company recognizes a realized capital loss equal to the difference between the amortized cost and the fair value of the bond at the balance sheet date the assessment is made. If the Company has not made the decision to sell the bond, but the bond's decline in value is considered other-than-temporarily impaired, a write-down of the amortized cost to fair value is required. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For LBASS, the Company assesses whether management with the appropriate authority has made a decision to sell each LBASS in an unrealized loss position or does not have the intent and ability to retain the LBASS for a period of time sufficient to recover the amortized cost basis. If either situation exists, the security's decline in value is considered other-than-temporarily impaired and the security is written down as a realized capital loss to fair value. If management has not made the decision to sell the LBASS and management intends to hold the security for a period of time sufficient to recover the amortized cost basis, the Company analyzes the present value of the discounted cash flows expected to be collected. If the present value of the discounted cash flows expected to be collected is less than the amortized cost, the security is considered other-than-temporarily impaired and the Company recognizes a realized capital loss for the difference between the present value of the discounted cash flows and the amortized cost. For securities with an NAIC designation of 3 through 6, unrealized losses that are not deemed other-than-temporarily impaired are reflected in the Company's unassigned surplus.

For common and preferred stocks, the Company considers various factors, including whether the Company has the intent and ability to hold the stock for a period of time sufficient to recover its cost basis. Where the Company lacks the intent and ability to hold to recovery, or believes the recovery period is extended, the stock's decline in fair value is other than temporary and the difference between the stock's cost and fair value is recognized as a realized capital loss. A decision to sell stock for an amount below its cost would be an other than temporary decline and a realized capital loss is recorded. For stocks managed by a third party, either the Company has contractually retained its decision making authority as it pertains to selling stocks that are in an unrealized loss position or it recognizes any unrealized loss at the end of the period through a charge to realized capital loss.

The Company's portfolio monitoring process includes a quarterly review of all securities to identify instances where the fair value of a security compared to its amortized cost (for bonds) or cost (for stocks) is below established thresholds. The process also includes the monitoring of other impairment indicators such as ratings, ratings downgrades and payment defaults. The securities identified, in addition to other securities for which the Company may have a concern, are evaluated for potential OTTI using all reasonably available information relevant to the collectibility or recovery of the security. Inherent in the Company's evaluation of OTTI for these securities are assumptions and estimates about the financial condition and future earnings potential of the issue or issuer. Some of the factors that may be considered in evaluating whether a decline in fair value is other than temporary are: (1) the financial condition, near-term and long-term prospects of the issue or issuer, including relevant industry specific market conditions and trends, geographic location and implications of rating agency actions and offering prices; (2) the specific reasons that a security is in an unrealized loss position, including overall market conditions which could affect liquidity; and (3) the length of time and extent to which the fair value has been less than amortized cost or cost.

OTTI adjustments on mortgage loans are recorded when it is probable contractual principal and interest will not be collected. OTTI adjustments reduce the carrying value of mortgage loans to the fair value of the collateral less the estimated cost to sell. The carrying value of real estate is adjusted for OTTI only if it is not recoverable and exceeds fair value.

Derivative financial instruments

Derivative financial instruments utilized by the Company include credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. When derivatives meet specific criteria, they may be designated as accounting hedges, which means they may be accounted for and reported on in a manner that is consistent with the hedged asset or liability. Derivatives that are not designated as accounting hedges are accounted for on a fair value basis, with changes in fair value recorded as unrealized gains or losses in unassigned surplus. The Company's accounting policy for the various types of derivative instruments is discussed in detail in Note 8, Parts A, B & C.

Off-balance sheet financial instruments

Commitments to invest, commitments to purchase private placement securities and financial guarantees have off-balance-sheet risk because their contractual amounts are not recorded in the Company's Statements of Financial Position. The details of the off-balance-sheet commitments are discussed further in Note 16.

Premium revenue

Premiums are deferred and earned on a pro-rata basis over the policy period. The portion of premiums written applicable to the unexpired periods of the policies is recorded as unearned premiums. Premiums received in advance of the policies' effective dates are recorded as advance premiums. Premiums written and not yet collected and agents' balances are shown as a receivable, with balances older than 90 days nonadmitted. The Company regularly evaluates this receivable and establishes valuation allowances, as appropriate, for items less than 90 days

Reserves for losses and loss adjustment expenses

Reserves for losses and loss adjustment expenses are the estimated amounts necessary to settle all reported and unreported claims for the ultimate cost of insured losses, based upon the facts in each case and the Company's experience with similar cases. These reserves are reported net of unpaid reinsurance recoverables and estimated amounts of salvage and subrogation. The establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. Reserve estimates are regularly reviewed and updated using the most current information available. Any resulting reestimates are reflected in the current Statement of Income.

Reinsurance

In the normal course of business, the Company seeks to limit aggregate and single exposure to losses on large risks by purchasing reinsurance. The amounts reported in the Assets page as amounts recoverable from reinsurers include amounts billed to reinsurers for losses and loss adjustment expenses paid. Reserves are reported net of amounts expected to be recovered from reinsurers on losses and loss adjustment expense reserves that have not yet been paid. Reinsurance recoverables on unpaid losses are estimated based upon the reinsurance contract, following assumptions consistent with those used in establishing the liabilities related to the underlying reinsured contract. Reinsurance premiums are generally reflected in income in a manner consistent with the recognition of premiums on the reinsured contracts. For catastrophe coverage, the cost of reinsurance premiums is recognized ratably over the contract period to the extent coverage remains available. Certain catastrophe agreements are subject to reinstatement premiums. Reinstatement premium is earned over the period from the reinstatement of the limit to the expiration of the agreement. Reinsurance does not extinguish the Company's primary liability under the policies written. The Company regularly evaluates whether a provision for reinsurance is needed by evaluating the admissibility, collectibility and collateralization of reinsurers' balances in accordance with the APPM. A provision for reinsurance is established, as appropriate, and this liability is netted against the reported reinsurance recoverable.

Income taxes

The income tax provision is calculated under the liability method. Deferred tax assets ("DTAs") and deferred tax liabilities ("DTLs") are recorded based on the difference between the statutory financial statement and tax bases of assets and liabilities at the enacted tax rates. Deferred income taxes also arise from net unrealized capital gains and losses on common stocks, limited partnerships and impaired bonds carried at fair value. The net change in DTAs and DTLs is applied directly to unassigned surplus. The nonadmitted portion of gross DTAs is determined by applying the rules prescribed by SSAP No. 101, *Income Taxes* ("SSAP No. 101").

- 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 December 31, 2017 or 2016.
- 2. Accounting Changes and Corrections of Errors

The Company did not have material accounting changes or corrections of errors for the years ended December 31, 2017 or 2016.

3. Business Combinations and Goodwill

The Company did not participate in business combinations or record goodwill in 2017 or 2016.

4. Discontinued Operations

The Company did not have discontinued operations in 2017 or 2016.

- 5. Investments
 - A. Mortgage Loans, including Mezzanine Real Estate Loans
 - 1. The minimum and maximum lending rates for new mortgage loans in 2017 and 2016 were 2.85% and 5.37%, and 3.04% and 3.52%, respectively. All new mortgage loans were commercial.
 - 2. For loans acquired during 2017 and 2016, the maximum percentage of any one loan to the value of the property at the time of the loan was 73.3% and 67.5%, respectively.

(in millions)

2017

2016

3. Taxes, assessments and any amounts advanced and not included in the mortgage loan total

\$ - \$ -

4. The age analysis of the Company's mortgage loans as of December 31, 2017 and 2016 is presented in the table below. The table also includes the identification of mortgage loans in which the Company is a participant or co-lender in a mortgage loan agreement.

(\$ in millions)				R	esident	ial		C	ommerc	ial					
		Farm	_	Insured		All Other		Insured		All Other	_ ,	Mezzanine		Total	
a. Current year	_										_				_
Recorded investment (all)															
(a) Current	\$	_	\$	_	\$	_	\$	_	\$	394	\$	_	\$	394	
(b) 30-59 days past due	\$	_	\$	_	\$	_	\$	_	\$	-	\$	_	\$	-	
(c) 60-89 days past due	\$		\$	_	\$	_	\$	_	\$	_	\$	_	\$		
(d) 90-179 days past due	\$		\$	_	\$	_	\$	_	\$	_	\$	_	\$		
(e) 180+ days past due	\$		\$		\$		\$		\$		\$		\$		
Accruing interest 90-179 days past	Ψ	-	φ	_	φ	-	φ	-	φ	-	φ	-	Ψ	-	
due															
(a) Recorded investment	\$		\$		\$		\$		\$		\$		•		
(b) Interest accrued	\$	-	\$	_	\$	-	\$	-	\$	-	\$	-	\$ \$	-	
Accruing interest 180+ days past	Ψ	-	φ	_	φ	-	φ	-	φ	-	φ	-	Ψ	-	
due															
(a) Recorded investment	\$		\$		\$		\$		\$		\$		\$		
(b) Interest accrued	э \$	-	э \$	-	φ \$	-	э \$	-	φ \$	-	φ \$	-	φ \$	-	
4. Interest reduced	ф	-	ф	-	ф	-	ф	-	Ф	-	Ф	-	ф	-	
	•		•		•		•		•		•		•		
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Number of loans		-	0/	-	0/	-	0/	-	0/	-	0/	-	0/	-	0/
(c) Percent reduced		-	%	-	%	-	%	-	%	-	%	-	%	-	%
Participant or co-lender in a															
mortgage loan agreement	_		_		_		_		_		_		_		
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	14	\$	-	\$	14	
b. Prior year															
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	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Accruing interest 90-179 days past															
due															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$ \$	-	\$	-	\$ \$	-	
(b) Interest accrued	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Accruing interest 180+ days past															
due															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Interest accrued	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
Interest reduced															
(a) Recorded investment	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	\$	-	
(b) Number of loans		-		-		-		-		-		-		-	
(c) Percent reduced		-	%	_	%	-	%	-	%	-	%	-	%	-	%
Participant or co-lender in a															
mortgage loan agreement															
(a) Recorded investment	\$	_	\$	_	\$	_	\$	_	\$	14	\$	-	\$	14	

- 5. None of the Company's mortgage loans were impaired as of December 31, 2017 or 2016.
- 6. None of the Company's mortgage loans were impaired or in nonaccrual status as of December 31, 2017 or 2016. The Company did not recognize any interest income on mortgage loans using the cash-basis of accounting in 2017 or 2016.
- 7. The Company did not have any activity to report for 2017 or 2016 within the allowance for credit losses account.
- 8. None of the Company's mortgage loans were derecognized as a result of foreclosure in 2017 or 2016.
- 9. Mortgage loans are evaluated for impairment on a specific loan basis through a quarterly credit monitoring process and review of key credit quality indicators. Mortgage loans are considered impaired when it is probable the Company will not collect the contractual principal and interest. Accrual of income is suspended for mortgage loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on mortgage loans on nonaccrual status are generally recorded as a reduction of carrying value.

B. Debt Restructuring

	(in millions)	20	017	2016
1.	The total recorded investment in restructured loans, as of December 31	\$		\$ 6
2.	The realized capital losses related to these loans	\$	-	\$ -
3.	Total contractual commitments to extend credit to debtors owing receivables whose			
	terms have been modified in troubled debt restructurings	\$	-	\$ -

4. Accrual of income is suspended for mortgage loans and bank loans that are in default or when full and timely collection of principal and interest payments is not probable. Cash receipts on investments on nonaccrual status are generally recorded as a reduction of carrying value.

C. Reverse Mortgages

The Company did not enter into reverse mortgages in 2017 or 2016.

D. Loan-Backed Securities

- 1. Prepayment assumptions for LBASS were obtained from external sources and internal estimates.
- 2. The following table presents the aggregate amortized cost of LBASS before recognized 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 c. Present value of cash flows expected to be collected is less than the amortized		20		-		20		275		3		272
cost basis d. Total 1st Quarter	\$	36 56	\$	2	\$	45 65	\$	18 293	\$	1 4	\$	17 289
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 g. Present value of cash flows expected to be collected is less than the amortized		43		1		42		155		1		154
cost basis	_	11				11 53	_	12		<u>-</u>		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 k. Present value of cash flows expected to be collected is less than the amortized		10		-		10		11		-		11
cost basis I. Total 3rd Quarter	\$	22 32	\$	<u> </u>	\$	24 34	\$	<u>11</u> 22	\$	-	\$	12 23
OTTI recognized 4th Quarter m. Intent to sell	\$		\$	_	\$		\$		\$	_	\$	
 Inability or lack of intent to retain the investment in the security for a period of time sufficient to recover the 	*		*		*		*		*	,	*	
amortized cost basis o. Present value of cash flows expected to be collected is less than the amortized cost basis		10		-		10		53		1		52
p. Total 4th Quarter q. Annual Aggregate Total	\$	24 34	\$ \$	- - 4	\$	27 37	\$	62	\$ \$	1 6	\$_	9 61

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.

(\$ in millions)		2		3		4		5		6		7
•		ook/Adjusted		J			1	Amortized Cost		· ·		Date of
		errying Value nortized Cost		Present Value		Recognized Other-Than-		After Other- Than-		Fair Value		Financial Statement
OHOID	Ве	fore Current		of Projected		Temporary		Temporary		At Time of		Where
CUSIP 007036PC4	\$ <u></u>	Period OTTI	\$	Cash Flows	\$	Impairment -	\$	Impairment -	\$	OTTI	_	Reported 03/31/2017
05953YBJ9	\$	9	\$	9	*	-	\$	9	\$	9		03/31/2017
12543PAK9 126673DR0	\$ \$	1 4	\$ \$	1 3		- 1	\$ \$	1 3	\$ \$	2 8		03/31/2017 03/31/2017
225470M42	\$	3	\$	2		1	\$	2	\$	4		03/31/2017
25151EAA1	\$	1	\$	1		-	\$	1	\$	1		03/31/2017
32052JAA6 61750YAA7	\$ \$	3	\$	3		-	\$ \$	3	\$ \$	3		03/31/2017 03/31/2017
64129VAC7	\$	-	\$	-		-	\$	-	\$	-		03/31/2017
73316PBT6	\$ \$	1 3	\$	1 3		-	\$	1 3	\$ \$	1 3		03/31/2017
73316PCK4 749581AH7	э \$	3	\$ \$	3		-	\$ \$	3	\$	4		03/31/2017 03/31/2017
749581AJ3	\$	2	\$	2		-	\$	2	\$	2		03/31/2017
86359DSR9 93362YAE2	\$ \$	4	\$ \$	4		-	\$ \$	4	\$ \$	5		03/31/2017 03/31/2017
93363DAE7	\$	-	\$	-		-	\$	-	\$	-		03/31/2017
93363TAH5	\$	-	\$	-		-	\$	-	\$	-		03/31/2017
94985WDZ1 007036PC4	\$ \$	2	\$ \$	2		-	\$ \$	2	\$ \$	3		03/31/2017 06/30/2017
64129VAC7	\$	-	\$	-		-	\$	-	\$	-		06/30/2017
73316PCK4	\$	3	\$	3		-	\$	3	\$	3		06/30/2017
759950FX1 759950GV4	\$ \$	3 5	\$ \$	3 5		-	\$ \$	3 5	\$ \$	3 5		06/30/2017 06/30/2017
05953YBJ9	\$	8	\$	8		-	\$	8	\$	8		09/30/2017
36228FAA4	\$ \$	-	\$	-		-	\$	-	\$	-		09/30/2017
36228FCG9 64129VAB9	\$ \$	5	\$ \$	4		- 1	\$ \$	4	\$ \$	6		09/30/2017 09/30/2017
65157YA*0	\$	-	\$	-		-	\$	-	\$	-		09/30/2017
759950FX1 759950GV4	\$ \$	3 5	\$ \$	3 5		-	\$ \$	3 5	\$ \$	3 5		09/30/2017 09/30/2017
82842RAJ9	\$ \$	1	\$	1		-	\$	1	\$	1		09/30/2017
05953YBJ9	\$	8	\$	8		-	\$	8	\$	8		12/31/2017
32052JAA6 36228FCG9	\$ \$	2	\$ \$	2		-	\$ \$	2	\$ \$	3		12/31/2017 12/31/2017
64129VAB9	\$	4	\$	4		-	\$	4	\$	6		12/31/2017
65157YA*0	\$	-	\$	-		-	\$	-	\$	-		12/31/2017
73316PBT6 759950FX1	\$ \$	1 2	\$ \$	1 2		-	\$ \$	1 2	\$ \$	1 2		12/31/2017 12/31/2017
759950GV4	\$	5	\$	5		-	\$	5	\$	5		12/31/2017
93363DAE7 94985WDZ1	\$ \$	2	\$ \$	2		-	\$ \$	2	\$ \$	2		12/31/2017 12/31/2017
Total	Ψ	۷	Ψ	2	\$	3	Ψ	2	Ψ	2		12/31/2017
440400440	•	•	•	•	•		•	•	•	•		00/04/0040
143108AA6 32052JAA6	\$ \$	2 3	\$ \$ \$	2 3	\$	-	\$ \$	2 3	\$ \$	2 4		03/31/2016 03/31/2016
59020UH32	\$	2	\$	2		-	\$	2	\$	2		03/31/2016
64015@AB3 64015@AD9	\$ \$	- 1	\$ \$	- 1		-	\$ \$	- 1	\$ \$	- 1		03/31/2016 03/31/2016
749581AJ3	φ \$	2	\$	2		-	φ \$	2	\$	2		03/31/2016
759950FX1	\$	5	\$	5		-	\$	5	\$	5		03/31/2016
82842RAJ9 93363DAE7	\$ \$	3	\$ \$	2		1	\$ \$	2	\$ \$	1		03/31/2016 03/31/2016
007036PC4	\$	-	\$	-		-	\$	-	\$	-		06/30/2016
59020UH32	\$	2	\$ \$	2		-	\$	2	\$	3		06/30/2016
64015@AB3 64015@AD9	\$ \$	-	э \$	-		-	\$ \$	-	\$ \$	-		06/30/2016 06/30/2016
73316PCK4	\$	3	\$	3		-	\$	3	\$	3		06/30/2016
759950FX1 82842RAJ9	\$ \$	5 2	\$ \$ \$ \$ \$ \$	5 2		-	\$ \$	5 2	\$ \$	5 1		06/30/2016 06/30/2016
225470M42	\$	3	\$	3		-	\$	3	\$	3		09/30/2016
61750YAA7	\$	-	\$	-		-	\$	-	\$	-		09/30/2016
61751JAF8 64015@AD9	\$ \$	1 1	\$	1 1		-	\$ \$	1 1	\$ \$	1 1		09/30/2016 09/30/2016
64129VAB9	\$	5	\$	5		-	\$	5	\$	6		09/30/2016
759950FX1 93363DAE7	\$ \$	4	\$	4		-	\$ \$	4	\$ \$	4		09/30/2016 09/30/2016
93363DAE7 93363TAH5	\$ \$	-	\$	-		-	\$	-	\$	-		09/30/2016
007036PC4	\$	-	\$	-		-	\$	-	\$	-		12/31/2016
32052JAA6 64015@AD9	\$ \$	3 1	\$ \$	3 1		-	\$ \$	3 1	\$ \$	3 1		12/31/2016 12/31/2016
64129VAC7	\$	-	\$	-		-	\$	-	\$	-		12/31/2016
73316PBT6	\$	1	\$ \$	1		-	\$	1	\$	1		12/31/2016
759950FX1 93363TAH5	\$ \$	4 -	\$	4		-	\$ \$	4 -	\$ \$	4		12/31/2016 12/31/2016
Total			,		\$	1						

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.

The following table summarizes gross unrealized losses and the fair value of LBASS by the length of time individual securities have been in a continuous unrealized loss position as of December 31.

(in millions)		2017		2016
a. The aggregate amount of unrealized losses:			· · · ·	
	 Less than 12 months 	\$ (2)	\$	(5)
	12 months or longer	\$ (2)	\$	(2)
b. The aggregate related fair value of securities with unrealized losses:				
	1. Less than 12 months	\$ 293	\$	292
	12 months or longer	\$ 102	\$	86

5. As of December 31, 2017, the aggregate amount of unrealized losses related to LBASS was \$4 million. Substantially all unrealized losses were related to investment grade LBASS with an unrealized loss position less than 20% of amortized cost, the degree of which suggested 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 December 31, 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 LBASS with unrealized losses before recovery of the amortized cost basis. As of December 31, 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. Dollar Repurchase Agreements and/or Securities Lending Transactions
 - 1. The Company receives cash collateral for securities loaned in an amount generally equal to 102% and 105% of the fair value of domestic and foreign securities, respectively, and records the related obligations to return the collateral as a liability.
 - 2. The Company did not pledge its assets as collateral in securities lending transactions as of December 31, 2017 or 2016.
 - 3. Collateral Received

b.

- a. Aggregate Amount Collateral Received
 - The following table summarizes the Company's cash collateral received in connection with its securities lending program as of December 31:

(in m	illions)		Fair	Valu	е
			2017		2016
Sec	urities lending				
(a)	Open	\$	583	\$	578
(b)	30 days or less		-		-
(c)	31 to 60 days		-		-
(d)	61 to 90 days		-		-
(e)	Greater than 90 days		-		-
(f)	Subtotal	\$	583	\$	578
(g)	Securities received	_	_	_	
(h)	Total collateral received	\$	583	\$	578
		_			

2. The Company did not enter into dollar repurchase agreements in 2017 or 2016.

(in millions)	 Decen	nber	31,
	 2017		2016
The fair value of that collateral and of the portion of that collateral that it has sold or repledged	\$ 584	\$	576

- c. All collateral is received in the form of cash, unrestricted and maintained in a separate custody account. Collateral is invested in short-term investments or bonds during the agreement period. The Company monitors the fair value of securities loaned on a daily basis and obtains additional collateral as necessary under the terms of the agreements to mitigate counterparty credit risk. The Company maintains the right and ability to repossess the securities loaned on short notice. Substantially all of the Company's securities loaned were placed with large banks.
- 4. The Company did not use affiliated agents for its securities lending transactions.

5. Collateral Reinvestment

- a. Aggregate Amount Collateral Reinvested
 - The following table summarizes the Company's reinvested cash collateral in connection with its securities lending program as of December 31:

(in millions)		20	017			2016				
	Α	mortized Cost		Fair Value	7	Amortized Cost		Fair Value		
Securities lending					_	<u> </u>	_			
(a) Open	\$	58	\$	58	\$	2	\$	2		
(b) 30 days or less		333		333		267		267		
(c) 31 to 60 days		5		5		36		36		
(d) 61 to 90 days		-		-		15		15		
(e) 91 to 120 days		7		7		-		-		
(f) 121 to 180 days		16		16		20		20		
(g) 181 to 365 days		98		98		87		88		
(h) 1 to 2 years		68		67		137		138		
(i) 2 to 3 years		-		-		10		10		
(j) Greater than 3 years		_		-		_				
(k) Subtotal	\$	585	\$	584	\$	574	\$	576		
(I) Securities received		-	_	-						
(m) Total collateral reinvested	\$	585	\$	584	\$	574	\$	576		

- 2. The Company did not enter into dollar repurchase agreements in 2017 or 2016.
- b. The maturity dates of the liability (collateral to be returned) did not match the invested assets. The invested assets are short-term investments and bonds that can easily be liquidated on demand to match the liability.
- 6. All the collateral the Company has accepted under its securities lending program is permitted, by contract or custom, to be sold or repledged.
- None of the securities lending transactions the Company has entered into extend beyond a year.
- F. Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into repurchase agreements accounted for as secured borrowing in 2017.

G. Reverse Repurchase Agreements Transactions Accounted for as Secured Borrowing

The Company did not enter into reverse repurchase agreements accounted for as secured borrowing in 2017.

H. Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into repurchase agreements accounted for as sales in 2017.

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale

The Company did not enter into reverse repurchase agreements accounted for as a sale in 2017.

J. Real Estate

- 1. The Company did not recognize impairment losses related to its real estate investments in 2017. In 2016, the Company recognized impairment losses of \$1 million as net realized capital losses in the Statement of Income on a single real estate investment that was directly and wholly-owned through a limited liability company. In 2016, the fair value of the real estate investment within the limited liability company was adjusted based on market conditions.
- 2. None of the Company's real estate investments were sold in 2017 or held for sale as of December 31, 2017 or 2016. During 2016 the Company sold the single real estate investment that was directly and wholly-owned through a limited liability company. As a result of the sale, the Company recognized a gain of less than \$1 million as net realized capital gains in the Statement of Income.
- 3. There were no properties held for sale as of December 31, 2017 or 2016.
- 4. The Company did not engage in retail land sales operations in 2017 or 2016.
- 5. The Company did not hold real estate with participating mortgage loan features in 2017 or 2016.

K. LIHTC Property Investments

- 1. For the Company's LIHTC property investments, the number of remaining years of unexpired tax credits ranged from 1 to 12 years as of both December 31, 2017 and 2016. These investments have a required holding period of 15 years.
- 2. The amount of LIHTC and other tax benefits recognized during both 2017 and 2016 was \$56 million.
- 3. The balance of the admitted LIHTC property investments recognized within other invested assets was \$287 million and \$227 million as of December 31, 2017 and 2016, respectively.
- 4. Management was not aware of any of the Company's LIHTC property investments and related properties being the subject of any regulatory reviews as of December 31, 2017 or 2016.
- 5. The Company's LIHTC property investments did not exceed 10% of total admitted assets as of December 31, 2017 or 2016.
- 6. The Company did not recognize OTTI losses for its LIHTC property investments in 2017 or 2016.
- 7. In 2017 and 2016, the Company did not write-down or reclassify LIHTC property investments.

L. Restricted Assets

1. Restricted assets (including pledged) consisted of the following as of December 31:

(\$	in millions)						Gross (Adm	itted a	nd Nonadm	itted)	Restricted				
		_					2017								
		_	1		2		3		4		5		6		7
Re	estricted Asset Category	-	Total General Account (G/A)		G/A Supporting Protected Cell Account Activity (a)		Total Protected Cell Account Restricted Assets	, Si	rotected Cell Account Assets upporting A Activity (b)		Total (1 plus 3)		Total From 2/31/2016	(De	crease/ ecrease) ninus 6)
a.	Subject to contractual obligations for	\$		e		•		•		\$		•		æ	
	which a liability is not shown	ф	-	ф	-	Ф	-	Ф	-	Ф	-	\$	-	Ф	-
b.	Collateral held under security lending														_
	agreements		583		-		-		-		583		578		5
	Subject to repurchase agreements		-		-		-		-		-		-		-
d.															
	agreements		-		-		-		-		-		-		-
e.	Subject to dollar repurchase agreements		-		-		-		-		-		-		-
f.	Subject to dollar reverse repurchase														
	agreements		-		-		-		-		-		-		-
g.	Placed under option contracts		-		-		-		-		-		-		-
h.															
	to sale - excluding Federal Home														
	Loan Bank ("FHLB") capital stock		93		-		-		-		93		91		2
i.	FHLB capital stock		-		-		-		-		-		-		-
j.	On deposit with states		23		-		-		-		23		27		(4)
k.	On deposit with other regulatory bodies		-		-		-		-		-		-		-
I.	Pledged as collateral to FHLB (including														
	assets backing funding agreements)		-		-		-		-		-		-		-
m.	Pledged as collateral not captured in														
	other categories		16		-		-		-		16		32		(16)
n.	Other restricted assets		1		-		-		-		1		1		-
0.	Total restricted assets	\$	716	\$	-	\$	-	\$	-	\$	716	\$	729	\$	(13)

(a) Subset of column 1 (b) Subset of column 3

(continued	1				2017							
(continued	,				20		rcenta	age	-			
			8		9	10		11	_			
Restricted	Asset Category		Total nadmitted estricted	-	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitte Restricted t Total Assets (c)	d) o	Admitted Restricted to Total Admitted Assets (d)				
	to contractual obligations for	•		•			0/		0/			
	h a liability is not shown	\$	-	\$	-	-	%	-	%			
	al held under security lending											
	ements		-		583	1.2		1.2				
	to repurchase agreements		-		-	-		-				
	to reverse repurchase											
	ements		-		-	-		-				
	to dollar repurchase agreements		-		-	-		-				
	to dollar reverse repurchase											
	ements		-		-	-		-				
	under option contracts ock or securities restricted as		-		-	-		-				
	le - excluding FHLB capital											
stock					93	0.2		0.2				
	apital stock				-	0.2		0.2				
	sit with states		_		23	0.1		0.1				
	sit with other regulatory bodies		_		-	-		-				
	as collateral to FHLB (including											
	ts backing funding agreements)		-		-	_		_				
	as collateral not captured in											
othe	categories		-		16	-		-				
n. Other re	stricted assets	_			1_				_			
o. Total re	stricted assets	\$	-	\$	716	1.5	%	1.5	%			

⁽c) Column 5 divided by Asset Page, Column 1, Line 28 (d) Column 9 divided by Asset Page, Column 3, Line 28

(\$	n millions)	_			Gross (Adm	itte	d and	Nonadm	itted)	Restricted				
		_			2016									
			1	 2	3			4		5	6	_		7
Re	stricted Asset Category		Total General Account (G/A)	G/A Supporting Protected Cell Account Activity (a)	Total Protected Cell Account Restricted Assets		Acc Ass Supp G/A A	ected cell count sets corting Activity b)		Total (1 plus 3)	Total From 12/31/201	5_	(D	ncrease/ decrease) minus 6)
a.	Subject to contractual obligations for which a liability is not shown	\$	-	\$ -	\$ -	5	5	-	\$	-	\$ -		\$	-
b.	Collateral held under security lending		570							570	000			
_	agreements		578	-	-			-		578	290			288
C.	Subject to repurchase agreements		-	-	-			-		-	-			-
d.	Subject to reverse repurchase agreements		-	-	-			-		-	-			-
e.	Subject to dollar repurchase agreements		-	-	-			-		-	-			-
f.	Subject to dollar reverse repurchase agreements			_	_			_						
g.	Placed under option contracts		_	_	_			_		_	_			_
h.	Letter stock or securities restricted as													
	to sale - excluding FHLB capital stock		91	_	-			-		91	1.825			(1,734)
i.	FHLB capital stock		-	-	-			-		-	-			-
j.	On deposit with states		27	-	-			-		27	36			(9)
k.	On deposit with other regulatory bodies		-	-	-			-		-	-			-
I.	Pledged as collateral to FHLB (including													
	assets backing funding agreements)		-	-	-			-		-	-			-
m.	Pledged as collateral not captured in													
	other categories		32	-	-			-		32	10			22
n.	Other restricted assets	_	1	 				-	_	11	1		_	-
0.	Total restricted assets	\$	729	\$ -	\$ -	5	<u> </u>	-	\$_	729	\$ 2,162		\$	(1,433)

⁽a) Subset of column 1 (b) Subset of column 3

(Co	ontinued)				20	16			
						Per	centa	age	_
			8		9	10		11	
Re	stricted Asset Category	Non	Total admitted stricted	_	Total Admitted Restricted (5 minus 8)	Gross (Admitted & Nonadmitted Restricted to Total Assets (c)		Admitted Restricted to Total Admitted Assets (d)	
a.	Subject to contractual obligations for which a liability is not shown Collateral held under security lending	\$	-	\$	-	-	%	-	%
D.	agreements		-		578	1.2		1.2	
C.	Subject to repurchase agreements		-		-	-		-	
d.	Subject to reverse repurchase agreements		_		-	_		_	
e.	Subject to dollar repurchase agreements		-		-	-		-	
f.	Subject to dollar reverse repurchase agreements		-		_	_		_	
q.	Placed under option contracts		-		-	-		-	
ĥ.	Letter stock or securities restricted as to sale - excluding FHLB capital stock		-		91	0.2		0.2	
i.	FHLB capital stock		-		-	-		-	
j.	On deposit with states		-		27	0.1		0.1	
k.	On deposit with other regulatory bodies		-		-	-		-	
I.	Pledged as collateral to FHLB (including assets backing funding agreements)		-		-	-		-	
m.	Pledged as collateral not captured in other categories		_		32	0.1		0.1	
n.	Other restricted assets		_		1	-		-	
0.	Total restricted assets	\$	-	\$	729	1.6	%	1.6	%

⁽c) Column 5 divided by Asset Page, Column 1, Line 28 (d) Column 9 divided by Asset Page, Column 3, Line 28

The following tables summarize the details the Company's assets pledged as collateral not captured in other categories (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

(\$ in millions)	-				(Gross (Adm 2017	itted	and Nonadn	nitted) l	Restricted			
	-	1		2		3		4		5	6		7
Description of Assets	-	Total General Account (G/A)		G/A Supporting Protected Cell Account Activity (a)	R	Total rotected Cell Account estricted Assets		Protected Cell Account Assets Supporting G/A Activity (b)	_(Total 1 plus 3)	 Total From 2/31/2016	(D (5	crease/ ecrease) minus 6)
Collateral pledged for derivatives Collateral pledged for limited liability company	\$	16	\$	-	\$	-	\$	-	\$	16	\$ 7	\$	9
commitment		_		_		_		_		_	25		(25)
Total (c)	\$	16	\$	-	\$	-	\$	-	\$	16	\$ 32	\$	(16)
(continued)		8	_	9 Gross	ercent	age 10	_						
		Total 12/31/17 Admitted		(Admitted Nonadmitte Restricted Total	ed)	Admitted Restricte to Total Admitted	d						
Description of Assets		Restricted	_	Assets		Assets							
Collateral pledged for derivatives Collateral pledged for limited liability company commitment	\$	16	_		· %		%)					
Total (c)	\$	16	_		%		%						
(a) Subset of column 1													

(c) Total Line for columns 1 through 7 should equ	al 5(L)(1)(m) columns	1 thr	ough 7 respectiv	•	Total Line for co) columns	9 through 11	respectiv	ely.
	-					2016	ieu	and Nonaum	iitteu)	Restricted				
		1		2		3		4		5		6		7
Description of Assets Collateral pledged for derivatives	\$	Total General Account (G/A)	\$	G/A Supporting Protected Cell Account Activity (a)		Total Protected Cell Account Restricted Assets		Protected Cell Account Assets Supporting G/A Activity (b)	<u> </u>	Total 1 plus 3) 7		Total From /31/2015	(D	crease/ ecrease) minus 6)
Collateral pledged for limited liability company	•		•		•		•		•		•		•	
commitment	_	25			_		_		_	25				25
Total (c)	\$	32	\$		\$		\$		\$	32	\$	10	\$	22
(continued)		8		P	ercen	tage	_							
Description of Assets Collateral pledged for derivatives Collateral pledged for limited liability company	\$	Total 12/31/16 Admitted Restricted	_	Gross (Admitted Nonadmitte Restricted Total Assets	ed)	Admitted Restricted to Total Admitted Assets	i	,						
commitment Total (c)	\$	25 32	-	0.1		0.1	_%	,						

⁽a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(m) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(m) columns 9 through 11 respectively.

The following tables summarize the detail of the Company's other restricted assets (contracts that share similar characteristics, such as reinsurance and derivatives, are reported in the aggregate) as of December 31:

(\$ in millions)			Gross (Adm	itted and Nonadm	itted) Restricted		
			2017				
	1	2	3	4	5	6	7
Description of Assets Puerto Rico bonds required to be held Total (c)	Total	G/A Supporting Protected Cell Account Activity (a) \$	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b) \$	Total (1 plus 3) \$ 1 \$ 1	Total From 12/31/2016 \$ 1 \$ 1	Increase/ (Decrease) (5 minus 6) \$
(continued)	8		centage 10	_			
Description of Assets Puerto Rico bonds required to be held	Total 12/31/17 Admitted Restricted	Gross (Admitted & Nonadmitted Restricted to Total Assets	Admitted Restricte	ed I d			

¹ through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

			Gross (Admi	tted and Nonadm	itted) Restricted		
			2016				
	1	2	3	4	5	6	7
Description of Assets Puerto Rico bonds required to be held Total (c)	Total General Account (G/A) \$ 1	G/A Supporting Protected Cell Account Activity (a) \$	Total Protected Cell Account Restricted Assets	Protected Cell Account Assets Supporting G/A Activity (b) \$ - \$ -	Total (1 plus 3) \$ 1 \$ 1	Total From 12/31/2015 \$ 1 \$ 1	Increase/ (Decrease) (5 minus 6) \$ \$
(continued)		Per	centage				
	8	9	10				
		Gross					
	Total	(Admitted & Nonadmitted					
	12/31/16	Restricted to					
	Admitted	Total	Admitted				
Description of Assets	Restricted	Assets	Assets				
Puerto Rico bonds required to be held	\$ 1	-	% -	%			
Total (c)	\$1		%	<u> </u> %			

The following table summarizes collateral received and reflected as assets within the Company's financial statements as of December 31:

(\$ in millions)				20	017			
	•	1		2	3		4	_
Collateral Assets	•	Book/Adjusted Carrying Value ("BACV")	_	Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	_	% of BACV to Total Admitted Assets**	_
a. Cash	\$	558	\$	558	1.1	%	1.1	%
b. Schedule D, Part 1		-		-	-	%	-	%
c. Schedule D, Part 2, Section 1		-		-	-	%	-	%
d. Schedule D, Part 2, Section 2		-		-	-	%	-	%
e. Schedule B		-		-	-	%	-	%
f. Schedule A		-		-	-	%	-	%
g. Schedule BA, Part 1		-		-	-	%	-	%
h. Schedule DL, Part 1		25		25	0.1	%	0.1	%
i. Other		-		-	-	%	-	%
j. Total collateral assets (a+b+c+d+e+f+g+h+i)	\$	583	\$	583	1.2	%	1.2	%

Column 1 divided by Asset Page, Line 26 (Column 1)
 Column 1 divided by Asset Page, Line 26 (Column 3)

				20	016		
		 1		2	3	4	
Co	ollateral Assets	BACV		Fair Value	% of BACV to Total Assets (Admitted and Nonadmitted)*	% of BACV to Total Admitted Assets**	
a.	Cash	\$ 578	\$	578	1.2 %	1.3 %	%
b.	Schedule D, Part 1	-		-	- %	- %	%
C.	Schedule D, Part 2, Section 1	-		-	- %	- %	%
d.	Schedule D, Part 2, Section 2	-		-	- %	- %	%
e.	Schedule B	-		-	- %	- %	%
f.	Schedule A	-		-	- %	- %	%
g.	Schedule BA, Part 1	-		-	- %	- %	%
h.	Schedule DL, Part 1	-		-	- %	- %	%
i.	Other	 -	_		%	9	%
j.	Total collateral assets (a+b+c+d+e+f+g+h+i)	\$ 578	\$	578	1.2 %	1.3 %	%

^{*} Column 1 divided by Asset Page, Line 26 (Column 1)
** Column 1 divided by Asset Page, Line 26 (Column 3)

⁽a) Subset of column 1
(b) Subset of column 3
(c) Total Line for columns 1 through 7 should equal 5(L)(1)(n) columns 1 through 7 respectively and Total Line for columns 8 through 10 should equal 5(L)(1)(n) columns 9 through 11 respectively.

The following table summarizes the recognized obligations to return collateral assets within the Company's financial statement as of December 31:

(\$ in millions)	1	2 % of Liability to Total
	Amount	Liabilities*
k. Recognized obligations to return collateral assets	\$ 583	1.9 %
2016 k. Recognized obligations to return collateral assets	\$ <u>578</u>	1.9 %

^{*} Column 1 dividend by Liability Page, Line 26 (Column 1)

M. Working Capital Finance Investments

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

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.

Structured Notes

The Company held the following structured notes as of December 31:

(in millions)		2017											
CUSIP Identification		Actual Cost		Fair Value		k/Adjusted Carrying Value	Mortgage- Referenced Security (Yes/No)						
24272#AA5	\$	10	\$	10	\$	10	No						
539565AB7		8		8		8	No						
58940*AA9		9		9		9	No						
857477AF0		10		10		10	No						
Total	\$	37	\$	37	\$	37							
					2010	6							
CUSID	_	Actual		Fair		k/Adjusted	Mortgage- Referenced						

CUSIP Identification		Actual Cost	Fair Value		Book/Adjusted Carrying Value	Referenced Security (Yes/No)
24272#AA5	\$	21	\$ 21	\$	21	No
539565AB7		9	9		9	No
857477AF0	_	10	10	_	10	No
Total	\$	40	\$ 40	\$	40	

P. 5* Securities

The Company held the following 5* securities as of December 31:

(\$	in	millions)

(\$ in millions)	Number of 5*	Securities	Ag	gregate I Carryi	Book/Ad ng Valu		Aggregate Fair Value					
Investment	2017	2016		2017		2016		2017		2016		
(1) Bonds - AC	5	5	\$	42	\$	41	\$	42	\$	41		
(2) Bonds - FV	3	1		14		5		14		5		
(3) LBASS - AC	1	1		2		2		2		2		
(4) LBASS - FV	-	-		-		-		-		-		
(5) Preferred stocks - AC	1	1		12		12		12		12		
(6) Preferred stocks - FV	-	-		-		-		-		-		
(7) Total (1+2+3+4+5+6)	10	8	\$	70	\$	60	\$	70	\$	60		

AC – Amortized cost FV – Fair value

Q. Short Sales

The Company did not have short sale transactions in 2017.

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 year ended December 31, 2017:

(\$ in millions)	 Seneral ccount	_	Protected Cell
(1) Number of CUSIPs	 224	-	-
(2) Aggregate amount of investment income	\$ 21	\$	-

Joint Ventures, Partnerships and Limited Liability Companies

- The Company did not have investments in joint ventures, partnerships or limited liability companies that exceeded 10% of its admitted assets as of December 31, 2017 or 2016.
- The Company recognized impairment write-downs on its investments in partnerships as follows. All impairment write-downs were identified during the Company's normal ongoing portfolio monitoring process.

NOTES TO FINANCIAL STATEMENTS

(\$ in millions)	Number o	f Assets		Impairm	ent A	Amount		
Asset description	2017	2016	_	2017		2016	Facts and Circumstances Leading to Impairment	How Fair Value Determined
Partnership	3	3	\$	9	\$	35	Decline in the fair value of the underlying investments deemed to be other-than-temporary	Assessment of market value of partnership's investments
	3	3	\$	9	\$	35	. ,	

The Company did not recognize impairment write-downs on its investments in joint ventures or limited liability companies in 2017 or 2016.

7. Investment Income

- A. Due and accrued investment income is recorded as an asset, with three exceptions. Due and accrued investment income on mortgage loans in default, where interest is more than 180 days past due, is nonadmitted. Due and accrued investment income for investments other than mortgage loans, that is more than 90 days past due, is nonadmitted. In addition, due and accrued investment income that is determined to be uncollectible, regardless of its age, is written off in the period that determination is made.
- B. The total amount of due and accrued investment income nonadmitted as of December 31, 2017 was \$161. All due and accrued investment income was admitted as of December 31, 2016.

8. Derivative Instruments

Α.,

B. &

C. Derivative financial instruments utilized by the Company during 2017 and 2016 included credit default swap agreements, foreign currency forward contracts, futures contracts and indexed option contracts. The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represents the maximum amount of potential loss, assuming no recoveries.

Market risk is the risk that the Company will incur losses due to adverse changes in market rates and prices. Market risk exists for all of the derivative financial instruments the Company currently holds, as these instruments may become less valuable due to adverse changes in market conditions. To limit this risk, the Company's senior management has established risk control limits. In addition, changes in fair value of the derivative financial instruments that the Company uses for risk management purposes are generally offset by the change in the fair value or cash flows of the hedged risk component of the related assets, liabilities or forecasted transactions.

Counterparty credit exposure represents the Company's potential loss if all of the counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date.

The Company manages its exposure to credit risk by utilizing highly rated counterparties, establishing risk control limits, executing legally enforceable master netting agreements and obtaining collateral where appropriate. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance. Other derivatives, including futures and certain option contracts, are traded on organized exchanges, which require margin deposits and guarantee the execution of trades, thereby mitigating any potential credit risk.

The Company uses derivatives for risk reduction and to increase investment portfolio returns through asset replication. Risk reduction activity is focused on managing the risks with certain assets and liabilities arising from the potential adverse impacts from changes in risk-free interest rates, changes in equity market valuations, increases in credit spreads and foreign currency fluctuations. Asset replication refers to the "synthetic" creation of assets through the use of derivatives. The Company replicates bonds using a combination of a credit default swap agreement or a foreign currency forward contract and one or more highly rated bonds, primarily investment grade host bonds, to synthetically replicate the economic characteristics of one or more cash market securities. The Company replicates common stock using futures and options to increase equity exposure. With the exception of non-hedge derivatives used for asset replication, all of the Company's derivatives are evaluated for their ongoing effectiveness as either accounting hedge or non-hedge derivative financial instrument on at least a quarterly basis. The Company does not use derivatives for speculative purposes.

The paragraphs below describe the derivatives the Company uses, including the objectives, cash requirements and accounting policies.

Swaps

Credit default swap agreements are used for either buying credit protection or selling credit protection on a specified entity or index. Buying credit protection requires a payment of a premium to a counterparty or a clearing house in exchange for a future cash settlement or a promise to deliver a bond, if a specified credit event occurs. Selling credit protection provides for the receipt of a premium from a counterparty or a clearing house in exchange for a future cash settlement, or a promise to purchase a bond, if a specified credit event occurs. The Company enters into certain credit default swap agreements as a means to buy protection, mitigating the credit risk in a particular bond or bond portfolio, while leaving the security or bond portfolio intact. The Company enters into other credit default swap agreements as replication transactions, enabling greater diversification of credit risk by selling protection on specified entities that may not be frequent issuers in the traditional corporate bond market and by selling protection on indices also as a less expensive alternative to the cash market.

Credit default swap agreements used for buying protection receive non-hedge accounting treatment, and the change in the fair value of open swap agreements are reported as net unrealized capital gains and losses within unassigned surplus. Credit default swap agreements entered into as replication transactions are valued at amortized cost. Periodic settlements, which represent amounts receivable from/payable to the counterparties or a clearing house are based on the settlement terms within the agreement, and reported as a component of net investment income. Credit default swap agreements are reported in Schedule DB, Part A. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Foreign currency forward contracts involve the future exchange or delivery of foreign currencies based on terms negotiated at the inception of the contract which are settled at the end of the contract. They are used to hedge foreign currency risk associated with holding foreign currency denominated investments. Cash settlement is required when the contract matures. The amount of cash exchanged is based on the difference between the specified rate on the date the contract was entered into (contract rate) compared to the actual rate on the settlement date. On the settlement date, the Company will either pay or receive cash equal to the difference between the contract rate and the actual rate multiplied by the specified notional amount. The change in the fair value of open foreign currency forward contracts is reported as net unrealized capital gains and losses, within unassigned surplus, until closed (e.g. terminated or settled). If the contract was hedging coupon payments of a bond, any gains and losses at closing are reported in net investment income. If the contract was hedging the original principal of a bond or the bond the Company was hedging is sold, any gains and losses at closing are reported in realized capital gains or losses. Foreign currency forward contracts entered into as a replication transaction are valued at amortized cost. These contracts are reported in Schedule DB, Part A and receive non-hedge accounting treatment. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Futures

The Company utilizes equity index and interest rate futures contracts. Futures contracts are defined as commitments to buy or sell designated financial instruments based on specified prices, yields or indices. Futures contracts provide returns at specified or optional dates based upon a specified index or interest rate applied to a notional amount. The Company utilizes futures contracts to (1) manage the interest rate risks of existing investments by changing the duration of the portfolio in order to offset the economic effect that interest rates would otherwise have on

the fair value of the bonds; (2) offset valuation losses in the equity portfolio during periods of declining equity market values and (3) increase equity exposure through asset replication. In addition, equity index futures are used to hedge the market risk related to deferred compensation liability contracts. Daily cash settlement of variation margins is required for futures contracts and is based on the changes in daily prices. The final settlement of equity index and interest rate futures contracts is always in cash. Daily cash settlements of margin gains or losses for futures contracts receiving fair value hedge accounting treatment are reported in net investment income. The daily cash settlements of margin gains and losses for futures contracts that receive non-hedge accounting treatment and have terminated are reported in net realized capital gains or losses. The daily cash settlements of margin gains and losses for open futures contracts that receive non-hedge accounting treatment are reported as net unrealized capital gains and losses within unassigned surplus. Futures contracts are reported in Schedule DB, Part B and receive either fair value hedge accounting or non-hedge accounting treatment, depending on the strategy. If any of these contracts were used for replication purposes, then they are also reported in Schedule DB, Part C.

Options

Index option contracts provide returns at specified or optional dates based on a specified equity index applied to the option's notional amount. The Company purchases and writes (sells) option contracts to offset valuation losses in the common and preferred stock portfolios during periods of declining equity market values. When the Company purchases/sells option contracts at specific prices, a premium is calculated for the right, but not the obligation, to buy/sell the value of an underlying index at a stated price on or before the expiration date of the option. The amount of premium calculated is based on the number of contracts purchased/sold, the specified price and the maturity date of the contract. Premiums are paid or received in cash at either the inception of the purchase/sale of the contract or throughout the life of the contract depending on the agreement with the counterparties and brokers. If the option is exercised, the Company receives/pays cash equal to the product of the number of contracts and the specified price in the contract (strike price). If the options are not exercised, then no additional cash is exchanged when the contract expires. Premiums incurred when purchasing option contracts are reported as a derivative asset and premiums received when writing options contracts are reported as a derivative liability. The change in the fair value of purchased option contracts is reported as net investment income, with an adjustment to derivatives. Purchased put and call index option contracts are cash settled upon exercise and the gain or loss on the settlement is reported in net investment income. If the purchased option contract expires without being exercised, the premiums paid are reported as net investment income and the corresponding liability. Written call index option contracts are cash settled upon exercise and the gain or loss on settlement is reported in net investment income. If the written option contract expires without being exercised, the premiums received are reported as net inve

The Company enters into other index option contracts as replication transactions. Index option contracts entered into as replication transactions are reported as a derivative asset and valued at amortized cost. Periodic cash settlements, which represent the amounts receivable from/payable to the counterparties or a clearing house, are based on the settlement terms within the agreement, and reported as a component of net investment income. Index option contracts used for replication are reported in Schedule DB, Part A and also in Schedule DB, Part C.

- D. During 2017, the Company entered into option contracts which required the payment/receipt of premiums at either the inception of the contract or throughout the life of the contract, depending on the agreement with the counterparties and brokers.
- E. The Company did not have gains or losses in net unrealized capital gains or losses that represented a component of any derivatives' gain or loss that was excluded from the assessment of hedge effectiveness in 2017 or 2016.
- F. The Company did not have gains or losses in net unrealized capital gains or losses that resulted from derivatives that no longer qualify for hedge accounting treatment in 2017 or 2016.
- G. The Company did not have derivatives accounted for as cash flow hedges of a forecasted transaction.
- H. The Company did not have open option contracts as of December 31, 2017.

9. Income Taxes

The application of SSAP No. 101 requires the Company to evaluate the recoverability of DTAs and to establish a statutory valuation allowance adjustment ("valuation allowance") if necessary to reduce the DTA to an amount which is more likely than not to be realized. Considerable judgment is required in determining whether a valuation allowance is necessary, and if so, the amount of such valuation allowance. In evaluating the need for a valuation allowance the Company considers many factors, including: (1) the nature of the DTAs and DTLs; (2) whether they are ordinary or capital; (3) the timing of their reversal; (4) taxable income in prior carryback years as well as projected taxable earnings exclusive of reversing temporary differences and carryforwards; (5) the length of time that carryovers can be utilized; (6) unique tax rules that would impact the utilization of the DTAs; and (7) any tax planning strategies that the Company would employ to avoid an operating loss or tax credit carryforward from expiring unused. Although the realization is not assured, management believes it is more likely than not that the DTAs, net of the valuation allowance, will be realized. The Company did not record a valuation allowance as of December 31, 2017 or 2016.

A. 1. The components of the net DTA (DTL) were as follows as of December 31:

		2017						2016						Change						
(in millions)		(1)		(2)		(3)		(4)		(5)		(6)		(7)		(8)		(9)		
	0	rdinary	_(Capital	_	(Col 1+2) Total		Ordinary		Capital	_	(Col 4+5) Total		(Col 1-4) Ordinary	_	(Col 2-5) Capital	_	(Col 7+8) Total		
(a) Gross DTAs	\$	959	\$	89	\$	1,048	\$	1,533	\$	281	\$	1,814	\$	(574)	\$	(192)	\$	(766)		
(b) Valuation allowance					_					_	_						_			
(c) Adjusted gross DTAs (1a-1b)	\$	959	\$	89	\$	1,048	\$	1,533	\$	281	\$	1,814	\$	(574)	\$	(192)	\$	(766)		
(d) DTAs nonadmitted		-		-		-		104		-		104		(104)		-		(104)		
(e) Subtotal - net admitted DTA					_						_				_		_			
(1c-1d)	\$	959	\$	89	\$	1,048	\$	1,429	\$	281	\$	1,710	\$	(470)	\$	(192)	\$	(662)		
(f) DTLs		381		58		439		334		188		522		47		(130)		(83)		
(g) Net admitted DTA/(net DTL)								-			_						_			
(1e-1f)	\$	578	\$	31	\$	609	\$	1,095	\$	93	\$	1,188	\$	(517)	\$_	(62)	\$_	(579)		
			_		_		_		_		_		_		_		_			

NOTES TO FINANCIAL STATEMENTS

2. The amount of adjusted gross DTAs admitted under each component of SSAP No. 101 was as follows as of December 31:

					2017		
(in	millions)		(1)		(2)		(3) (Col 1+2)
			Ordinary		Capital		Total
(a)	Federal income taxes paid in prior years recoverable through loss carrybacks	\$	645		31		676
(b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above) after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)		43		-		43
	Adjusted gross DTAs expected to be realized following the balance sheet date		43		-		43
(c)	Adjusted gross DTAs allowed per limitation threshold Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross		XXX		XXX		2,516
(-)	DTLs		271		58		329
(d)	DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$	959	\$	89	\$	1,048
					2016		
			(4)		(5)		(6) (Col 4+5)
			Ordinary		Capital		Total
(a) (b)	Federal income taxes paid in prior years recoverable through loss carrybacks Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above)	\$	994		93		1,087
	after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)		101		-		101
	Adjusted gross DTAs expected to be realized following the balance sheet date		101		-		101
(c)	 Adjusted gross DTAs allowed per limitation threshold Adjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross 		XXX		XXX		2,145
	DTLs		334		188		522
(d)	DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$	1,429	\$	281	\$	1,710
		_	(T)	C	hange		(0)
			(7) (Col 1-4)		(8) (Col 2-5)		(9) (Col 7+8)
			Ordinary		Capital		Total
(0)	Federal income taxes paid in prior years recoverable through loss carrybacks	_	(349)		(62)	_	(411)
(a) (b)	Adjusted gross DTAs expected to be realized (excluding the amount of DTAs from 2(a) above)	Ф	` ′		(62)		. ,
	after application of the threshold limitation. (the lessor of 2(b)1 and 2(b)2 below)		(58)		-		(58)
	Adjusted gross DTAs expected to be realized following the balance sheet date Adjusted gross DTAs allowed per limitation throughout		(58)		XXX		(58)
(c)	Adjusted gross DTAs allowed per limitation thresholdAdjusted gross DTAs (excluding the amount of DTAs from 2(a) and 2(b) above) offset by gross		XXX				371
	DTLs		(63)		(130)	_	(193)
(d)	DTAs admitted as the result of application of SSAP No. 101, total (2(a) + 2(b) + 2(c))	\$	(470)	\$	(192)	\$	(662)

3. The Company's threshold information used to determine the amount of DTAs admitted was as follows as of December 31:

(\$ in	millions)	2017		2016	
(a)	Ratio percentage used to determine recovery period and threshold limitation amount.	609.6	- %	573.3	- %
(b)	Amount of adjusted capital and surplus used to determine recovery period and threshold limitation in 2(b)2 above.	\$ 17,093		\$ 14,688	

4. The impact of tax-planning strategies on adjusted gross and net admitted DTAs was as follows as of December 31:

(\$ in millions)		2	017			2016			Cha	nge	
		(1)		(2)		(3)	(4)	-	(5)		(6)
	<u>Or</u>	dinary		Capital		Ordinary	Capital	_	(Col 1-3) Ordinary		(Col 2-4) Capital
 (a) Determination of adjusted gross deferred tax assets and net admitted deferred tax assets, by tax character as a percentage. 1. Adjusted gross DTAs amount from Note 9A1(c) 2. Percentage of adjusted gross DTAs by tax character attributable to the impact of tax planning strategies 	\$	959	\$	89	\$ %	1,533 \$	s 281 -	\$	(574)	\$	(192) - %
Net admitted adjusted gross DTAs amount from Note 9A1(e) Percentage of net admitted adjusted gross DTAs by tax character admitted because of the impact of tax-planning strategies	\$	959	\$	89	\$	1,429	281	, %		\$	(192)
(b) Does the Company's tax-planning strategies include the use of reinsuran	ce?		⁄o ∕es			X	-	70	- 7	′ 0	- 76

B. The Company recognized all DTLs as of December 31, 2017 and 2016.

C. Current income taxes incurred consist of the following major components:

(in millions)	12	(1) 2/31/2017	1:	(2) 2/31/2016	(3) (Col 1-2) Change		
Current Income Tax (a) Federal	\$	723	\$	486	\$	(237)	
 (b) Foreign (c) Subtotal (d) Federal income tax on net capital gains (e) Utilization of capital loss carry-forwards 	\$	723 130 -	\$	486 130	\$	(237)	
(f) Other(g) Federal and foreign income taxes incurred	\$	853	\$	616	\$	(237)	
2. DTAs (a) Ordinary							
(1) Discounting of unpaid losses (2) Unearned premium reserve (3) Policyholder reserves	\$	106 441	\$	187 721	\$	(81) (280)	
(4) Investments(5) Deferred acquisition costs		51 -		68		(17) -	
(6) Policyholder dividends accrual(7) Fixed assets		3		-		- 3	
(8) Compensation and benefits accrual		141		212		(71)	
(9) Pension accrual(10) Receivables – nonadmitted		- 175		289		(114)	
(11) Net operating loss carry-forward (12) Tax credit carry-forward		-		-		-	
(13) Other (including items <5% of total ordinary tax assets)		42		56		(14)	
(99) Subtotal	\$	959	\$	1,533	\$	(574)	
(b) Valuation allowance (c) Nonadmitted	\$ \$	<u>-</u>	\$ \$	104	\$ \$	(104)	
(d) Admitted ordinary DTAs (2a99 – 2b – 2c)	\$	959	\$	1,429	\$	(470)	
(e) Capital (1) Investments	\$	76	\$	224	\$	(148)	
(2) Net capital loss carry-forward(3) Real estate		- 5		- 8		(3)	
(4) Unrealized losses		8		49		(41)	
(5) Other (including items <5% of total capital tax assets)(99) Subtotal	\$	89	\$	281	\$	(192)	
(f) Valuation allowance (g) Nonadmitted	\$ \$	- -	\$ \$	- -	\$ \$	- -	
(h) Admitted capital DTAs (2e99 – 2f – 2g)	\$	89	\$	281	\$	(192)	
(i) Admitted DTAs (2d + 2h)	\$	1,048	\$	1,710	\$	(662)	
3. DTLs (a) Ordinary (1) Investments (2) Fixed assets (3) Deferred and uncollected premium (4) Policyholder reserves (5) Premium acquisition expense (6) Salvage & subrogation discounting (7) Other (including items <5% of total ordinary tax liabilities)	\$	19 69 - - 6 2 26	\$	23 107 - - 11 4 51	\$	(4) (38) - (5) (2) (25)	
(7) Other (including items <5% of total ordinary tax liabilities)(99) Subtotal	\$	122	\$	196	\$	(74)	
(b) Capital (1) Investments	\$	2	\$	5	\$	(3)	
(2) Real estate (3) Unrealized gains		315		- 321		(6)	
(4) Other (including items <5% of total capital tax liabilities) (99) Subtotal	\$	317	\$	326	\$	(9)	
(c) DTLs (3a99 + 3b99)	\$	439	\$	522	\$	(83)	
4. Net DTAs/DTLs (2i – 3c)	\$	609	\$	1,188	\$	(579)	

The change in net deferred income tax comprises the following as of December 31 (this analysis is exclusive of nonadmitted assets, as the change in nonadmitted assets is reported separately from the change in net deferred income tax in the surplus section of the Annual Statement). On December 22, 2017, Public Law 115-97, known as the Tax Cuts and Jobs Act of 2017 ("Tax Legislation") became effective, permanently reducing the U.S corporate income tax rate from 35% to 21% beginning January 1, 2018. The law changed the international system of taxation to a modified territorial system. The Tax Legislation resulted in a revaluation of deferred tax assets and liabilities and the recognition of a transition tax liability for non-U.S. income from international subsidiaries. The tax effect of the rate change from the Tax Legislation resulted in a reduction in surplus of \$400 million in 2017:

(in millions)	2017		2016		Change
Total DTAs	\$ 1,048	\$	1,814	\$	(766)
Total DTLs	439		522		(83)
Net DTAs (DTLs)	\$ 609	\$	1,292		(683)
Tax effect of unrealized gains (losses) – includes a tax effect of		_			
rate change of \$(211)					36
Change in net deferred income tax					(647)
Surplus adjustments – including stock option forfeitures					(1)
Tax effect of nonadmitted assets – includes a tax effect of rate					
change of \$116					114
Tax effect of rate change (excluding unrealized & nonadmitted)				_	495
Change in net deferred income tax relating to the provision				\$	(39)

		2016	_	2015	_ (Change
Total DTAs	\$	1,814	\$	1,887	\$	(73)
						(73
Total DTLs	_	522	_	460		62
Net DTAs (DTLs)	\$_	1,292	\$_	1,427		(135)
Tax effect of unrealized gains (losses)						155
Change in net deferred income tax						20
Surplus adjustments – including stock option forfeitures						9
Tax effect of nonadmitted assets						(19)
Change in net deferred income tax relating to the provision					\$	10

The provision for federal income taxes incurred was different from that which would have been obtained by applying the statutory federal income tax rate to income before taxes. The items causing this difference were as follows as of December 31:

(\$ in millions)	Effective							
	2017	Tax Rat	e		2016	Tax Rate		
Provision computed at statutory rate	\$ 1,305	35.0	 %	\$	698	35.0	%	
Intercompany dividends	(301)	(8.1))		(31)	(1.6)		
Tax credits	(41)	(1.1))		(39)	(2.0)		
Other	(71)	(1.8))		(22)	(1.0)		
Change in net deferred income taxes	(39)	(1.1))		10	0.5		
Total statutory income taxes	\$ 853	22.9	%	\$	616	30.9	%	

- As of December 31, 2017, the Company did not have net operating loss or tax credit carryforwards available to offset future net income subject to federal income taxes
 - As of December 31, 2017, income taxes incurred by the Company in 2017 and 2016 of \$644 million and \$449 million, respectively, will be available for recoupment in the event of future net losses.
 - The Company did not have deposits admitted under Section 6603 of the Internal Revenue Code ("IRC") as of December 31, 2017 or 2016.
- The Allstate Corporation's (the "Corporation") federal taxable income for the year ended December 31, 2017 is consolidated with the entities listed below:

ALIC Reinsurance Company Allstate Assignment Company Allstate Assurance Company Allstate Enterprises, LLC Allstate Financial Corporation

Allstate Financial Insurance Holdings Corporation Allstate Fire and Casualty Insurance Company

Allstate Indemnity Company Allstate Insurance Company Allstate International Holdings, Inc.

Allstate Investment Management Company Allstate Investments, LLC

Allstate Life Insurance Company

Allstate Life Insurance Company of New York

Allstate Motor Club, Inc. Allstate New Jersey Insurance Company

Allstate New Jersey Property and Casualty Insurance Company

Allstate Non-Insurance Holdings, Inc. Allstate North American Insurance Company Allstate Northbrook Indemnity Company Allstate Property and Casualty Insurance Company

Allstate Settlement Corporation Allstate Texas Lloyd's Allstate Texas Lloyd's, Inc.

Allstate Vehicle and Property Insurance Company

American Heritage Life Insurance Company American Heritage Service Company Answer Financial, Inc.

Castle Key Indemnity Company Castle Key Insurance Company CE Care Plan Corp.

Complete Product Care Corp.

Encompass Floridian Indemnity Company **Encompass Floridian Insurance Company** Encompass Home and Auto Insurance Company

Encompass Indemnity Company

Encompass Independent Insurance Company

Encompass Insurance Company

Encompass Insurance Company of America Encompass Insurance Company of Massachusetts Encompass Insurance Company of New Jersey Encompass Property and Casualty Company Encompass Property and Casualty Insurance

Company of New Jersey E.R.J. Insurance Group, Inc. Esurance Holdings, Inc.

Esurance Insurance Company
Esurance Insurance Company of New Jersey

Esurance Insurance Services, Inc.

Esurance Property and Casualty Insurance Company

First Colonial Insurance Company Intramerica Life Insurance Company

Ivantage Select Agency, Inc.

Kennett Capital, Inc. Lincoln Benefit Reinsurance Company North Light Specialty Insurance Company

Northeast Agencies, Inc. Pablo Creek Services, Inc. Protection Plan Group, Inc. Signature Agency, Inc.
Signature Motor Club, Inc.

Signature Motor Club of California, Inc. Signature Nationwide Auto Club of California, Inc.

Signature's Nationwide Auto Club, Inc.

SquareTradeGo, Inc.

SquareTrade Holding Company, Inc. SquareTrade, Inc.

SquareTrade Insurance Services, Inc.

SquareTrade Protection Solutions, Inc. ST Product Care Corp. The Allstate Corporation

- The Company joins the Corporation and its 69 domestic subsidiaries in the filing of a consolidated federal income tax return. The consolidated group has elected under IRC Section 1552(a)(2) to allocate the consolidated federal income tax liability based on each member's federal income tax liability computed on a separate return basis, except all tax benefits resulting from operating losses and tax credits are allocated to the Company to the extent they can be utilized in the consolidated return. In years when the consolidated tax return results in an alternative minimum tax liability, the regular tax is allocated first as described above, and the excess of the alternative minimum tax over the regular tax is allocated to the members whose tax posture gave rise to the alternative minimum tax.
- The Company believes it is reasonably possible that the liability balance related to federal income tax loss contingencies will not significantly increase in the next twelve months.
- 10. Information Concerning Parent, Subsidiaries, Affiliates and Other Related Parties

The Company paid a total of \$1.56 billion of dividends in cash and \$1.90 billion of dividends in cash and bonds to its parent, Allstate Insurance Holdings, LLC ("AIH"), in 2017 and 2016, respectively. See Note 13, Part 4 for details.

The Company received a total \$600 million of dividends in cash from its wholly-owned subsidiary, Allstate Life Insurance Company ("ALIC") in 2017. On December 20, 2017, the Company received an extraordinary cash dividend of \$100 million from ALIC. 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 15, 2017, the Company received an ordinary cash dividend of \$300 million from ALIC.

The Company invests in the Short term pool, which is offered by the Allstate Short Term Pool, LLC to certain wholly-owned affiliated companies of the Corporation. The Short term pool is an investment pool managed by Allstate Investment Management Company ("AIMCO"), 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 ("Operating Agreement"). The NAV is calculated daily as original cost plus amortization balance and ending interest balance at the end of the day, prepaid expenses, and unsettled sale trades less unsettled distribution income, unsettled purchase trades and accrued expenses. The fair value of the underlying assets of the Short term pool are monitored daily to observe NAV does not deviate materially from a stable NAV which if occurred could be evaluated for possible actions. Net investment income and losses and net gains and losses incurred by the Short term pool are allocated prorata among the Members in proportion to their interest. Distributions of net investment income or losses and net realized capital gains and losses, if any, are declared daily and paid and reinvested monthly. As of December 31, 2017 and 2016, the Company's investment in the Short term pool was \$343 million and \$1.31 billion, respectively.

There were no other transactions entered into by the Company with related parties in 2017 or 2016 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.

D. The Company reported the following as receivables from affiliates as of December 31:

(in millions)	2017	2016
Allstate Life Insurance Company	\$ 56	\$ 53
Arity, LLC	26	21
American Heritage Life Insurance Company	18	15
First Colonial Insurance Company	16	14
Allstate Property and Casualty Insurance Company	16	6
Allstate Enterprises, LLC	14	14
Pablo Creek Services, Inc.	14	13
Allstate New Jersey Insurance Company	13	9
Allstate Financial Services, LLC ("AFS")	8	7
Allstate Investments, LLC ("AILLC")	8	6
Allstate Vehicle and Property Insurance Company	7	4
Allstate Indemnity Company	7	4
Esurance Insurance Services, Inc.	6	7
Allstate Assurance Company ("AAC")	6	6
E.R.J. Insurance Group, Inc.	4	5
Northeast Agencies, Inc.	4	1
Signature Motor Club, Inc.	3	2
Encompass Indemnity Company	3 2	3
Allstate Life Insurance Company of New York ("ALNY")	2 2	1 2 3 2 2
North Light Specialty Insurance Company		2
Allstate Insurance Company of Canada ("AICC")	2	1
Answer Financial Inc.	1	1
Encompass Home and Auto Insurance Company	1	-
Castle Key Insurance Company ("CKIC")		4
Total	\$ 236	\$ 200

The Company also reported the following as payable to affiliates as of December 31:

(in millions)	2017	2016
Esurance Property and Casualty Insurance Company	\$ 102	\$ 99
Corporation	95	81
Esurance Insurance Company	44	32
Arity International Limited	6	-
Allstate Motor Club, Inc.	3	1
Ivantage Select Agency, Inc.	2	-
CKIC	1	-
Allstate Fire and Casualty Insurance Company	-	1
Total	\$ 253	\$ 214

Intercompany receivable and payable balances are evaluated on an individual company basis. Net intercompany balances less than \$1 million and those equal to or greater than \$1 million are generally settled quarterly and monthly, respectively, with two exceptions. Net intercompany balances with AFS are settled monthly regardless of dollar amount. In addition, net intercompany balances with the Corporation related to profit sharing the Corporation grants to the Company's employees are settled annually.

- E. All guarantees and undertakings of the Company are disclosed in Note 14, Part A in accordance with the requirements of SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets ("SSAP No. 5R").
- F. The Company, ALIC and the Corporation are parties to the Amended and Restated Intercompany Liquidity Agreement ("Liquidity Agreement") as well as AAC, CKIC, Road Bay Investments, LLC, and Allstate Finance Company, LLC. The Liquidity Agreement allows for short-term advances of funds to be made between parties for liquidity and other general corporate purposes, but does not establish a commitment to advance funds on the part of any party. The Company and ALIC each serve as a lender and borrower, and the Corporation serves only as a lender, with a one-year term. The aggregate amount of advances made or received by the Company is limited to \$1.00 billion.

The Company entered into the Intercompany Loan Agreement with the Corporation. The amount available to the Company is at the discretion of the Corporation, however, the maximum amount of loans the Corporation can have outstanding to all its eligible subsidiaries at any given point in time is limited to \$1.00 billion. From time to time, the Company borrows money from the Corporation to meet its short-term cash needs. The Corporation may use commercial paper borrowings, bank lines of credit and securities lending to fund intercompany borrowings.

The Company, the Corporation and certain of its affiliated insurance companies are parties to the Amended and Restated Service and Expense Agreement (the "Agreement") pursuant to which the Company provides access to a variety of services, including the utilization of shared bank accounts for cash collections and disbursements in certain situations. The Agreement provides for cost sharing and allocation of operating expenses among the parties.

The Company is a party to the Investment Management Agreement with AILLC whereby AILLC provides investment management services and advice.

The Company, the Corporation and certain of its wholly-owned affiliated companies are parties to the Operating Agreement as described in Note 10, Parts A, B & C, which provides a framework for AIMCO to efficiently manage cash and cash equivalents of the Short term pool's members.

The Company is a party to the Reimbursement Agreement with the Corporation under which the Corporation sponsors certain benefit and compensation plans.

The Company is a party to a federal income tax allocation agreement with the Corporation (see Note 9, Part F).

- G. The Company is a wholly-owned subsidiary of AIH, a Delaware limited liability company. AIH is a wholly-owned subsidiary of the Corporation.
- H. As of both December 31, 2017 and 2016, the Company owned 37,471 common shares of the Corporation with a cost of \$1 million. The entire carrying amount of the investment was reported as a nonadmitted asset.
- The Company did not have investments in subsidiaries, controlled or affiliated ("SCA") entities that exceeded 10% of the Company's December 31, 2017 or 2016 admitted assets.
- J. The Company did not recognize impairments related to its SCA entity investments in 2017 or 2016.
- K. The Company did not have investments in foreign insurance subsidiaries that were calculated by adjusting annuity GAAP account value reserves using the Commissioners Annuity Reserve Valuation Method and the related actuarial guidelines as of December 31, 2017 or 2016.
- L. The carrying value of the Company's investments in Current Creek Investments, LLC ("Current Creek") and AP Real Estate, LLC ("AP Real Estate") as of December 31 is presented in the table below.

(in millions)	2017	2016
Current Creek	\$ 113	\$ 159
AP Real Estate	\$ 61	\$ 64

The Company utilized the look-through approach to determine the carrying value of both these investments. Current Creek and AP Real Estate are holding companies whose financial statements are not audited. Current Creek and AP Real Estate have invested in five joint ventures and three direct real estate properties, respectively. The December 31, 2017 carrying value of Current Creek included the impact of four joint ventures preparing audited financial statement in conformity with GAAP compared to five joint ventures as of December 31, 2016. The December 31, 2017 carrying value of Current Creek excluded one immaterial joint venture that did not prepare audited financial statements and thus, it was non-admitted. The December 31, 2017 and 2016 carrying values of AP Real Estate included the impact of the combined real estate properties preparing audited financial statements in conformity with GAAP. The Company has limited its investments in Current Creek and AP Real Estate to the value of the underlying assets contained in the audited financial statements as required by SSAP No. 97, *Investments in Subsidiary, Controlled and Affiliated Entities* ("SSAP No. 97"). All liabilities, commitments, contingencies, guarantees and obligations of Current Creek and AP Real Estate, which are required to be recorded as liabilities, commitments, contingencies, guarantees and obligations under applicable accounting guidance, are reflected in the Company's determination of the carrying value of its investments in Current Creek and AP Real Estate.

M. All SCA Investments

 The following tables contain information about the Company's investments in foreign insurance and non-insurance SCA entities as of December 31:

(\$ in millions)	2017							
SCA Entity	Percentage of SCA Ownership		Gross Amount		Admitted Amount	NonadmittedA mount		
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								
AICC	100.0	%		687		687		
e. Total SSAP No. 97 8b entities (except 8b(i) entities)								
(b+c+d)			\$	689	\$	687	\$	2
f. Aggregate Total (a+e)			\$	693	\$	687	\$	6
				20	16			
	Percentage of SCA	Gross		Admitted		NonadmittedA		
SCA Entity	Ownership	_		Mount		Amount	<u>r</u>	nount
a. SSAP No. 97 8a entities								

	SCA Entity	Percentage of SCA Ownership	•		Gross Amount		Admitted Amount		NonadmittedA mount
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.

The following table contains the NAIC filing response information about the Company's investments in foreign insurance and non-insurance SCA entities as of December 31:

(in millions)										
SCA Entity	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 b. SSAP No. 97 8b(ii) entities c. SSAP No. 97 8b(iii) entities d. SSAP No. 97 8b(iv) entities AICC e. Total SSAP No. 97 8b entities (except 8b(i) entities) (b+c+d)	Sub-2	07/14/2017	\$ - \$ - - - - - - - - - - - - - - - - -	Υ	N	ı				
f. Aggregate Total (a+e)			\$ <u>687</u>							

The Company's investments in the Corporation, ATL, Inc. and AFC were not admitted, therefore, they were excluded from Sub 2 filing requirements in 2017.

	2016											
SCA Entity	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						
a. SSAP No. 97 8a entities												
Corporation	Sub-1	11/17/2016	\$	-	Υ	N	- 1					
b. SSAP No. 97 8b(ii) entities												
ATL, Inc.	Sub-1	11/09/2016	\$	-	Υ	N	I					
c. SSAP No. 97 8b(iii) entities												
AFC	Sub-1	11/09/2016		-	Υ	N	I					
 d. SSAP No. 97 8b(iv) entities 												
AICC	Sub-2	05/18/2016		625	Υ	N	1					
e. Total SSAP No. 97 8b entities (except 8b(i)												
entities) (b+c+d)			\$	625								
f. Aggregate Total (a+e)			\$	625								
i. Aggregate rotal (are)			Ψ	020								

^{*} S1 – Sub-1, S2- Sub-2 or RDF – Resubmission of Disallowed Filing

N. Investment in Insurance SCAs

- 1. The Company's investment in ALIC, a wholly-owned insurance company, was based on the underlying statutory capital and surplus of ALIC. ALIC's assets include an investment in ALNY, a wholly-owned insurance company domiciled in the State of New York. ALIC's investment in ALNY was based on the underlying statutory capital and surplus of ALNY and included the impact of a New York prescribed practice which differed from the NAIC SAP. Specifically, the calculation of deferred premium assets included the establishment of a prepaid reinsurance premium asset in accordance with New York Regulation 172. SSAP No. 61R, Life, Deposit-Type and Accident and Health Reinsurance, requires the deferred premium asset to be reduced by the proportionate amount attributable to reinsurance.
- The table below contains the monetary effect on the Company's year-to-date net income and as of surplus which resulted from ALNY using
 the New York prescribed accounting practice described above, which differed from the NAIC SAP, the amount of the Company's investment
 in ALIC based on ALNY's statutory equity applying the prescribed practice and the amount of the Company's investment in ALIC if ALNY
 had completed its statutory financial statements in accordance with the APPM, without considering the prescribed practice, as of December
 31.

(in millions)	Mone	etary Effe	ect on N	AIC SAP		Amo	unt o	int of Investment			
SCA Entity (Investments in Insurance SCA Entities)	Net Income Increase (Decrease)		In	Surplus Increase (Decrease)		Statutory Equity		If The Insurance SCA Had Completed Statutory Financial Statements*			
<u>2017</u> ALIC	\$		\$	(7)	\$	3,408	\$_	3,415			
2016 ALIC	\$	(1)	\$	(6)	\$	3,047	\$	3,053			

^{*} Per APPM (without permitted or prescribed practice)

The Company's investment in ALIC as of December 31, 2017 was based on unaudited statutory equity. ALIC's December 31, 2017 audited statutory equity will be available in June of 2018. The Company does not expect it to be materially different from what is disclosed in the table above. The Company's investment in ALIC as of December 31, 2016 was equal to ALIC's audited statutory equity.

3. If ALNY had not used the New York prescribed practice a risk-based capital regulatory event would not have been triggered.

11. Debt

- A. The Company did not have debt outstanding as of December 31, 2017 or 2016.
- B. The Company did not hold capital stock of the FHLB or have funding agreements or borrowing arrangements with this entity as of December 31, 2017 or 2016.
- 12. Retirement Plans, Deferred Compensation, Postemployment Benefits and Compensated Absences and Other Postretirement Benefit Plans
 - A. Defined Benefit Plan
 - (1) Change in benefit obligation
 - a. Pension Benefits

The Company was not a sponsor of defined benefit pension plans.

b. Postretirement Benefits

The Company provides certain health care subsidies for eligible claim employees hired before January 1, 2003, including their eligible dependents, when they retire. Qualified employees may become eligible for these benefits if they retire in accordance with the Company's established retirement policy and are continuously insured under the Company's group plans or other approved plans in accordance with the plan's participation requirements. The Company shares the cost of retiree medical benefits with non Medicare-eligible retirees based on years of service, with the Company's share being subject to a 5.0% limit on future annual medical cost inflation after retirement. For Medicare-eligible retirees, the Company provides a fixed Company contribution based on years of service and other factors, which is not subject to adjustments for inflation. The Company has reserved the right to modify or terminate its benefit plans at any time and for any reason.

The Company calculates benefit obligations based upon generally accepted actuarial methodologies using the accumulated postretirement benefit obligation ("APBO") for other postretirement plans. The other postretirement obligations are determined using a December 31 measurement date. The benefit obligations represent the actuarial present value of all benefits attributed to employee service rendered as of the measurement date. The Company's other postretirement benefit plans are not funded.

^{**} I – Immaterial or M-Material

			Overfunded				Unde	rfur	funded	
(in m	nillions)	_	2017		2016		2017		2016	
1.	Benefit obligation at beginning of year	\$	-	\$	-	\$	140	\$	159	
2.	Service cost		-		-		3		4	
3.	Interest cost		-		-		5		7	
4.	Contribution by plan participants		-		-		12		16	
5.	Actuarial (gain) loss		-		-		-		(10)	
6.	Foreign currency exchange rate changes		-		-		-		-	
7.	Benefits paid		-		-		(19)		(24)	
8.	Plan amendments		-		-		-		(12)	
9.	Business combinations, divestitures, curtailments, settlements and special termination benefits		_	_	_		-		<u>-</u>	
10.	Benefit obligation at end of year	\$	-	\$	-	\$	141	\$	140	

c. Special or Contractual Benefits per SSAP No. 11, Postemployment Benefits and Compensated Absences ("SSAP No. 11")

The Company was not a sponsor of defined benefit postemployment plans.

(2) Change in plan assets

The Company was not a sponsor of defined benefit pension plans or postemployment plans. The Company's other postretirement benefit plans were not funded.

(3) Funded status

		Pensi Benef		Postretirement Benefits				
(in millions)	2017		2016		2017		2016	
a. Components:								
 Prepaid benefit costs \$ 	-	\$	-	\$	97	\$	99	
Overfunded plan assets \$	-	\$	-	\$	-	\$	-	
Accrued benefit costs \$	-	\$	-	\$	238	\$	239	
4. Liability for pension benefits \$	-	\$	-	\$	-		-	
 b. Assets and liabilities recognized: 								
Assets (nonadmitted) \$ \$ The state of the state o	-	\$	-	\$	97	\$	99	
2. Liabilities recognized \$	-	\$	-	\$	238	\$	239	
c. Unrecognized liabilities \$	-	\$	-	\$	-	\$	-	

(4) Components of net periodic benefit cost

		_		nsie nef		 Postre Be	etire nefi		 Contrac	 or Benefits No. 11
(in	millions)		2017		2016	2017		2016	2017	2016
a.	Service cost	\$	-	\$	-	\$ 3	\$	4	\$ -	\$
b.	Interest cost		-		-	5		7	-	-
C.	Expected return on plan assets		-		-	-		-	-	-
d.	Transition asset or obligation		-		-	-		-	-	-
e.	Gains and losses		-		-	(10)		(10)	-	-
f.	Prior service cost or credit		-		-	` 8		`12 [′]	-	-
g.	Gain or loss recognized due to a settlement or curtailment		_		_	_		_	_	_
h	Total net periodic benefit cost	\$	-	\$	-	\$ 6	\$	13	\$ -	\$ -

(5) The change in items not yet recognized as a component of net periodic cost, which was recorded in unassigned funds (surplus)

		_	Pension Benefits		_	Postretirement Benefits			
(in	millions)		2017		2016		2017		2016
a.	Items not yet recognized as a component of net periodic cost - prior year	\$	-	\$	_	\$	(99)	\$	(75)
b.	Net transition asset of obligation recognized		-		-		-		-
C.	Net prior service cost or credit arising during the period		_		_		_		(12)
d.	Net prior service cost or credit recognized		-		-		(8)		(12)
e.	Net gain and loss arising during the period		-		-		-		(10)
f.	Net gain and loss recognized		-		-		10		`10 [′]
g.	Items not yet recognized as a component of net periodic cost - current	\$_	-	\$	-	\$	(97)	\$	(99)

(6) Amounts in unassigned funds (surplus) expected to be recognized in 2018 as components of net periodic benefit cost

	_	Pension Benefits			Postretire				
(in millions)		2017		2016		2017		2016	
a. Net transition asset or obligation	\$	-	\$	-	\$	-	\$	-	
 b. Net prior service cost or credit 	\$	-	\$	-	\$	8	\$	8	
c. Net recognized gains and losses	\$	-	\$	-	\$	(10)	\$	(11)	

(7) Amounts in unassigned funds (surplus) that had not been recognized as components of net periodic benefit cost

	Pension Benefits				_	ment ts			
(in millions)	-	2017		2016		2017		2016	
a. Net transition asset or obligation	\$	-	\$	-	\$	-	\$	-	-
 b. Net prior service cost or credit 	\$	-	\$	-	\$	5	\$	13	
c. Net recognized gains and losses	\$	-	\$	-	\$	(102)	\$	(112)	

(8) Weighted-average assumptions used to determine net periodic benefit cost as of December 31:

		2017		2016	_
a.	Weighted-average discount rate	4.18	%	4.69	%
b.	Expected long-term rate of return on plan assets	-	%	-	%
C.	Rate of compensation increase	-	%	-	%

Weighted-average assumptions used to determine projected benefit obligations as of December 31:

		2017		2016	
d.	Weighted-average discount rate	3.69	%	4.18	%
e.	Rate of compensation increase	_	%	-	%

- (9) The Company was not a sponsor of defined benefit pension plans.
- (10) The weighted average health care cost trend rate used in measuring the APBO was 6.09% for 2018, gradually declining to 4.50% in 2038, and remaining at that level thereafter.
- (11) Assumed health care cost trend rates have a significant effect on the amounts reported for the postretirement health care plans. A one percentage-point change in assumed health care cost trend rates would have the following effects:

(in t	thousands)	_	1 Percentage Point Increase	1 Percentage Point Decrease
a.	Effect on total of service and interest cost components	\$	511	\$ 526
b.	Effect on postretirement benefit obligation	\$	5,480	\$ 5,999

(12) The following estimated future payments, which reflect expected future service, as appropriate, are expected to be paid in the years indicated:

(in millions)									
	Years		Amount						
a.	2018	\$	7						
b.	2019	\$	8						
C.	2020	\$	9						
d.	2021	\$	10						
e.	2022	\$	11						
f	2023 though 2027	\$	59						

- (13) The Company was not a sponsor of defined benefit pension plans. The Company contributed \$7 million and \$8 million to the other postretirement benefit plans in 2017 and 2016, respectively. Contributions by participants were \$12 million and \$16 million in 2017 and 2016, respectively.
- (14) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- (15) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- (16) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- (17) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- (18) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- (19) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.(20) The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- (21) The Company was not a sponsor of defined benefit pension plans. The Company adopted SSAP No. 92, Postretirement Benefits Other
- Than Pensions, effective January 1, 2013, and elected to immediately recognize the entire transition surplus impact.

 B. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- C. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- D. The Company was not a sponsor of defined benefit pension plans. The Company's other postretirement benefit plans were not funded.
- E. Defined Contribution Plans

The Company was not a sponsor of defined contribution pension or other postretirement benefit plans.

F. Multiemployer Plans

The Company did not participate in multiemployer defined benefit pension or other postretirement plans.

G. Consolidated/Holding Company Plans

The Corporation provides various benefits, including defined benefit pension plans, certain health care and life insurance benefits for certain eligible employees, retired employees and employee-agents and participation in The Allstate 401(k) Savings Plan. The Company was allocated its share of the costs associated with these benefits in accordance with the Agreement. The Company's allocated share of these benefits, before reinsurance, was \$35 million and \$46 million in 2017 and 2016, respectively.

H. Postemployment Benefits and Compensated Absences

The Company was not a sponsor of defined benefit postemployment plans.

I. Impact of Medicare Modernization Act on Postretirement Benefits

The Medicare Modernization Act did not impact the Company's other postretirement benefit plans.

- 13. Capital and Surplus, Dividend Restrictions and Quasi-Reorganizations
 - 1. The Company had 42,000 common shares authorized and 39,033 shares issued and outstanding as of December 31, 2017 and 2016. All shares had a par value of \$100 per share.

- 2. The Company did not have preferred stock issued and outstanding as of December 31, 2017 or 2016.
- 3. The ability of the Company to pay dividends is generally dependent on business conditions, income, cash requirements, receipt of dividends and other relevant factors. More specifically, the Illinois Insurance Code ("Code") provides a two-step process. First, no dividend may be declared or paid except from earned (unassigned) surplus, as distinguished from contributed surplus, nor when the payment of a dividend reduces surplus below the minimum amount required by the Code. Secondly, a determination of the ordinary versus extraordinary dividends that can be paid is formula based and considers net income and capital and surplus, as well as the timing and amounts of dividends paid in the preceding twelve months as specified by the Code. Ordinary dividends to shareholders do not require prior approval of the IL DOI. Dividends are not cumulative. As of December 31, 2017, the maximum ordinary dividend that can be declared and paid in 2018 by the Company is limited to \$2.87 billion.
- 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
December 18	400	-
Total	\$ 1,104	\$ 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.

- 5. Within the limitations of Part 3 above, there were no restrictions placed on the portion of the Company's profits that may be paid as ordinary dividends to stockholders.
- 6. The unassigned funds, which are held for the benefit of the shareholder, are unrestricted except by requirement for regulatory approval as described in Part 3 above.
- 7. The Company is not a mutual or similarly organized company, and therefore, this disclosure requirement does not apply.
- 8. The Company did not hold stock for special purposes as of December 31, 2017 or 2016.
- 9. The special surplus funds balance was \$33 million and \$38 million as of December 31, 2017 and 2016, respectively. The change in the balance of special surplus funds between years was primarily due to amortization of deferred gains on sale-leaseback transactions.
- 10. Cumulative unrealized gains and losses increased unassigned funds by \$2.98 billion and \$1.86 billion as of December 31, 2017 and 2016, respectively.
- 11. The Company did not have surplus notes or similar obligations outstanding as of December 31, 2017 or 2016.
- 12. The Company did not have restatements due to quasi-reorganizations in 2017 or 2016.
- 13. The Company was not quasi-reorganized.
- 14. Liabilities, Contingencies and Assessments
 - A. Contingent Commitments
 - 1. The Company made commitments to invest in limited partnerships interests of \$1.78 billion and \$1.58 billion as of December 31, 2017 and 2016, respectively. These commitments are generally for making additional capital contributions or acquiring financial interests.

In addition, the Company, as part of an investment in a joint venture, agreed to guarantee its pro-rata share of amounts required to complete the construction of a building on a property and guarantee payments of interest due on the loan, taxes and other assessment imposed on the property, cost of insurance and maintenance expenses, not to exceed \$49 million. The probability the Company will be required to make a payment on the guarantees is remote.

The Company has made no additional contingent commitments or guarantees related to its investments in SCA entities, joint ventures, limited liability companies or LIHTC property investments.

2. The Company was a party to the following guarantee agreements as of December 31, 2017:

(in millions)				
1	2	3	4	5
			Maximum	
			potential	
			amount of	
			future payments	
	Liability		(undiscounted)	
	recognition		the	
	of guarantee.		guarantor could	
	(Include amount		be required to	
	recognized at	Ultimate	make under the	
	inception. If no initial	financial	guarantee. If unable to	
	recognition.	statement	develop an	
	document	impact if action	estimate, this	Current status of payment or
Nature and circumstances of guarantee	exception	under the	should be	performance risk of guarantee.
and key attributes, including date and	allowed under	guarantee	specifically	Also provide additional discussion
duration of agreement.	SSAP No. 5R).	required.	noted.	as warranted.
With third parties	•	•		
The Company provides residual value guarantees on				Historically, there have not been any
Company leased automobiles. The remaining term of each				material payments pursuant to these
residual value guarantee is equal to the term of the				guarantees.
underlying lease that ranges from less than one year to four				
years.	\$ -	Expenses	\$ 27	
With affiliates				
The Company and ALIC entered into the ALIC Agreement				Since the inception of the ALIC
effective December 14, 2007. Under the ALIC Agreement,				Agreement, no capital has been
the Company agrees to provide capital and surplus to ALIC		Investment in		provided by the Company.
in order for ALIC to maintain a company action level risk-	0 (1)	common stock of		
based capital ratio of at least 150%.	See (1) below	ALIC	\$ 1,000	
Total	\$ -		\$ 1.027	i l

⁽¹⁾ Guarantees made to/or on behalf of a wholly-owned subsidiary and intercompany and related party guarantees are not required to record a liability in accordance with SSAP No. 5R.

None of the agreements above contained recourse provisions that would enable the Company to recover amounts paid to third parties under the guarantees and there were no assets held by the Company as collateral under the agreements.

In the normal course of business, the Company provides standard indemnifications to contractual counterparties in connection with numerous transactions. The types of indemnifications typically provided include indemnifications for breaches of representations and warranties, taxes and certain other liabilities, such as third party lawsuits. The indemnification clauses are often standard contractual terms and are entered into in the normal course of business based on an assessment that the risk of loss would be remote. The terms of the indemnifications vary in duration and nature. In many cases, the maximum obligation is not explicitly stated and the contingencies triggering the obligation to indemnify have not occurred and are not expected to occur. Consequently, the maximum amount of the obligation under such indemnifications is not determinable. Historically, the Company has not made any material payments pursuant to these obligations.

3. Total guarantee obligations if performance under the guarantees had been triggered were as follows:

(in millions)		Dec	embe	r 31
		2017		2016
 Aggregate maximum potential of future payments of all guarantees (undiscounted) the guarantor could be required to make under guarantees. (Should equal total of Column 4 for (2) above.) 	\$	1,027	\$	1,046
b. Current liability recognized in F/S:1. Noncontingent liabilities2. Contingent liabilities	\$ \$	- -	\$ \$	- -
 c. Ultimate financial statement impact if action under the guarantee is required. 1. Investments in SCA 2. Joint venture 3. Dividends to stockholders (capital contribution) 4. Expense 5. Other 6. Total (should equal (3)a) 	\$ 	1,000 - - 27 - 1.027	\$ - _{\$} -	1,000 - - 46 - 1,046

B. Assessments

Guaranty funds

Under state insurance guaranty fund laws, insurers doing business in a state can be assessed, up to prescribed limits, for certain obligations of insolvent insurance companies to policyholders and claimants. Amounts assessed to each company are typically related to its proportion of business written in each state. The Company's policy is to accrue assessments when the entity for which the insolvency relates has met its state of domicile's statutory definition of insolvency, the amount of the loss is reasonably estimable and the related premium upon which the assessment is based is written. In most states, the definition is met with a declaration of financial insolvency by a court of competent jurisdiction. In certain states there must also be a final order of liquidation. As of December 31, 2017 and 2016, the liability balance included in other expenses was \$3 million. There were no accruals for premium tax offsets related to future assessments as of December 31, 2017 or 2016.

The Company did not incur assessments related to insolvencies of entities that wrote long-term care contracts as of December 31, 2017.

State facilities

The Company is also subject to assessments from the Louisiana Citizens Property Insurance Corporation ("LA Citizens"). LA Citizens can levy a regular assessment on participating companies for a deficit in any calendar year up to a maximum of the greater of 10% of the calendar year deficit or 10% of Louisiana direct property premiums industry-wide for the prior calendar year. If the plan year deficit exceeds the amount that can be recovered through Regular Assessments, LA Citizens may fund the remaining deficit by issuing revenue assessment bonds in the capital markets. LA Citizens then declares Emergency Assessments each year to provide debt service on the bonds until they are retired. Companies writing assessable lines must surcharge their policyholders Emergency Assessments in the percentage established annually by LA Citizens and must remit amounts collected to the bond trustee on a quarterly basis. Emergency assessments to pay off bonds issued in 2007 for the hurricanes of 2005 will continue until 2025.

The Company participates in the mandatory coverage provided by the Florida Hurricane Catastrophe Fund ("FHCF") and therefore has access to reimbursements on certain qualifying Florida hurricane losses from the FHCF, has exposure to assessments and pays annual premiums to

the FHCF for this reimbursement protection. The FHCF has the authority to issue bonds to pay its obligations to insurers participating in the mandatory coverage in excess of its capital balances. Payment of these bonds is funded by emergency assessments on all property and casualty premiums in the state, except workers' compensation, medical malpractice, accident and health insurance and policies written under the National Flood Insurance Program ("NFIP"). The FHCF emergency assessments are limited to 6% of premiums per year beginning the first year in which reimbursements require bonding, and up to a total of 10% of premiums per year for assessments in the second and subsequent years, if required to fund additional bonding. Pursuant to an Order issued by the FL OIR, the emergency assessment is zero for all policies issued or renewed on or after January 1, 2015. The FHCF issued \$2 billion in pre-event bonds in 2013 to build their capacity to reimburse member companies' claims. The FHCF plans to fund these pre-event bonds through current FHCF cash flows.

The Company is also subject to assessments from the Citizens Property Insurance Corporation in the state of Florida ("FL Citizens"), which was initially created by the state of Florida to provide insurance to property owners unable to obtain coverage in the private insurance market. FL Citizens, at the discretion and direction of its Board of Governors, can levy a regular assessment on assessable insurers and assessable insureds for a deficit in any calendar year up to a maximum of the greater of: 2% of the projected deficit or 2% of the aggregate statewide direct written premium for the prior calendar year. The base of assessable insurers includes all property and casualty premiums in the state, except workers' compensation, medical malpractice, accident and health insurance and policies written under the NFIP. An insurer may recoup a regular assessment through a surcharge to policyholders. In order to recoup this assessment, an insurer must file for a policy surcharge with the FL OIR at least fifteen days prior to imposing the surcharge on policies. If a deficit remains after the regular assessment, FL Citizens can also levy emergency assessments in the current and subsequent years. Companies are required to collect the emergency assessments directly from residential property policyholders and remit to FL Citizens as collected. Pursuant to an Order issued by the FL OIR, the emergency assessment is zero for all policies issued or renewed on or after July 1, 2015. FL Citizens's initial estimates indicated sufficient resources to cover the losses from Hurricane Irma which will not result in the levy of an assessment.

Facilities such as LA Citizens, FHCF and FL Citizens are generally designed so that the ultimate cost is borne by policyholders; however, the exposure to assessments from these facilities and the availability of recoupments or premium rate increases may not offset each other in the Company's financial statements. Moreover, even if they do offset each other, they may not offset each other in financial statements for the same fiscal period due to the ultimate timing of the assessments and recoupments or premium rate increases, as well as the possibility of policies not being renewed in subsequent years.

Reconciliations of assets recognized from policy surcharges and recorded in premiums and considerations were as follows:

(in millions)	2	2017	2	2016
Assets recognized from paid and accrued premium tax offsets and policy surcharges prior year-end	\$	2	\$	1
Decreases during the year:				
Payments made		6		6
Increases during the year:				
Policy surcharges collected		5		7
Assets recognized from paid and accrued premium tax offsets and policy surcharges at current year-end	\$	1	\$	2

C. Gain Contingencies

The Company has not recognized gain contingencies subsequent to December 31, 2017, but prior to the issuance of the Company's Annual Statement

D. Claims Related Extra Contractual Obligation and Bad Faith Losses Stemming From Lawsuits

The company paid the following amounts in 2017 to settle claims related extra contractual obligations or bad faith claims stemming from lawsuits.

(in thousands)

Claims related ECO and bad faith losses paid during the reporting period

Direct
695

Number of claims where amounts were paid to settle claims related extra contractual obligations or bad faith claims resulting from lawsuits during the reporting period.

(a) (b) (c) (d) (e) 0-25 Claims 26-50 Claim 51-100 Claims 101-500 Claims More than 500 Claims

Indicate whether claim count information is disclosed per claim or per claimant.

(f) Per claim [X] (g) Per claimant []

The Company did not incur losses related to extra contractual obligation lawsuits in 2016.

E. Product Warranties

The Company did not have warranties on its products as of December 31, 2017 or 2016.

F. Joint and Several Liabilities

The Company was not a party to any joint and several liability arrangements accounted for under SSAP No. 5R, Liabilities, Contingencies and Impairments of Assets.

G. All Other Contingencies

Premium Balances Reasonably Possible to be Uncollectible

The Company routinely assesses the collectibility of its premiums and considerations that are less than 90 days old. Premiums and considerations older than 90 days are nonadmitted. The allowance for uncollectible premiums and considerations is determined based on the age of the receivable and prior collection experience. The allowance balance for admitted premiums and considerations, after reinsurance, was \$24 million as of December 31, 2017 and 2016.

California Earthquake Authority ("CEA")

Exposure to certain potential losses from earthquakes in California is limited by the Company's participation in the CEA, which provides insurance for California earthquake losses. The CEA is a privately-financed, publicly-managed state agency created to provide insurance coverage for earthquake damage. Insurers selling homeowners insurance in California are required to offer earthquake insurance to their customers either through their company or by participation in the CEA. The Company's homeowners policies continue to include coverages for losses caused by explosions, theft, glass breakage and fires following an earthquake, which are not underwritten by the CEA.

As of September 30, 2017, the CEA's capital balance was approximately \$5.43 billion. Should losses arising from an earthquake cause a deficit in the CEA, an additional \$685 million would be obtained from the proceeds of revenue bonds the CEA may issue, an existing \$7.51 billion reinsurance layer, and finally, if needed, assessments on participating insurance companies. Participating insurers are required to pay an assessment, currently estimated not to exceed \$1.66 billion, if the capital of the CEA falls below \$350 million. Participating insurers are required

to pay a second additional assessment, currently estimated not to exceed \$54 million, if aggregate CEA earthquake losses exceed \$15.33 billion and the capital of the CEA falls below \$350 million. Within the limits previously described, the assessment could be intended to restore the CEA's capital to a level of \$350 million. There is no provision that allows insurers to recover assessments through a premium surcharge or other mechanism. The CEA's projected aggregate claim paying capacity is \$15.33 billion as of September 30, 2017 and if an event were to result in claims greater than its capacity, affected policyholders may be paid a prorated portion of their covered losses, paid on an installment basis, or no payments may be made if the claim paying capacity of the CEA is insufficient.

All future assessments on participating CEA insurers are based on their CEA insurance market share as of December 31 of the preceding year. As of December 31, 2016, the Company's market share was 11.2%. The Company does not expect its market share to materially change. At this level, the Company's maximum possible CEA assessment would be \$191 million during 2018. These amounts are re-evaluated by the board of directors of the CEA on an annual basis. Accordingly, assessments from the CEA for a particular quarter or annual period may be material to the results of operations and cash flows, but not the financial position of the Company. Management believes the Company's exposure to earthquake losses in California has been significantly reduced as a result of its participation in the CEA.

Texas Windstorm Insurance Association ("TWIA")

The Company participates as a member of the TWIA, which provides wind and hail property coverage to coastal risks unable to procure coverage in the voluntary market. Wind and hail coverage is written on a TWIA-issued policy. TWIA follows a funding structure first utilizing currently available funds set aside from current and prior years. Under the current law, to the extent losses exceed premiums received from policyholders, TWIA utilizes a combination of reinsurance and TWIA issued securities to fund its payments of losses. Reinsurance is procured annually in an amount determined by the TWIA board. Once those currently available funds and available reinsurance are utilized, TWIA could issue up to \$1 billion of securities, which will be repaid by billing policyholders and assessing participating insurers. The Company's current participation ratio is approximately 13.6% based upon its proportion of the premiums written. Any assessments from TWIA for a particular quarter or annual period may be material to the results of operations and cash flows, but not the financial position of the Company.

Texas Fair Plan Association ("FAIR Plan")

The Company participates as a member of the FAIR Plan, which provides residential property insurance to inland areas designated as underserved by the Commissioner of Insurance and the applicant(s) are unable to procure coverage in the voluntary market. The FAIR Plan issues insurance policies, like an insurance company, and it also functions as a pooling mechanism that allocates premiums, claims and expenses back to the insurance industry. As a result of the losses incurred related to Hurricane Harvey, the FAIR Plan Board unanimously voted to approve its first ever member assessment of which the Company's share is expected to be \$57 thousand based on total direct premium written in Texas. The Company's portion of the assessment was recorded as a liability as of December 31, 2017. Insurers are permitted to recover the assessment through either a premium surcharge applied to existing customers over a three-year period or increased rates, but the ability to fully recover the assessment may be impacted by market conditions or other factors.

New Jersey Property-Liability Insurance Guaranty Association ("PLIGA")

The PLIGA, as the statutory administrator of the New Jersey Unsatisfied Claim and Judgment Fund ("UCJF"), provides compensation to qualified claimants for personal injury protection, bodily injury, or death caused by private passenger automobiles operated by uninsured or "hit and run" drivers. The UCJF also provides private passenger stranger pedestrian personal injury protection benefits when no other coverage is available. The fund provides reimbursement to insurers for the medical benefits portion of personal injury protection coverage paid in excess of \$75,000 with no limits for policies issued or renewed prior to January 1, 1991 and paid in excess of \$75,000 and capped at \$250,000 for policies issued or renewed from January 1, 1991 to December 31, 2003. PLIGA annually assesses all admitted property and casualty insurers writing motor vehicle liability insurance in New Jersey for PLIGA expenses. A significant portion of the incurred claim reserves and the recoverable can be attributed to a small number of catastrophic claims.

North Carolina Reinsurance Facility ("NCRF")

The NCRF provides automobile liability insurance to drivers that insurers are not otherwise willing to insure. All insurers licensed to write automobile insurance in North Carolina are members of the NCRF. Premiums, losses and expenses are ceded to the NCRF. North Carolina law allows the NCRF to recoup operating losses for certain insureds through a surcharge to policyholders. As of September 30, 2017, the NCRF reported a deficit of \$310 million in members' equity. The NCRF implemented a loss recoupment surcharge on all private passenger policies becoming effective October 1, 2017 through March 31, 2018. Member companies are assessed the recoupment surcharge. The loss recoupment surcharge will be adjusted at April 1, 2018 and discontinued once losses are recovered. The NCRF results are shared by the member companies in proportion to their respective North Carolina automobile liability writings. As a result, the NCRF also has the ability to assess member Companies for recoupment of losses calculated on a pro-rata basis across member companies based on participation ratios, determined annually

North Carolina Joint Underwriters Association ("NCJUA")

The NCJUA was created to provide property insurance for properties (other than the state's beach and coastal areas) that insurers are not otherwise willing to insure. All insurers licensed to write property insurance in North Carolina are members of the NCJUA. Premiums, losses and expenses of the NCJUA are shared by the member companies in proportion to their respective North Carolina property insurance writings. Member companies participate in plan deficits or surpluses based on their participation ratios, which are determined annually. The Company had a \$2 million receivable from the NCJUA at December 31, 2017, representing our participation in the NCJUA's surplus of \$37.8 million for all open years.

North Carolina Insurance Underwriting Association ("NCIUA")

The NCIUA provides windstorm and hail coverage as well as homeowners policies for properties located in the state's beach and coastal areas that insurers are not otherwise willing to insure. All insurers licensed to write residential and commercial property insurance in North Carolina are members of the NCIUA. Members are assessed in proportion to their North Carolina residential and commercial property insurance writings, which is determined annually and varies by coverage, for plan deficits. As of December 31, 2017, the NCIUA had a surplus of \$1.5 billion. No member company shall be entitled to the distribution of any portion of the Association's surplus. The Company does not recognize any interest related to this surplus. Legislation in 2009 capped insurers' assessments for losses incurred in any calendar year at \$1 billion. Subsequent to an industry assessment of \$1 billion, if the plan continues to require funding, it may authorize insurers to assess a 10% catastrophe recovery charge on each property insurance policy statewide to be remitted to the plan.

Shared markets

The Company is required to participate in assigned risk plans, reinsurance facilities and joint underwriting associations in various states that provide insurance coverage to individuals or entities that otherwise are unable to purchase such coverage from private insurers. Underwriting results related to these arrangements, which tend to be adverse, have been immaterial to the Company's results of operations. Because of the Company's participation, it may be exposed to losses that surpass the capitalization of these facilities and/or assessments from these facilities.

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 \$240 million, pre-tax. This disclosure is not an indication of expected loss, if any. Under AAPM, 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.

Claims related proceedings

The Company is litigating a class action case in California in which the plaintiffs allege off-the-clock wage and hour claims. Plaintiffs seek recovery of unpaid compensation, liquidated damages, penalties, and attorneys' fees and costs.

The case of *Jack Jimenez, et al. v. Allstate Insurance Company* was filed in the U.S. District Court for the Central District of California in September 2010. The plaintiffs allege that they worked off-the-clock; they also allege other California Labor Code violations resulting from purported unpaid overtime. In April 2012, the court certified a class that includes all adjusters in the state of California, except auto field adjusters, from September 29, 2006 to final judgment. Allstate appealed the court's decision to certify the class, first to the Ninth Circuit Court of Appeals and then to the U.S. Supreme Court. The case was scheduled for trial on September 27, 2016. On May 4, 2016, the court vacated that trial date in part because the court had not approved a trial plan. No trial date has been scheduled because the parties continue to wait for the court's approval of a trial plan.

In addition to the California class action, the case of *Maria Victoria Perez and Kaela Brown, et al. v. Allstate Insurance Company* was filed in the U.S. District Court for the Eastern District of New York. Plaintiffs allege that no-fault claim adjusters have been improperly classified as exempt employees under New York Labor Law and the Fair Labor Standards Act. The case was filed in April 2011, and the plaintiffs are seeking unpaid wages, liquidated damages, injunctive relief, compensatory and punitive damages, and attorneys' fees. On September 16, 2014, the court certified a class of no-fault adjusters under New York Labor Law and refused to decertify a Fair Labor Standards Act class of no-fault adjusters. There are 105 members of the Fair Labor Standards Act class and 137 members of the New York Labor Law class. The parties are concluding discovery and preparing to seek court approval to file motions for summary judgment.

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 85 individual plaintiffs, including all eight of the Phase III plaintiffs whose remaining claims were set for trial in early 2018, reached agreements in principle to settle all claims of those plaintiffs on a confidential basis, subject to negotiating and executing appropriate written settlement agreements. Four other plaintiffs have voluntarily dismissed their claims leaving 410 plaintiffs in this litigation.

The parties have substantially completed written discovery relating to the claims of the remaining plaintiffs (Phase IV of the litigation). On January 30, 2018, the court decided two separate summary judgment motions filed by the Company with respect to the Phase IV claims. The court (i) granted summary judgment in the Company's favor on the claims by twenty-seven Phase IV plaintiffs alleging that the Company improperly retaliated against them by filing counterclaims to their original complaint; and (ii) declined to decide whether the remaining Phase IV plaintiffs' age discrimination (disparate treatment) claims should be dismissed due to plaintiffs' failure to exhaust administrative remedies, finding that this is not a common issue. The court has yet to decide the proper venue for resolution of the remaining plaintiffs' individual 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.

The below shareholder derivative action is disclosed pursuant to 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, III.). 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 former president, who is retiring as of February 23, 2018, its former chief financial officer, who is now the Company's vice chairman and the members of the board of directors during the period of the alleged misstatements or omissions regarding auto claims frequency. Defendants filed a motion to dismiss the complaint on 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. III.). 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 former 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.

15. Leases

A. Lessee Operating Lease

The Company leases certain office facilities, computer and office equipment, internal-use computer software, aircraft and automobiles
under various noncancelable operating lease agreements that expire through 2029. Total rent expense, net of sublease rental income,
was \$162 million and \$168 million in 2017 and 2016, respectively, before allocation to affiliates. Sublease rental income was \$2 million
and \$1 million in 2017 and 2016, respectively.

The Company closed certain leased office facilities, which resulted in the early termination or non-use of leased property benefits. Under these lease agreements, the Company recognized a liability of \$7 million and \$1 million as of December 31, 2017 and 2016, respectively.

2. a. As of December 31, 2017, the minimum aggregate rental commitments under noncancelable operating leases with an initial or remaining term of more than one year were as follows:

(in millions)

	Year Ending		Operating
	December 31	_	Leases
1.	2018	\$	125
2.	2019	\$	114
3.	2020	\$	85
4.	2021	\$	67
5.	2022	\$	56
6.	Total*	\$	613

*Includes \$166 million required after December 31, 2022

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- b. As of December 31, 2017, the total of minimum aggregate rental commitments to be received under noncancelable subleases with an initial or remaining term of more than one year was \$6 million.
- 3. The Company was not involved in sale-leaseback transactions in 2017 or 2016.
- B. Lessor Leases

Leasing activities were not part of the Company's business activities in 2017 or 2016.

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 as of December 31:

(in	millions)	As	ssets		Liabilities				
		 2017		2016	2017		2016		
a.	Swaps	\$ 194	\$	394	\$ 480	\$	244		
b.	Futures	30		-	156		-		
C.	Options	 -	_		-	_	-		
d.	Total	\$ 224	\$	394	\$ 636	\$	244		

See Schedule DB of the Company's Annual Statement for additional detail.

The notional amounts specified in the contracts are used to calculate the exchange of contractual payments under the agreements and are generally not representative of the potential for gain or loss on these agreements. However, the notional amounts specified in credit default swap agreements where the Company has sold credit protection represent the maximum amount of potential loss, assuming no recoveries.

2. The credit risk, market risk and cash requirements of the Company's derivative instruments utilized during 2017 and 2016 are discussed in Note 8, Parts A-C. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Parts A-C.

3. The Company's credit exposure related to its outstanding over-the-counter and cleared swap contracts was less than \$1 million as of December 31, 2017 and \$9 million as of December 31, 2016.

Counterparty credit exposure represents the Company's potential loss if all counterparties concurrently fail to perform under the contractual terms of the contracts and all collateral, if any, becomes worthless. This exposure is measured by the statement value of over-the-counter and cleared derivative contracts with a positive statement value at the reporting date. The Company has not incurred any losses on derivative financial instruments due to counterparty nonperformance.

4. The Company's policy for requiring collateral is discussed in Note 8, Parts A-C. In general, the collateral pledged by the Company is in the custody of a counterparty, a clearing house or an exchange. However, the Company has access to this collateral at any time, subject to replacement. For certain exchange traded and cleared derivatives, the exchange requires margin deposits as well as daily cash settlements of margin accounts. As of both December 31, 2017 and 2016, the Company pledged \$7 million of cash in the form of margin deposits.

The Company pledges or obtains collateral for over-the-counter derivative transactions when certain predetermined exposure limits are exceeded. As of December 31, 2017, the Company pledged \$10 million of cash to counterparties. As of December 31, 2016, counterparties pledged \$8 million of securities to the Company, and the Company pledged less than \$1 million of securities to counterparties.

Off-balance-sheet financial instruments

1. The contractual amounts of off-balance-sheet financial instruments as of December 31 were as follows:

(in millions)	2017	2016
Commitments to invest in limited partnership interests	\$ 1,776	\$ 1,579
Private placement commitments	\$ 59	\$ 56
Other loan commitments	\$ 10	\$ 3

2. Commitments to invest in limited partnership interests represent agreements to acquire new or additional participation in certain limited partnership investments. The Company enters into these agreements in the normal course of business.

Private placement commitments represent commitments to purchase private placement debt and private equity securities at a future date. The Company enters into these agreements in the normal course of business.

Other loan commitments are agreements to lend to a borrower provided there is no violation of any condition established in the contract. The Company enters into these agreements to commit to future loan fundings at predetermined interest rates. Commitments have either fixed or varying expiration dates or other termination clauses.

- 3. The contractual amounts represent the amount at risk if the contract was fully drawn upon, the counterparty defaults and the value of any underlying security becomes worthless.
- 4. The Company does not require collateral or other security to support off-balance-sheet financial instruments with credit risk.
- 17. Sale, Transfer and Servicing of Financial Assets and Extinguishments of Liabilities
 - A. The Company did not report transfers of premium receivables as sales in 2017 or 2016.
 - B. Transfer and Servicing of Financial Assets
 - 1. The Company's business activities included securities lending programs with third parties, mostly large banks. As of December 31, 2017 and 2016, bonds, including LBASS and common stocks with fair values of \$567 million and \$557 million, respectively, were on loan under these agreements. Securities lent were either specifically identified by the lending bank or segregated into a separate custody account. See Note 5, Part E for more information about securities lending collateral.
 - 2. The Company did not enter into agreements to service assets or liabilities.
 - 3. The Company did not service assets and liabilities that were subsequently measured at fair value.
 - 4. The Company was not a transferor or transferee with respect to securitizations and asset-backed financing arrangements.
 - 5. The Company did not transfer financial assets accounted for as secured borrowings.
 - 6. The Company did not transfer receivables with recourse.
 - 7. The Company did not enter into dollar repurchase or dollar reverse repurchase agreements. The Company did not enter into repurchase or reverse repurchase agreements in 2016.

C. Wash Sales

- 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 years ended December 31, 2017 and 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 epurchased		Gain (Loss)			
Bonds	3	19	\$	37	\$	37	\$	-			
Bonds	4	10	\$	106	\$	111	\$	5			
Bonds	5	1	\$	2	\$	2	\$	-			
Unaffiliated common stocks		1,578	\$	813	\$	880	\$	62			

				2016				
Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold		Cost of Securities Repurchased			Gain (Loss)
Bonds	3	11	\$	15	\$	16	\$	1
Bonds	4	8	\$	17	\$	17	\$	-
Bonds	5	1	\$	1	\$	1	\$	-
Unaffiliated common stocks		907	\$	1,382	\$	1,440	\$	37

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

The Company did not act as an administrator for uninsured accident and health plans.

19. Direct Premium Written/Produced by Managing General Agents ("MGAs")/Third Party Administrators ("TPAs")

There were no direct premiums written/produced by MGAs/TPAs in 2017 or 2016.

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 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 as of December 31:

(in millions)				2	2017			
Description for each class of asset or liability		(Level 1)		(Level 2)		(Level 3)		Total
Assets at fair value Bonds	_	,		•	_			
Industrial and miscellaneous U.S. special revenue and special	\$	-	\$	432	\$	359	\$	791
assessment obligations U.S. political subdivisions of states, territories and possessions (direct		-		7		-		7
and guaranteed)		-		1		3		4
SVO identified funds		79		-		-		79
Total bonds	_	79	_	440		362		881
Perpetual preferred stocks								
Industrial and miscellaneous		-		69		12		81
Unaffiliated common stocks								
Industrial and miscellaneous		2,090		2		69		2,161
Mutual funds		1,577		115		31		1,723
Total unaffiliated common stocks	_	3,667	_	117	_	100	_	3,884
Derivative assets								
Equity and index contracts		-		7		-		7
Foreign currency contracts	_	-	_	4	_		_	4
Total derivative assets		-		11				11
Total assets at fair value	\$	3,746	\$	637	\$_	474	\$	4,857
b. Liabilities at fair value								
Derivative liabilities								
Foreign currency contracts	\$	-	\$	(11)	\$	-	\$	(11)
Credit contracts		-		(5)		-		(5)
Equity and index contracts	_	-	_	(3)				(3)
Total derivative liabilities		-		(19)		-	_	(19)
Total liabilities at fair value	\$	-	\$	(19)	\$	-	\$	(19)

	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						2		3				
and guaranteed) SVO identified funds		-		-		3		3				
Total bonds	_		_	915	-	325	_	1.240				
rotal bonds	_	-	_	915	-	323	_	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				
Total derivative assets	_	-		13		-	<u> </u>	13				
Total assets at fair value	\$_	3,256	\$_	1,043	\$_	409	\$	4,708				
b. Liabilities at fair value												
Derivative liabilities												
Foreign currency contracts	\$	-	\$	(1)	\$	-	\$	(1)				
Credit contracts		-		(4)		-		(4)				
Equity and index contracts	_	-	_	-	_	-	_					
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.

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	\$	568	\$	(66)	\$	(1)	\$ (1)
U.S. special revenue and special assessment obligations U.S. political subdivisions of states,		17		-		(5)		-	-
territories and possessions (direct and guaranteed)		3		-		-		-	-
Perpetual preferred stocks Industrial and miscellaneous		12		-		-		-	-
Unaffiliated common stocks Industrial and miscellaneous Mutual funds		44 28		- -		(3)		- -	8 3
Total assets and liabilities	\$	409	\$	568	\$	(74)	\$	(1)	\$ 10

(continued) Description	 Purchases	 Issuances	 Sales	 Settlements	b	Ending alance as of 12/31/2017
Bonds						
Industrial and miscellaneous	\$ 412	\$ -	\$ (484)	\$ (374)	\$	359
U.S. special revenue and special assessment obligations U.S. political subdivisions of states,	-	-	(12)	-		-
territories and possessions (direct and guaranteed)	-	-	-	-		3
Perpetual preferred stocks Industrial and miscellaneous	-	-	-	-		12
Unaffiliated common stocks Industrial and miscellaneous Mutual funds	32	- -	(12)	-		69 31
Total assets and liabilities	\$ 444	\$ -	\$ (508)	\$ (374)	\$	474

Description	_	Beginning balance as of 01/01/2016	_	Transfers into Level 3		Transfers out of Level 3	а	Total gains nd (losses) cluded in net income	_	Total gains and (losses) included in surplus
Bonds	•	0.4.4	•		•	(440)	•	4	•	40
Industrial and miscellaneous	\$	944	\$	55	\$	(413)	\$	1	\$	16
U.S. special revenue and special assessment obligations		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 Mutual funds	_	35 18	_	- -		- -		(2)		4 3
Total assets and liabilities	\$_	1,036	\$	55	\$	(413)	\$	(17)	\$_	25

(continued)									ŀ	Ending palance as of	
Description	_	Purchases	Issuances		Sales			Settlements	12/31/2016		
Bonds											
Industrial and miscellaneous	\$	152	\$	-	\$	(273)	\$	(177)	\$	305	
U.S. special revenue and special											
assessment obligations		-		-		(3)		-		17	
U.S. political subdivisions of states,											
territories and possessions (direct											
and guaranteed)		-		-		-		-		3	
Perpetual preferred stocks											
Industrial and miscellaneous		12		-		(2)		-		12	
Unaffiliated common stocks											
Industrial and miscellaneous		15		_		(8)		_		44	
Mutual funds		7		-		-		-		28	
Total assets and liabilities	\$	186	\$	-	\$	(286)	- \$	(177)	\$	409	

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 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.

- 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.

Both U.S. special revenue and special assessment obligation bonds and U.S. political subdivisions of states, territories and possessions bonds consist of municipal bonds whose primary inputs to the valuation include quoted prices for identical or similar assets in markets that are not active, contractual cash flows, benchmark yields and credit spreads.

<u>Unaffiliated common and perpetual preferred stocks</u> - 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.

<u>Derivatives</u> - 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, implied volatilities, currency rates and 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

<u>Bonds</u> - 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. Other inputs include an interest rate yield curve, as well as published credit spreads for similar assets that incorporate credit quality and industry sector of the issuer. 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, but receive an NAIC designation. 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. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows.

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

<u>Unaffiliated common stocks</u> - 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.

R &

C. Presented below are the aggregate fair value estimates and admitted values of financial instruments as of December 31:

Financial assets

(in millions) 2017 Not **Practicable** Aggregate Admitted (Carrying Va<u>lue)</u> Type of Financial Instrument (Level 3) Fair Value **Assets** (Level 1) (Level 2) Bonds: Other than LBASS 26,593 26,462 1,405 23,780 1,408 \$ \$ \$ **LBASS** \$ 1,368 1,302 \$ 1,231 \$ 137 \$ 151 \$ \$ \$ Preferred stocks \$ \$ \$ 105 \$ 139 12 \$ \$ \$ Unaffiliated common stocks 3,884 \$ 100 3.884 3.667 117 394 Mortgage loans on real estate \$ 401 \$ \$ \$ \$ 401 \$ \$ \$ Cash equivalents \$ 366 366 \$ 59 307 \$ \$ Short-term investments \$ 368 \$ \$ 368 \$ \$ \$ 363 \$ \$ 5 \$ \$ \$ Derivatives \$ 17 18 17 Other invested assets: LIHTC property investments Unaffiliated surplus notes \$ 287 \$ 287 \$ \$ \$ 287 \$ \$ 16 \$ 15 \$ \$ 16 \$ \$ Affiliated surplus notes 25 25 25 \$ Affiliated collateral loans \$ \$ \$ \$ 18 19 \$ 18 Securities lending reinvested \$ collateral \$ 25 25 \$ 25 \$ \$ \$

				20	16					
		Admitted Assets		(Level 1)		(Level 2)		(Level 3)		Not racticable (Carrying Value)
22.004	Φ.	00.704	•	704	Φ.	24 724	Φ.	4.050	Φ.	
,		,	Þ	781	Þ	,	Þ	,	Þ	-
1,678	\$	1,615	\$	-	\$	1,647	\$		\$	-
94	\$	64	\$	-	\$	82	\$	12	\$	-
3,431	\$	3,431	\$	3,256	\$	103	\$	72	\$	-
281	\$	280	\$	· -	\$	_	\$	281	\$	-
295	\$	295	\$	15	\$	280	\$	-	\$	_
1,560	\$	1,560	\$	2	\$	1,553	\$	5	\$	_
19	\$	19	\$	_	\$	19	\$	-	\$	-
233	\$	227	\$	_	\$	-	\$	233	\$	-
-	\$	-	\$	-	\$	-	\$	-	\$	-
25	\$	20	\$	_	\$	-	\$	25	\$	-
_	\$	-	\$	-	\$	_	\$	-	\$	-
	,		*		*		•		*	
1	\$	1	\$	_	\$	1	\$	_	\$	_
	3,431 281 295 1,560 19	23,861 \$ 1,678 \$ 94 \$ 3,431 \$ 281 \$ 295 \$ 1,560 \$ 19 \$ 233 \$ - \$	23,861 \$ 23,761 1,678 \$ 1,615 94 \$ 64 3,431 \$ 3,431 281 \$ 280 295 \$ 295 1,560 \$ 1,560 19 \$ 19 233 \$ 227	23,861 \$ 23,761 \$ 1,678 \$ 1,615 \$ 94 \$ 64 \$ 3,431 \$ 281 \$ 280 \$ 295 \$ 295 \$ 1,560 \$ 1,560 \$ 19 \$ 19 \$ 233 \$ 227 \$ - \$ - \$	Admitted Assets (Level 1) 23,861 \$ 23,761 \$ 781 1,678 \$ 1,615 - 94 \$ 64 - 3,431 \$ 3,431 \$ 3,256 281 \$ 280 - 295 \$ 295 \$ 15 1,560 \$ 1,560 \$ 2 19 \$ 19 - 233 \$ 227 \$ - - \$ - \$ -	Assets (Level 1) 23,861 \$ 23,761 \$ 781 \$ 1,678 \$ 1,615 \$ - \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	Admitted air Value Admitted Assets (Level 1) (Level 2) 23,861 \$ 23,761 \$ 781 \$ 21,724 1,678 \$ 1,615 \$ - \$ 1,647 94 \$ 64 \$ - \$ 82 3,431 \$ 3,431 \$ 3,256 \$ 103 281 \$ 280 \$ - \$ - 295 \$ 295 \$ 15 \$ 280 1,560 \$ 1,560 \$ 2 \$ 1,553 19 \$ 19 \$ - \$ 19 233 \$ 227 \$ - \$ - - \$ - \$ - -	Admitted air Value Admitted Assets (Level 1) (Level 2) 23,861 \$ 23,761 \$ 781 \$ 21,724 \$ 1,647 \$ 1,647 \$ 94 \$ 64 \$ - \$ 82 \$ 82 \$ 3,431 \$ 3,431 \$ 3,431 \$ 3,256 \$ 103 \$ 281 \$ 280 \$ - \$ - \$ 280 \$ - \$ - \$ 280 \$ 1,560 \$ 1,560 \$ 1,553 \$ 19 \$ 19 \$ 19 \$ 19 \$ - <td>Admitted air Value Admitted Assets (Level 1) (Level 2) (Level 3) 23,861 \$ 23,761 \$ 781 \$ 21,724 \$ 1,356 1,678 \$ 1,615 - \$ 1,647 \$ 31 94 \$ 64 - \$ 82 \$ 12 3,431 \$ 3,431 \$ 3,256 \$ 103 \$ 72 281 \$ 280 - - \$ 281 295 \$ 295 \$ 15 \$ 280 - 1,560 \$ 1,560 \$ 2 \$ 1,553 5 19 \$ 19 - \$ 19 - 233 \$ 227 - \$ - \$ 233 - \$ - \$ - \$ - \$ -</td> <td>Admitted air Value Admitted Assets (Level 1) (Level 2) (Level 3) 23,861 \$ 23,761 \$ 781 \$ 21,724 \$ 1,356 \$ 1,678 \$ 1,615 \$ 1,647 \$ 31 \$ 94 \$ 64 \$ - \$ 82 \$ 12 \$ 3,431 \$ 3,431 \$ 3,431 \$ 3,256 \$ 103 \$ 72 \$ 281</td>	Admitted air Value Admitted Assets (Level 1) (Level 2) (Level 3) 23,861 \$ 23,761 \$ 781 \$ 21,724 \$ 1,356 1,678 \$ 1,615 - \$ 1,647 \$ 31 94 \$ 64 - \$ 82 \$ 12 3,431 \$ 3,431 \$ 3,256 \$ 103 \$ 72 281 \$ 280 - - \$ 281 295 \$ 295 \$ 15 \$ 280 - 1,560 \$ 1,560 \$ 2 \$ 1,553 5 19 \$ 19 - \$ 19 - 233 \$ 227 - \$ - \$ 233 - \$ - \$ - \$ - \$ -	Admitted air Value Admitted Assets (Level 1) (Level 2) (Level 3) 23,861 \$ 23,761 \$ 781 \$ 21,724 \$ 1,356 \$ 1,678 \$ 1,615 \$ 1,647 \$ 31 \$ 94 \$ 64 \$ - \$ 82 \$ 12 \$ 3,431 \$ 3,431 \$ 3,431 \$ 3,256 \$ 103 \$ 72 \$ 281

2016

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 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. Also included are municipal bonds valued based on non-binding broker quotes where the inputs have not been corroborated to be market observable and municipal bonds in default valued based on the present value of expected cash flows. 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 fami

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 unadjusted 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 as of December 31, 2016. 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 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 as of December 31:

(in millions)					20	17				
Type of Financial Instrument	-	Aggregate Fair Value	Statement Value	_	(Level 1)		(Level 2)	(Level 3)	(Not racticable Carrying Value)
Securities lending collateral	\$	583	\$ 583	\$	-	\$	583	\$ -	\$	-
Derivatives	\$	20	\$ 19	\$	1	\$	19	\$ -	\$	-
					20	16				
To a of Florida Line to the second	-	Aggregate	Statement		()1.4)		(11 0)	(11 0)		Not racticable Carrying
Type of Financial Instrument	-	Fair Value	 Value	_	(Level 1)	_	(Level 2)	 (Level 3)	_	Value)
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.

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

21. Other Items

A. Unusual or Infrequent Items

The Company did not have unusual or infrequent items as of December 31, 2017 or 2016.

B. Troubled Debt Restructuring: Debtors

The Company did not have troubled debt restructurings as of December 31, 2017 or 2016.

C. Other Disclosures

Related party commitments

The Company negotiated settlement agreements with certain claimants to pay annuities. Prior to July 1, 2001, the Company assigned its obligation to pay those claimants to Allstate Settlement Corporation ("ASC"), a subsidiary of ALIC, who purchased structured settlement annuities from ALIC and ALNY. In addition, the Company sold surety bonds to ASC which guaranteed the payment of the structured settlement annuity in the event ALIC and ALNY could not pay. ASC conducted similar transactions with unrelated parties and acquired surety bonds from the Company to guarantee the payment of those structured settlement annuity contracts issued by ALIC and ALNY. Most of the structured settlements issued to ASC were under "qualified assignment" meaning ASC assumed the Company's and unaffiliated parties' obligations to make future payments. Reserves recorded by ALIC and ALNY for annuity payments that are indemnified by the surety bonds of the Company were \$4.94 billion and \$4.97 billion as of December 31, 2017 and 2016, respectively.

Other

Included in the Annual Statement is a schedule of net losses and loss expenses unpaid, as reported in Schedule P - Part 1, Columns 13 through 24, for accident years 2007, 2006, 2005, 2004, 2003, and 2002 and prior, for each line of business reported.

Other expenses reported on Page 3, Line 5, Liabilities, Surplus and Other Funds, included \$32 million and \$36 million of reserves related to employee medical and dental plans as of December 31, 2017 and 2016, respectively.

D. Business Interruption Insurance Recoveries

The Company did not receive business interruption insurance recoveries in 2017 or 2016.

E. State Transferable and Non-transferable Tax Credits

The Company did not own state tax credits as of December 31, 2017 or 2016.

F. Subprime Mortgage Related Risk Exposure

(in millions)

1. The Company identified it had exposure to subprime residential mortgage related risk in the form of asset-backed residential mortgage-backed securities ("ABS RMBS"). The ABS RMBS portfolio includes securities that are collateralized by mortgage loans issued to borrowers that cannot qualify for prime or alternative financing terms due in part to an impaired or limited credit history. It also includes securities that are collateralized by certain second lien mortgages regardless of the borrower's credit profile. As of December 31, 2017 and 2016, the ABS RMBS portfolio had net unrealized gains of \$14 million and \$10 million, respectively, which were primarily comprised of gross unrealized gains.

In addition, the Company owns Alt-A securities, which it does not consider to be a component of its exposure to subprime mortgage related risk. The Alt-A portfolio consists of mortgage-backed securities at fixed or variable rates and includes certain securities that are collateralized by residential mortgage loans issued to borrowers with stronger credit profiles than subprime borrowers, but do not qualify for prime financing terms due to high loan-to-value ratios or limited supporting documentation. As of December 31, 2017 and 2016, the Alt-A portfolio had net unrealized gains of \$27 million and \$22 million, respectively, which were primarily comprised of gross unrealized gains.

Both ABS RMBS and Alt-A securities are considered loan-backed, and included in bonds in the Company's Asset page.

The Company has a comprehensive portfolio monitoring process to identify and evaluate, on a case-by-case basis, investments whose carrying value may be other-than-temporarily impaired. See Note 5, Part D5 for details regarding the Company's portfolio monitoring process. The ABS RMBS portfolio recorded OTTI losses related to asset impairments of less than \$1 million in 2017. The Alt-A portfolio recorded OTTI losses related to asset impairments of \$1 million in 2017. The ABS RMBS portfolio and Alt-A portfolio recorded OTTI losses related to asset impairments of less than \$1 million in 2016. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the ABS RMBS portfolio in 2017 or 2016. OTTI losses due to the potential sale of assets to meet future cash flow requirements were not recorded in the Alt-A portfolio in 2017. In the Alt-A portfolio, OTTI losses due to the potential sale of assets to meet future cash flow requirements were less than \$1 million in 2016. The Company continues to believe the unrealized losses on these securities are not necessarily predictive of the performance of the underlying collateral. In the absence of further deterioration in the collateral relative to the Company's positions in the securities' respective capital structures, which could require recognition of OTTI losses, the unrealized losses should reverse over the remaining lives of the securities.

The Company's practice for acquiring and monitoring ABS RMBS and Alt-A securities takes into consideration the quality of the originator, quality of the servicer, security credit rating, underlying characteristics of the mortgages, borrower characteristics, level of credit enhancement in the transaction, and bond insurer strength, where applicable. The originators and servicers of the underlying mortgage loans are primarily subsidiaries of large banks and brokers.

2017

- 2. The Company did not have direct exposure to subprime mortgage loans.
- 3. The Company's direct exposure to other subprime investments is summarized as follows as of December 31:

OTTI Losses e Recognized
0 \$ -
<u>-</u>
0 \$
OTTI Losses e Recognized
9 \$ -
9 \$ -
9 \$ -
9 \$ -
9 \$ -
9 \$ - 9 \$ -
) r

In addition, the Company had Alt-A securities with the following actual cost, book/adjusted carrying value, fair value and OTTI losses as of December 31:

(in millions)	 2017	2016
Actual cost	\$ 70	\$ 82
Book/adjusted carrying value	\$ 68	\$ 82
Fair value	\$ 95	\$ 104
OTTI losses recognized	\$ 1	\$ -

- 4. The Company did not sell mortgage guaranty or financial guaranty insurance coverage, and therefore, does not have underwriting exposure to subprime mortgage risk.
- G. Insurance-linked Securities ("ILS") Contracts

The Company and certain of its affiliated insurance companies were ceding insurers of four ILS agreements related to directly-written insurance risks as of December 31, 2017 and five ILS agreements related to directly-written insurance risks as of December 31, 2016. As of December 31, 2017, the maximum proceeds or contractual limit available under each agreement was as follows: \$375 million for the 2017-1 Class A contract for losses in excess of \$3.40 billion; \$330 million for the 2014-1 Class B contract for losses in excess of \$3.84 billion; \$115 million for the 2014-1 Class C contract for losses in excess of \$3.40 billion; and \$305 million for the 2014-1 Class D contract for losses in excess of \$3.07 billion. All four agreements reinsure personal lines property and automobile excess catastrophe losses from a Property Claim Services reported hurricane or earthquake event. The 2017-1 Class A contract convers severe thundrestorms, winter storms, volcanic eruptions, and meteorite impacts in addition to hurricane and earthquake. As of December 31, 2016, the maximum proceeds or contractual limit available under each agreement was as follows: \$200 million for the 2013-1 Class A contract for losses in excess of \$3.75 billion; \$150 million for the 2013-1 Class B contract for losses in excess of \$4.20 billion; \$115 million for the 2014-1 Class C contract for losses in excess of \$3.25 billion; and \$305 million for the 2014-1 Class D contract for losses in excess of \$3.15 billion. All five agreements reinsure personal lines property and automobile excess catastrophe losses from a Property Claim Services reported hurricane or earthquake event. Each agreement's contractual limit applies to all the ceding companies under the agreement as a group, and not separately to each ceding company. A ceding company's share of loss recovery under an agreement for a loss occurrence is based on the

proportion of the ceding company's ultimate net loss for such loss occurrence to the total ultimate net loss incurred by all the ceding companies for the loss occurrence, and is limited to the ceding company's ultimate net loss. The table below reports all known ILS involvements that would likely be used to satisfy the Company's reinsurance agreements. The term "Aggregate Maximum Proceeds", as listed in the table, represents the aggregate of the contract limits of all of the Company's outstanding ILS contracts. The Company did not expect to receive proceeds under the terms of the ILS agreements as of December 31, 2017 or 2016.

(\$ in millions)	Decembe	er 31	, 2017	December 31, 2016				
	Number of Outstanding ILS Contacts		Aggregate Maximum Proceeds	Number of Outstanding ILS Contacts		Aggregate Maximum Proceeds		
Management of Risk Related To:						_		
(1) Directly-Written Insurance Risks								
a. ILS Contracts as Issuer	-	\$	-	-	\$	-		
 b. ILS Contracts as Ceding Insurer 	4	\$	1,125	5	\$	1,100		
c. ILS Contracts as Counterparty	-	\$	-	-	\$	-		
(2) Assumed Insurance Risks								
a. ILS Contracts as Issuer	-	\$	-	-	\$	-		
 b. ILS Contracts as Ceding Insurer 	-	\$	-	-	\$	-		
 c. ILS Contracts as Counterparty 	-	\$	-	-	\$	-		

22. Events Subsequent

On January 26, 2018, the Company declared an ordinary dividend of \$702 million to AIH. The dividend, consisting of bonds with fair values of \$185 million and related accrued interest of \$1 million and cash of \$516 million, was paid by the Company on February 12, 2018.

The Company did not write accident and health insurance premium subject to Section 9010 of the federal Affordable Care Act ("ACA") in 2017 or 2016

An evaluation of subsequent events was made through February 23, 2018 for the Annual Statement issued on February 27, 2018. There were no other 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 as of December 31:

(\$ in millions)				
Reinsurer	NAIC Group Code	FEIN	2017	2016
Michigan Catastrophic Claim Association ("MCCA")	0000	AA-9991159	\$ 2,795	\$ 2,794
New Jersey Unsatisfied Claim and Judgment Fund	0000	AA-9991160	\$ -	\$ 491

The MCCA is a state-mandated indemnification mechanism for personal injury protection losses that exceed a retention level which is adjusted upward every other MCCA fiscal year by the lesser of 6% or the increase in the Consumer Price Index. The retention level is currently \$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 that is currently \$170 per coverage. The assessment is incurred by the Company as polices are written and recovered as a component of premiums from our customers. 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

B. Reinsurance Recoverable in Dispute

The Company did not have reinsurance recoverables on paid or unpaid (including incurred but not reported) losses in dispute by reason of notification, arbitration or litigation as of December 31, 2017 or 2016, that either individually exceeded 5% of the Company's policyholders surplus, or in the aggregate exceeded 10% of the Company's policyholders surplus.

C. Reinsurance Assumed and Ceded

1. The maximum amount of return commission which would have been due to reinsurers if they or the Company had canceled all of the Company's reinsurance, or if the Company or reinsurers had canceled all the Company's insurance assumed as of December 31 with the return of unearned premium reserve was as follows:

(in millions)				20	17						
	Assumed	nsurance	Ceded F	Rein	surance		Net				
	Premium Reserve		Commission Equity	Premium Reserve		Commission Equity	_	Premium Reserve		Commission Equity	
 a. Affiliates 	\$ 7,957	\$	-	\$ -	\$	-	\$	7,957	\$	-	
b. All other	14		5	-		-		14		5	
c. Total	\$ 7,971	\$	5	\$ -	\$	-	\$	7,971	\$	5	

d. Direct unearned premium reserve

\$ 2.30 billion

					20	16					
	 Assumed Reinsurance				Ceded F	surance	Net				
	Premium Reserve		Commission Equity		Premium Reserve		Commission Equity	Premium Reserve		Commission Equity	
a. Affiliatesb. All other	\$ 7,648 1	\$		\$	-	\$		\$ 7,648 1	\$		
c. Total	\$ 7,649	\$	-	\$	-	\$	-	\$ 7,649	\$	-	

d. Direct unearned premium reserve

- \$ 2.41 billion
- 2. The Company accrued return commission of \$0.4 million for one reinsurance agreement as of December 31, 2017, resulting from an existing contractual arrangement that was predicated on loss experience or another form of profit sharing. The Company had no additional or return commission, predicated on loss experience or any other form of profit sharing arrangement as a result of existing contractual arrangements as of December 31, 2016.
- 3. The Company had no protected cells as of December 31, 017 or 2016.

D. Uncollectible Reinsurance

(1) The Company reported the following impacts as a result of uncollectible reinsurance with certain companies as of December 31, 2017 and

(in thousands)		2017		2016
a. Losses incurred	\$	953	\$	142
 b. Loss adjustment expenses incurred 	\$	-	\$	-
c. Premiums earned	\$	-	\$	-
d. Other	\$	-	\$	-
e. <u>Company</u>	A	mount	A	Amount
Excalibur Re	\$	-	\$	142
Guarantee Insurance Co	\$	953	\$	-

Net underwriting losses as a result of uncollectible reinsurance were \$953 thousand and \$142 thousand in 2017 and 2016, respectively.

E. Commutation of Ceded Reinsurance

The Company has reported in its operations in 2017 and 2016 as a result of commutations of reinsurance with the companies listed below, amounts that are reflected as:

(in thousands)	2(017	2016
Losses incurred	\$	_	\$ -
Loss adjustment expenses incurred	\$	-	\$ -
Premiums earned	\$	-	\$ -
4. Other	\$	2	\$ -
5. Company	Am	ount	Amount
Manheimer AG Holding	\$	2	\$ -

In 2017, net underwriting gains as a result of commutations were \$2 thousand. There were no commutations in 2016.

F. Retroactive Reinsurance

The Company entered into an Assumption and Indemnity Retrocession Agreement with SCOR Reinsurance Company ("SCOR"), and the resulting activity is shown below.

(in millions)		20	17		2016				
	Ass	umed		Ceded	Ass	umed	(Ceded	
 a. Reserves transferred 1. Initial reserves 2. Adjustments - prior year(s) 3. Adjustments - current year 4. Current total 	\$ \$	- - - -	\$ \$	411 (406) (1) 4	\$ 	- - - -	\$ \$	411 (397) (9) 5	
 b. Consideration paid or received 1. Initial consideration 2. Adjustments - prior year(s) 3. Adjustments - current year 4. Current total 	\$ \$	- - - -	\$ \$	348 - - 348	\$ \$	- - - -	\$ \$	348 - - 348	
c. Paid losses reimbursed or recovered1. Prior year(s)2. Current year3. Current total	\$	- - -	\$ 	- - -	\$ 	- - -	\$ \$	- - -	
 d. Special surplus from retroactive reinsurance 1. Initial surplus gain or loss 2. Adjustments - prior year(s) 3. Adjustments - current year 4. Current year restricted surplus 5. Cumulative total transferred to 	\$ \$	- - - -	\$ 	63 (58) (1) 4	\$ \$	- - -	\$ 	63 (49) (9) 5	
unassigned funds	\$		\$		\$		\$		

e. All cedents and reinsurers involved in all transactions included in summary totals above:

	2	017	201	16
	Assumed	Ceded	Assumed	Ceded
Company	Amount	Amount	Amount	Amount
SCOR (NAIC Company Code 30058)	\$	\$ 4	\$	\$ 5
Total	\$	\$ 4	\$	\$ 5

f. There were no amounts of total paid loss or loss adjustment expenses recoverable as of December 31, 2017 or 2016.

G. Reinsurance Accounted for as a Deposit

On October 1, 1999, the Company completed the acquisition of the personal lines business from CNA Financial Corporation ("CNA"). The transaction included an indemnity reinsurance agreement and a reserve agreement. The reserve agreement guaranteed the adequacy, in all material respects, of the loss reserves transferred by CNA under the indemnity reinsurance agreement. The Company used deposit accounting to account for the indemnity reinsurance agreement, as the portion of the indemnity reinsurance agreement governing the transfer of the loss reserves did not, despite its form, transfer both components of insurance risk. The inception-to-date payments for this agreement totaled \$845 and \$842 million as of December 31, 2017 and 2016. Inception-to-date net adjustments related to the reserve agreement reduced the reserves on deposit by \$187 million as of December 31, 2017 and 2016.

(in millions) Description	Interest Income	R	Cash ecoveries	Deposit Balance			
Initial payment	moome	<u></u>	200701103	\$	1,047		
	\$ -			\$	1,047		
End of year 1999	Ψ	\$	(47)	\$	1,000		
	\$ -	У	<u>\ </u>	\$	1,000		
End of year 2000	Ψ	\$	(413)	\$	587		
	\$ -			\$	587		
End of year 2001	•	\$	(207)	\$	380		
	\$ -			\$	380		
End of year 2002	•	\$	(64)	\$	89		
	\$ -			\$	89		
End of year 2003		\$	(43)	\$	68		
	\$ -			\$	68		
End of year 2004		\$	(32)	\$	54		
Year 7 (-%)	\$ -			\$	54		
End of year 2005		\$	(2)	\$	52		
Year 8 (-%)	\$ -			\$	52		
End of year 2006		\$	(9)	\$	43		
Year 9 (-%)	\$ -			\$	43		
End of year 2007		\$	(7)	\$	36		
Year 10 (-%)	\$ -			\$	36		
End of year 2008		\$	(3)	\$	33		
	\$ -			\$	33		
End of year 2009		\$	(5)	\$	28		
	\$ -			\$	28		
End of year 2010		\$	(4)	\$	24		
Year 13 (-%)	\$ -			\$	24		
End of year 2011		\$	(1)	\$	23		
(/	\$ -			\$	23		
End of year 2012		\$	(4)	\$	19		
()	\$ -			\$	19		
End of year 2013		\$	(2)	\$	17		
(/	\$ -			\$	17		
End of year 2014		\$	2	\$	19		
` ,	\$ -			\$	19		
End of year 2015		\$	(1)	\$	18		
	\$ -			\$	18		
End of year 2016		\$	-	\$	18		
	\$ -			\$	18		
End of year 2017		\$	(2)	\$	16		

H. Transfer of Run-off Agreements

The Company did not enter into any agreements that qualified to receive run-off accounting treatment in 2017 or 2016.

- I. Certified Reinsurer Rating Downgraded or Status Subject to Revocation
 - 1. The domiciliary state of the Company has not enacted legislation that regulates certified reinsurance.
 - 2. The Company was not a certified reinsurer in 2017 or 2016.
- J. Reinsurance Agreements Qualifying for Reinsurer Aggregation

The Company did not have reinsurance agreements qualifying for reinsurer aggregation as of December 31, 2017 or 2016.

24. Retrospectively Rated Contracts and Contracts Subject to Redetermination

A. The Company accrues estimated retrospective premium adjustments related to Your Choice Auto® platinum ("YCA"), Your Choice Home® platinum and gold ("YCH"), Allstate House and Home® Enhanced ("H&H"), Encompass Edge ("EE"), Condo Helix Enhanced ("CH"), and Allstate Blue® policies in eligible states. YCA, YCH, H&H, CH, and EE policies that are claim free during the policy period receive 5% of the premium paid for certain major coverages as a billing credit or refund. Allstate Blue policies offer non-standard auto coverage and contain a loyalty bonus, in certain states, which rewards eligible policyholders who stay with the Company for a full policy term with a 5% to 10% bonus of premium paid for certain major coverages. The amount of accrued retrospective premium adjustments is determined by analyzing the historical loss experience of these policyholders.

In connection with the Drivewise[®] program, the Company accrues estimated retrospective premium adjustments related to certain auto policies in eligible states. Drivewise monitors the driving habits of policyholders and provides rewards in the form of premium adjustments to eligible policyholders for certain low risk driving habits.

- B. The Company records accrued retrospective premium as an adjustment to written premiums.
- C. The amount of net premiums written by the Company in 2017 and 2016 subject to retrospective rating features was \$3.03 billion and \$2.65 billion, respectively. These amounts represented 10.3% and 9.3% of total net premiums written in 2017 and 2016, respectively.
- D. The Company did not have medical loss ratio rebates required pursuant to the Public Health Service Act.
- E. The Company is responsible for the return of premium to YCA, YCH, H&H, CH, EE, Allstate Blue and Drivewise policyholders. These amounts represent a liability to the Company.

F. Risk Sharing Provisions of the ACA

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

- 25. Changes in Incurred Losses and Loss Adjustment Expenses
 - A. The Company establishes reserves for losses and loss adjustment expenses on reported and unreported claims of insured losses. The Company's reserving process takes into account known facts and interpretations of circumstances and factors including the Company's experience with similar cases, actual claims paid, historical trends involving claim payment patterns and pending levels of unpaid claims, loss management programs, product mix and contractual terms, changes in law and regulation, judicial decisions, and economic conditions. In the normal course of business, the Company may also supplement its claims processes by utilizing third party adjusters, appraisers, engineers, inspectors, and other professionals and information sources to assess and settle catastrophe and non-catastrophe related claims. The effects of inflation are implicitly considered in the reserving process.

Because reserves are estimates of unpaid portions of losses that have occurred, including incurred but not reported losses, the establishment of appropriate reserves, including reserves for catastrophes, is an inherently uncertain and complex process. The ultimate cost of losses may vary materially from recorded amounts, which are based on management's best estimates. The highest degree of uncertainty is associated with reserves for losses incurred in the current reporting period as it contains the greatest proportion of losses that have not been reported or settled. The Company regularly updates its reserve estimates as new information becomes available and as events unfold that may affect the resolution of unsettled claims. Changes in prior year reserve estimates, which may be material, are reflected in the Statement of Income in the period such changes are determined.

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

(in millions)	2017	2016
Balance as of January 1	\$ 16,426	\$ 15,505
Incurred related to:		
Current year	20,488	20,340
Prior years	(342)	51
Total incurred	20,146	20,391
Paid related to:		
Current year	13,173	13,214
Prior years	6,297	6,256
Total paid	19,470	19,470
Balance as of December 31	\$ 17,102	\$ 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 \$3.16 billion and \$2.50 billion in 2017 and 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 any such changes in losses incurred.

Incurred losses and loss adjustment expenses attributable to insured events of prior years were \$(343) million and \$51 million as a result of the reestimation of unpaid losses and loss adjustment expenses for the years ended December 31, 2017 and 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 \$650 million and \$719 million was included as a reduction of loss reserves as of December 31, 2017 and 2016, respectively.

- B. There were no changes in methodologies and assumptions used in calculating the liability of unpaid losses and loss adjustment expenses for the most recent reporting period presented.
- 26. Intercompany Pooling Arrangements

The Company was not a member of an intercompany pooling arrangement in 2017 or 2016.

- 27. Structured Settlements
 - A. To settle certain claims, the Company purchased annuities from various life insurers where the claimant was the payee but for which the Company was contingently liable in the event the issuer of the annuity was unable to perform. The following table represents the aggregate amount of reserves for which the Company was contingently liable as of December 31:

(in millions)

	Loss Rese by A	rves E Annuit		Unrecor Contin			
_	2017		2016	 2017		2016	_
\$	239	\$	249	\$ 239	- s	249	

- B. There were no amounts due from any life insurer, which equaled or exceeded 1% of the Company's policyholder surplus as of December 31, 2017 or 2016.
- 28. Health Care Receivables

The Company did not have health care receivables as of December 31, 2017 or 2016.

29. Participating Policies

The Company did not have participating policies, as defined by SSAP No. 51R, *Life Contracts*, or SSAP No. 54R, *Individual and Group Accident and Health Contracts*, as of December 31, 2017 or 2016.

30. Premium Deficiency Reserves

Premium deficiency reserves as of December 31 were as follows:

(\$ in millions)	2017	2016
Liability carried for premium deficiency reserves	\$ -	\$ -
Date of the most recent evaluation of this liability	01/31/2018	01/26/2017
3. Was anticipated investment income utilized in the calculation?	Yes [x] No []	Yes [x] No []

31. High Deductibles

- A. Reserve Credit Recorded on Unpaid Claims and Amount Billed and Recoverable on Paid Claims for High Deductibles
 - (1) Counter Party Exposure Recorded on Unpaid Claims and Billed Recoverables on Paid Claims

(\$ in thousands)				201	17				
Annual Statement		Gross (of High Deductible)		Reserve Credit for Billed Recoverables			Total High Debuctibles		
Line of Business		Loss Reserves	_	High Deductibles		on Paid Claims		and Billed Recoverables	
16	\$	247	\$	81	\$	-	\$	81	
(\$ in thousands)				201	16				
Annual Statement		Gross (of High Deductible)		Reserve Credit for		Billed Recoverables		Total High Debuctibles	
Line of Business		Loss Reserves		High Deductibles		on Paid Claims		and Billed Recoverables	
16	\$	257	\$	91	\$	21	\$	112	

(2) Unsecured Amounts of High Deductible

(\$ in	thousands)	2017		2016		
a.	Total high deductibles and billed recoverables on paid claims	\$ 81	\$	112	_	
b.	Collateral on balance sheet	\$ -	\$	-		
C.	Collateral off balance sheet	\$ -	\$	-		
d.	Total unsecured deductibles and billed recoverables on paid claims	\$ 81	\$	112		
e	Percentage unsecured	100	%	100	%	

(3) High Deductible Recoverables Amounts on Paid Claims

(\$ in	thousands)	2017	2016
a.	Amount of overdue nonadmitted (either due to aging or collateral)	\$ -	\$ -
b.	Total over 90 days overdue admitted	\$ -	\$ -
C.	Total overdue (a+b)	\$ -	\$ -

(4) The Deductible Amounts for the Highest Ten Unsecured High Deductible Policies

(\$ in thousands)		Top Ten Unsecured High Deductibles Amount									
Counterparty Ranking	_	2017		2016							
Counterparty 1	\$	81	\$	112							
Counterparty 2	\$	-	\$	-							
Counterparty 3	\$	_	\$	-							

Note: The counterparty is not named, just amount by counterparty 1, counterparty 2, etc. For this purpose, a group of entities under common control shall be regarded as a single customer.

- B. Unsecured High Deductible Recoverables for Individual Obligors Part of a Group Under the Same Management or Control Which are Greater Than 1% of Capital and Surplus. For this purpose, a group of entities under common control shall be regarded as a single customer.
 - (1) Total Group Unsecured Recoverable

	Group Name	Total Unsecured Aggregate Recoverable	
	None	\$ -	
(2)	Obligors and Related Members in the Group		
	Group Name	Obligors and Related Group Members	
	None	\$ -	

32. Discounting of Liabilities for Unpaid Losses or Unpaid Loss Adjustment Expenses

The Company did not discount its liabilities for unpaid losses or unpaid loss adjustment expenses as of December 31, 2017 or 2016.

- 33. Asbestos/Environmental Reserves
 - A. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to asbestos losses?

 Yes (X)

 No ()

The Company continues to receive asbestos and environmental claims. Asbestos claims relate primarily to bodily injuries asserted by people who were exposed to asbestos or products containing asbestos. Environmental claims relate primarily to pollution and related clean-up costs.

The Company's exposure to asbestos and environmental claims arise principally from assumed reinsurance coverage written during the 1960s through the mid-1980s, including reinsurance on primary insurance written on large U.S. companies, and from direct excess commercial insurance written from 1972 through 1985, including substantial excess general liability coverages on large U.S. companies. Additional exposure stems from direct primary commercial insurance written during the 1960 through the mid-1980s.

In 1986, the general liability policy form used by the Company and others in the property and casualty industry was amended to introduce an "absolute pollution exclusion," which excluded coverage for environmental damage claims, and added an asbestos exclusion. Most general liability policies issued prior to 1987 contain annual aggregate limits for product liability coverage. General liability policies issued in 1987 and thereafter contain annual aggregate limits for product liability coverage and annual aggregate limits for all coverages. The Company's experience to date has been that these policy form changes have limited the extent of its exposure to environmental and asbestos claim risks.

The Company's exposure to liability for asbestos and environmental losses manifests differently depending on whether it arises from assumed reinsurance coverage, direct excess commercial insurance or direct primary commercial insurance. The direct insurance coverage the Company provided for these exposures was substantially "excess" in nature.

Direct excess commercial insurance and reinsurance involve coverage written by the Company for specific layers of protection above retentions and other insurance plans. The nature of excess coverage and reinsurance provided to other insurers limits the Company's exposure to loss to specific layers of protection in excess of policyholder retention on primary insurance plans. The Company's exposure is further limited by the significant reinsurance that was purchased on the direct excess business.

The Company's assumed reinsurance business involved writing generally small participations in other insurers' reinsurance programs. The reinsured losses in which the Company participates may be a proportion of all eligible losses or eligible losses in excess of defined retentions. The majority of the Company's assumed reinsurance exposure, approximately 85%, is for excess of loss coverage, while the remaining 15% is for pro-rata coverage.

The Company's direct primary commercial insurance business did not include coverage to large asbestos manufacturers. This business comprises a cross section of policyholders engaged in many diverse business sectors throughout the country.

The Company conducts an annual review in the third quarter to evaluate and establish asbestos and environmental reserves. Changes to reserves are recorded in the reporting period in which they are determined. Using established industry and actuarial best practices and assuming no change in the regulatory or economic environment, this detailed and comprehensive methodology determines asbestos reserves based on assessments of the characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, and determines environmental reserves based on assessments of the characteristics of exposure (e.g. environmental damages, respective shares of liability of potentially responsible parties, appropriateness and cost of remediation) to pollution and related clean-up costs. The number and cost of these claims is affected by intense advertising by trial lawyers seeking asbestos plaintiffs, and entities with asbestos exposure seeking bankruptcy protection as a result of asbestos liabilities, initially causing a delay in the reporting of claims, often followed by an acceleration and an increase in losses and loss adjustment expenses as settlements occur.

After evaluating insureds' probable liabilities for asbestos and/or environmental claims, the Company evaluates the insureds' coverage programs for such claims. The Company considers the insureds' total available insurance coverage, including the coverage it issued. The Company also considers relevant judicial interpretations of policy language and applicable coverage defenses or determinations, if any.

Evaluation of both the insureds' estimated liabilities and the Company's exposure to the insureds depends heavily on an analysis of the relevant legal issues and litigation environment. This analysis is conducted by the Company's specialized claims adjusting staff and legal counsel. Based on these evaluations, case reserves are established by claims adjusting staff and actuarial analysis is employed to develop an IBNR reserve, which includes estimated potential reserve development and claims that have occurred but have not yet been reported.

For both asbestos and environmental reserves, the Company also evaluates its historical direct net loss and loss expense paid and incurred experience to assess any emerging trends, fluctuations or characteristics suggested by the aggregate paid and incurred activity.

Establishing net loss reserves for asbestos and environmental claims is subject to uncertainties that are much greater than those presented by other types of claims. Among the complications are lack of historical data, long reporting delays, uncertainty as to the number and identity of insureds with potential exposure and unresolved legal issues regarding policy coverage; unresolved legal issues regarding the determination, availability and timing of exhaustion of policy limits; plaintiffs' evolving and expanding theories of liability; availability and collectibility of recoveries from reinsurance; retrospectively determined premiums and other contractual agreements; estimates of the extent and timing of any contractual iability; the impact of bankruptcy protection sought by various asbestos producers and other asbestos defendants; and other uncertainties. There are also complex legal issues concerning the interpretation of various insurance policy provisions and whether those losses are covered, or were ever intended to be covered, and could be recoverable through retrospectively determined premium, reinsurance or other contractual agreements. Courts have reached different and sometimes inconsistent conclusions as to when losses were deemed to have occurred and which policies provide coverage; what types of losses are covered; whether there is an insurer obligation to defend; how policy limits are determined; how policy exclusions and conditions are applied and interpreted; and whether clean-up costs represent insured property damage. The Company's reserves for asbestos and environmental exposures could be affected by tort reform, class action litigation and other potential legislation and judicial decisions. Environmental exposures could also be affected by a change in the existing federal Superfund law and similar statutes. There can be no assurance that any reform legislation will be enacted or that any such legislation will provide for a fair, effective and cost-efficient system for settlement of asbestos

Management believes its net loss reserves for asbestos and environmental exposures are appropriately established based on available facts, technology, laws, regulations, and assessments of other pertinent factors and characteristics of exposure (e.g. claim activity, potential liability, jurisdiction, products versus non-products exposure) presented by individual policyholders, assuming no change in the legal, legislative or economic environment. Due to the uncertainties and factors described above, management believes it is not practicable to develop a meaningful range for any such additional net loss reserves that may be required.

The table below summarizes the Company's reserve and claim activity for asbestos claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	_	2013	_	2014	2015	2016	_	2017
<u>Direct</u> Beginning reserves Incurred losses and loss adjustment	\$	974,268,000	\$	923,722,000	\$ 933,027,000	\$ 877,635,000	\$	832,948,000
expenses		12,471,000		86,844,000	23,012,000	45,223,000		52,961,000
Calendar year payments for losses and loss adjustment expenses Ending reserves	\$_	(63,017,000) 923,722,000	\$	(77,539,000) 933,027,000	\$ (78,404,000) 877,635,000	\$ (89,910,000) 832,948,000	\$	(98,736,000) 787,173,000
Assumed Reinsurance Beginning reserves Incurred losses and loss adjustment	\$	545,576,000	\$	566,616,000	\$ 554,658,000	\$ 531,438,000	\$	497,047,000
expenses		69,372,000		36,689,000	22,773,000	34,124,000		35,293,000
Calendar year payments for losses and loss adjustment expenses Ending reserves	\$_	(48,332,000) 566,616,000	\$	(48,647,000) 554,658,000	\$ (45,993,000) 531,438,000	\$ (68,515,000) 497,047,000	\$	(41,420,000) 490,920,000
Net of Ceded Reinsurance Beginning reserves Incurred losses and loss adjustment	\$	1,023,093,000	\$	1,009,495,000	\$ 1,010,000,000	\$ 955,029,000	\$	902,160,000
expenses		71,984,000		86,938,000	37,141,000	62,792,000		65,897,000
Calendar year payments for losses and loss adjustment expenses Ending reserves	\$_	(85,582,000) 1,009,495,000	\$_	(86,433,000) 1,010,000,000	\$ (92,112,000) 955,029,000	\$ (115,661,000) 902,160,000	\$	(90,085,000) 877,972,000

B. The table below summarizes the Company's ending IBNR reserves for asbestos claims as of December 31:

	_	2016	_	2017
Direct basis	\$	300,709,000	\$	209,084,000
Assumed reinsurance basis	\$	348,839,000	\$	355,875,000
Net of ceded reinsurance basis	\$	502,702,000	\$	444,089,000

C. The table below summarizes the Company's ending reserves for loss adjustment expenses for asbestos claims as of December 31:

	2016	2017
Direct basis	\$ 231,874,000	\$ 204,301,000
Assumed reinsurance basis	\$ 49,579,000	\$ 47,631,000
Net of ceded reinsurance basis	\$ 163,653,000	\$ 151,639,000

D. Does the company have on the books, or has it ever written an insured for which you have identified a potential for the existence of a liability due to environmental losses?

Yes (X)

No ()

NOTES TO FINANCIAL STATEMENTS

The table below summarizes the Company's reserve and claim activity for environmental claims on a direct basis, for assumed reinsurance and after (net) the effects of ceded reinsurance.

	_	2013	_	2014	_	2015		2016		2017
<u>Direct</u> Beginning reserves Incurred losses and loss adjustment	\$	121,380,000	\$	162,649,000	\$	158,097,000	\$	121,753,000	\$	116,663,000
expenses Calendar year payments for losses and		45,055,000		6,891,000		(21,993,000)		15,515,000		7,901,000
loss adjustment expenses	e –	(3,786,000)	\$	(11,443,000)	\$	(14,351,000)	· -	(20,605,000)	\$	(23,032,000)
Ending reserves	Φ=	162,649,000	Φ.	158,097,000	Φ =	121,753,000	Φ =	116,663,000	Φ	101,532,000
Assumed Reinsurance										
Beginning reserves Incurred losses and loss adjustment	\$	90,387,000	\$	78,495,000	\$	85,128,000	\$	80,876,000	\$	82,377,000
expenses Calendar year payments for losses and		(948,000)		16,415,000		9,699,000		8,780,000		10,068,000
loss adjustment expenses	_	(10,944,000)		(9,782,000)		(13,951,000)		(7,279,000)		(6,672,000)
Ending reserves	\$_	78,495,000	\$	85,128,000	\$	80,876,000	\$	82,377,000	\$	85,773,000
Net of Ceded Reinsurance Beginning reserves Incurred losses and loss adjustment	\$	169,651,000	\$	186,632,000	\$	183,478,000	\$	163,459,000	\$	163,703,000
expenses Calendar year payments for losses and		30,786,000		15,671,000		1,781,000		23,460,000		18,226,000
loss adjustment expenses		(13,805,000)		(18,825,000)		(21,800,000)		(23,216,000)		(23,942,000)
Ending reserves	\$	186,632,000	\$	183,478,000	\$	163,459,000	\$	163,703,000	\$	157,987,000

E. The table below summarizes the Company's ending IBNR reserves for environmental claims as of December 31:

	 2016	2017
Direct basis	\$ 51,176,000	\$ 50,347,000
Assumed reinsurance	\$ 58,038,000	\$ 63,112,000
Net of Ceded reinsurance	\$ 92,613,000	\$ 97,705,000

F. The table below summarizes the Company's ending reserves for loss adjustment expenses for environmental claims as of December 31:

	2016	2017
Direct basis	\$ 17,351,000	\$ 14,572,000
Assumed reinsurance	\$ 17,423,000	\$ 17,871,000
Net of Ceded reinsurance	\$ 30,710,000	\$ 29,338,000

34. Subscriber Savings Accounts

The Company is not a reciprocal insurance company, and accordingly, does not have subscriber savings accounts.

35. Multiple Peril Crop Insurance

The Company did not write multiple peril crop insurance in 2017 or 2016.

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	Is the reporting entity a member of an Insurance Holding Company System c is an insurer? If yes, complete Schedule Y, Parts 1, 1A and 2			Yes [X]	No []
1.2	If yes, did the reporting entity register and file with its domiciliary State Insura such regulatory official of the state of domicile of the principal insurer in the providing disclosure substantially similar to the standards adopted by the Na its Model Insurance Holding Company System Regulatory Act and model re subject to standards and disclosure requirements substantially similar to the	Holding Company System, a registration statement ational Association of Insurance Commissioners (NAIC) in equilations pertaining thereto, or is the reporting entity	Yes [X] No [1	N/A []
1.3	State Regulating?			ILLIN	018		
2.1	Has any change been made during the year of this statement in the charter, I reporting entity?			Yes []	No [X]
2.2	If yes, date of change:						
3.1	State as of what date the latest financial examination of the reporting entity w	vas made or is being made		12/31/	2013	<u> </u>	
3.2	State the as of date that the latest financial examination report became available entity. This date should be the date of the examined balance sheet and not			12/31/	2013	}	
3.3	State as of what date the latest financial examination report became available domicile or the reporting entity. This is the release date or completion date of examination (balance sheet date).	of the examination report and not the date of the	_	05/23/	2015	.	
3.4	By what department or departments?						
3.5	Have all financial statement adjustments within the latest financial examinate statement filed with Departments?		Yes [] No []	N/A [Х]
3.6	Have all of the recommendations within the latest financial examination report	rt been complied with?	Yes [] No []	N/A [Х]
4.1		of the reporting entity), receive credit or commissions for or ss measured on direct premiums) of: ew business?					
	premiums) of:	ew business?		1 29Y	1	No F X	1
		?					
5.1	Has the reporting entity been a party to a merger or consolidation during the	period covered by this statement?		Yes []	No [X]
5.2	If yes, provide the name of the entity, NAIC Company Code, and state of dor ceased to exist as a result of the merger or consolidation.	micile (use two letter state abbreviation) for any entity that h	as				
	1 Name of Entity	2 3 NAIC Company Code State of Domicile					
6.1	Has the reporting entity had any Certificates of Authority, licenses or registrat revoked by any governmental entity during the reporting period?	tions (including corporate registration, if applicable) suspend		Yes []	No [X]
6.2	If yes, give full information:						
7.1	Does any foreign (non-United States) person or entity directly or indirectly con	entrol 10% or more of the reporting entity?		Yes []	No [X]
7.2	If yes, 7.21 State the percentage of foreign control;						9/_
	7.22 State the nationality(s) of the foreign person(s) or entity(s) or if the entity attorney-in-fact; and identify the type of entity(s) (e.g., individual, corporate of the percentage of individual in the percentage of individual individual in the percentage of individual individual in the percentage of individual	y is a mutual or reciprocal, the nationality of its manager or					
	1 Nationality	2 Type of Entity					
	-						

3.2	Is the company a subsidiary of a bank holding company regulated b If response to 8.1 is yes, please identify the name of the bank holdir	ng company.				-	-	•
3.3 3.4	Is the company affiliated with one or more banks, thrifts or securities If response to 8.3 is yes, please provide below the names and locati regulatory services agency [i.e. the Federal Reserve Board (FRB), Insurance Corporation (FDIC) and the Securities Exchange Comm	s firms?	regulated	d by a fe	deral	Yes [X	(]	No []
	1	2	3	4	5	6		
	Affiliate Name ALLSTATE DISTRIBUTORS, LLC	Location (City, State)	FRB	OCC	FDIC	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					YES		
9. 0.1	What is the name and address of the independent certified public at DELOITTE & TOUCHE, LLP, 111 S. WACKER DRIVE, CHICAGO, Has the insurer been granted any exemptions to the prohibited non-requirements as allowed in Section 7H of the Annual Financial Rep	IL 60606-4301 raudit services provided by the certified independent porting Model Regulation (Model Audit Rule), or sub	public ac stantially	countan	tate			
0.2	law or regulation?	emption:				Yes []	No [X]
0.3 0.4	Has the insurer been granted any exemptions related to the other re allowed for in Section 18A of the Model Regulation, or substantially If the response to 10.3 is yes, provide information related to this exe	equirements of the Annual Financial Reporting Mode y similar state law or regulation? emption:	l Regulat	ion as		Yes []	No [X]
0.5	Has the reporting entity established an Audit Committee in compliar	nce with the domiciliary state insurance laws?			/es [X] No []	N/A [
0.6	If the response to 10.5 is no or n/a, please explain							
1.	What is the name, address and affiliation (officer/employee of the refirm) of the individual providing the statement of actuarial opinion/c SCOTT WEINSTEIN, PRINCIPAL, KPMG, LLP, 303 PEACHTREE	ertification? STREET NE, SUITE 2000, ATLANTA, GA 30308						
2.1	Does the reporting entity own any securities of a real estate holding 12.11 Name of rea	company or otherwise hold real estate indirectly? al estate holding company SEE ATTACHED				Yes [X	[] [No []
	12.12 Number of p	parcels involved				108		
	12.13 Total book/a	adjusted carrying value				\$	1,2	13,044,62
2.2	If, yes provide explanation:							
	THE COMPANY HOLDS INTERESTS IN LIMITED PARTNERSHIP INVEST IN REAL ESTATE.							
3.	FOR UNITED STATES BRANCHES OF ALIEN REPORTING ENT	ITIES ONLY:						
3.1	What changes have been made during the year in the United States							
3.2	Does this statement contain all business transacted for the reporting	g entity through its United States Branch on risks wh	erever lo	cated?		-	-	No []
	Have there been any changes made to any of the trust indentures d							No []
	If answer to (13.3) is yes, has the domiciliary or entry state approved] No []	N/A [
4.1	Are the senior officers (principal executive officer, principal financial similar functions) of the reporting entity subject to a code of ethics, (a) Honest and ethical conduct, including the ethical handling of acture	which includes the following standards?ual or apparent conflicts of interest between personal	al and pro			Yes [X	(]	No []
	(b) Full, fair, accurate, timely and understandable disclosure in the p(c) Compliance with applicable governmental laws, rules and regula(d) The prompt internal reporting of violations to an appropriate pers	ations;	entity;					
	(e) Accountability for adherence to the code.							
1.11	If the response to 14.1 is No, please explain:							
	Has the code of ethics for senior managers been amended?	ment(s).				Yes []	No [X]
	Have any provisions of the code of ethics been waived for any of the lf the response to 14.3 is yes, provide the nature of any waiver(s).					Yes []	No [X]

15.1	Is the reporting entity the beneficiary of a Letter of Credit that is unrelated to the control of the control o				l soV] No [X	1
15.2	SVO Bank List?	ion (ABA) Routing Number	and the name of the issuing or confirm		Tes [] NO [X	1
	1 2 American		3		4	1	1
	Bankers Association (ABA) Routing						
	Number Issuing or Confirming Bank Name		That Can Trigger the Letter of Credit		Amo	ount	_
16.	Is the purchase or sale of all investments of the reporting entity passed	RD OF DIRECTOR I upon either by the board of	of directors or a subordinate committee)			
17.	thereof? Does the reporting entity keep a complete permanent record of the pro	ceedings of its board of dir	ectors and all subordinate committees	i] No []
18.	thereof? Has the reporting entity an established procedure for disclosure to its best of the of the officers dispete to the entire transfer of the officers dispete to the open and the op	oard of directors or trustee	s of any material interest or affiliation of	on the	Yes [X Yes [X]
	part of any of its officers, directors, trustees or responsible employees	s that is in conflict with the t	official duties of such person?		ies [v] NO []
		FINANCIAL					
19.	Has this statement been prepared using a basis of accounting other th Accounting Principles)?	an Statutory Accounting Pr	rinciples (e.g., Generally Accepted		Yes [] No [X]
20.1	Total amount loaned during the year (inclusive of Separate Accounts, e		20.11 To directors or other officers	\$			
			20.12 To stockholders not officers 20.13 Trustees, supreme or grand				
00.0	Tatal amount of lange systemating at the and of year (inclusive of Cana	arata Assaulata, avaluaiya a	(Fraternal Only)	\$			
20.2	Total amount of loans outstanding at the end of year (inclusive of Sepa policy loans):	arate Accounts, exclusive o	20.21 To directors or other officers	\$			
			20.22 To stockholders not officers	\$			
			20.23 Trustees, supreme or grand (Fraternal Only)				
21.1	Were any assets reported in this statement subject to a contractual obl	ligation to transfer to anoth	(Fraternal Only)	\$			
21.1	obligation being reported in the statement?	ilgation to transfer to anoth	er party without the liability for such		Yes [] No [X]
21.2	If yes, state the amount thereof at December 31 of the current year:		21.21 Rented from others	\$			
			21.22 Borrowed from others	\$			
			21.23 Leased from others	\$			
			21.24 Other				
22.1	Does this statement include payments for assessments as described in guaranty association assessments?	n the Annual Statement Ins	structions other than guaranty fund or		Yes [] No [X	1
22.2	If answer is yes:		2.21 Amount paid as losses or risk adj				
			2.22 Amount paid as expenses				
		2	2.23 Other amounts paid	\$			
23.1	Does the reporting entity report any amounts due from parent, subsidia	aries or affiliates on Page 2	of this statement?		Yes [X] No []
23.2	If yes, indicate any amounts receivable from parent included in the Pag	ge 2 amount:		\$			
	1	INVESTMENT					
24.01	Were all the stocks, bonds and other securities owned December 31 of the actual possession of the reporting entity on said date? (other than				Yes [X] No []
24.02	If no, give full and complete information relating thereto						
24.03	For security lending programs, provide a description of the program inc whether collateral is carried on or off-balance sheet. (an alternative is See Note 17	to reference Note 17 when	e this information is also provided)				
24.04	Does the Company's security lending program meet the requirements Instructions?			Yes [X]] No [] N/A []
24.05	If answer to 24.04 is yes, report amount of collateral for conforming pro	ograms.		\$		582,689	, 437
24.06	If answer to 24.04 is no, report amount of collateral for other programs.			\$			
24.07	Does your securities lending program require 102% (domestic securities outset of the contract?	es) and 105% (foreign secu	urities) from the counterparty at the	Yes [X]] No [] N/A []
24.08	Does the reporting entity non-admit when the collateral received from t	the counterparty falls below	1100%?	Yes [X]] No [] N/A []
24.09	Does the reporting entity or the reporting entity 's securities lending ago conduct securities lending?			Yes [X]] No [] N/A []

24.10	For the reporting entity's security lending progra	m state the amount of t	he following as Decen	nber 31 of the cu	rrent year:		
	04 404 Tatal fair calca af main ca			D	,	Φ.	E04 4E0 0E0
	24.101 Total fair value of reinve						
	24.102 Total book adjusted/car						
	24.103 Total payable for securi	ties lending reported on	the liability page			\$	
25.1	Were any of the stocks, bonds or other assets of control of the reporting entity, or has the report force? (Exclude securities subject to Interrogation	ing entity sold or transfe	erred any assets subje	ect to a put option	n contract that is cu	rrently in	Yes [X] No []
25.2	If you state the amount thereof at December 21	of the ourrent year:	25.04.0				•
25.2	If yes, state the amount thereof at December 31	of the current year.					\$
							\$
							\$
			25.24 S	ubject to reverse	dollar repurchase a	igreements	\$
							\$
			25.26 Le	etter stock or sec	curities restricted as	to sale -	n 02 1/2 620
			05.07.5	excluding FHLB	Сарітаі Stock		\$93,142,628
							\$
							\$22,653,688
			25.29 O	n deposit with ot	her regulatory bodie	s	\$
			25.30 P	eagea as collate	eral - excluding colla	iteral pleaged to	\$16,464,827
			25 31 P	edged as collate	ral to FHLB - includ	ling assets	\$
			25.32 O	ther	agroomonto		\$1,285,421
			20.02 0				Ψ
25.3	For category (25.26) provide the following:						
	1			2			3
	Nature of Restriction			Descript			Amount
	CONTRACTUAL		RESTRICTED FROM SALE	FOR THE DURATI	ON OF THE INVESTME	NT	93,142,628
	Does the reporting entity have any hedging tran If yes, has a comprehensive description of the h						
	If no, attach a description with this statement.					•	
27.1	Were any preferred stocks or bonds owned as of issuer, convertible into equity?						Yes [X] No []
27.2	If yes, state the amount thereof at December 31	of the current year				9	\$114,329,273
28.	Excluding items in Schedule E - Part 3 - Specia offices, vaults or safety deposit boxes, were all custodial agreement with a qualified bank or tr Outsourcing of Critical Functions, Custodial or	stocks, bonds and other	er securities, owned that nce with Section 1, III	roughout the cur - General Exam	rent year held pursi ination Consideration	uant to a ons, F.	Yes [X] No []
28.01	For agreements that comply with the requireme	nts of the NAIC Financia	al Condition Examiner	s Handbook, cor	mplete the following	:	
	1 Name of Custodian(s)			Custodia	2 an's Address		
	BNY MELLON TRUST COMPANY OF ILLINOIS CONTAC	CT: RUTH					
	NELSON 315-414-3179	2 N. LASAL	LE STREET, SUITE 102	O CHICAGO, IL 60	0602		
	CITIBANK N.A. CONTACT: JON TOMAN 312-876-85		NROE - 4th FLOOR, CH				
			······				
28.02	For all agreements that do not comply with the rand a complete explanation:	requirements of the NAI	C Financial Condition	Examiners Hand	dbook, provide the r	ame, location	
	1		2			3	
	Name(s)		Location(s)		Com	plete Explanatior	n(s)
	Have there been any changes, including name of the first state of the	•	an(s) identified in 28.0	1 during the curr	ent year?		Yes [] No [X]
	1	2		3		4	
	Old Custodian	New Cus	stodian	Date of Cha	nge	Reason	
						·····	

GENERAL INTERROGATORIES

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

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

28.0597 For those firms/individuals listed in the table for Question 28.05, do any firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") manage more than 10% of the reporting entity's assets?....

Yes [] No [X]

28.0598 For firms/individuals unaffiliated with the reporting entity (i.e. designated with a "U") listed in the table for Question 28.05, does the total assets under management aggregate to more than 50% of the reporting entity's assets?

Yes [] No [X]

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

1	2	3	4	5
				Investment
				Management
Central Registration				Agreement
Depository Number	Name of Firm or Individual	Legal Entity Identifier (LEI)	Registered With	(IMA) Filed
N/A	ALLSTATE INVESTMENTS, LLC	QQV0K0EYTY0WZE36RV47	IL D01	DS
107105	BLACKROCK FINANCIAL MANAGMENT, INC	549300LVXY1VJKE13M84	SEC	DS
108211	ARIEL INVESTMENTS LLC	5493007T0VD6LN5SJS12	SEC	DS

Does the reporting entity have any diversified mutual funds reported in Schedule D, Part 2 (diversified according to the Securities and Exchange Commission (SEC) in the Investment Company Act of 1940 [Section 5(b)(1)])?
 If yes, complete the following schedule:

Yes [X] No []

1	2	3
		Book/Adjusted
CUSIP#	Name of Mutual Fund	Carrying Value
464287-20-0	ISHARES CORE S&P 500 ETF	643,568,291
464287-62-2	ISHARES RUSSELL 1000 INDEX	248,846,553
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND	189,412,950
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	133,879,232
78462F-10-3	SPDR S&P 500 ETF TRUST	361,677,760
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	34,844,751
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO	79,425,099
464288-63-8	ISHARES INTERMEDIATE CREDIT BOND E	3,494,720
29.2999 - Total		1,695,149,355

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

1	2	3	4
l	2	Amount of Mutual	4
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation
ISHARES CORE S&P 500 ETF	APPLE INC	5,374,679,415	12/31/2017
ISHARES CORE S&P 500 ETF		4,087,585,134	12/31/2017
ISHARES CORE S&P 500 ETF		2,899,498,105	12/31/2017
ISHARES CORE S&P 500 ETF			12/31/2017
ISHARES CORE S&P 500 ETF		2,362,030,164	12/31/2017
ISHARES RUSSELL 1000 INDEX			12/31/2017
ISHARES RUSSELL 1000 INDEX		513.371.312	12/31/2017
ISHARES RUSSELL 1000 INDEX		372,805,358	12/31/2017
ISHARES RUSSELL 1000 INDEX		330,024,415	12/31/2017
ISHARES RUSSELL 1000 INDEX		305.578.162	12/31/2017
ISHARES TRUST RUSSELL 2000 INDEX FUND			12/31/2017
ISHARES TRUST RUSSELL 2000 INDEX FUND		173,973,918	12/31/2017
ISHARES TRUST RUSSELL 2000 INDEX FUND		127.297.989	12/31/2017
ISHARES TRUST RUSSELL 2000 INDEX FUND			12/31/2017
ISHARES TRUST RUSSELL 2000 INDEX FUND			12/31/2017
ISHARES MSCI EAFE SMALL-CAP ETF		39.967.979	12/31/2017
ISHARES MSCI EAFE SMALL-CAP ETF		34.709.035	12/31/2017
ISHARES MSCI EAFE SMALL-CAP ETF		33,657,246	12/31/2017
ISHARES MSCI EAFE SMALL-CAP ETF			12/31/2017
ISHARES MSCI EAFE SMALL-CAP ETF		32,605,457	12/31/2017
SPDR S&P 500 ETF TRUST			12/31/2017
SPDR S&P 500 ETF TRUST	MICROSOFT CORP	8,018,101,764	12/31/2017
SPDR S&P 500 ETF TRUST		5.679.488.749	12/31/2017
SPDR S&P 500 ETF TRUST		5,122,676,127	12/31/2017
SPDR S&P 500 ETF TRUST		4,649,385,398	12/31/2017
INVESTEC GSF EM CORPORATE DEBT FND			12/31/2017
INVESTEC GSF EM CORPORATE DEBT FND		26,521,299	12/31/2017
INVESTEC GSF EM CORPORATE DEBT FND	BEEFBZ 6 1/2 09/20/26		12/31/2017
INVESTEC GSF EM CORPORATE DEBT FND			12/31/2017
INVESTEC GSF EM CORPORATE DEBT FND		23,366,783	12/31/2017
ISHARES IBOXX USD HIGH YIELD CORPO			12/31/2017
ISHARES IBOXX USD HIGH YIELD CORPO		107,500,134	12/31/2017
ISHARES IBOXX USD HIGH YIELD CORPO			12/31/2017
ISHARES IBOXX USD HIGH YIELD CORPO			12/31/2017
ISHARES IBOXX USD HIGH YIELD CORPO			12/31/2017
ISHARES INTERMEDIATE CREDIT BOND E		163,893,647	12/31/2017
	SFRFP 7 3/8 05/01/26	107,500,134	12/31/2017
ISHARES INTERMEDIATE CREDIT BOND E	S 7 7/8 09/15/23		12/31/2017

1	2	3	4
		Amount of Mutual	
		Fund's Book/Adjusted	
		Carrying Value	
	Name of Significant Holding of the	Attributable to the	Date of
Name of Mutual Fund (from above table)	Mutual Fund	Holding	Valuation
ISHARES INTERMEDIATE CREDIT BOND E	WDC 10 1/2 04/01/24	82,827,972	12/31/2017
ISHARES INTERMEDIATE CREDIT BOND E	SFRFP 6 05/15/22	82.827.972	12/31/2017
		, , ,	

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

	1	2	3
			Excess of Statement
			over Fair Value (-), or
	Statement (Admitted)		Fair Value over
	Value	Fair Value	Statement (+)
30.1 Bonds	28,131,902,165	28,328,347,044	196,444,880
30.2 Preferred stocks	105,275,014	151, 121, 134	45,846,120
30.3 Totals	28,237,177,178	28,479,468,178	242,291,000

Describe the sources or methods utilized in determining the fair values: THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE.				
Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	Yes [Х]	No [
If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source?	Yes []	No [Х
If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION.				
Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	Yes [Х]	No [
	THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION. Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed?	THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION. Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D?	THE AGGREGATE FAIR MARKET VALUE WAS BASED UPON PRICES FROM EXTERNAL PRICING SOURCES. INTERNAL PRICING MODELS WERE USED WHEN EXTERNAL PRICES WERE NOT AVAILABLE. Was the rate used to calculate fair value determined by a broker or custodian for any of the securities in Schedule D? If the answer to 31.1 is yes, does the reporting entity have a copy of the broker's or custodian's pricing policy (hard copy or electronic copy) for all brokers or custodians used as a pricing source? If the answer to 31.2 is no, describe the reporting entity's process for determining a reliable pricing source for purposes of disclosure of fair value for Schedule D: THE BROKER QUOTES WERE REFLECTIVE OF TRANSACTIONS BETWEEN MARKET PARTICIPANTS BY PERFORMING VARIOUS PRICING REVIEWS. THE REVIEWS INCLUDED MONITORING CHANGES OR LACK OF CHANGES IN PRICES, COMPARISON OF SIMILAR SECURITIES, AND GATHERING INPUT FROM ASSET CLASS PERSONNEL AS WELL AS PUBLICLY AVAILABLE INFORMATION. Have all the filing requirements of the Purposes and Procedures Manual of the NAIC Investment Analysis Office been followed? Yes [X] No [

55.	 a. Documentation necessary to permit a full credit analysis of the security does not exist. b. Issuer or obligor is current on all contracted interest and principal payments. c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal. 	·		
	Has the reporting entity self-designated 5*GI securities?		Yes [X]	No []
	OTHER			
34.1	Amount of payments to trade associations, service organizations and statistical or rating bureaus, if any?		\$	31,536,169
34.2	List the name of the organization and the amount paid if any such payment represented 25% or more of the toleservice organizations and statistical or rating bureaus during the period covered by this statement.	al payments to trade associa	ations,	
	1	2		
	INSURANCE SERVICES OFFICE INC	Amount Paid8,953,293		
35.1	Amount of payments for legal expenses, if any?		\$	50,167,470
35.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment during the period covered by this statement.	ents for legal expenses		
	. 1	2		
	Name KIRKLAND & ELLIS LLP	Amount Paid 12,885,364		
36.1	Amount of payments for expenditures in connection with matters before legislative bodies, officers or department	ents of government, if any?	\$	3,386,724
36.2	List the name of the firm and the amount paid if any such payment represented 25% or more of the total payment connection with matters before legislative bodies, officers or departments of government during the period co			
	1 Name	2 Amount Paid		

GENERAL INTERROGATORIES

Part 1, #12.1

	Book/ Adjusted
Name of Real Estate Holding Company	Carrying Value
AEP GEORGIA INVESTMENT FUND 2007 LLC	\$ 3,981,027
ALLIANT TAX CREDIT FUND 65 LP	7,578,723
ALLIANT TAX CREDIT FUND 66, LTD	11,447,614
AP REAL ESTATE LLC AP Timber LLC	61,100,826 147,834,033
BEACON CAPITAL STRATEGIC PARTNERS IV, LP	49,936
BEACON CAPITAL STRATEGIC PARTNERS VI	2,618,956
BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	14,809,954
BLACKSTONE REAL ESTATE PARTNERS EUROPE III	8,475,549
BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	5,788,646
BLACKSTONE REAL ESTATE PARTNERS IV	2,893,614
BLACKSTONE REAL ESTATE PARTNERS V	8,041,450
BLACKSTONE REAL ESTATE PARTNERS VI LP	4,782,097
BLACKSTONE REAL ESTATE PARTNERS VII	40,525,729
BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	-
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIII	7,700,763
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV	4,625,354
BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV	10,413,216
BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS XXXV LP	1,811,763
BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT FUND II	2,822,130
CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP-SIF	547,368
CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV, LP	-
CBRE GIP US FEEDER VEHICLE ALLINV A LP	27,073,555
CBRE GIP US FEEDER VEHICLE ALLINV B LP CBRE STRATEGIC PTR US OPP V LP	27,073,555 5,991,465
CENTERLINE CORPORATE PARTNERS XXXVII	4,132,487
CHICAGO EQUITY FUND	4,132,407
COMMREINVEST V LLC	_
COMMUNITY REINVESTMENT FUND 2005 LLC	_
CREA CORPORATE TAX CREDIT FUND 57 LLC	19,977,469
CREA CORPORATE TAX CREDIT FUND XXVI, LLC	7,733,258
CSFB GEORGIA STATE FUND I LLC	379,574
CURRENT CREEK INVESTMENTS LLC	113,258,239
DEASIL LAND PARTNERS, LLC	17,746,957
DERMODY PROPERTIES INDUSTRIAL FUND LP	36,122,643
EAGLE ROSE LAND PARTNERS LLC	21,050,945
ENTERPRISE HOUSING PARTNERS XX	8,031,636
ENTERPRISE HOUSING PARTNERS XXI LP	5,065,351
FOCUS SENIOR HOUSING FUND I LP	14,223
FOLIUM TIMBER FUND I LP	632,956
HARRISON STREET CORE PROPERTY FUND LP	11 165 000
HEMISFERIO SUL INVESTIMENTOS FUND IV LP HIGH STREET REAL ESTATE FUND V LP	11,165,099 11,028,179
Humboldt East Trade Center LLC	9,121,038
ILLINOIS EQUITY FUND	9,121,038
IMPACT C.I.L. PARENT LLC	- 4,649,512
IMPACT PCCP IV LLC	762,004
JER FUND III	-
KEYSTONE INDUSTRIAL FUND, LP	1,954
KTR INDUSTRIAL FUND II	, <u>-</u>
KTR INDUSTRIAL FUND III LP	1,219
LANDMARK FUND IV	22,459
LANDMARK REAL ESTATE FUND V, LP	1,534,831
LANDMARK REAL ESTATE PARTNERS FUND VI	7,602,734
LEHMAN HOUSING VII a	-
LEHMAN HOUSING VII b	-
LION GABLES APARTMENT FUND	-
LONE STAR FUND VII	1,558,609
LONE STAR REAL ESTATE FUND III LP	12,054,599
MEADOWBROOK LP	-
MERCURY LAND PARTNERS, LLC	9,999,656
ML-AI VENTURE 2, LLC ML-AI VENTURE 3, LLC	31,224,006 50,290,449
MOGA TAX CREDIT FUND II LLC	2,685,205
MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	2,085,205
NATIONAL EQUITY FUND	2,913,009
NATIONAL EQUITY FUND 2007 LP	1,542,094
	.,512,504

GENERAL INTERROGATORIES

Part 1, #12.1

	Book/ Adjusted
Name of Real Estate Holding Company	Carrying Value
NATIONAL EQUITY FUND 2011 LP	9,616,847
O'CONNOR NORTH AMERICAN PROPERTIES LP	2,980,322
PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD A, LP	29,597,201
PATRIA BRAZIL REAL ESTATE FUND II	13,158,517
PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND XXXVI LP	3,792,282
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 45	6,368,578
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 46	4,595,833
PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	12,317,162
PROSPERITAS REAL ESTATE PARTNERS III	2,419,151
RAYMOND JAMES TAX CREDIT FUND 36 LLC	6,652,280
RAYMOND JAMES TAX CREDIT FUND 37, LLC	9,264,765
RAYMOND JAMES TAX CREDIT FUND 38, LLC	11,140,712
RAYMOND JAMES TAX CREDIT FUND 42 LLC	9,585,791
RAYMOND JAMES TAX CREDIT FUND 44, LLC	17,496,301
RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP	8,398,051
RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	8,928,366
RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	12,171,857
RED FORT INDIA REAL ESTATE FUND II	30,536,038
RED STONE 2011 NATIONAL FUND LP	5,601,621
RED STONE 2017 NATIONAL FUND LP	17,487,338
ROCKPOINT REAL ESTATE FUND II, LP	646,617
ROCKPOINT REAL ESTATE FUND III LP	2,468,107
ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	-
ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	7,057,993
STARWOOD CAPITAL HOSPITALITY FUND II	11,557,622
STARWOOD HOSPITALITY I	3,910,226
TCF A/GA-1 LLC	347,226
USA INSTITUTIONAL TAX CREDIT FUND CXI LP	14,980,853
USA INSTITUTIONAL TAX CREDIT FUND LXXX LP	10,509,956
USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP	14,521,244
WALTON STREET REAL ESTATE FUND IV	164,616
WALTON STREET REAL ESTATE FUND VI	9,829,919
WB SJC CO-INVESTMENT PARTNERSHIP, LP	24,321,935
WESTBROOK REAL ESTATE FUND VII	8,073,950
WESTBROOK REAL ESTATE FUND VIII	4,841,215
WESTBROOK REAL ESTATE FUND X	12,380,979
WESTBROOK REAL ESTATE PARTNERS V, LP	5,495,992
WESTBROOK REAL ESTATE PARTNERS VI	5,249,175
WESTMINSTER FUND II, LP	243,751
White Oak Real Estate 2017-2, LP	47,737,671
WNC INSTITUTIONAL TAX CREDIT FUND 35 LP	6,246,844
	\$ 1,213,044,621

GENERAL INTERROGATORIES

1.1	Does	the reporting entity have any direct Medicare Supplement Insurance in force?			Yes [] No [X]
1.2	If yes	indicate premium earned on U. S. business only.			\$
1.3	What	portion of Item (1.2) is not reported on the Medicare Supplement Insurance Experience	Exhibit?		\$
		Reason for excluding			
1.4	Indica	ate amount of earned premium attributable to Canadian and/or Other Alien not included in	n Item (1.2) above		\$
1.5	India	ate total incurred claims on all Medicare Supplement Insurance.			¢
1.5	iiiuica	tte total incurred dialins on all Medicare Supplement insulance.			Ψ
1.6	Indivi	dual policies:	Most current th	= -	
				nium earned	
			1.62 Total incu	rred claims	\$
			1.63 Number o	of covered lives	
				to most current three years	
				mium earned	
				rred claims	
			1.66 Number o	f covered lives	
1.7	Grou	policies:	Most current th	iroe veare:	
	Group	5 politico.		nium earned	¢
				rred claims	
				of covered lives	
			1.70 144111501 0		
			All years prior t	to most current three years	
				nium earned	
			1.75 Total incu	rred claims	\$
			1.76 Number o	f covered lives	
_					
2.	Healt	h Test:	1	2	
			Current Year		
	2.1	Premium Numerator			
	2.2	Premium Denominator	29,038,804,712	28,367,319,128	
	2.3	Premium Ratio (2.1/2.2)	0.000	0.000	
	2.4	Reserve Numerator			
	2.5	Reserve Denominator			
	2.6	Reserve Ratio (2.4/2.5)	0.000	0.000	
3.1	Does	the reporting entity issue both participating and non-participating policies?			Yes [X] No []
3.2	ıı yes	state the amount of calendar year premiums written on:	0.04 D- " ' "	ing policies	ф 940 70E 464
			3.21 Participati	ing policies cipating policies	\$240,703,101 c 5 755 705 118
			o.zz mon-partic	orpating policies	φ
4.	For m	utual reporting Entities and Reciprocal Exchanges Only:			
4.1	Does	the reporting entity issue assessable policies?			Yes [] No []
4.2	Does	the reporting entity issue non-assessable policies?			Yes [] No []
4.3	If ass	essable policies are issued, what is the extent of the contingent liability of the policyholde	ers?		%
4.4	Total	amount of assessments paid or ordered to be paid during the year on deposit notes or co	ontingent premiums.		\$
_	F D	animana I Funkanana Onka			
5. 5.1		eciprocal Exchanges Only: the Exchange appoint local agents?			Voc [] No []
5.1		is the commission paid:			Yes [] No []
٥.٢	ıı yes	5.21 Out of Attorney's-in-fact compensat	ion	700] No [] N/A []
		5.22 As a direct expense of the exchang			
5.3		expenses of the Exchange are not paid out of the compensation of the Attorney-in-fact?		-	2 () 1
5.4		ny Attorney-in-fact compensation, contingent on fulfillment of certain conditions, been de			Yes [] No []
5.5	If yes	give full information			

GENERAL INTERROGATORIES

6.1	What provision has this reporting entity made to protect itself from an excessive loss in the event of a catastrophe under a workers' compensation contract issued without limit of loss? THE COMPANY DOES NOT WRITE THIS LINE OF BUSINESS.					
6.2	Describe the method used to estimate this reporting entity's probable maximum insurance loss, and identify the type of insured exposures comprising that probable maximum loss, the locations of concentrations of those exposures and the external resources (such as consulting firms or computer software models), if any, used in the estimation process. THE COMPANY PLACES HEAVY EMPHASIS ON THE USE OF CATASTROPHIC (CAT) SIMULATION MODELING PROVIDED BY A LEADING CAT MODELING VENDOR TO ESTIMATE PROBABLE MAXIMUM LOSS (PML). AN ADVANCED METHODOLOGY IS EMPLOYED TO GENERATE A LARGE SAMPLE OF HYPOTHETICAL BUT POSSIBLE EVENTS, APPLY MODEL DAMAGE EXPECTATIONS AGAINST THE COMPANY'S BOOK OF BUSINESS, AND EVALUATE THE EXISTING POLICY CONDITIONS OF THE POLICIES IN FORCE TO DETERMINE AN ESTIMATE OF TOTAL DAMAGE.					
6.3	What provision has this reporting entity made (such as a catastrophic reinsurance program) to protect itself from an excessive loss arising from the types and concentrations of insured exposures comprising its probable maximum property insurance loss? UTILIZING A RISK MANAGEMENT METHODOLOGY, THE COMPANY'S ULTIMATE PARENT, THE ALLSTATE CORPORATION (CORPORATION) HAS DESIGNED A REINSURANCE PROGRAM TO ADDRESS EXPOSURE TO CATASTROPHES (CATS) NATIONWIDE. THE PROGRAM IS DESIGNED TO PROVIDE REINSURANCE PROTECTION FOR CATS INCLUDING HURRICANES, WINDSTORMS, HAIL, TORNADOS, FIRES FOLLOWING EARTHQUAKES, EARTHQUAKES, AND WILDFIRES. CONSISTENT WITH THE CORPORATION'S CAT MANAGEMENT STRATEGY, THE PROGRAM IS INTENDED TO PROVIDE AN ACCEPTABLE RETURN ON THE RISKS ASSUMED IN THE PROPERTY BUSINESS. AS OF DECEMBER 31, 2017, THE CORPORATION HAD LESS THAN A 1% LIKELIHOOD OF EXCEEDING ANNUAL AGGREGATE CAT LOSSES BY \$2 BILLION, NET OF REINSURANCE, FROM HURRICANES AND EARTHQUAKES, BASED ON MODELED ASSUMPTIONS AND APPLICATIONS CURRENTLY AVAILABLE.					
6.4	Does the reporting entity carry catastrophe reinsurance protection for at least one reinstatement, in an amount sufficient to cover its estimated probable maximum loss attributable to a single loss event or occurrence?	Yes [)	(]	No [. 1	
6.5	If no, describe any arrangements or mechanisms employed by the reporting entity to supplement its catastrophe reinsurance program or to hedge its exposure to unreinsured catastrophic loss.					
7.1	Has this reporting entity reinsured any risk with any other entity under a quota share reinsurance contract that includes a provision that would limit the reinsurer's losses below the stated quota share percentage (e.g., a deductible, a loss ratio corridor, a loss ratio cap, an aggregate limit or any similar provisions)?	Yes []	No [[X]	
7.2	If yes, indicate the number of reinsurance contracts containing such provisions:					
7.3	If yes, does the amount of reinsurance credit taken reflect the reduction in quota share coverage caused by any applicable limiting provision(s)?	Yes []	No [[]	
8.1	Has this reporting entity reinsured any risk with any other entity and agreed to release such entity from liability, in whole or in part, from any loss that may occur on this risk, or portion thereof, reinsured?	Yes []	No [[X]	
8.2	If yes, give full information					
9.1	Has the reporting entity ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates) for which during the period covered by the statement: (i) it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; (ii) it accounted for that contract as reinsurance and not as a deposit; and (iii) the contract(s) contain one or more of the following features or other features that would have similar results: (a) A contract term longer than two years and the contract is noncancellable by the reporting entity during the contract term; (b) A limited or conditional cancellation provision under which cancellation triggers an obligation by the reporting entity, or an affiliate of the reporting entity, to enter into a new reinsurance contract with the reinsurer, or an affiliate of the reinsurer; (c) Aggregate stop loss reinsurance coverage; (d) A unilateral right by either party (or both parties) to commute the reinsurance contract, whether conditional or not, except for such					
	provisions which are only triggered by a decline in the credit status of the other party; (e) A provision permitting reporting of losses, or payment of losses, less frequently than on a quarterly basis (unless there is no activity during the period); or					
	(f) Payment schedule, accumulating retentions from multiple years or any features inherently designed to delay timing of the reimbursement to the ceding entity.	Yes []	No [[X]	
9.2	Has the reporting entity during the period covered by the statement ceded any risk under any reinsurance contract (or under multiple contracts with the same reinsurer or its affiliates), for which, during the period covered by the statement, it recorded a positive or negative underwriting result greater than 5% of prior year-end surplus as regards policyholders or it reported calendar year written premium ceded or year-end loss and loss expense reserves ceded greater than 5% of prior year-end surplus as regards policyholders; excluding cessions to approved pooling arrangements or to captive insurance companies that are directly or indirectly controlling, controlled by, or under common control with (i) one or more unaffiliated policyholders of the reporting entity, or (ii) an association of which one or more unaffiliated policyholders of the reporting entity is a member where: (a) The written premium ceded to the reinsurer by the reporting entity or its affiliates represents fifty percent (50%) or more of the entire direct and assumed premium written by the reinsurer based on its most recently available financial statement; or (b) Twenty-five percent (25%) or more of the written premium ceded to the reinsurer has been retroceded back to the reporting entity or its affiliates in a separate reinsurance contract.	Yes [1	No [[X 1	
9.3	If yes to 9.1 or 9.2, please provide the following information in the Reinsurance Summary Supplemental Filing for General Interrogatory 9: (a) The aggregate financial statement impact gross of all such ceded reinsurance contracts on the balance sheet and statement of income; (b) A summary of the reinsurance contract terms and indicate whether it applies to the contracts meeting the criteria in 9.1 or 9.2; and (c) A brief discussion of management's principle objectives in entering into the reinsurance contract including the economic purpose to be achieved.				_	
9.4	Except for transactions meeting the requirements of paragraph 32 of SSAP No. 62R, Property and Casualty Reinsurance, has the reporting entity ceded any risk under any reinsurance contract (or multiple contracts with the same reinsurer or its affiliates) during the period covered by the financial statement, and either: (a) Accounted for that contract as reinsurance (either prospective or retroactive) under statutory accounting principles ("SAP") and as a deposit under generally accepted accounting principles ("GAAP"); or (b) Accounted for that contract as reinsurance under GAAP and as a deposit under SAP?	Yes []	No [[X]	
9.5	If yes to 9.4, explain in the Reinsurance Summary Supplemental Filing for General Interrogatory 9 (Section D) why the contract(s) is treated differently for GAAP and SAP.					
9.6	The reporting entity is exempt from the Reinsurance Attestation Supplement under one or more of the following criteria:					
	(a) The entity does not utilize reinsurance; or,	Yes []	No [[X]	
	supplement; or	Yes []	No [[X]	
10.	attestation supplement. If the reporting entity has assumed risks from another entity, there should be charged on account of such reinsurances a reserve equal	Yes []	No [[Х]	
10.	to that which the original entity would have been required to charge had it retained the risks. Has this been done?	(] No []	N/A] }]

GENERAL INTERROGATORIES

11.1	Has the reporting entity guaranteed policies issued by	by any other entity and n	ow in force?			Yes [] No [X]
11.2	If yes, give full information					
12.1	If the reporting entity recorded accrued retrospective amount of corresponding liabilities recorded for:	premiums on insurance	e contracts on Line 15.3	of the asset schedule,	Page 2, state the	
						\$
		12.12 Unp	paid underwriting expens	ses (including loss adju	stment expenses)	\$
12.2	Of the amount on Line 15.3, Page 2, state the amou	int which is secured by le	etters of credit, collatera	ıl, and other funds		\$
12.3	If the reporting entity underwrites commercial insura accepted from its insureds covering unpaid premiu	nce risks, such as worke ms and/or unpaid losses	ers' compensation, are ps?	oremium notes or promi	ssory notes Yes [] No [X] N/A []
12.4	If yes, provide the range of interest rates charged un	nder such notes during th	ne period covered by this	s statement:		
		12.41 Fro	m			%
		12.42 To				%
12.5	Are letters of credit or collateral and other funds recommissory notes taken by a reporting entity, or to solosses under loss deductible features of commercial	secure any of the reporti	ng entity's reported direct	ct unpaid loss reserves	, including unpaid	Yes [X] No []
12.6	If yes, state the amount thereof at December 31 of the	he current year:				
		12.61 Let	ers of credit			\$1,500,000
		12.62 Col	lateral and other funds			\$263,331
13.1	Largest net aggregate amount insured in any one ris	sk (excluding workers' co	ompensation):			\$12,382,170
13.2	Does any reinsurance contract considered in the cal reinstatement provision?					Yes [] No [X]
13.3	State the number of reinsurance contracts (excludin facilities or facultative obligatory contracts) consider					
14.1	Is the company a cedant in a multiple cedant reinsur	rance contract?				Yes [X] No []
14.2	If yes, please describe the method of allocating and REINSURANCE PREMIUM IS DISTRIBUTED AMO LOSSES UNDER THE CONTRACT. RETENTION PROPORTION OF TOTAL LOSSES.	NG THE CEDANTS BA N AND RECOVERIES A	SED ON THEIR PROP RE DISTRIBUTED AMO	ONG THE CEDANTS B	ASED ON THEIR	
14.3	If the answer to 14.1 is yes, are the methods describe contracts?					Yes [X] No []
14.4	If the answer to 14.3 is no, are all the methods desc	ribed in 14.2 entirely cor	ntained in written agreen	ments?		Yes [] No []
14.5	If the answer to 14.4 is no, please explain:					
15.1	Has the reporting entity guaranteed any financed pre	emium accounts?				Yes [] No [X]
15.2	If yes, give full information					
16.1	Does the reporting entity write any warranty busines If yes, disclose the following information for each of					Yes [] No [X]
		1 Direct Losses Incurred	2 Direct Losses Unpaid	3 Direct Written Premium	4 Direct Premium Unearned	5 Direct Premium Earned
16.11	Home	-				
	Products					
	Automobile	-				
10.14	Other*	I	l .	1	1	

[^] Disclose type of coverage:		

GENERAL INTERROGATORIES

7.1		authorized reinsurance in Schedule F - Part 3 that it excludes from Schedule F -	Yes [X] No [
	Incurred but not reported losses on contracts in force prior to inclusion in Schedule F - Part 5. Provide the following inform	o July 1, 1984, and not subsequently renewed are exempt from nation for this exemption:	
		17.11 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded from Schedule F - Part 5	s39,590,
		17.12 Unfunded portion of Interrogatory 17.11	\$39,590,
		17.13 Paid losses and loss adjustment expenses portion of Interrogatory 17.11	
		17.14 Case reserves portion of Interrogatory 17.11	
		17.15 Incurred but not reported portion of Interrogatory 17.11	\$39,590,
		17.16 Unearned premium portion of Interrogatory 17.11	\$
		17.17 Contingent commission portion of Interrogatory 17.11	\$
		from Schedule F - Part 5 17.19 Unfunded portion of Interrogatory 17.18	\$
	Schedule F - Part 5, not included above.	17.18 Gross amount of unauthorized reinsurance in Schedule F - Part 3 excluded	I
		17.10 Unfunded parties of Interventors 17.10	.Ф
		17.19 Officinded portion of interrogatory 17.18	.Ф Ф
		17.21 Case reserves portion of Interrogatory 17.18	
		17.22 Incurred but not reported portion of Interrogatory 17.18	
		17.23 Unearned premium portion of Interrogatory 17.18	
		17.24 Contingent commission portion of Interrogatory 17.18	
1	Do you act as a custodian for health savings accounts?		Yes [] No [X]
2	If yes, please provide the amount of custodial funds held as of	of the reporting date.	.\$
3	Do you act as an administrator for health savings accounts?		Yes [] No [X]
1	If we nlease provide the balance of funds administered as o	of the reporting date.	\$

FIVE-YEAR HISTORICAL DATA

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

	Show amounts in whole	dollars only, no cent				
	Gross Premiums Written (Page 8, Part 1B Cols. 1, 2 & 3)	1 2017	2 2016	3 2015	4 2014	5 2013
1.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3,					
١.	18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	12,506,429,700	12,069,286,117	11,410,265,723	10,892,248,080	10,453,152,175
2.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	9,079,030,520	8,868,236,014	8,743,135,210	8, 197, 921, 234	7,643,229,930
3.	Property and liability combined lines (Lines 3, 4, 5,					
_	8, 22 & 27)	8,004,325,464				7,481,010,642
	29, 30 & 34)	14,406,127	11,364,084	12,112,834	12,329,604	12,277,330
	33)					
6.	Total (Line 35)	29,604,191,811	28,871,370,389	28 , 177 , 753 , 254	26,902,466,596	25,589,670,078
7.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3,					
	18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	12,497,779,837	12,055,106,253			10,437,534,080
8.		8,819,171,807	8,604,333,511	8,468,834,779	7,897,584,589	7,329,492,292
9.	Property and liability combined lines (Lines 3, 4, 5, 8, 22 & 27)	7,920,640,140	7,820,588,422	7,894,647,168	7,665,650,463	7,329,215,332
	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	14,406,124	11,364,083	12,112,832	12,329,602	12,277,329
11.	Nonproportional reinsurance lines (Lines 31, 32 & 33)					
12.	Total (Line 35)	29,251,997,909	28,491,392,269	27,774,297,087	26,453,381,097	25, 108, 519, 033
	Statement of Income (Page 4)					
13	Net underwriting gain (loss) (Line 8)	1,351,473,517	816,608,449			1,377,783,732
14.	Net investment gain or (loss) (Line 11)			, , ,		1,544,186,453
15.	Total other income (Line 15)		111,830,634	, ,	, ,	204,212,318
16.	Dividends to policyholders (Line 17)			9,936	(880)	(3,959)
17.	Federal and foreign income taxes incurred (Line 19)	723, 157, 934		720,806,343	768,084,026	660,730,475
18.	Net income (Line 20)	2,874,411,868	1,379,830,013	1,705,437,881	2,313,797,437	2,465,455,987
	Balance Sheet Lines (Pages 2 and 3)				·	
19.	Total admitted assets excluding protected cell business (Page 2, Line 26, Col. 3)	48,302,495,037	45,624,230,940	43,271,169,901	43,246,270,304	43,733,281,987
20.	Premiums and considerations (Page 2, Col. 3)					
		1,247,765,247		1, 178, 785, 350		1,101,225,013
	20.2 Deferred and not yet due (Line 15.2)	3,406,171,821	3,304,252,657	' '		3,001,948,772
	20.3 Accrued retrospective premiums (Line 15.3)			2,101,310	2,289,073	2,289,073
21.	Total liabilities excluding protected cell business	20 040 062 000	20, 064, 002, 246	07 050 007 650	06 000 707 561	06 470 545 065
00	(Page 3, Line 26) Losses (Page 3, Line 1)	30,848,063,820	30,064,283,316 12,868,748,709	, , ,	, , ,	26,478,545,265
22.			3,557,060,649		, , ,	3,208,196,884
23.	Loss adjustment expenses (Page 3, Line 3)		9,903,638,512			
24.	Unearned premiums (Page 3, Line 9)					
25.	Capital paid up (Page 3, Lines 30 & 31)		3,903,300 3,903,300		' '	4,200,000
26.	Surplus as regards policyholders (Page 3, Line 37)	17,454,431,217	15,559,947,624	15,318,272,242	16,265,562,743	17,254,736,722
.=	Cash Flow (Page 5)	0 000 005 447	0 005 075 050	0 750 500 000	0 450 004 474	0 500 005 504
27.	Net cash from operations (Line 11)	3,822,295,447	2,895,875,356	2,758,522,283	2,159,064,471	2,563,835,561
	Risk-Based Capital Analysis	17 701 050 000	45 070 044 404	15 015 411 405	10 007 777 071	17 000 007 000
28.	Total adjusted capital				0 ==0 0=0 100	17,808,207,800 2,692,780,406
29.	Authorized control level risk-based capital					
30.	Bonds (Line 1)					64.6 22.7
31.	Stocks (Lines 2.1 & 2.2)	0.9	21.6 0.7			22.7
32.				٠٥.٥		
33.	Real estate (Lines 4.1, 4.2 & 4.3)		0.9	0.9	0.8	0.8
34.	Cash, cash equivalents and short-term investments (Line 5)	0.2	2.8	0.7	(0.3)	0.8
35.	Contract loans (Line 6)	0.2	2.0		(0.3)	
36.	Derivatives (Line 7)					0.0
36. 37.	Other invested assets (Line 8)	10.0	9.3			9.7
37. 38.	Receivables for securities (Line 9)	Λ 1	0.0			0.3
38. 39.	Securities landing reinvested colleteral accets (Line			0.2		0.0
40	10)	U. I		U.1		
40. 41.	Cash, cash equivalents and invested assets (Line 11)	100.0	100.0	100.0	100.0	100.0
	Investments in Parent, Subsidiaries and	100.0		100.0	100.0	100.0
42.	Affiliates Affiliated bonds (Schedule D, Summary, Line 12,					
	Col. 1)Affiliated preferred stocks (Schedule D, Summary,					
	Line 18, Col. 1)					
45.	Line 24, Col. 1)			4,625,981,813	4,563,797,507	4,746,881,494
-	in Schedule DA Verification, Col. 5, Line 10)					
46.	Affiliated mortgage loans on real estate					
47.	All other affiliated			477,892,096	478,412,647	671,290,559
48.	Total of above Lines 42 to 47	5,954,652,633	5,489,803,103	5,103,873,909	5,042,210,154	5,418, 172,053
49.	Total Investment in Parent included in Lines 42 to 47 above					
50.	Percentage of investments in parent, subsidiaries and affiliates to surplus as regards policyholders (Line 48 above divided by Page 3, Col. 1, Line 37					
	(Line 48 above divided by Page 3, Col. 1, Line 37 x 100.0)	34.1	35.3	33.3	31.0	31.4
	n	V-1.1	50.0	50.0	01.0	01.7

FIVE-YEAR HISTORICAL DATA

		(Co	ntinued)			
		1 2017	2 2016	3 2015	4 2014	5 2013
	Capital and Surplus Accounts (Page 4)					
51.	Net unrealized capital gains (losses) (Line 24)	1,024,838,014	605,591,454	(199,942,933)	471,232,706	597,243,305
52.	Dividends to stockholders (Line 35)	(1,555,437,000)	(1,904,797,000)	(2,313,455,000)	(2,465,400,000)	(1,949,666,000)
53.	Change in surplus as regards policyholders for the year (Line 38)	1,894,483,593	241,675,382	(947,290,501)	(989, 173, 979)	993,858,892
	Gross Losses Paid (Page 9, Part 2, Cols. 1 & 2)					
54.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	7 210 835 656	7 485 646 828	7 482 143 801	6,998,219,880	6 496 044 720
55.	, ,			4,579,152,070		4,220,503,923
56.	Property and liability combined lines (Lines 3, 4, 5,			4,073, 102,070		7,220,300,320
00.	8, 22 & 27)	4,406,567,453	4,169,343,570	3,711,364,487	3,814,262,411	3,352,042,237
57.	All other lines (Lines 6, 10, 13, 14, 15, 23, 24, 28, 29, 30 & 34)	23,703	39,934	24,729	114,452	(548,722)
58.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	180,864	496,432	96,383	158,310	322,922
59.	Total (Line 35)		-		15,002,160,508	-
	Net Losses Paid (Page 9, Part 2, Col. 4)	, , ,	, , ,	, , ,	, , ,	
60.	Liability lines (Lines 11.1, 11.2, 16, 17.1, 17.2, 17.3, 18.1, 18.2, 19.1, 19.2 & 19.3, 19.4)	7,091,598,883	7,354,577,004	7,368,298,215	6,876,755,798	6,385,815,647
61.	Property lines (Lines 1, 2, 9, 12, 21 & 26)	4,811,996,137	4,894,273,918	4,489,103,327	4, 132, 199, 737	3,655,389,157
62.	Property and liability combined lines (Lines 3, 4, 5,		4, 166, 416, 049	3,707,397,837	3,806,957,396	3,320,395,782
63.		77,142	39,935	25,507	111,431	(542,875)
64.	Nonproportional reinsurance lines (Lines 31, 32 & 33)	180,864	496,432	96,383	158,310	322,922
65.	Total (Line 35)	16,307,077,624	16,415,803,338	15,564,921,269	14,816,182,674	13,361,380,632
	Operating Percentages (Page 4) (Line divided by Page 4, Line 1) x 100.0					
66.	Premiums earned (Line 1)	100.0	100.0	100.0	100.0	100.0
67.	Losses incurred (Line 2)	58.0	60.5	59.5	57.1	54.2
68.	Loss expenses incurred (Line 3)	11.4	11.3	10.6	10.9	12.2
69.	Other underwriting expenses incurred (Line 4)	26.0		25.8		28.0
70.	Net underwriting gain (loss) (Line 8)	4.7	2.9	4.1	5.0	5.6
	Other Percentages					
71.	Other underwriting expenses to net premiums written (Page 4, Lines 4 + 5 - 15 divided by Page 8, Part 1B, Col. 6, Line 35 x 100.0)	25.4	24.7	25.1	26.0	26.8
72.	Losses and loss expenses incurred to premiums earned (Page 4, Lines 2 + 3 divided by Page 4, Line 1 x 100.0)	60.4	71.0	70.4	69.0	66.4
73.	Net premiums written to policyholders' surplus					
	3, Line 37, Col. 1 x 100.0)	167.6	183.1	181.3	162.6	145.5
	One Year Loss Development (\$000 omitted)					
74.	Development in estimated losses and loss expenses incurred prior to current year (Schedule P - Part 2 - Summary, Line 12, Col. 11)	(352,757)	49,357	168,623	(17,660)	(38,678)
75.	Percent of development of losses and loss expenses incurred to policyholders' surplus of prior year end (Line 74 above divided by Page 4, Line 21, Col. 1 x 100.0)	(2.3)	0.3	1.0	(0.1)	(0.2
	Two Year Loss Development (\$000 omitted)	, (. ,	, ,
76.	Development in estimated losses and loss expenses incurred two years before the current year and prior year (Schedule P, Part 2 - Summary, Line 12, Col. 12)	(101,589)	131,255	(30,277)	(142,730)	(507,347)
77.	Percent of development of losses and loss expenses incurred to reported policyholders' surplus of second prior year end (Line 76 above divided by Page 4, Line 21, Col. 2 x 100.0)	(0.7)	0.8	(0.2)	(0.9)	(3.4)
JOTE.	If a party to a merger, have the two most recent years o	f this sybibit been restat		and the second state of the second	-1	



EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

NAIC Group Code 0008 BUSINES	S IN THE STATE C		3				DUF	RING THE YEAR			pany Code 19	
	Policy and Me Less Return	Gross Premiums, Including Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken 1 2		4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	7,738	7,468		4, 118	329,359	329,356	32		(1)		685	23
2.1 Allied lines	11,793	11,431		6,218		(83)	3,662	6	(16)	40	1,166	38
2.2 Multiple peril crop												
2.3 Federal flood	1,949,552	1,955,495		1,227,346	368,027	369,227	1,200				292,791	70,26
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	28,395,253	29,416,216		14,530,059	13,479,473	11,008,937	2,740,513	248,598	307,448	252,940	3,285,403	1,046,66
5.1 Commercial multiple peril (non-liability portion)	3,781,629	4,012,632		1,870,759	1,634,972	1,644,696	1,023,247	110,348	130,443	70, 187	414,897	141,68
5.2 Commercial multiple peril (liability portion)	1,033,844	1, 102, 680		522,259	1,480,709	1,027,838	978,432	25,274	(81,031)	199,894	113,521	38,78
Mortgage guaranty												
8. Ocean marine		070.000		075 004		007 444			40.000		05.005	04.40
9. Inland marine	829,938	872,029		375,221	293, 101	307,411	55,257	9,074	13,209	5,294	95,865	31,46
10. Financial guaranty												
11. Medical professional liability												
Earthquake Group accident and health (b)	د	ະ										
Credit accident and health (group and individual) Collectively renewable accident and health (b)												
15.1 Collectively renewable accident and health (b)												
15.3 Guaranteed renewable accident and health(b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					13.419	13,655	379.841	6.970	19,592	22, 183		
17.1 Other Liability - occurrence	99.216	107,014		45,343	, 110	(32,755)	158.996		489	9.959	11.282	3,81
17.2 Other Liability - claims made		, , , , , , , , , , , , , , , , , ,		,0,0,0		(02,100)				, , , ,	.,,202	
17.3 Excess workers' compensation												
18. Products liability	5,568	9,499		1,285		3,303	61,521		(1,086)	13.607	720	22
19.1 Private passenger auto no-fault (personal injury protection)				,		,	,		, , ,	,		
19.2 Other private passenger auto liability	19,841,505	20,257,419		4,777,135	13,412,345	15, 156, 661	22,628,129	946,696	1,238,603	3,047,241	2,308,859	737,28
19.3 Commercial auto no-fault (personal injury protection)									, ,			, , , , , , , , , , , , , , , , , , ,
19.4 Other commercial auto liability	3,673,331	3,664,091		1,888,985	771,823	1,702,696	2,911,188	94,460	245,613	358,340	393,878	137 , 77
21.1 Private passenger auto physical damage	36,716,255	36,933,956		8,998,896	10, 141, 139	10,719,735	799,400	44,891	47,670	38,399	4,257,020	1,359,52
21.2 Commercial auto physical damage	1,524,454	1,551,487		769,780	1,052,294	1,057,477	52,590	7,507	9,034	3,547	165,716	57 , 17
22. Aircraft (all perils)												
23. Fidelity					(715)	(715)						
24. Surety							31,317		456	1,212		
26. Burglary and theft												
27. Boiler and machinery	117,972	117,209		59,276	18,882	35,485	47,939		4,085	4, 176	12,091	4,43
28. Credit											ļ	ļ
30. Warranty									ļ	ļ	ļ	ļ
34. Aggregate write-ins for other lines of business	23,911	24,904		12,438							2,785	88
35. TOTALS (a)	98,011,961	100,043,533		35,089,120	42,994,828	43,342,923	31,873,266	1,493,826	1,934,508	4,027,020	11,356,680	3,630,60
DETAILS OF WRITE-INS												
3401. Identity theft	23,911	24,904		12,438							2,785	88
3402.				 					 	 	 	
3403.				 					 	 	 	
3498. Summary of remaining write-ins for Line 34 from overflow page		04 004		40.400							2.785	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,911	24,904	l .	12,438	l l		I	l .	1	1	2.785	887

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



EXHIBIT OF PREMIUMS AND LOSSES (Statutory Page 14)

List of Bullian Control Contro	NAIC Group Code 0008 BUSINE	SS IN THE STATE O Gross Premiu	ms, Including	3	4	5	6	7	RING THE YEAF	9	10	pany Code 19	12
Lange Control Contro		Policy and Membership Fees, Less Return Premiums and Premiums on Policies not Taken									and Cost	Commissions	
2.1 All college of companies of	Line of Business			Policyholders									Taxes, Licenses and Fees
2.2 Migrisper forcos 2.5 Picture food 2.	1. Fire							1,468					12
2.2 Period Rood	2.1 Allied lines	8,096	8,796		4,324		(2)			(1)		985	234
3.4 Private rorg	2.2 Multiple peril crop												
2.5 Price Root		469,649	501,217		293,325	59,229	59,229					65,974	12,67
3 Francesses multiple part 1985,08 1985,01 1985,00 1985,01 1985,00 1985,01 1985,00 1985,01 1985,00 1985,01 1985,00 1985,01 1985,00 1985,01 1985,00 1985,01													
4. Homozeners multiple peril on 1.1885, 188 19, 188, 111 9, 457, 008 8, 21, 177 8, 207, 30 3, 207, 388 249, 177 252, 448, 86 6, 2, 187, 148, 86 2, 2, 187, 148, 86 2, 2, 187, 148, 86 2, 2, 187, 148, 86 2, 2, 187, 148, 86 2, 2, 187, 148, 86 2, 2, 187, 148, 86 2, 2, 187, 148, 86 2, 187, 148, 148, 148, 148, 148, 148, 148, 148													
1. Commercial multiple peril (citality promon). 15% (A) 19.717 (B) 19.717 (B) 19.717 (B) 19.718 (B)													
20 20 20 20 20 20 20 20													489,30
6. Mortgage genarry 9. Incompared to the processor of the	5.1 Commercial multiple peril (non-liability portion)								,				
5. O'Cost marrier	5.2 Commercial multiple peril (liability portion)	758,247	808,713		395, 175	18, 194	(46,555)	779,531	20,907	31,395	167,255	91,647	20,92
9. International greatmy	Mortgage guaranty												
10 Financial gueranty	8. Ocean marine												
1.1 Modical protessional liability 12 2	9. Inland marine	721,630	772, 132		337,621	149,579	133,885	34,816		(67)	1, 126	96,607	20,38
12 Earthquake													
13. Group another and health (f) 14. Cordit another (f) (f) (group an individual) 15. Collectively renovable accident and health (f)	11. Medical professional liability												
14. Cordit accident and health (you, part individual)		18	19		12		2	4		(2)	1	2	
14. Cordit accident and health (you, part individual)	13. Group accident and health (b)												
15.2 Non-carcelable accident and relatifi(s) 15.4 Non-renewable for stated reasons only (to) 15.4 Non-renewable for stated reasons only (to) 15.5 Other accident rolly 15.6 When renewable for stated reasons only (to) 15.7 When renewab	14. Credit accident and health (group and individual)												
15.2 Non-carcelable accident and relatifi(s) 15.4 Non-renewable for stated reasons only (to) 15.4 Non-renewable for stated reasons only (to) 15.5 Other accident rolly 15.6 When renewable for stated reasons only (to) 15.7 When renewab	15.1 Collectively renewable accident and health (b)												
15.4 Non-renewable for stated reasons only (b)													
15.4 Non-renewable for stated reasons only (b)													
15.5 Medicare Title XVIII exempt from false taxes or fees.													
Second content of the Notice are Title XVIII searing from state taxes or fees.													
15.7 All other accident and health (b)													
Foderal employees health benefits plan premium (b)													
16. Workers' compensation.													
17.1 Other Liability - columnage 134,773 142,829 65,536 31,451 (21,307) 154,401 33,155 12,490 8,822 16,995 3.5 17.2 Colher Liability - calims made							(18 147)	47 903		3 219	3 252		
17.2 Other Liability - claims made 18. Products liability 19. Private passenger auto liability 19. Private passenger auto liability 19. Commercial auto no-fault (personal injury protection) 19.4 Other commercial auto no-fault		134 773	142 829		65 536	31 451			33 155			16 995	3,60
17.3 Excess workers' compensation			142,020				(21,001)						,0,00
18. Products liability													
19.1 Private passenger auto no-fault (personal injury protection) 1,080,741 1,1013,388 2,434,287 7,353,006 4,824,009 6,998,385 406,697 274,510 1,023,776 1,370,047 2,997 1,934 2,005,000 1,021,736,88 2,940,684 3,091,983 3,005,004 211,000 30,216 271,830 1,470 1,580,399 346 2,240,084 3,091,983 3,005,004 211,000 30,216 271,83 11,470 1,580,399 346 2,240,084 3,091,983 3,005,004 211,000 30,216 271,830 1,460 1		12 805	1/ 28/		6 338		3/1 823	1 007 002		51 312	/12 718	2 008	389
19.2 Other private passenger auto liability 10,680,741 11,013,868 2,434,287 7,363,006 4,824,009 6,998,365 406,697 274,510 1,023,776 1,370,047 297 193. Commercial auto in-fault (personal injury protection) 19.4 Other commercial auto liability 11,037,105 1,091,504 48,982 3.78,743 1,918,425 2,388,269 78,073 215,104 217,509 119,345 28 21.1 Private passenger auto physical damage 12,305,001 12,573,648 2,940,064 3,081,998 3,055,004 211,300 30,216 27,183 11,470 1,586,399 340 12.2 Commercial auto physical damage 410,147 432,344 183,062 192,442 17,711 6,510 (638) 396 44,657 11 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		12,033	14,204					1,307,332		٦١,٥١٤, الو		2,000	
19.3 Commercial auto no-fault (personal injury protection) 19.4 Other commercial auto liability 19.4 Other commercial auto liability 19.5 1,091,504 12.9 0ther passenger auto physical damage 12.905,001 12.573,648 12.940,064 183,062 192,442 167,711 1.05,100 183,062 192,442 167,711 1.05,100 1.		10 680 7/1	11 013 368		2 /13/ 287	7 353 006	V 834 UU0	6 008 365	406 607	27/ 510	1 023 776	1 370 047	297.30
19.4 Chher commercial auto liability 1.037.105 1.091.504 458.982 378,743 1.918.425 2.368.269 78.073 215.104 217.509 1.19.345 22.1 Private passenger auto physical damage 1.2,305.001 12,573.648 2.940.064 3.091.959 3.055.004 211.300 30.216 27,183 11.470 1.568.399 3.445 12.2 Commercial auto physical damage 4.40,147 4.32,344 183.062 192.442 167.711 6.510 (630) 3.86 4.4657 1.1 2.2 Aircraft (all peris) (630) 3.86 4.4657 1.1 3.3 (630) 3.86 (630		10,000,741	11,010,000		2,404,201		4,024,000			274,510	1,020,770	1,070,047	231,00
21.1 Private passenger auto physical damage		1 027 105	1 001 504		450 000	270 7/12	1 010 425	2 260 260	70 072	215 104	217 500	110 2/5	29.47
21.2 Commercial auto physical damage													340.81
22. Aircraft (all perils)									الا				11,61
23. Fidelity		410, 147	432,344		100,002	192,442	107 , 7 11	0,310		(030)	300	44,007	11,01
24. Surety		120	144		A 4			10				10	
26. Burglary and theft	•	139	144		41			13				15	
27. Boiler and machinery						1 400	1 400						
28. Credit		00.070	70 144		00 700	1,460		44 000		000	000	0.000	2.28
30. Warranty	•	80,279	/8, 144				11,369	11,369		\$60	860	9,023	2,28
34. Aggregate write-ins for other lines of business											 	 	}
35. TOTAL'S (a) 47,251,830 48,964,194 18,092,757 21,708,399 20,719,179 16,574,369 847,123 1,009,401 2,372,988 6,052,662 1,304													
DETAILS OF WRITE-INS 3401. 3402. 3403. 3408. Summary of remaining write-ins for Line 34 from overflow page.													
3401		47,251,830	48,964,194		18,092,757	21,708,399	20,719,179	16,5/4,369	847,123	1,009,401	2,3/2,988	6,052,662	1,304,68
3402. 3403. 3498. Summary of remaining write-ins for Line 34 from overflow page													
3403. Summary of remaining write-ins for Line 34 from overflow page												{	
3498. Summary of remaining write-ins for Line 34 from overflow page	- · · - ·										ļ	{	
													ļ
													ļ

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINE	SS IN THE STATE C		_			•	DUF	RING THE YEAR				9232
	Policy and Me Less Return	ums, Including mbership Fees, Premiums and plicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	26	97			(807)	(1,051)	267		(9)	2	3	
2.1 Allied lines	4,215	5, 101		1,592		(33)			(1)		441	1
2.2 Multiple peril crop												
2.3 Federal flood	1,833,778	1,904,436		1, 153, 276	3,024	3,024					268,032	40,4
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril	47.074.500	40.047.000		0.000.000	0.000.004	0.040.070	4 000 770	F00 F44		419.199	0.000.404	
4. Homeowners multiple peril	17,074,529	18,047,308		8,628,569 1,489,900	9,000,081	9,048,373 1,456,388	4,006,773 664.055	509,544 18,687	559,732 51,586	419, 199	2,003,164 332.349	391,3
5.1 Commercial multiple peril (non-liability portion)	3,020,686	3, 164, 483			1,541,623							
5.2 Commercial multiple peril (liability portion)	999,268	1,020,192		506,924	857,996	(167,251)	588,544	30,708	(126,829)	133 , 157	107 , 199	23,6
6. Mortgage guaranty												
8. Ocean marine		579,726		279,044	267 , 454	261,243		650	9.744	9,937	62,208	12,9
9. Inland marine				279,044	207,434	201,243			9,744	9,937	02,208	12,9
10. Financial guaranty												
11. Medical professional liability	30	38		26	•						2	
12. Earthquake				20							۷	
 14. Credit accident and health (group and individual) 15.1 Collectively renewable accident and health (b) 												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees	·											
15.7 All other accident and health (b)	·											
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					119.928		2.272.477	6.051	16.521	221.593		
17.1 Other Liability - occurrence	92.979	92.935		44.072	29.694	(75,807)	866.926	1,613	9.333	142.650	10.565	2.2
17.2 Other Liability - claims made					20,001				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, -
17.3 Excess workers' compensation												
18. Products liability	5,729	5.660		3,075		(22,644)	68.039	5.521	(5.733)	39.556	559	1
19.1 Private passenger auto no-fault (personal injury protection)		,		,			,		,			
19.2 Other private passenger auto liability	7,972,072	8,224,556		1,862,131	6,484,799	5,808,196	8,488,839	254,910	(229, 246)	1,197,072	951,570	184,6
19.3 Commercial auto no-fault (personal injury protection)		, , , , , ,		, ,	, , , ,		, , ,			, , ,	, ,	,
19.4 Other commercial auto liability	4,302,839	4,421,681		2,213,242	2,946,449	1,048,176	3,402,018	219,000	142,635	409,788	449,269	104,9
21.1 Private passenger auto physical damage	11,484,118	11,741,947		2,736,913	2,740,409	2,847,729	179,816	6,867	8, 107	13,653	1,366,436	265,2
21.2 Commercial auto physical damage	1,819,607	1,913,808		918,383	835, 142	825,439	49,299	685	2, 160	5,430		44,3
22. Aircraft (all perils)												
23. Fidelity	189	190		118		1	16				20	
24. Surety	1,535	1,535		704								
26. Burglary and theft						(1)						
27. Boiler and machinery	69,957	67,838		35,660	51,468	83,961	44,080		9,090	9, 124	6,766	1,6
28. Credit				ļ					ļ			
30. Warranty												
34. Aggregate write-ins for other lines of business	27 ,878	29,652		13,990							3,224	6
35. TOTALS (a)	49,267,621	51,221,184		19,887,620	24,877,259	21,339,935	20,687,014	1,054,236	447,090	2,676,938	5,752,845	1,143,34
DETAILS OF WRITE-INS												
401. Identity theft	27,878	29,652		13,990							3,224	6
102.				↓	ļ		 					
403.		ļ			ļ				ļ			
198. Summary of remaining write-ins for Line 34 from overflow page												
199. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	27,878	29,652		13,990					ĺ		3,224	6



NAIC Group Code 0008 BUSINE	ESS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	4	3	6	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	5,926	6,339		2,839		(475)	2,320	81	38	18	894	17
2.1 Allied lines	12,585	13,619		5,557	7,203	1,208			(69)		2,020	37
2.2 Multiple peril crop												
2.3 Federal flood	764 , 135	769,420		472,528	1,059,578	1,059,578					116,209	21,49
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	8, 168, 483	8,506,243		4, 123, 023	2,775,744	2,279,482	456 , 127	47,106	37,397	36,769	1,029,039	239,37
5.1 Commercial multiple peril (non-liability portion)	1,957,411	2,084,507		1,011,865	770,704	521,990	410,227	16,872	34,014	44,887	248,648	57,92
5.2 Commercial multiple peril (liability portion)	513,266	528,009		268,945	1,577	16,459	208,457		2,539	42,210	64, 183	15, 19
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	336,845	354,426		158,851	116,579	108,351	14,278	3,784	3,363	567	43,804	10, 18
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	37	37		20							4	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	<u> </u>				935	582	20, 187	3	(147)	1,294		
17.1 Other Liability - occurrence	50,313	51,906		24,508	40,783	27,412	35,409	140	257	2,358	6,651	1,5
17.2 Other Liability - claims made		,		,	,	,	·			,	,	·
17.3 Excess workers' compensation												
18. Products liability	2,880	3,471		1,248		(91)	22,979		(1,043)	4,979	356	
19.1 Private passenger auto no-fault (personal injury protection)	645,737	664 , 188		153,228	624,400	386,372	326,909	2,339	2,047	24,764	80,403	19, 1
19.2 Other private passenger auto liability	9,140,738	9,375,093		2, 159, 670	6, 145, 216	4,908,215	9,079,413	310,821	208,863	1,001,423	1, 140, 151	271,3
19.3 Commercial auto no-fault (personal injury protection)							(1)					
19.4 Other commercial auto liability	1,478,397	1,460,203		752,608	499,877	856,729	2,770,056	32,971	130 , 166	316, 182	177,832	44,5
21.1 Private passenger auto physical damage	17,756,992	17,977,643		4,246,483	4,660,476	4,754,683	341,350	12,329	9,630	15,877	2,208,623	525,8
21.2 Commercial auto physical damage	1,016,139	1,012,268		513,358	506,653	504,861	30,646	253	1, 107	2, 128	122,647	30,6
22. Aircraft (all perils)				,	,	,	·		,	,	,	,
23. Fidelity	251	840		(3)		2	92		(2)		46	
24. Surety												
26. Burglary and theft												
27. Boiler and machinery		36, 187		19,373	6,731	5,879	22,437		1,699	1,756	4,646	1,1
28. Credit							, ,					
30. Warranty	I											
34. Aggregate write-ins for other lines of business	3,545	3,683		1,947							451	10
35. TOTALS (a)	41,890,702	42,848,079		13,916,048	17,216,457	15,431,237	13,740,885	426,698	429,859	1,495,213	5,246,608	1,239,07
DETAILS OF WRITE-INS	, , ,	, , ,		- / - /	, , ,		- , , , ,	,		, , , , ,		,,
3401. Identity theft	3,545	3,683		1,947							451	1
3402.		, ,										1
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,545	3,683		1,947							451	10
	-,				•		•	•	•	•		•

⁽a) Finance and service charges not included in Lines 1 to 35 \$514,309



NAIC Group Code 0008 BUSINES	S IN THE STATE C	F California			•	-	ĎUF	RING THE YEAR	R 2017	NAIC Com	pany Code 19	232
·	Gross Premiu Policy and Me Less Return Premiums on Po	ums, Including mbership Fees, Premiums and plicies not Taken	3 Dividends Paid	4	5	6	7	8 Direct Defense	9 Direct Defense	10 Direct Defense and Cost	11	12
Line of Business	1 Direct Premiums Written	2 Direct Premiums Earned	or Credited to Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	and Cost Containment Expense Paid	and Cost Containment Expense Incurred	Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	8,701	7,944		3,612		(6,399)	963		(152)	7	1,049	243
2.1 Allied lines	969,281	971,602		484,792		(432)	2,046		(17)	16	101,037	25,069
2.2 Multiple peril crop												
2.3 Federal flood	13,720,929	14,202,810		8,605,757	2,047,240	2,039,340	9, 100				2,028,606	337,057
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	437,374,714	440,862,647		223,411,438	367,684,530	580,891,559	383,010,595	14,217,957	42,782,116	49,638,149	53, 402, 117	11,031,196
5.1 Commercial multiple peril (non-liability portion)	51,668,378	51,851,852		25,939,601	32,813,657	34,618,790	18,366,605	727,945	2,041,853	1,931,476	5,999,010	1,333,785
5.2 Commercial multiple peril (liability portion)	13, 126, 246	13,771,027		6,420,999	8, 179, 210	12,754,382	32,766,845	4,944,084	4,873,532	7,068,557	1,516,424	338,816
Mortgage guaranty												
Ocean marine												
9. Inland marine	13,263,402	13,478,757		6,487,842	4,619,347	5, 131, 977	1,457,208	339,599	382,065	70,707	1,660,169	349 , 177
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	5,346	5,262		2,695	9,417	10,470	9,745	2,827	2,238	731	597	151
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	10,250	10,250			129,578	(1,328,880)	6,231,594	59,421	99,749	381, 108		
17.1 Other Liability - occurrence	40,519,051	39,259,707		20,793,769	36,289,743	25,976,900	81, 115, 797	1,239,559	964,566	9,812,715	5,014,108	973,091
17.2 Other Liability - claims made				, ,								,
17.3 Excess workers' compensation												
18. Products liability	148,204	158,535		.50,857	288,761	(1,722,978)	10,814,938	1,741,107	680,807	4,426,324	16,082	3,978
19.1 Private passenger auto no-fault (personal injury protection)											·	
19.2 Other private passenger auto liability	8.949.554	8.819.360		3.895.515	31,336,412	15.685.696	24.071.857	3,850,458	1.617.982	4.441.496	1.097.469	226.404
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	40.926.126	41, 154, 427		20,724,155	31,407,479	27, 053, 484	55.797.984	2.489.239	3.554.776	6.566.757	4.269.905	1, 126, 536
21.1 Private passenger auto physical damage	12,768,417	12,366,417		5,393,684	8,600,797	9,320,772	961,394	79,922	91,948	42,002	1,557,180	322,732
21.2 Commercial auto physical damage	14,065,754	12,986,833		7, 267, 009	8,680,763	8,316,898	800,573	39,948	40,253	46,643	1,455,919	358, 125
22. Aircraft (all perils)					, ,		,	,	,		· · · · ·	·
23. Fidelity	992	1, 183		184	(242)	(241)	153		(3)		109	28
24. Surety						· '	1,085		16	42		
26. Burglary and theft							17					
27. Boiler and machinery	975,987	955 , 140		496,417	257,038	310,626	190,336		11,035	11,274	102,688	25, 184
28. Credit									, , , , , , , , , , , , , , , , , , ,			·
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	648,501,331	650,863,752		329,978,325	532,343,729	719,051,965	615,608,834	29,732,065	57,142,765	84,438,004	78,222,465	16,451,570
DETAILS OF WRITE-INS		,			, ,	, ,	, ,		, ,		, ,	, ,
3401												
3402.												
3403.					T							
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												
	044 070	1	l .	1	1			I			l	l

and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINE	SS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	mbership Fees,	Dividends Paid or Credited to	4	3	0	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,708	1,740		99	(1,200)	(1,228)	622		(10)	5	189	
2.1 Allied lines	9,578	9,822		4,690		(156)	968		16	31	1, 136	10
2.2 Multiple peril crop												
2.3 Federal flood	717,295	735 , 153		449, 193	15,000	15,000					105,587	7 , 16
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	28,464,441	29,734,785		14,650,380	25,908,293	25,808,844	4,461,686	265,622	326,832	284,903	3,650,860	297,71
5.1 Commercial multiple peril (non-liability portion)	3,242,378	3,284,284		1,662,516	5,455,709	5, 140, 097	1,153,641	43,717	55,351	64,960	395,526	35,31
5.2 Commercial multiple peril (liability portion)	938,339	972,148		472,631	5,441	(55,356)	425,978	1,527	19,875	91,549	107,530	10,24
Mortgage guaranty		,					,		,	,	,	· · · · · · · · · · · · · · · · · · ·
8. Ocean marine												
9. Inland marine		507 , 454		229,950		189,878	119, 128	4,096	12,593	8,764	61,053	5, 12
10. Financial guaranty	······································	, ,		, , , ,	,	,	,	,	,	,	,	,
11. Medical professional liability												
12. Earthquake	5	4		2							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)					440.700	04 477	740.055	40.000	07.000	45.075		
16. Workers' compensation				00.055	110,702	21,477	740,255	13,628	37,886	45,975		
17.1 Other Liability - occurrence	57,439	58,628		29,255	1,853	(893)	1,952,996	4,736	36,264	215,246	7,206	62
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	4,278	4,442		1,725	800	1, 142	9,508		(20)		493	
19.1 Private passenger auto no-fault (personal injury protection)					(11, 151)	(11, 184)	3,537		(240)	468		
19.2 Other private passenger auto liability	20,541,755	20,980,455		4,915,554	13,222,574	14,578,042	18,465,460	885,660	1, 152, 904	2,655,868	2,667,315	223,3
19.3 Commercial auto no-fault (personal injury protection)	579	638		3							57	
19.4 Other commercial auto liability	2,856,634	2,674,110		1,433,724	1,933,792	1, 112, 565	4,400,143	106,400	90,302	455,616	291,767	31,86
21.1 Private passenger auto physical damage	19, 156, 472	19,207,832		4,631,821	13,490,490	13,871,624	1,064,637	4,279	7 , 469	40,029	2,482,140	208, 35
21.2 Commercial auto physical damage	1,387,714	1,277,380		699,545	1,010,041	1,026,716	61,369	2,847	4 , 153	3,737	143,077	15,4
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	71,807	70,331		38,063	4,406	13,975	78,343		11,909	12, 124	7,666	79
28. Credit				ļ			ļ					
30. Warranty				ļ			ļ					
34. Aggregate write-ins for other lines of business	24,749	26,070		12,531							3,145	25
35. TOTALS (a)	77,953,013	79,545,276		29,231,682	61,235,181	61,710,543	32,938,271	1,332,510	1,755,284	3,881,373	9,924,746	836,43
DETAILS OF WRITE-INS												
3401. Identity theft	24,749	26,070		12,531							3, 145	2
3402.		, , , , , ,									1	
3403.				1]	1				1
3498. Summary of remaining write-ins for Line 34 from overflow page				L								
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	24,749	26,070		12,531							3.145	25
	21,710	, 0.0		,	1		I.	1		1	3, 1.10	·

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINE	SS IN THE STATE C	ıms, Including	3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232 1 12
	Policy and Mer Less Return I	mbership Fees,	Dividends Paid or Credited to	4	3	O	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(71)			(22)			
2.1 Allied lines						(106)			(5)		ļ	ļ
2.2 Multiple peril crop												
2.3 Federal flood	2,793,867	2,942,749		1,802,614	93,782	93,782					419,992	48,289
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	77,713,512	81,099,319		40, 157, 053	21,628,869	23,312,875	18, 197, 956	1,220,852	1, 139, 048	2,277,393	8,422,499	1,398,75
5.1 Commercial multiple peril (non-liability portion)	1,135,748	1, 189, 990		556,488	262,038	202,328	58,900	13,622	16,393	8,532	124,965	21,89
5.2 Commercial multiple peril (liability portion)	326, 185	339,432		158,315	59,595	(138,715)	494,995	33 , 125	(82,982)	75,587	35,575	6,28
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,841,818	1,919,899		916,929	391,821	376,822	68,678	4,326	3,981	1,868	201,876	33,584
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	54,219	56,317		28,653		(5)	3		(1)		5,725	952
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												ļ
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					5,357	(10,774)	107 , 180	41	6,211	6,858		
17.1 Other Liability - occurrence	3,389,669	3,478,420		1,676,738	228,404	2,542,637	7,734,603	34,567	521,623	821,513	375, 144	58,538
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	737	736		493	69,478	63,104	431,730	63,470	282,291	498,607	57	1
19.1 Private passenger auto no-fault (personal injury protection)		04 000 440		F FF0 070	198,620	63,099	33,643	26,069	7,052	4,453	0.500.750	440.07
19.2 Other private passenger auto liability	23,385,729	24,022,443		5,559,079	20,008,708	15,302,759	34,348,662	2,103,369	1,723,343	6,671,070	2,589,752	440,87
19.3 Commercial auto no-fault (personal injury protection)		0.440.005		4 440 500	82,244	23,894	0.040.700	5,525	1,426	404 000	000 500	
19.4 Other commercial auto liability	2,887,012	3,148,835		1,449,529	1,221,747	278,085	3,949,720	122,572	103,657	421,689	298,598	54,214
21.1 Private passenger auto physical damage	32,666,322	33,133,729		7,921,458	7,769,081	7,823,126	608,788	23, 183	10,947	42,927	3,608,215	614,360
21.2 Commercial auto physical damage	971,521	1,048,636		488,699	493,678	473,739	18,276	2,649	2,463	1,943	99,008	17,89
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	3.410	0.007		4 705							324	
27. Boiler and machinery	3,410	3,327		1,725							324	63
28. Credit				 	}		<u> </u>				}	<u> </u>
30. Warranty	454 070	450.004		70.010	}	(740)					40.000	0.70
34. Aggregate write-ins for other lines of business	151,370	159,234		79,610	EO E40 404	(713)	60 050 400	0.050.000	0 705 #00	40.000.400	16,293	2,704
35. TOTALS (a)	147,321,119	152,543,066		60,797,383	52,513,421	50,405,865	66,053,136	3,653,369	3,735,422	10,832,438	16, 198, 024	2,698,42
DETAILS OF WRITE-INS	454 070	150 004		70.040		(713)					16.293	2.70
3401. Identity theft	151,370	159 , 234		79,610		(713)	3				16,293	2,70
3402.				 	 		 				 	
3403.							·				 	
3498. Summary of remaining write-ins for Line 34 from overflow page	151,370	159,234		79,610		(713)	3				16,293	2,70
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	151,3/0	109,234		19,610		(713)	1 3		l	1	10,293	2,70

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINES	S IN THE STATE O						DUF	RING THE YEAR			pany Code 19	
	Gross Premiu Policy and Mer Less Return F Premiums on Po	nbership Fees,	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		4				(25)	21		(1)			
2.1 Allied lines	266	268		93							39	
2.2 Multiple peril crop												
2.3 Federal flood	447,012	446,266		293,312							68,560	8,9
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	8,462,256	8,829,449		4,506,746	3,873,624	4,291,154	2,106,919	104 , 184	179,620	197,360	1,042,977	179,2
5.1 Commercial multiple peril (non-liability portion)	450,004	469 , 158		230,147	111,559	100,287	77,505	2,899	8,785	10,735	53,949	9,6
5.2 Commercial multiple peril (liability portion)	160,687	162,927		79,956	24,240	135,895	231,872	17,534	42,643	51,274	18,586	3,
Mortgage guaranty												
8. Ocean marine												
Inland marine	290,434	291,245		141,790	201,089	78,781	9,541	8,578	5,776	385	36,362	6,∜
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	3	4		1								
13. Group accident and health (b)												
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					6,205	(5,729)	153,323	3,046	10,356	9,885		
17.1 Other Liability - occurrence	35,350	33,430		16,315		27,862	172,402	138	5,382	167,837	4,387	
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	184	180		66		36,682,644	52,299,529	(17,411)	1,628,297	3,264,441	28	
19.1 Private passenger auto no-fault (personal injury protection)	828,502	853,462		202,320	535,401	556,660	(114,763)	53,931	55,363	139,037	98,926	17,
19.2 Other private passenger auto liability	3,502,965	3,594,685		850,791	2,630,531	2,295,835	3,627,569	151,772	131,680	552,545	419,013	74,
19.3 Commercial auto no-fault (personal injury protection)	99,454	105,546		47,654	165,479	187,060	66,809	2,201	7,288	10,221	10,810	2,
19.4 Other commercial auto liability	1,265,620	1,298,536		617,756	1,035,028	1,287,470	3,021,767	67,053	150,221	341, 187	137,751	27,
21.1 Private passenger auto physical damage	3,452,905	3,477,033		854,694	1,017,421	1,005,835	(6,704)	11,789	11, 114	5, 121	411,773	73,
21.2 Commercial auto physical damage	398,532	412,734		193,090	218,304	200,219	14,469	1,887	1,861	951	43,339	8,
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	7 050	0.070		0.010	0.400	0 400					700	
27. Boiler and machinery	7,058	6,673		3,813	2, 128	2, 128	.		 	·	783	
28. Credit		L	 		 		!		 	}	 	
30. Warranty	40.055	40.000		0.000			1		 	·		<u> </u>
34. Aggregate write-ins for other lines of business	18,255	19,039		9,632	0.004.000	40.040.077	04 000 057	407.000	0.000.000	4 750 004	2,222	
35. TOTALS (a)	19,419,487	20,000,638		8,048,175	9,821,009	46,846,077	61,660,257	407,602	2,238,386	4,750,981	2,349,504	413,
DETAILS OF WRITE-INS	40.055	40.000		0.000							0.000	
3401. Identity theft	18,255	19,039		9,632						·	2,222	:
3402.		L	 				1		 	 	t	
3403.							1		 	 	 	
3498. Summary of remaining write-ins for Line 34 from overflow page	18.255	19.039		9.632							2.222	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	18,255	19,039	1	9,632				İI	1	1	2.222	3

⁽a) Finance and service charges not included in Lines 1 to 35 \$ ______231,287



	NAIC Group Code 0008 BUSINESS	IN THE STATE O		Oldifibia					RING THE YEAR		NAIC Com		232
		Policy and Mer Less Return F	ims, Including mbership Fees, Premiums and blicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
	Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves		Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
	Fire	642	372		465		(16)	187		(3)	1	16	4
	Allied lines	11, 114	10,340		6,895							907	200
	Multiple peril crop		70 575										
	Federal flood	82,335	70,575		58,466	23,919	25,119	1,200				9,984	1,399
	Private crop												
	Private flood												
	Farmowners multiple peril	6,639,887	6,774,097		3,360,710	2,303,237	2,302,340	752,801	64,987	116,396	110,311	711,760	132,344
4.		825,276	865,229		429,721		2,302,340	91,398	8.207	16, 172	14.355	89,588	41,756
	Commercial multiple peril (non-liability portion)	221,635	233,826				(8,582)		4,947	1,234	34,249	23,798	20,400
	Commercial multiple peril (liability portion)	221,030	233,820		112,719		(8,382)	164,020	4,947	1,234	34,249	23,798	∠0,400
6. 8.	Mortgage guaranty Ocean marine												
	Inland marine	159,234	167,208		81,142	23.886	23.389	7,531	690	709	48	17,261	2.857
9. 10.	Financial quaranty	109,204	107,200			20,000	23,309	1 , 33 1	090	109	40	17 ,201	2,001
11.	Medical professional liability												
12.	Earthquake						(3)	6			1		
13.	Group accident and health (b)						(0)						
14.													
	Collectively renewable accident and health (b)												
	Non-cancelable accident and health(b)												
	Guaranteed renewable accident and health(b)												
	Non-renewable for stated reasons only (b)												
	Other accident only												
	Medicare Title XVIII exempt from state taxes or fees.												
	All other accident and health (b)		•										
	Federal employees health benefits plan premium (b)												
	Workers' compensation					47.323	(31,966)	423.897	15	16, 192	24.752		
	Other Liability - occurrence	8.463	7,518		4,332		(13,603)	42,055		315	12.155	869	174
	Other Liability - claims made	, 100	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,,002		(10,000)	, 000					
	Excess workers' compensation												
	Products liability	226	740		485		(2,975)	3,239		(734)	702	(5)	(.
	Private passenger auto no-fault (personal injury protection)	66,714	68,608		16,433	66.787	38, 151	52,676	2,980	2,395	7,561	7,382	1,364
	Other private passenger auto liability	1,321,221	1,352,205		316,688	1,278,542	1,168,820	1,273,516	40,622	35,210	330,569	146,500	27, 10
	Commercial auto no-fault (personal injury protection)	16, 170	15,956		7,449		(248)	2,748		262	663	1,613	32
	Other commercial auto liability	330,082	311,928		151,207	90,985	8,362	126,766	10,790	6,539	15, 181	32,876	6,56
	Private passenger auto physical damage		3,683,029		886,779	819,865	874 , 150	53,050	1, 103	2,609	5, 109	402,876	74,63
	Commercial auto physical damage	117,010	110,714		55,458	18,035	44,205	32,140		1,038	1,471	11,479	2,29
22.	Aircraft (all perils)												
23.	Fidelity												
24.	Surety												
26.	Burglary and theft												
27.	Boiler and machinery	8,453	8,458		4,386		(834)	11,275		1,094	1, 132	803	177
28.	Credit												
30.	Warranty												
34.	Aggregate write-ins for other lines of business	11,064	11,035		5,276							1, 176	227
35.	TOTALS (a)	13,453,905	13,691,837		5,498,610	4,849,590	4,535,284	3,038,503	134,341	199,430	558,262	1,458,884	311,825
	DETAILS OF WRITE-INS												
3401.	Identity theft	11,064	11,035		5,276							1, 176	227
3402.						ļ							
3403.													
3498.	Summary of remaining write-ins for Line 34 from overflow page												
3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,064	11,035		5,276							1, 176	227

and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINES	S IN THE STATE O			1 4		^	סטר	RING THE YEAR			pany Code 19	
	Policy and Mer Less Return F		3 Dividends Paid or Credited to	4	5	6	/	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire					(222222						ļ	
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	68,283,583	68,391,515		43,314,325	60,527,695	65,478,734	13,610,426				10,701,746	2,447,87
2.4. Private crop						,						, ,
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril					(415)	(730)	371		55	70	(3,516)	(29
5.1 Commercial multiple peril (non-liability portion)	472,989	454,713		244,939	170,228	214, 191	54,273	4,746	6,617	2,060	57,438	4,9
5.2 Commercial multiple peril (liability portion)	766,233	774 . 440		409.646		248.573	1,308,216	46, 135	21,753	287.791	85,040	7.9
Mortgage guaranty	30,200						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 100	21,100			, ,
8. Ocean marine												
9. Inland marine	363,827	376, 267		189,972	204 , 175	316,376	138,335	(101)	15.358	15,656	37.643	3.8
10. Financial guaranty									, 000	, 000	, 0.0	
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					(751,347)	(946,805)	2.564.029	29.454	68,769	156.503		
17.1 Other Liability - occurrence	5,408,425	5,638,182		2,702,128	7,758,821	8,631,798	8.398.307	324.912	870.491	950.389	635,229	49.1
17.1 Other Liability - occurrence	5,400,425											
17.2 Other Liability - claims made												
Products liability	112,166	129,340		63,056	5.940		318,377	12.528	17,971	70.275	11,365	1, 1
19.1 Private passenger auto no-fault (personal injury protection)	57,967,069	57,678,289		14,584,822	31,638,621	23,710,770	30.785.156	3,080,585	2,351,913	4.332.509	6,922,802	2.255.2
19.2 Other private passenger auto ho-rault (personal injury protection)	203,820,148	210,387,612		47,963,789	118,866,863	102,740,590	177,754,428	10,571,191	9,569,661	25,603,429	24,459,901	7,967,0
19.3 Commercial auto no-fault (personal injury protection)	4,430,865	4,531,670		2,310,806	1,522,925	2,586,685	4,427,116	212,218	469,295	554,359	450,940	153,6
19.4 Other commercial auto liability	39,235,291	38,384,021		19,812,175	26,774,916	19,026,830	32.818.456	2,571,172	2,631,701	3.822.752	4,114,430	1,347,0
21.1 Private passenger auto physical damage	98,873,375	98,751,866		24,417,242	59,806,147	60,779,964	4,718,141	498,847	506,702	3,822,732	11,810,022	3,811,2
21.1 Private passenger auto physical damage	9,730,648	9,784,108		4,809,200	5,635,057	5,649,103	466,694	64.459	74,256	29,209	1,007,909	
				4,009,200			400,034			29,209	1,007,303	
22. Aircraft (all perils)	3,422	4,020		1,670		14	422		(8)		417	
		4,020		1,0/0		14	422		l(8)		41/	
24. Surety												
26. Burglary and theft				<u> </u>					f			l
Boiler and machinery Credit				<u> </u>					<u> </u>			<u> </u>
				f					f		}	
30. Warranty		84 , 483		19,295	E0.4	(400)			(66)		9.884	3,2
34. Aggregate write-ins for other lines of business	489,550,159	495,370,528		160,843,066	534 312,524,974	(100) 288,512,161	277,362,748	17,416,145	16,604,468	36, 172, 067		18,391,4
35. TOTALS (a)	469,000,109	490,370,528		100,843,066	312,324,974	200,012,101	211,302,148	17,410,145	10,004,408	30, 1/2,06/	60,301,252	18,391,4
DETAILS OF WRITE-INS	00 440	04 400		19.295	534	(400)			(66)		9.884	1
3401. Identity theft	82,118	84,483		19,295	534	(100)			(66)		9,884	3,2
3402.				 					 			
3403.				†					 		 	
3498. Summary of remaining write-ins for Line 34 from overflow page	82.118	84 . 483		19.295	534	(100)			(66)		9.884	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	82,118	ı 84,483	I	19,295	534	(100)			(66)	l .	9.884	3.22



NAIC Group Code 0008 BUSINES	S IN THE STATE C		1		,	1	DUF	RING THE YEAR			pany Code 19	
	Policy and Me Less Return		3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,989	3,520		865		(2,374)	609		(67)		307	7
2.1 Allied lines	18,336	21,878		8,244	18,953	21,358	2,781		19	27	2,029	48
2.2 Multiple peril crop												
2.3 Federal flood	6,722,847	6,696,443		4, 169, 984	7,219,674	7,630,329	1,868,554				1,057,030	154,69
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	75,249,206	78,094,820		38,740,082	50,252,871	50,397,969	14,005,779	899, 163	1,598,146	1,622,379	8,516,385	1,785,20
5.1 Commercial multiple peril (non-liability portion)	9,550,745	10,077,002		4,769,793	6,488,418	6,223,991	2,370,144	84,715	208,765	232,954	1,039,185	231,03
5.2 Commercial multiple peril (liability portion)	2,660,867	2,742,587		1,330,725	4,485,868	3,214,648	1,981,782	582,333	323,034	408, 112	287 , 139	64,50
Mortgage guaranty												
8. Ocean marine												
Inland marine	2, 104, 443	2,210,166		1,022,383	957,065	991,711	336,337	22,477	25,715	10,072	240,995	50,43
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	106	122		47	11,894	12,876	982		13	13	11	
13. Group accident and health (b)												
Credit accident and health (group and individual)									ļ			ļ
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					25,258	(72,689)	564 , 457	18	26,346	31,375		
17.1 Other Liability - occurrence	2,689,980	2,725,012		1,316,923	4,003,774	1,483,946	3,669,954	25,652	59,945	290,740	307,573	61,96
17.2 Other Liability - claims made												
17.3 Excess workers' compensation	40.000	40.000		0.055		^1 111	00 004		4 004	40.707	4 005	
18. Products liability	18,998	19,983		8,955		21,411	89,861		1,834	19,707	1,805	46
19.1 Private passenger auto no-fault (personal injury protection)		40.070.040		40.044.750	07.004.040	00 075 400	FO 000 700	4 700 400	0 400 000	0.000.000	4 000 000	4 400 04
19.2 Other private passenger auto liability	42,266,269	42,970,818		10,014,752	37,304,913	39,375,428	52,080,786	1,726,483	2,498,092	8,203,228	4,890,228	1, 103, 91
19.3 Commercial auto no-fault (personal injury protection)	0 570 045	0.077.554		4 700 050	3,835	13,117	9,282	110	1,270	1,160	004 000	007.00
19.4 Other commercial auto liability	9,573,645	9,377,554		4,782,650	5,553,052	5,648,184	12,921,336	451, 187	812,040	1,567,836	984,088	237,22
21.1 Private passenger auto physical damage	67,827,504	67,791,194		16,427,488	15,024,756	15,783,045	1,299,670	41,908	44,877	79,081	7,825,275	1,766,11
21.2 Commercial auto physical damage	3,051,238	3,267,661		1,512,455	1,815,567	1,799,176	130,387	8,424	10,450	8,626	319,727	76,20
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	211, 177	204 , 957		108,274	34,205	3.452	92,854		20,149	20.475	20.847	5, 16
27. Boiler and machinery	211, 1//	204,957		108,274	34,205	3,452	92,854		20, 149	20,4/5	20,847	5, It
28. Credit			 				<u> </u>		<u> </u>			<u> </u>
30. Warranty	בד הרז	60.040	<u> </u>	00.000			<u> </u>		<u> </u>		0.400	1.00
34. Aggregate write-ins for other lines of business	57,657			29,028	133,200,102	132,545,578	91,425,556	0.040.470	E 600 007	12.495.787	6,433	1,36 5,538,85
35. TOTALS (a)	222,005,008	226,263,964		84,242,649	133,200,102	132,545,578	91,425,556	3,842,470	5,630,627	12,495,787	25,499,057	5,538,8
DETAILS OF WRITE-INS	57,657	60 040		29.028							6.433	1
3401. Identity theft	51, 165/	60,246	<u> </u>	29,028	·		<u> </u>		}			1,36
3402.				 	 		 		 			
3403.				 			·		t			
3498. Summary of remaining write-ins for Line 34 from overflow page	57.657	60.246		29.028							6.433	1.30
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	37,007	00,240	1	23,020	1	1	I	l	1	I .	0.400	1,30

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINES	SS IN THE STATE O		3			•	7	RING THE YEAR	9	NAIC Com		9232
	Gross Premit Policy and Mer Less Return F Premiums on Po	mbership Fees, Premiums and	3 Dividends Paid or Credited to	4	5	6	7	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
. Fire	645,447	664 , 179		322,316	604,177	631,771	35,143	10,585	9, 183	957	75, 148	29,58
2.1 Allied lines	512,046	525,846		252,333	256,546	238, 194	490,597	7,525	4,802	13,472	59,500	23,46
2.2 Multiple peril crop												
2.3 Federal flood	1,407,640	1,356,944		911,274	41,350	25,350	5,000				201,241	
.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	22,470,849	22,052,970		11,438,633	16,032,533	14,223,662	5,027,587	507,006	338,375	564,310	2,598,484	978,5
5.1 Commercial multiple peril (non-liability portion)	137,114	132,680		67,889	48,844	58,913	34,719		2,754	3,893	14,009	6,0
5.2 Commercial multiple peril (liability portion)	41,752	63,962		33,404	4,430	133 , 180	240,428	723	39,418	61,973	4,241	1,8
6. Mortgage guaranty												
3. Ocean marine												
0. Inland marine	344, 169	348,518		177, 100	119,580	123,656	21,618	7,327	7,625	673	39,510	15, 1
). Financial guaranty												
. Medical professional liability				12								
2. Earthquake	41	41		12		(16)	18		(5)		4	
3. Group accident and health (b)												
Credit accident and health (group and individual)												
5.1 Collectively renewable accident and health (b)												
.2 Non-cancelable accident and health(b)												
5.3 Guaranteed renewable accident and health(b)												
.4 Non-renewable for stated reasons only (b)												
.5 Other accident only												
5.7 All other accident and health (b)												
Federal employees health benefits plan premium (b)												
Workers' compensation						(1,552)			(1)			
7.1 Other Liability - occurrence	2,222,358	2,184,941		1,114,065	552.473	498 . 109	3.749.844	18.140	81.701	845.539	256.024	93.5
7.2 Other Liability - claims made		∠, 104,341		, 114,000			, 140,044				200,024	
7.3 Excess workers' compensation												
B. Products liability	5.269	4,243		3,886		(927)	6.027		(301)	1.306	540	2
Private passenger auto no-fault (personal injury protection)	8,777,115	8,531,254		2,232,330	4,590,488	4,613,478	722,794	46,551	90,305	112.430	1,005,375	420,4
.2 Other private passenger auto liability	27,791,793	27,391,327		6,925,568	14,793,289	13,922,452	18,907,349	490.453	596.915	2.018.202	3, 186, 608	1,331,5
9.3 Commercial auto no-fault (personal injury protection)	75,114	77,866		38,817	30,082	227,412	(481, 925)	365	(19,499)	(61, 108)	7,689	3,4
9.4 Other commercial auto liability	1,362,778	1,409,716		722, 154	604,519	604,517	919,788	41.154	55,214	104,368	141,716	64,4
.1 Private passenger auto physical damage		26,734,055		6,701,809	12,907,862	13,253,224	1,330,775	6,678	9.655	71.995	3,106,269	1,298,4
.2 Commercial auto physical damage	440,627	445.699		229,421	155.843	155,433	(17,918)	, 0, 0, 0	316	1,506	45, 181	20,5
2. Aircraft (all perils)	,,						(, 0 .0)					
B. Fidelity												
. Surety												
. Burglary and theft												
7. Boiler and machinery	7, 191	6,799		3,950							692	3
3. Credit												
). Warranty												
Aggregate write-ins for other lines of business												
i. TOTALS (a)	93,317,435	91,931,039		31, 174, 960	50,742,016	48,706,857	30,991,845	1, 136, 508	1,216,459	3,739,518	10,742,231	4,348,18
DETAILS OF WRITE-INS		. , ,				, , , -	. , ,	, , , ,	, , ,	-,,-	, , ,	, ,
				1								
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),				I					I			
B. Summary of remaining write-ins for Line 34 from overflow page												
D. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______.



NAIC Group Code 0008 BUSINE	SS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F		Dividends Paid or Credited to		ŭ		,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,738	1,746		503							223	3
2.1 Allied lines	3,235	3, 196		1,030		(69)	764		(4)	6	436	6
2.2 Multiple peril crop												
2.3 Federal flood	442,753	443,020		240,643	139,310	144,410	5, 100				65,933	6,48
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	4,608,961	4,851,716		2,477,333	2,986,861	2,886,616	725,731	59,078	87,316	61,273	572, 101	73,87
5.1 Commercial multiple peril (non-liability portion)	683 , 149	718,780		333,849	508,682	487,589	181,225	2,663	15,073	20,729	86,704	11,71
5.2 Commercial multiple peril (liability portion)	222,434	232,000		108,783	205,062	111,341	162,254	44,759	14,528	31,731	26, 196	3,96
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	155,601	159,319		73,089	120,655	124 , 105	15,293	1,234	1,526	785	19,245	2,57
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	58	58		7		6	8		(2)	2	6	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					170	(389)	27,056	19	(1,546)	1,486		
17.1 Other Liability - occurrence		58,273		25,984	9,603	3,256	35,095		(485)	1,661	6,981	90
17.2 Other Liability - claims made		,		,	,	,	,			,	,	
17.3 Excess workers' compensation												
18. Products liability	6,609	6,752		1,404		(3,811)	12,798		(1,074)	2,784	777	1;
19.1 Private passenger auto no-fault (personal injury protection)		,										
19.2 Other private passenger auto liability	2,823,352	2,924,225		656,798	1,753,467	1,933,585	2,746,620	63,964	111,410	374,686	359,047	47,0
19.3 Commercial auto no-fault (personal injury protection)										,		
19.4 Other commercial auto liability	633.464	618.487		329.411	352.167	157 . 138	383.054	17.138	7.554	53 . 126	72.318	10.0
21.1 Private passenger auto physical damage	3,870,170	3.950.186		925,541	993,624	961,644	196,004	3,720	2,109	6,491	490,484	64,24
21.2 Commercial auto physical damage	407,342	375,934		213,289	239,669	234,001	6,007	250	344	623	47,910	6,5
22. Aircraft (all perils)		,		,	,	·	,				,	,
23. Fidelity	(69)	16				(1)	14				(12)	
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	17, 122	16,664		7,837	7,586	7,526	4,060		351	362	2,005	3.
28. Credit							<u> </u>					
30. Warranty												
34. Aggregate write-ins for other lines of business	5,250	5, 383		2,674							658	
35. TOTALS (a)	13,937,397	14,365,754		5,398,175	7,316,855	7,046,946	4,501,084	192,825	237,099	555,742	1,751,012	228,04
DETAILS OF WRITE-INS	,,	.,,		2,222,110	.,,500	.,,510	.,,	, , , ,	22.,300	,/.12	.,,	
3401. Identity theft	5,250	5,383		2,674							658	
3402.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , ,										
3403.		L		1]	1				1
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,250	5,383		2,674							658	8
, , , , , , , , , , , , , , , , , , , ,		,		.,	1		•	1		I .		

⁽a) Finance and service charges not included in Lines 1 to 35 \$171,504

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products ________ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINES	SS IN THE STATE O	ıms, Including	3	4	5	6	7	RING THE YEAR	9	10	pany Code 19)232 12
	Policy and Mer Less Return F	mbership Fees, Premiums and plicies not Taken	Dividends Paid	4	3	0	,	Direct Defense	Direct Defense	Direct Defense and Cost		12
Line of Business	1 Direct Premiums Written	2 Direct Premiums Earned	or Credited to Policyholders on Direct Business			Direct Losses Incurred	Direct Losses Unpaid	and Cost Containment Expense Paid	and Cost Containment Expense Incurred	Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	9,508	9,572		5,502	5,350	3,462	3,604		(138)	28	1,008	45
2.1 Allied lines	118,724	125,520		60,264		(17)					11,784	5,25
2.2 Multiple peril crop		,		,							,	,
2.3 Federal flood	4,004,124	4, 127, 852		2,436,316	1,298,207	1,363,307					581,362	148.19
2.4. Private crop	, ,	, , .		, , ,	, ,	, , , , ,	,				,	,
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	86.499.926	89, 181, 828		45.624.708	47.874.774	47.998.671	16.652.460	966.355	1, 175, 172	2.184.968	9,287,250	3,069,3
5.1 Commercial multiple peril (non-liability portion)	9,298,033	10,015,041		4,724,147	6,632,352	4,687,859	3,368,070	86.844	190,877	277.916	936,758	386,7
5.2 Commercial multiple peril (liability portion)		2.776.699		1,311,323	480.433	469 . 108	5.785.322	558.852	607.881	1,222,677	259,617	107.8
	2,304,323	2,770,000				400, 100	, 100,022			, , 222, 011	200,011	
Mortgage guaranty Ocean marine												
	2.578.841	2,637,348		1,309,889	579.362		89.266	1.541	1.381	1.598	279.074	42.28
9. Inland marine	∠,5/8,841	∠,037,348		1,309,889		500,074		1,041	1,381	1,398	2/9,0/4	42,28
10. Financial guaranty												
11. Medical professional liability				40								
12. Earthquake	33	60		16							لا	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					11.812	(149,431)	1,069,876	574	62.348	65.207		
17.1 Other Liability - occurrence	214.683	230.982		94.432	4,789,653	(8,608,451)	24.076.582	106.639	(1.510.948)	3.154.499	22.626	9.2
17.2 Other Liability - claims made				.,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(0,000,101)			(1,010,010,	, 101, 100	, ===	,
17.3 Excess workers' compensation												
18. Products liability	24,959	28,206		10,841	9,472,949	24,059,146	228, 140, 145	10,718,392	1,241,466	61,665,871	2,566	1,1
19.1 Private passenger auto no-fault (personal injury protection)	£+,000					24,000,140		10,710,002			2,000	,,,,
	35,688,696	36,838,215		8,441,622	29,894,349	23,225,139	56,692,692	2,974,698	2,772,312	8,877,997	3,774,462	1,537,5
19.2 Other private passenger auto liability	55,000,090			0,441,022	23,034,343	23,223,139	00,032,032	2,314,030	۷,112,312	0,011,331	5,114,402	1,307,3
19.3 Commercial auto no-fault (personal injury protection)	6,208,402	6,501,860		3, 128, 180	6.206.475	5.991.849	13.407.868	533.029	603,268	1.510.832	641.912	271.36
19.4 Other commercial auto liability								49.686		1,510,832		3.068.3
21.1 Private passenger auto physical damage	74,560,841	75,820,597		17,975,469	15,069,668	15, 154, 219	1,217,415		33,541		7,855,981	
21.2 Commercial auto physical damage	2,521,926	2,618,745		1,249,736	1,391,355	1,348,781	6,272	4,513	4, 170	4,529	257,865	94,3
22. Aircraft (all perils)												
23. Fidelity	376	399		258		58,520	58,559		1,977	1,978	40	
24. Surety							ļ					
26. Burglary and theft												
27. Boiler and machinery	250,285	268,396		125,830	159,572	169,024	53 , 157		3,923	4,028	24,374	10,8
28. Credit				ļ			ļ					
30. Warranty												
34. Aggregate write-ins for other lines of business	94,603	97, 117		50,581							10,276	3,3
35. TOTALS (a)	224,658,486	231,278,437		86,549,115	123,866,309	116, 336, 261	350,686,388	16,001,122	5, 187, 229	79,055,003	23,946,958	8,756,29
DETAILS OF WRITE-INS		, , 101		,,	,,300	-,,201	, , 300	,,	2,,	2,222,300	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	-,,
3401. Identity theft	94.603	97, 117		50.581			1				10.276	3,3
3402		, וע, וע					<u> </u>				10,270	
3403				t	T		†	†			t	İ
				t	†		<u> </u>				t	
	94,603	97,117		50,581			<u> </u>				10.276	3,3
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	94,003	91,111		50,581		I	1	I .	I		10,2/6	3,31

⁽a) Finance and service charges not included in Lines 1 to 35 \$ ______2,139,90

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINES	S IN THE STATE O		3	1	-	•	7	RING THE YEAR		10		9232
	Gross Premiu Policy and Mer Less Return F Premiums on Po	nbership Fees, Premiums and licies not Taken 2	Dividends Paid or Credited to	4	5	6	,	8 Direct Defense and Cost	9 Direct Defense and Cost	Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,150	1,060		623		(94)	463		(18)	4	123	
2.1 Allied lines	4,249	4,386		3,005		(46)	968		17	31	354	6
2.2 Multiple peril crop												
2.3 Federal flood	1,246,891	1,247,049		785,014	354,371	354,371					185,624	20,7
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril				40 404 405	45 505 040		F 054 400				4 000 000	
4. Homeowners multiple peril	36,431,220	38,022,748		19, 194, 195	15,505,243	14,781,101	5,254,193	320,330	417,761	536,210	4,282,886	634 , 1
5.1 Commercial multiple peril (non-liability portion)	1,620,505	1,715,719		841,478	1,005,252	1,010,629	238, 176	100, 123	118,081	27,529	183,244	28,7
5.2 Commercial multiple peril (liability portion)	524,409	553,727		276,780	282,727	(635,416)	1,681,185	137,729	169,082	487,443	57,584	9,3
6. Mortgage guaranty												
8. Ocean marine		765,812		360,998	133,252	138,400	41,907	3,493	4,957	2, 195		12,9
9. Inland marine				300,998	133,232	138,400	41,907		4,957	2, 195		12,9
0. Financial guaranty												
1. Medical professional liability	85	36		50	•						11	
Earthquake	83	00									!!	
Group accident and health (b)												
Collectively renewable accident and health (b)												
5.2 Non-cancelable accident and health(b)												
5.3 Guaranteed renewable accident and health(b)												
5.4 Non-renewable for stated reasons only (b)												
5.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
5.8 Federal employees health benefits plan premium (b)												
Workers' compensation						(4,097)			(2)			
7.1 Other Liability - occurrence	506.986	528.616		236.082	1,425,691	235.767	941.847	313,314	270.766	146,465	62.856	
7.2 Other Liability - claims made					, 120,001				270,700			,0,0
7.3 Excess workers' compensation												
8. Products liability	2.606	3.080		963		(168)	10,759		82	2.332	253	
9.1 Private passenger auto no-fault (personal injury protection)		,								, ++-		
9.2 Other private passenger auto liability	7.826.647	8.074.805		1,820,120	7.886.299	5.376.196	8.921.690	511.690	364.594	1.235.370	948.265	217.94
9.3 Commercial auto no-fault (personal injury protection)	, ,	, ,		, ,	, , ,		, , ,	,	, , ,	,,	, .	, .
19.4 Other commercial auto liability	1, 106, 363	1, 107, 875		557,888	1,029,807	773,658	1,535,576	36, 127	44,082	204.466	114,208	19,9
21.1 Private passenger auto physical damage	17,080,110	17,387,355		4,039,876	3,281,152	3,517,599	468 . 134	15,633	20,035	22,494	2,055,676	471.5
21.2 Commercial auto physical damage	790,262	759,652		398, 178	293,530	297,013	21,641	2,561	3,055	1,654	82,593	14,3
22. Aircraft (all perils)	,			,	,		,		,	,	,	, .
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	35,586	36,976		19,293	22,665	34,031	28,975		2,809	2,861	3,376	6
28. Credit				ļ					ļ		ļ	
30. Warranty												
34. Aggregate write-ins for other lines of business	46,379	48,501		24,381							5,471	81
5. TOTALS (a)	67,959,415	70,257,398		28,558,923	31,219,989	25,878,943	19,145,512	1,440,998	1,415,300	2,669,054	8,071,275	1,439,91
DETAILS OF WRITE-INS		· · ·										
on. Identity theft	46,379	48,501		24,381							5,471	81
)2				1							1	
03				1	ļ				<u> </u>		1	
98. Summary of remaining write-ins for Line 34 from overflow page												
99. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	46,379	48.501		24,381			I		I		5.471	8

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINES	SS IN THE STATE C		3	4	5	6	7	RING THE YEAF	9	10	pany Code 19	9232
	Policy and Mei Less Return I	mbership Fees,	Dividends Paid or Credited to		Ŭ		,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	115	241		66		(4)			(1)		13	
2.2 Multiple peril crop												
2.3 Federal flood	180,995	184,074		123,620							27,274	2,06
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	2, 186, 757	2,276,364		1, 158, 609		876,865	157, 254	6,861	1,355	10, 113		32,44
5.1 Commercial multiple peril (non-liability portion)	194,082	217 , 378		107,660		148,082	38,636	296	1,487	3, 186	22,461	2,5
5.2 Commercial multiple peril (liability portion)	74, 103	80 , 140		44,670		(1,616)	33,698		(564)	6,623	8,315	96
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	150,435	155,489		67,868	46,580	43,752	6,261	1,748	1,737	354	19,469	1,9
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)				ļ		ļ						
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	214,344	218,827		102,567		(33,011)	232,943		7,831	19,457	27,046	2,5
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	92	92		65		(125)	209		(32)	45	11	
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,608,404	1,655,299		379,934	1,517,997	582,261	998,014	73,486	(6,328)	130,374	200,217	25,5
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	183,875	171,325		102,561	32,921	56,890	121,982	3,724	7,777	16,426	20,496	2,3
21.1 Private passenger auto physical damage	3,617,306	3,665,920		876, 114	991,070	990,070	39,465	5	(711)	2,778	449,399	57,2
21.2 Commercial auto physical damage	136,271	132,505		71,447	81,522		8,238		364	386	15,238	1,7
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft				ļ								
27. Boiler and machinery	5,294	5,315		3,465	5,017	3,025			(5)		501	
28. Credit				ļ		ļ						
30. Warranty				ļ								
34. Aggregate write-ins for other lines of business	2,517	2,604		1,252							306	
35. TOTALS (a)	8,554,590	8,765,575		3,039,897	3,721,735	2,754,464	1,636,699	86,120	12,909	189,743	1,059,473	129,4
DETAILS OF WRITE-INS		, , , , , , , , , , , , , , , , , , , ,						,				
3401. Identity theft	2,517	2,604		1,252							306	
3402.	,	, , , , , ,										
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,517	2,604		1,252				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			306	
, , , , , , , , , , , , , , , , , , , ,		, ,,	1	,				1		I .		

⁽a) Finance and service charges not included in Lines 1 to 35 \$ ______91,28

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINI	ESS IN THE STATE C		3	4	5	6	7	RING THE YEAF	9	10	pany Code 19	9232
	Policy and Mer Less Return I	mbership Fees,	Dividends Paid or Credited to	4	3	6	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(164)	71		(22)			
2.1 Allied lines	68	67		17		(40)			(1)		7	
2.2 Multiple peril crop												
2.3 Federal flood	215, 172	224,528		140,359	90,977	90,977					37,968	2,69
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	8,244,856	8,577,901		4,339,704		2,756,057	942,598	121,827	116, 128	86,790	1,058,634	109, 18
5.1 Commercial multiple peril (non-liability portion)	479,557	501,196		227,850		319,272	117,354	442	(837)	9,266	55,535	6,50
5.2 Commercial multiple peril (liability portion)	140,778	149,464		69,098		20,076	73,947		872	14,526	15,456	1,9
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	188,023	197 , 166			72,762	72,896	6,457	247	320	161	23,549	2,5
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	8	8		1							1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only					***************************************						***************************************	
15.6 Medicare Title XVIII exempt from state taxes or fees.	· · · · · · · · · · · · · · · · · · ·				***************************************						***************************************	***************************************
15.7 All other accident and health (b)					***************************************						***************************************	***************************************
15.8 Federal employees health benefits plan premium (b)												
	18,701	20,091		8,014		(24,844)	50,222		376		2,457	2
17.1 Other Liability - occurrence	10,701	20,091		0,014		(24,044)			3/0		2,437	2
17.2 Other Liability - claims made												
17.3 Excess workers' compensation	779	1,340		468		(1.683)	3,178		(434)	688	108	
18. Products liability	494.964			408		(1,683)	95,428	01 004	(434)	55,022	66,078	6,7
19.1 Private passenger auto no-fault (personal injury protection)		2.480.174		588.427		1.417.281	1,800,068	21,804 133.230	45.920	269.274		
19.2 Other private passenger auto liability	2,423,358					1,417,281		133,230			323,797	33,0
19.3 Commercial auto no-fault (personal injury protection)	35,254	36,866		16,609			46,840	40.070	2,445	9,631	4,670	
19.4 Other commercial auto liability		944,887		423,649		877 , 158	1,040,517	19,073	97,741	138,226	118,441	12,8
21.1 Private passenger auto physical damage	6,076,321	6, 178, 515		1,462,849		1,784,190	108, 160		(2,822)	4,938	808,727	83,0
21.2 Commercial auto physical damage	869,827	866,500		428,356	343,063	336,936	13,628	620	1, 140	1, 128	119,985	12,0
22. Aircraft (all perils)												
23. Fidelity	116	127		92			12				11	
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	15,836	15,748		7,538	3,686	(346)	13,748	ļ	1,396	1,450	1,662	2
28. Credit				ļ			ļ	ļ		ļ		
30. Warranty							ļ					
34. Aggregate write-ins for other lines of business	9,028	9,955		4,492							1, 188	1
35. TOTALS (a)	20, 107, 028	20,714,278		7,923,590	8,974,503	7,997,798	4,312,229	297,243	291,063	594,691	2,638,273	271,7
DETAILS OF WRITE-INS												
3401. Identity theft	9,028	9,955		4,492							1, 188	1:
3402.				ļ	<u> </u>		1	1				
3403.							1				ļ	<u> </u>
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	9,028	9,955		4,492	1	I	1		I	l .	1.188	1:

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINE	ESS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	4	5	б	7	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	263	253		88		(124)	182		(5)	1	27	
2.1 Allied lines	595	715		313							59	1
2.2 Multiple peril crop												
2.3 Federal flood	903,392	891,217		568,658	42,571	42,571					129,762	19,53
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	14,732,498	15,336,244		7,570,095		6,468,377	2,720,322	198,441	274,573	257,214	1,821,368	327,79
5.1 Commercial multiple peril (non-liability portion)	1,370,984	1,458,796		689,034	770, 173	666,271	212, 102	16,399	25,828	24, 190	170,369	31,01
5.2 Commercial multiple peril (liability portion)	416,692	434,583		213,051	49,071	20,710	467,497	12,287	(162)	84,955	50,777	9,48
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	360,328	374,582		161,349	112,973	99,820	11,711		170	945	45,211	8,23
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake		874,951		437,051							103,766	18,58
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					10,273	(12,460)	266,709	222	(13,686)	15.148		
17.1 Other Liability - occurrence	52,644			16,646	1.079	(9,932)	81,177		384	4,073	7.985	1,25
17.2 Other Liability - claims made		30,000		,	, 0.0	(0,002)	.,			, 0. 0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, =
17.3 Excess workers' compensation												
18. Products liability	3,865	3,826		1,344		(1,262)	5,835		(375)	1,263	634	
19.1 Private passenger auto no-fault (personal injury protection)	3,769,303	3,866,323		886,568		185,471	2, 186, 605	461,078	310,732	630,069	477,017	90,76
19.2 Other private passenger auto liability	22,437,186	22.884.672		5.296.849		14.618.402	19.383.169	899.470	1. 197. 154	2.058.059	2,837,991	539.96
19.3 Commercial auto no-fault (personal injury protection)	99,667	96,948	•••••	47,830		191,558	213,572	22	19,448	27,118	12,500	2,44
19.4 Other commercial auto liability	917.115	989.357		455 . 163		23,299	808.461	79.981	38.583	104.792	113,686	22.3
21.1 Private passenger auto physical damage	23,618,206	23.675.274		5,709,136		7.403.602	542.366	37.364	37, 164	30.720	2,975,844	566.67
21.2 Commercial auto physical damage	421,526	449,783		204,882		117.968	(3,080)	2.440	2.389	469	52,943	10,29
22. Aircraft (all perils)		, 100		204,002	123,314	117,300	(0,000)		2,000			
23. Fidelity												
•												
•												
Burglary and theft	25,277	25,032		12.416	8.383	21.741	19.444		2.097	2.116	2.798	58
	Z0,211	∠∪,∪32		12,410	0,383	۱,141 کے۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔	19,444		2,097	2,110	2,798	
28. Credit				<u> </u>								
30. Warranty		18,634		9,369							2,240	40
34. Aggregate write-ins for other lines of business	69.987.886	71,436,230		22,279,843		29,836,016	26,916,073	4 707 704	1,894,293	3,241,134	8,804,976	1,649,50
35. TOTALS (a)	09,987,880	71,430,230		22,279,843	30,232,401	29,830,010	20,910,073	1,707,781	1,894,293	3,241,134	8,804,976	1,049,00
DETAILS OF WRITE-INS	18.181	40 004		0.000							2.240	40
3401. Identity theft	18, 181	18,634		9,369							2,240	40
3402.				 	+				 	 	+	
3403.				 	+				 		†	†
3498. Summary of remaining write-ins for Line 34 from overflow page		40.00										
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	18, 181	18,634		9,369	1		I				2,240	40

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINES	S IN THE STATE C	F Louisiana			LUUULU	,		RING THE YEAR	R 2017	NAIC Com	pany Code 19	232
	Gross Premit Policy and Me Less Return	ums, Including mbership Fees, Premiums and plicies not Taken	3 Dividends Paid	4	5	6	7	8 Direct Defense	9 Direct Defense	10 Direct Defense and Cost	11	12
Line of Business	1 Direct Premiums Written	2 Direct Premiums Earned	or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves		Direct Losses Incurred	Direct Losses Unpaid	and Cost Containment Expense Paid	and Cost Containment Expense Incurred	Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	39,352	45,439		16,779	9,454	10,232	3, 193		(28)	25	6, 179	2,001
2.1 Allied lines	73,561	76,565		32,234	24,225	16,617	29,973		(25)	589	11,011	3,738
2.2 Multiple peril crop												
2.3 Federal flood	40,205,823	41,387,816		24,590,958	38,708,752	(4,827,475)	3,284,900				6,382,294	1,853,611
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	100,506,499	99, 114, 974		50,339,096	26,820,226	25,825,810	8,400,837	917,387	1,070,539	786,411	12,053,562	4,486,647
5.1 Commercial multiple peril (non-liability portion)	3, 139, 186	3,330,675		1,613,598	752,509	328,655	1, 169, 665	2,934	14,210		355,449	155,045
5.2 Commercial multiple peril (liability portion)	1, 187, 286	1,254,831		598,585	223 , 192	(1,239,063)	2,377,324	50 , 158	(130,397)	524,734	136,430	58,592
Mortgage guaranty												
Ocean marine												
9. Inland marine	1,012,950	1,038,280		492,801	301,868	235,500	34,328	2,387	1,858	821	124,541	47,296
10. Financial guaranty												
11. Medical professional liability		7.000		0.047								
12. Earthquake	7,712	7,928		3,847							905	337
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					(823)	51,663	852,467	3,779	30,651	50,959		
17.1 Other Liability - occurrence	158,813	162,705		69,793	3, 160	(114,503)	460,421	(2,301)	(1,626)	34,995	19,271	7 , 389
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	15,675	29,401		8,979		(27, 154)	97,466		(10,616)	21,118	2, 122	77
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	63,737,442	64,675,447		15,246,724	46,270,385	42,441,565	56,421,036	4,013,866	3,920,138	12,354,053	7,713,492	3,455,400
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	9, 184, 920	9,051,927		4,641,131	8,648,330	12,024,748	12,989,215	631,651	1,299,020	1,531,857	1, 149, 762	439,965
21.1 Private passenger auto physical damage	63,068,996	63,455,637		15,327,935	19,399,900	19,701,236	1,075,468	36,791	19,215	67,077	7,621,103	3,406,405
21.2 Commercial auto physical damage	2,031,852	2,032,921		1,002,389	1,298,615	1,208,576	60,209	2,501	4,314	5,732	253,476	96,557
22. Aircraft (all perils)												
23. Fidelity	179	185		26			19				18	10
24. Surety	260	260		162								
26. Burglary and theft		450 555		75 700		/46 F001			F 00.	F 600	40 ===	
27. Boiler and machinery	149,748	159,575		75,732	9,745	(12,583)	69,481		5,384	5,630	16,770	7 , 444
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	33,366	34,513		16,688							3,961	1, 476
35. TOTALS (a)	284,553,619	285,859,079		114,077,457	142,469,539	95,623,824	87,326,000	5,659,154	6,222,635	15,461,561	35,850,346	14,022,682
DETAILS OF WRITE-INS												
3401. Identity theft	33,366	34,513		16,688							3,961	1,476
3402.			 	+	 							
3403.		 		+	 							
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	33,366	34,513		16,688							3,961	1,476

and number of persons insured under indemnity only products



NAIC	Group Code 0008 BUSINES	<u>S IN THE STATE O</u>		1	,			DUF	RING THE YEAR			pany Code 19	
		Gross Premiu Policy and Mer Less Return F Premiums on Po	nbership Fees, Premiums and	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
	Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		127,368	131,778		70,214	12,000	12,350	604	100	55	16	16,648	3,0
2.1 Allied lines	s	41,904	42,967		22,452	18,379	36, 136	21,829	39	445	566	5,461	9
2.2 Multiple pe	eril crop												
2.3 Federal flo	ood	1,221,210	1,275,203		809,287	272,608	272,608					196,240	28,0
2.4. Private cro	op												
2.5 Private floo													
	ers multiple peril												
	ers multiple peril	7,651,204	7,925,150		4,110,648	2,364,587	2,630,357	1,213,054	47,782	88,223	117 , 159	1,021,122	180,9
	al multiple peril (non-liability portion)	501,761	529, 203		268,763	83,575	72,828	36,211	5,052	6,641	3,509	63,343	11,8
	al multiple peril (liability portion)	157,987	160,936		87 , 135	43,700	83,021	255 , 169	9,422	10,620	43,794	19,644	3,7
	guaranty												
	rine												
Inland mar		522,370	522,722		246,439	132,736	122, 171	18,825	4,654	4,487	1,050	69,879	12,6
	guaranty												
	rofessional liability												
12. Earthquak		9	13		<i>J</i>]	
	cident and health (b)												
	cident and health (group and individual)												
	ly renewable accident and health (b)												
	elable accident and health(b)												
	ed renewable accident and health(b)												
	wable for stated reasons only (b)												
15.5 Other accid													
	Title XVIII exempt from state taxes or fees.												
	accident and health (b)												
	mployees health benefits plan premium (b)						40.405	440,000	407	7 400	7 004		
16. Workers' c		134 . 450	134,802		63,822	299 48.831	16, 105 (54, 928)	116,803	107 5.375	7, 188 (5.660)	7,804 46,426	17 . 757	3.2
	bility - occurrence	134,450	134,802			48,831	(54,928)	155,073	5,3/5	(5,660)	40,420	17,757	3,2
	pility - claims made												
	orkers' compensation	479	541		187		(1,500,315)	1, 120		(374,924)	243	52	
18. Products li		479	341		107		(1,300,313)	1, 120		(3/4,924)	243	32	
	ssenger auto no-fault (personal injury protection)	1,958,489	2,046,204		440,211	1,887,451	1,841,124	2,725,813	100,934	78,813	315,386	275,833	47,2
	ate passenger auto liabilityal auto no-fault (personal injury protection)	1, 500, 409	2,040,204		440,211	1,007,431	1,041,124	2,725,615	100,334			213,000	
	nar auto no-rault (personal injury protection)	532.970	527,612		280,056	261.938	342.944	656,381	10.598	43.710	93,357	61.692	13.1
	Intercial auto liabilityssenger auto physical damage	3,824,335	3,985,450		890, 145	770,311	821,067	109,539	1,309	1,770	4,951	536,597	92,0
	ial auto physical damage	304,701	310,789		165,624	80,579	76.626	(2,208)	330	328	4,931	35,836	7.5
	Il perils)				100,024			(2,200)					, , ,
	ıı periis)												
,	and theft												
	I machinery	4.454	4,540		2,412							454	1
28. Credit	i macilile y												'
	write-ins for other lines of business	11,703	12,089		6,501							1,504	2
35. TOTALS (16,995,393	17,609,998		7,463,905	5,976,994	4,772,093	5,308,212	185,701	(138,305)	634.750	2,322,062	404.9
	OF WRITE-INS	10,000,000	11,000,000		7,100,000	0,070,004	1,112,000	0,000,212	100,701	(100,000)	551,100	2,022,002	101,0
	theft	11,703	12,089		6,501							1.504	2
3402.		11,700	12,000									1,304	
3403												<u> </u>	1
	of remaining write-ins for Line 34 from overflow page												1
	nes 3401 thru 3403 plus 3498)(Line 34 above)	11.703	12.089		6.501							P	2

⁽a) Finance and service charges not included in Lines 1 to 35 \$ ______237,299



NAIC Group Code 0008 BUSINE	SS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	4	3	6	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	253	106		200		(88)	128		(23)	1	27	
2.1 Allied lines	11,391	11, 105		6,001		(8)					1,211	25
2.2 Multiple peril crop												
2.3 Federal flood	2,220,457	2,387,926		1,498,148	48,355	15, 110					344,942	44,02
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	110,253,650	112,363,352		57,924,868	58, 170, 458	55,248,628	20,849,653	1,306,854	1,529,192	2,375,890	12,308,871	2,373,20
5.1 Commercial multiple peril (non-liability portion)	3, 105, 035	3,246,932		1,576,532	1,610,588	1,482,150	585,754	44,749	89,659	74,487	347,671	69,54
5.2 Commercial multiple peril (liability portion)		907, 264		455,276	22,064,079	12,908,468	8,745,382	9,862,156	7,081,412	1,046,988	97,676	19,79
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,672,544	2,791,555		1,344,649	905,080	752,427	164,326	12,945	11, 166	4,281	306,450	58,92
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	8	8		3		(32)	28		(5)	3	1	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					29,516	(30,053)	581, 168	24	23,009	37,523		
17.1 Other Liability - occurrence	251,110	268,290		122,991	1,814,858	14,997,819	102,442,237	610,390	(5,798,287)	8,859,111	29,244	5,70
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,314	6,620		4,018		(7,439)	16,615	899	(1,964)	22,615	596	12
19.1 Private passenger auto no-fault (personal injury protection)	5,752,200	5,878,610		1,380,875	3,470,098	3,547,878	2,079,809	131, 105	124,084	870,657	653,227	123,23
19.2 Other private passenger auto liability	54,780,807	55,836,527		13, 164, 128	38,483,461	36,693,983	49,762,083	1,694,896	1,955,366	7,934,803	6,218,581	1, 172, 93
19.3 Commercial auto no-fault (personal injury protection)	169,888	155,933		91,388	129, 178	100,249	94,118	7,364	9,949	16,097	17,838	3,69
19.4 Other commercial auto liability	4,375,545	4,464,691		2,270,298	1,542,111	2,710,358	4, 113, 915	69,047	285,222	494,581	468,800	96,26
21.1 Private passenger auto physical damage	85,980,549	86,319,971		21, 139, 021	22,881,105	24,800,640	1,431,988	28, 175	45, 166	118,323	9,728,243	1,834,35
21.2 Commercial auto physical damage	1,707,507	1,654,108		908,881	686,337	677,396	36,545	327	970	4,819	178,057	36, 17
22. Aircraft (all perils)												
23. Fidelity					5,000	5,000						
24. Surety												
26. Burglary and theft							1					
27. Boiler and machinery	50,506	47,674		26,298	11,585	34 , 189	46, 166		6,769	6,836	5,224	1, 11
28. Credit				ļ	ļ				 		 	
30. Warranty				ļ							ļ	
34. Aggregate write-ins for other lines of business	198,438	205,841		102,985		1	7				22, 144	4,29
35. TOTALS (a)	272,421,642	276,546,512		102,016,560	151,851,808	153,936,677	190,949,923	13,768,931	5,361,686	21,867,016	30,728,804	5,843,64
DETAILS OF WRITE-INS							_					
3401. Identity theft	198,438	205,841		102,985		1	7				22, 144	4,29
3402.				 	 				 		 	
3403.				 							 	
3498. Summary of remaining write-ins for Line 34 from overflow page	400 400	005 011		400 005		1						4 00
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	198,438	205,841		102,985	I	1	7		ſ		22,144	4,29

⁽a) Finance and service charges not included in Lines 1 to 35 \$ ______2,564,76



NAIC Group Code 0008 BUSINES	SS IN THE STATE C							RING THE YEAR				9232
	Policy and Me Less Return	ums, Including mbership Fees, Premiums and plicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood	112,204	104,057		74 , 153							17,230	2,584
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril		1,518,914		893,516	300,863	386,459	182,676	4,392	17,253	19,248	123,992	51,418
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
Mortgage guaranty												
Ocean marine												
9. Inland marine		63,372		34,244	33,913	74,955	43,482	6,218	6,551	334	5,819	1,547
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					1.018	103.077	103,865	19	6.358	7.320		
17.1 Other Liability - occurrence					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	89.847	587 , 121		11,738	178.021		
17.2 Other Liability - claims made							,			,		
17.3 Excess workers' compensation												
18. Products liability					451,518		2,773,396	76,723	174.374	432.945		
19.1 Private passenger auto no-fault (personal injury protection)	4,916,686	4,999,233		2,563,952		937, 198	1,632,090	213,932	187,700	421,312	494,967	137 , 44
19.2 Other private passenger auto liability	36,124,346	36,201,611		18.898.803		20,762,960	33,572,253	577.371	1.848.078	2.208.666	3,628,405	997.71
19.3 Commercial auto no-fault (personal injury protection)		00,201,011		10,000,000	20,001,011	E0,70E,000			1,010,070	2,200,000		
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage	30,748,984	29.582.985		15,865,407	16,782,351	18.318.433	751.607	95.023	101.487	80.529	3,079,702	855.25
21.2 Commercial auto physical damage		20,002,000		10,000,407	10,702,001							
22. Aircraft (all perils)												
23. Fidelity												
•												
24. Surety												
26. Burglary and theft 27. Boiler and machinery		····										
		·										
28. Credit		f	 		 				 			<u> </u>
30. Warranty	2,890	2,892		1,295							293	93
						44 000 004	20 646 400	070 670	0.050.540	2 240 276		
35. TOTALS (a)	73,627,663	72,473,064	1	38,331,371	42,822,308	41,368,861	39,646,490	973,678	2,353,540	3,348,376	7,350,408	2,046,066
DETAILS OF WRITE-INS	0.000	0.000		4 005							293	_
3401. Identity theft	2,890	2,892	·	1,295					 		293	9:
3402.		 	 	 			 	 	 	 	 	
3403.		 	 	+	+		+		 		+	
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,890	2,892	<u> </u>	1,295							293	93

and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINES	S IN THE STATE C		-				DUF	RING THE YEAR			pany Code 19	
	Policy and Mer Less Return I		3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	7,078	3,508		4,001		(66)	1, 181		(98)	9	368	3
2.1 Allied lines	8,830	6,068		4,837	25,735	25,611			(8)		574	4
2.2 Multiple peril crop												
2.3 Federal flood	1,262,257	1,278,457		763,835	424 , 150	424 , 150					190,979	7 , 27
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	32,215,952	33,881,123		17,021,913	14,711,079	13,908,010	5,617,649	305,045	325,267	681 , 157	3,684,184	215,91
5.1 Commercial multiple peril (non-liability portion)	2,370,112	2,564,920		1,223,591	775,518	921,912	730,321	22,485	96,552	99,445	255,891	(8,52
5.2 Commercial multiple peril (liability portion)	700, 121	735,891		373,476	105,792	50, 175	544,002	48,566	52,656	123,654	74,754	(3, 10
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1, 132, 275	1,202,355		558,031	332,779	431,751	192,318	654	11,393	12,993	133,851	(53
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	4	5		5		(30)	34		(9)	2		
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					60,727	(148,369)	957,886	2,961	47,395	66,213		
17.1 Other Liability - occurrence	669,841	697,445		315,634	,	(356,604)	1,083,042	179,969	115,414	203,557	78,505	(30
17.2 Other Liability - claims made		·		,				,	,	,	,	
17.3 Excess workers' compensation												
18. Products liability	2,969	3, 106		1,594	59,075	(657, 305)	1,237,528	194,805	(137,983)	544,007	316	
19.1 Private passenger auto no-fault (personal injury protection)	18,264,493	19,075,236		4,289,190	78,546,875	141, 187, 270	2,534,878,834	2,941,324	(50,072,585)	336,770,048	2,156,036	296,7
19.2 Other private passenger auto liability	7,376,740	7,661,272		1,725,787	3,330,235	(1,780,373)	6,824,706	947,484	537,997	1,621,990		120, 18
19.3 Commercial auto no-fault (personal injury protection)	2, 153, 879	2,421,858		1,122,695	2,274,208	(415,816)	10,040,796	536,962	397,823	1,289,988	217,432	(59, 89
19.4 Other commercial auto liability	1,050,095	1, 183, 285		562, 129	1,974,818	352,316	5,673,902	288,855	349,460	673,970	106,036	(27,87
21.1 Private passenger auto physical damage	18, 150, 062	19,456,868		4,071,608	5,201,425	5,225,465	778,218	8,936	12,005	26,017	2, 147, 038	268,73
21.2 Commercial auto physical damage	1,722,517	1,848,858		901,273	942,682	940,043	132,973	4, 171	5,026	5,758	173,724	(46,40
22. Aircraft (all perils)				,	,	,	·	,	,	,	,	
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	64, 165	65,556		34,400	34,341	34,510	20,974		1,894	1,953	6, 198	52
28. Credit						*	·					
30. Warranty												
34. Aggregate write-ins for other lines of business		38,692		19, 154		(1)					4,265	25
35. TOTALS (a)	87, 188, 466	92, 124, 505		32,993,153	108,799,439	160, 142, 650	2,568,714,366	5,482,216	(48,257,801)	342,120,761	10,099,288	763,07
DETAILS OF WRITE-INS	2.,, 100	,, 500		,,	2,122,100	-,, 500	,. 2,,300	2,,210	(, , , , , , , , , , , , , , , ,	,, / 01	,,200	
3401. Identity theft	37,076	38.692		19, 154		(1)					4.265	2
3402.		, , , ,				.,					7,200	
3403.				T					T		T	Ī
3498. Summary of remaining write-ins for Line 34 from overflow page				T					T		T	Ī
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	37.076	38.692		19.154		(1)					4.265	2!

⁽a) Finance and service charges not included in Lines 1 to 35 \$ _____819,098



NAIC Group Code 0008 BUSINE	ESS IN THE STATE O Gross Premiu		3	4	5	6	7	RING THE YEAF	9	10	pany Code 19	9232
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	4	5	6	7	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business			Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,791	1,801		272							178	
2.1 Allied lines	3,587	4 , 043		1,039		(81)	819		(9)	6	358	
2.2 Multiple peril crop												
2.3 Federal flood	248,884	257,313		157,682							40,220	4,98
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	13,694,864	14,118,394		7,360,275	9,071,274	10,739,201	4,358,145	168,654	218, 118	336,531	1,410,311	286,2
5.1 Commercial multiple peril (non-liability portion)	760,256	828,528		369,059	287,384	284, 181	101,239	14,910	16,062	7,502	81,053	17,3
5.2 Commercial multiple peril (liability portion)	256,778	281,354		129,288	24,873	355,284	543,462	112,406	180,420	117,952	26,982	6,0
Mortgage guaranty		, , ,		,	,	,	,	,	,	, , ,	, .	,
Ocean marine												
9. Inland marine	443,353			204,309		93,010	32,555	7,871	8,244	848	47,906	9.6
10. Financial guaranty					.,		, , , , ,	,	,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, -
Medical professional liability												
12. Earthquake	4	4		2								
13. Group accident and health (b)	··	'										
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					292,977	259,993	1,541,801	8,280	14,041	92,825		
17.1 Other Liability - occurrence	99,740	106,529		45,234		(242,223)	157 , 390	1,469	(26,509)	11,919	11,265	2,2
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,757	2,017		882	272,903	(2,378,793)	9,278,380	783,552	(102,678)	4,329,516	300	
19.1 Private passenger auto no-fault (personal injury protection)	1,699,405	1,755,680		403,666	823,654	537,074	619,590	65,200	24,016	139,796	180,832	37,0
19.2 Other private passenger auto liability	3,323,498	3,429,307		792,410	1,925,497	1,363,686	2,989,508	222,651	167,351	455,663	353,502	73,
19.3 Commercial auto no-fault (personal injury protection)	109,245	140,634		46,841	18,528	(13,959)	13,318	3,278	1,325	4,013	12, 157	2,4
19.4 Other commercial auto liability	831,090	825,937		432, 143	250,303	128,711	886,729	29,014	40,570	103, 144	91,423	18,0
21.1 Private passenger auto physical damage	6,352,470	6,446,138		1,543,577	1,721,712	1,816,649	246,327	2,535	3,326	10, 117	674,756	140,4
21.2 Commercial auto physical damage	550, 144	613,211		258, 196	427,780	422,512	(7,232)	2,029	2,476	1, 169	62,919	12,
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	17,583	19,711		8,262	25,686	24,358	17,702		706	736	1,692	
28. Credit						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,					
30. Warranty	T											
34. Aggregate write-ins for other lines of business	19.849	20,733		10, 154							2,043	4
35. TOTALS (a)	28,414,299	29.314.009		11,763,289	15,220,053	13,389,602	20,779,734	1,421,849	547,458	5,611,737	2,997,899	611,8
DETAILS OF WRITE-INS	20,111,200	20,011,000		11,700,200	10,220,000	10,000,002	20,110,101	1, 121,010	017,100	0,011,101	2,001,000	011,0
3401. Identity theft	19.849	20,733		10,154					1		2.043	4
3401. Tuentity thert	19,049	۵۰,۱۵۵		10, 134					<u> </u>		2,040	† ⁴
				t	†		†	†	†	†	t	†
34033498. Summary of remaining write-ins for Line 34 from overflow page				t	 		t	t	t	t	†	†
	19,849	20,733		10, 154							2.043	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	19,849	20,733		10, 154				1	1	1	2,043	4

⁽a) Finance and service charges not included in Lines 1 to 35 \$ _______277,836



NAIC Group Code 0008 BUSINE	SS IN THE STATE C			,			DUF	RING THE YEAR			pany Code 19	
	Policy and Mer Less Return I	ums, Including mbership Fees, Premiums and plicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,875	1,761		1,033							309	6
2.1 Allied lines	3,342	3,241		1,566		6	898		(3)	7	522	11
2.2 Multiple peril crop												
2.3 Federal flood	3,200,557	3,208,224		1,916,886	817,961	845,724	27 , 763				460,721	119,61
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	18,844,714	19,370,210		9,509,280	7,879,621	7,585,789	1,599,394	194,029	214 , 180	160, 121	2,243,428	761,23
5.1 Commercial multiple peril (non-liability portion)	1,481,220	1,564,480		717,592	369,816	321,539	417,454	4,033	40,775	50,786	169,010	58,98
5.2 Commercial multiple peril (liability portion)	473,648	479,074		235, 151	49,343	78,275	452,378	21,037	64 , 100	114,885	53,119	18,89
Mortgage guaranty												
Ocean marine												
9. Inland marine	293,654	304,803		140,380	187,894	197,065	25,649	1,465	1,952	741	34,937	10,54
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake							1					
13. Group accident and health (b)												
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(471)	823		55	56		
17.1 Other Liability - occurrence	30,756	33,792		15,781		(16,984)	64,773	1,200	(11,527)	3,427	3,528	1,1
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,949	3, 100		1,867	1,492,029	(2,820,188)	5,305,716	506,861	(715,512)	1,330,613	308	1
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	16,550,517	17, 123, 182		3,884,795	11,948,426	10,398,379	13,988,489	764 , 166	695,489	1,584,928	1,934,334	656,4
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,876,925	1,848,956		914,069	280,021	861,935	1,376,206	27,544	114,429	165,853	220,944	68,7
21.1 Private passenger auto physical damage	19,707,923	20, 129, 797		4,734,916	6,988,504	7,060,632	363,665	14,682	8,606	24 , 130	2,299,100	778,2
21.2 Commercial auto physical damage	823,683	809,027		409,206	537,492	543,659	41,888	5,398	6,650	2, 198	96,468	29,7
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	41,595	40,522		21,425	7,759	(12, 177)	28,265		2,231	2,329	4,300	1,6
28. Credit		ļ	ļ	ļ								ļ
30. Warranty		ļ		ļ								
34. Aggregate write-ins for other lines of business	8,210	8,686		4,014							998	33
35. TOTALS (a)	63,341,569	64,928,854		22,507,960	30,624,865	25,043,184	23,693,370	1,540,415	421,423	3,440,072	7,522,027	2,505,95
DETAILS OF WRITE-INS		1	1	1		-		-				
3401. Identity theft	8,210	8,686		4,014							998	3
3402.		1	ļ	ļ								1
3403		1	1	1								1
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	8.210	8.686	1	4.014			I		1		998	3

⁽a) Finance and service charges not included in Lines 1 to 35 \$703,484



	NAIC Group Code 0008 BUSINESS	IN THE STATE O	F Missouri			•	_	ĎUF	RING THE YEAR	R 2017	NAIC Com	pany Code 19	9232
		Gross Premiu	ms, Including	3	4	5	6	7	8	9	10	11	12
		Premiums on Po	Premiums and olicies not Taken 2	Dividends Paid or Credited to					Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	
	Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1.	Fire	501	557		156		(175)			(10)	3	52	
	Allied lines	1,806	1,988		811		(2)					184	(3
	Multiple peril crop												
	Federal flood	445,320	439,289		277, 118	1,243,627	1,243,627					67,703	(8, 17
2.4	. Private crop												
	Private flood												
	Farmowners multiple peril												
	Homeowners multiple peril	10,503,654	10,890,175		5,443,484	4,947,156	4,459,179	1,324,718	113,538	100,292	121,745	1,273,069	(205, 1
5.1	Commercial multiple peril (non-liability portion)	1,281,248	1,383,280		680,396	1,020,693	1,018,958	345,321	40,510	67,518	38, 193	143,067	(26, 1
5.2	Commercial multiple peril (liability portion)	414, 107	446,062		212,952	231,110	46,709	297,084	32,030	(2,642)	69,143	45,957	(8,3
6.	Mortgage guaranty												
8.	Ocean marine							ļ					
9.	Inland marine	330,363	344,119		164,226	104,165	102,282	10,404	144	110	205	41,827	(6,7
10.	Financial guaranty												
11.													
12.	Earthquake	10	11		1							1	
13.	Group accident and health (b)												
14.	Credit accident and health (group and individual)												
15.1	Collectively renewable accident and health (b)												
15.2	Non-cancelable accident and health(b)												
15.3	Guaranteed renewable accident and health(b)												
	Non-renewable for stated reasons only (b)												
15.5	Other accident only												
15.6	Medicare Title XVIII exempt from state taxes or fees.												
	All other accident and health (b)												
	Federal employees health benefits plan premium (b)												
	Workers' compensation						(1,602)	43,373		2,922	2,944		
	Other Liability - occurrence	33.448	35,789		17.097	505.000	543,471	1.084.816	.292.190	252,070	352.387	3.944	(7
	Other Liability - claims made		, , , , , ,		, , , , , , , , , , , , , , , , , , , ,				, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	, , , ,	,	(-
	Excess workers' compensation												
	Products liability	3,683	4,792		2,013		(8,893)	15,351	3,980	1.148	24,919	385	(
	Private passenger auto no-fault (personal injury protection)		,.,.		, , , , , , , , , , , , , , , , , , , ,				, +	,	.,,,,,,		
	Other private passenger auto liability	4,541,862	4,681,784		1,071,186	3,531,113	4,395,210	5,557,129	290,144	424,819	908.448	563,339	(89, 1
	Commercial auto no-fault (personal injury protection)	, + ,			,,		,,						
	Other commercial auto liability	1,743,218	1,748,534		859 , 137	1,745,623	2,206,007	2,084,025	55,489	127,043	235,326	191,209	(29, 1
	Private passenger auto physical damage	8,017,328	8, 156, 990		1,929,647	2,062,001	2,172,382	199 . 149	3.369	3,642	8.743	990,522	(156,5
	Commercial auto physical damage	920, 185	959,611		434,483	515.391	500, 107	12,986	2,642	2.914	1,665	103,769	(15,4
	Aircraft (all perils)					,				,	.,,000		
23.	Fidelity	100	100		46			11				10	
24.	Surety												
26.	Burglary and theft					732	732						
27.	Boiler and machinery	30.763	31,231		16.450		(1.232)	5,792		498	517	3,059	(6
28.	Credit		٠,٤٥١ و					3,702		100		,,000	
30.	Warranty												
34.	Aggregate write-ins for other lines of business	8.299	8.519		4.441							1.024	(1
	TOTALS (a)	28,275,896	29, 132, 831		11, 113, 645	15,906,610	16,676,761	10,980,569	834,036	980,325	1,764,240	3,429,123	(546,4
აა.	DETAILS OF WRITE-INS	20,210,090	١٥٤,١٥٤,٥٥١		11,110,040	10,000,010	10,010,101	10,000,009	004,000	300,323	1,704,240	0,720,120	(070,4
3401.	Identity theft	8,299	8.519		4,441							1.024	(1
3401.	identity thert	0,299										1,024	\
3402. 3403.					†	†		†		†	†	†	†
3403. 3498.	Summary of remaining write-ins for Line 34 from overflow page				<u>†</u>	†		†		†	 	t	†
3498. 3499.	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	8,299	8,519		4,441							1.024	(1
. 3499.	rotais (Lines 3401 tinu 3403 pius 3498)(Line 34 above)	0,299	0,319		4,441			1	1	1	1	1,024	(10

⁽a) Finance and service charges not included in Lines 1 to 35 \$303,41

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUS	NESS IN THE STATE C	ıms, Including	3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Me Less Return	mbership Fees, Premiums and blicies not Taken	Dividends Paid or Credited to	7	3	o o	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire					(26)	(127)	88		(3)			
2.1 Allied lines	328	397		189		(49)			(1)		38	1
2.2 Multiple peril crop												
2.3 Federal flood	151,759	158,911		94,114							22,725	4,60
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	1,718,509	1,826,518		930,829	567,422	817,564	566,408	12,694	66,890	68,257	230,567	53,06
5.1 Commercial multiple peril (non-liability portion)	336,670	354,261		175,936	122,453	137,394	109,937	3,697	16,044	18,047	43,376	12,25
5.2 Commercial multiple peril (liability portion)		100,323		52,262	4,580	89, 138	284 , 217		15,266	62,795	12,392	3,73
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	244,218	244 , 738		114,066	84,354	86,070	8,455	5, 118	5,377	591	35,040	7,81
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					6,239	(16,081)	1,249,643	166	(6,663)	17,641		
17.1 Other Liability - occurrence	63,113	63,588		29,243	7,311	215,507	1, 199, 598		38,393	238,407	9,208	2,00
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	1,414	1,760		778		(1, 176)	3,070		(316)	665	247	4
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	1,110,751	1, 142, 490		265,915	695,596	(229,993)	551, 152	25,085	14,783	56,592	151, 100	36,31
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	844,823	867,048		396,867	370, 130	265,969	537,371	61,423	62,873	71,444	115,533	26,94
21.1 Private passenger auto physical damage	1, 174, 395	1, 193, 297		288,929	270,595	251,335	36,863		(796)		157,950	38,01
21.2 Commercial auto physical damage	543,025	575,909		261,967	201,865	185,432	29,766		371	1,316	73,939	17, 16
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	7,701	7,617		4,002		(49)	6,659		640	659	857	32
28. Credit				ļ								ļ
30. Warranty				ļ								
34. Aggregate write-ins for other lines of business	1,298	1,318		697							168	3
35. TOTALS (a)	6,297,172	6,538,175		2,615,794	2,330,518	1,800,933	4,583,225	108, 182	212,859	537,879	853,138	202,35
DETAILS OF WRITE-INS												
3401. Identity theft	1,298	1,318		697							168	3
3402.				ļ	ļ					ļ	↓	
3403					ļ						_	_
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,298	1,318	I	697		I		1	I	I	168	3



NAIC Group Code 0008 BUSINES	SS IN THE STATE C		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mei Less Return I	nbership Fees,	Dividends Paid or Credited to			o o	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(19)			(6)			
2.1 Allied lines	83	98		30		(29)					9	
2.2 Multiple peril crop												
2.3 Federal flood	254,488	244 , 149		160,647							37, 101	2,86
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril		4 440 005		0 400 500	0.047.040	0.004.004		40.400				
Homeowners multiple peril	4, 170, 128	4,410,685		2,128,598	3,847,346	3,934,284	641,399	42,403	43,914	23,349	520,369	50,38
5.1 Commercial multiple peril (non-liability portion)	238,736	248,500		116,935		424,995	185, 161	1,762	4,217	6, 198	27,388	2,89
5.2 Commercial multiple peril (liability portion)	71,201	<i>7</i> 5,470		37,566		623	19,668		(242)	4, 149	7,767	86
6. Mortgage guaranty												
8. Ocean marine					40.740		7.000	4 054	4 400		44.750	
9. Inland marine	112,005	121,898		50,341	49,718	50,329	7,966	1,254	1,406	329	14,752	1,38
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						1,421	10,872		733	738		
17.1 Other Liability - occurrence	23,743	26,659		9,852		(12,422)	32,315		466	2,376	3,220	3
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	597	597		279		(101)	836		(35)	181	86	
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	2,387,538	2,447,057		572,383	1,869,853	447,958	1,916,783	120,216	26,521	243,690	302,642	29,2
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	465,627	477,678		233,975	34,635	2,662,899	2,799,076	13,711	321,553	332,201	60,764	5,8
21.1 Private passenger auto physical damage	3,552,422	3,607,070		865,240	1,578,966	1,647,314	195,559	(59)	427	7,727	450, 115	43,4
21.2 Commercial auto physical damage	344 , 158	348,244		169,456		173,866	11, 106	,	387	605	47,408	4,3
22. Aircraft (all perils)		,				,	,				,	,
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	6,874	6,882		3,390							710	{
28. Credit		, 302										
30. Warranty												
34. Aggregate write-ins for other lines of business	3,227	3,389		1,688							405	3
35. TOTALS (a)	11,630,827	12,018,376		4,350,380	7,852,736	9,331,119	5,820,740	179,287	399.341	621,544	1,472,736	141,73
DETAILS OF WRITE-INS	11,000,021	12,010,070		1,000,000	1,002,100	0,001,110	0,020,140	110,201	000,041	0E1,044	1,172,700	171,71
3401. Identity theft	3,227	3.389		1.688					1		405	3
3402				1,000							400	
3403.	·····			†	+	†			İ	†	†	†
3498. Summary of remaining write-ins for Line 34 from overflow page				†	†	†			†	İ	t	†
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	3,227	3,389		1,688							405	3
יייטס. ייטנמיפ לבווופי אייט ווווט אייט אוטי אייטט לבווופ אייטטעפן	5,221	0,003	1	1,000	1	1	l	1	1	1	403	1 3

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINES	SS IN THE STATE O		3	4	5	6	7	RING THE YEAF	9	10	pany Code 19)232 I 12
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	4	3	6	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	365	306		319		(2)			(1)		71	1
2.1 Allied lines	5,795	5,005		2,981		6	146		(1)	1	604	22
2.2 Multiple peril crop												
2.3 Federal flood	635,900	648,951		375,753	369 , 187	364 , 187					93,222	21,92
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	8,418,719	8,887,359		4,246,016	4,820,076	4,514,158	1, 116, 895		108,091	120,660	984,822	300,84
5.1 Commercial multiple peril (non-liability portion)	2,235,933	2,351,635		1,123,284	1,358,654	1, 168, 723	347,666	19,479	48,890	58,937	235,834	79,42
5.2 Commercial multiple peril (liability portion)	836,928	855, 857		434,889	169,721	(1,024,953)	787,687	476,589	176,977	181,653	84,524	29,90
Mortgage guaranty		,		,	,		,	,	,		,	,
8. Ocean marine												
9. Inland marine	558,568	567,678		259,003	167,270	137,863	42,734		(95)	3,320	65,080	20,21
10. Financial quaranty	,	,		,	,	,	, .		,	, .	,	,
11. Medical professional liability												
12. Earthquake	72	84		26							7	
13. Group accident and health (b)												
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	152,801	153,338		74,335	5,088	(20,735)	126,038		127	9,285	17,224	5,47
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,707	2,979		1,527		(6,925)	27,611		(1,823)	6, 157	264	10
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	7,607,409	7,808,656		1,803,277	5, 163, 204	5, 117, 634	8,320,047	561,585	657,700	1,364,626	889,836	279,09
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	3,014,386	2,990,005		1,529,540	1,035,568	2,961,889	4,885,436	164,663	486,264	585,229	304,397	107,81
21.1 Private passenger auto physical damage	8, 129, 110	8,231,665		1,947,281	2,018,206	2,040,488	134,861	11,808	11,087	12,862	949,640	297,67
21.2 Commercial auto physical damage	766,591	773,686		380,669	256,565	269,566	32,232	731	1,740	2,450	76,916	27,42
22. Aircraft (all perils)												
23. Fidelity	219	227		64							21	
24. Surety							3,227		47	125		
26. Burglary and theft							16					
27. Boiler and machinery	49,573	48,555		26,329	18,445	16,507	3,564		650	677	4,553	1,8
28. Credit		,		L								L
30. Warranty												
34. Aggregate write-ins for other lines of business	12, 132	12,916		6,046							1,448	44
35. TOTALS (a)	32,427,208	33.338.903		12,211,337	15,381,984	15,538,406	15,828,160	1,312,877	1,489,652	2,345,981	3,708,463	1, 172, 4
DETAILS OF WRITE-INS	02,127,200	00,000,000		12,211,001	10,001,001	10,000,100	10,020,100	1,012,011	1,100,002	2,010,001	0,700,100	1,172,1
3401. Identity theft	12,132	12.916		6,046							1.448	44
3401. Tuentity thert	12, 102	12,310							<u> </u>		1,440	ļ4
3403.				t	†				t		t	<u> </u>
3498. Summary of remaining write-ins for Line 34 from overflow page				†	 				†		t	
	12, 132	12,916		6,046					<u> </u>		1.448	44
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	12, 132	12,910		0,046	1				1		1,448	44

⁽a) Finance and service charges not included in Lines 1 to 35 \$ ______296,067

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUS	Policy and Me Less Return I	ıms, Including	3 Dividends Paid	4	5	6	7	8 Direct Defense	9 Direct Defense	10 Direct Defense and Cost	11	12
Line of Business	1 Direct Premiums Written	2 Direct Premiums Earned	or Credited to Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	and Cost Containment Expense Paid	and Cost Containment Expense Incurred	Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines	12	45		3		(1)					1	
2.2 Multiple peril crop												
2.3 Federal flood	574,727	549,775		363,689	57 , 195	57 , 195						9,91
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	7,673,496	7,831,863		4,067,397	3,382,496	2,609,910	1,485,983	68,673	78,633	170,514	864 , 121	166,70
5.1 Commercial multiple peril (non-liability portion)	230, 188	247,677		118,318		39,373	37, 115	1,373	1,754	3,516	24,259	6,08
5.2 Commercial multiple peril (liability portion)	94,008	99,737		48,636		190,747	253 , 729	4,884	45,377	56,345	9,860	3,01
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	864,824	851, 207		414,906	267,254	300,991	69,216	7,257	10,760	5,476	97,741	18, 15
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake		22,823		12,613							2,450	47
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation		734			25,313	29,089	253,471	4,344	10.418	16,390		
17.1 Other Liability - occurrence	176,850	174,595			79,525	(63,297)	202,458	26,454	12, 191	54,499	20,237	3,94
17.2 Other Liability - decurrence	170,000	174,000				(00,201)	202,400			, +55	20,207	,0,0
17.3 Excess workers' compensation												
18. Products liability	535	548		356		(1, 171, 836)	5,424,690	11,226	(272,922)	1,921,892	31	1
19.1 Private passenger auto no-fault (personal injury protection)						(1,1/1,000)		11,220	(212,322)	1,321,032		
19.2 Other private passenger auto liability	2,988,463	3,104,978		681,795	2, 182, 114	2.404.388	3,109,239	250,891	296.304	378.064	341,517	69.22
	2,300,400	5, 104,370		001,730	2, 102, 114	2, 404, 000		200,001	230,004			
19.3 Commercial auto no-fault (personal injury protection)		786.651		410.029	151.769	544 . 146		13.927	71.863	104.990	81.635	16.94
19.4 Other commercial auto liability	6, 120, 376	6,266,639		1,427,104	1,496,629	1,435,324	113.739	3,671		7.700	697.451	141, 10
21.1 Private passenger auto physical damage		356,678		1,427,104	208,720	211,295	(8,563)	1,010	1,280	631	37 , 188	7,64
21.2 Commercial auto physical damage				100,299	200,720	211,290	(0,000)	1,010	1,200	031	الد	
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	4.152	4.176		0 444		(808)	343		2		436	16
27. Boiler and machinery	4, 152	4,1/6		2,114		(808)	343		2	3	436	16
28. Credit											 	
30. Warranty												
34. Aggregate write-ins for other lines of business	23,514	24 , 170		11,863							2,693	51
35. TOTALS (a)	19,917,716	20,322,295		7,826,763	7,900,836	6,586,516	11,837,838	393,711	255,749	2,720,021	2,265,701	443,92
DETAILS OF WRITE-INS												
3401. Identity theft	23,514	24 , 170		11,863							2,693	51
3402.							ļ				{	
3403.					-							
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	23,514	24,170		11,863			I				2.693	51

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSI	NESS IN THE STATE O				(LO33L3 (•		RING THE YEAR	R 2017	NAIC Com	pany Code 1	9232
,	Policy and Mer Less Return F Premiums on Po	Premiums and plicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril					216,507	856,612	1,812,010	216,769	300, 193	262,231		
Homeowners multiple peril Commercial multiple peril (non-liability portion)					252.741	322.519	69,775	210,709	22,538	22.538		
					821	(109,468)	152,070		(24,084)	37,723		
Commercial multiple peril (liability portion) Mortgage guaranty					021	(109,400)	132,070		(24,004)	1,120		
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	(870)	(870)			349,322	272, 195	1, 104, 499	59,964	74,738	63,656		
17.1 Other Liability - occurrence					4, 179, 935	9,030,816	42,378,909	(10,960)	536,871	6,255,826		
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability					4,900,378	31,770,810	79,646,147	2,948,797	542,723	34 , 150 , 186		
19.1 Private passenger auto no-fault (personal injury protection)					24,007,417	13,232,467	515,020,101	985 , 165	(13,092,336)	67,950,341	4	
19.2 Other private passenger auto liability					(403)	(275)	(21)				3	
19.3 Commercial auto no-fault (personal injury protection)					13,091	329,487	524,375	402	45,089	69,403		
19.4 Other commercial auto liability	300,731	300,731				(9,360)	33,310	5,525	6,951	6,408	(4))
21.1 Private passenger auto physical damage					(4,490)	(4,487)	(40)	200	199	(1)		
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft						3.250	2 050		1.050	1.050		
27. Boiler and machinery					f		3,250		1,050	1,050		<u> </u>
28. Credit												<u> </u>
30. Warranty												<u> </u>
34. Aggregate write-ins for other lines of business	299,861	299,861			33,915,319	55,694,565	640,744,386	4,205,862	(11,586,066)	108,819,359		2,128
35. TOTALS (a) DETAILS OF WRITE-INS	299,861	299,861			33,913,319	JJ, 094, 305	040,744,386	4,200,862	(11,000,000)	108,818,359	3	2, 120
3401												
3402.					1							
3403.					1							
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

⁽a) Finance and service charges not included in Lines 1 to 35 \$

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______ and number of persons insured under indemnity only products ______.



NAIC Group Code 0008 BUSII	NESS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	4	5	6	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	2,627	2,487		1,961		(597)	1,265		(31)		276	
2.1 Allied lines	2,364	2,334		1,678		(5,606)			(65)		262	8
2.2 Multiple peril crop												
2.3 Federal flood	1,306,307	1,384,162		816,794							192,731	39, 12
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	11,461,645	11,861,759		5,794,577	8,083,559	7,998,082	2,720,243	145,260	232,045	229,732	1,424,409	355,80
5.1 Commercial multiple peril (non-liability portion)	1,721,606	1,803,132		835,377	1,853,379	1,881,593	367,748	14,949	44,104	56,957	195,521	53,83
5.2 Commercial multiple peril (liability portion)	483,905	503,732		241,311	85,258	92,552	176,702	10,606	7,976	37,743	54, 119	15, 1
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	271,040	276,458		128,266	76,793	74,996	18,611		500	1,382	33, 127	8,68
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(778)						
17.1 Other Liability - occurrence	62,996	64,688		30, 144	5,750,500	(3,804,276)	7,064,109	(2,964)	(881,779)	1,377,887	7,477	1,9
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	2,552	3,057		1,473		2,625	13,409	13,645	14, 163	3,010	258	
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	6,601,233	6,758,301		1,559,125	4,732,189	4,382,906	14,788,391	371,214	417,336	995,850	803,612	355,5
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,568,658	1,700,879		768,354	476,256	464,398	1,090,766	109,064	135,473	134,365	167 , 187	49,4
21.1 Private passenger auto physical damage	9,339,797	9,460,386		2,231,798	2,265,853	2,350,908	157 , 287	3,678	3,817	10,782	1, 133, 514	498,9
21.2 Commercial auto physical damage	683,605	713,877		303,981	293,845	261,280	(3,832)	17, 109	16,563	1,047	75,563	21,9
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	27,864	27,969		14,312	217,945	203,781	1,451		164	205	2,743	8
28. Credit				ļ								ļ
30. Warranty												ļ
34. Aggregate write-ins for other lines of business	11,212	11,861		5,842							1,404	35
35. TOTALS (a)	33,547,411	34,575,083		12,734,993	23,835,576	13,901,864	26,396,151	682,561	(9,734)	2,848,971	4,092,200	1,401,8
DETAILS OF WRITE-INS												
3401. Identity theft	11,212	11,861		5,842							1,404	3
3402				ļ					 		1	
3403											1	ļ
3498. Summary of remaining write-ins for Line 34 from overflow page				ļ								ļ
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,212	11,861		5,842				1	I		1.404	35



	NAIC Group Code 0008 BUSINESS	IN THE STATE C						DUF	RING THE YEAR	R 2017		pany Code 19	9232
		Policy and Me Less Return	ums, Including mbership Fees, Premiums and plicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
	Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
	Fire						6,890	7,330	14, 190	14,341	236		
	Allied lines	(12)	1,085				(66)			(3)		(2)	
	Multiple peril crop		00 000 070		47.007.540	40.004.040	0 400 040	0.075.400				0.045.400	F00 700
	Federal flood	26,456,593	26,882,272		17,037,546	12,224,316	9,492,316	3,375,100				3,915,196	538,780
	Private crop												
	Private flood												
	Farmowners multiple peril	304, 199, 557	313,098,027		158, 158, 189	100,974,492	89,066,166	138,967,363	4,810,939	(3,553,892)	26,822,269	36,383,868	8,488,396
4.	Homeowners multiple peril	10,643,282	11,316,343		5,398,102		2,552,762	1,087,510	112,655	155,845	112.963	1,259,131	287.465
	Commercial multiple peril (non-liability portion)	3,217,597	3,421,993		1,598,687		(3,216,231)	43,446,861	546,046	(6,243,931)	7,675,416	372,342	
	Commercial multiple peril (liability portion)		3,421,993		1,098,087		(3,210,231)	43,440,801	340,040	(0,243,931)		372,342	
6. 8.	Mortgage guaranty Ocean marine												
9.	Inland marine	5,489,451	5,676,069		2,804,348	1,103,691	1,086,915	322.301	19.058	18.882	7.914	661.884	119,705
10.	Financial guaranty				2,004,040	1, 100,031	, , , , , , , , , , , , , , , , ,			10,002		001,004	113,700
11.	Medical professional liability												
12.	Earthquake	139.155	144.137		74.972		8	9			1	16.677	3.888
13.	Group accident and health (b)												, , , , , , , , , , , , , , , , , , , ,
14.	Credit accident and health (group and individual)												
	Collectively renewable accident and health (b)												
	Non-cancelable accident and health(b)												
	Guaranteed renewable accident and health(b)												
	Non-renewable for stated reasons only (b)												
	Other accident only												
	Medicare Title XVIII exempt from state taxes or fees.												
	All other accident and health (b)												
	Federal employees health benefits plan premium (b)												
	Workers' compensation	(14,092)	(14,092)			351.774	(570, 256)	7.296.620	41.951	128,299	434.320		
	Other Liability - occurrence	17,829,445	17,965,477		8,738,979	15, 116, 147	2,098,161	81,331,072	1,076,786	1,201,925	8,670,642	2, 161, 709	385,792
	Other Liability - claims made												,
	Excess workers' compensation												
18.	Products liability	10,458	11,232		3,943		(32,439,724)	84,243,148	1,703,164	(6,634,343)	23,272,764	1,519	275
19.1	Private passenger auto no-fault (personal injury protection)	115,817,926	118,809,903		30,544,163		107,662,341	148,383,859	13,542,244	17,050,826	21,255,414	14,313,065	3,715,798
19.2	Other private passenger auto liability	340,073,105	347,750,796		85,292,254		175,022,072	427,093,179	20,000,744	18, 173, 029	65,387,117	41,627,133	10,961,319
19.3	Commercial auto no-fault (personal injury protection)	3,615,893	3,712,861		1,775,153		2,309,327	4,670,331	539,723	641,428	595,477	376,507	115,693
	Other commercial auto liability	34,018,533	33,578,637		16,953,960		23,994,800	63,329,080	1,791,260	2,443,789	5,005,206	3,505,650	1,078,680
	Private passenger auto physical damage	227,403,008	230,054,915		55,882,315		117,500,219	3,419,176	524,096	540,298	438,203	27,649,450	7,337,024
	Commercial auto physical damage	6,651,882	6,724,552		3,236,124	2,864,916	2,791,692	192 , 167	16,723	17,999	14,824	697 , 174	211,842
22.	Aircraft (all perils)												
23.	Fidelity	245	266		174		1	24				26	JJ
24.	Surety												
26.	Burglary and theft	69.434	70 400		00.000		/4 400\	00 500		4 054	4 000	7.045	4 700
27.	Boiler and machinery		73 , 130		33,068	412	(4, 162)	22,588		1,851	1,930	7,245	1,730
28.	Credit		}			 							
30.	Warranty				450 700							00.700	0.400
34.	Aggregate write-ins for other lines of business	330,602			158,728		407 000 000	4 007 407 700	44 700 570	00.050.045	450 004 000	39,702	9,482
35.	TOTALS (a)	1,095,952,061	1,119,549,070		387,690,704	593,427,298	497, 353, 232	1,007,187,720	44,739,579	23,956,345	159,694,696	132,988,278	33,341,729
0.464	DETAILS OF WRITE-INS	330.602	341.466		450 700							39.702	9.482
3401.	Identity theft		341,466		158,728							39,702	9,482
3402.			t		t	+							
3403.	Common of remaining units in faul in 04 from a culture		t		†	+							
3498. 3499.	Summary of remaining write-ins for Line 34 from overflow page	330,602	341,466		158,728							39,702	9,482
3499.	rotais (Lines 3401 triru 3403 pius 3498)(Line 34 above)	33U, 0U2	341,400	I	100,728	1				l		J9,702	9,482

and number of persons insured under indemnity only products



N/	AIC Group Code 0008 BUSINESS	IN THE STATE C	F North Carol	ina		_	_	DUF	RING THE YEAF	R 2017	NAIC Com	pany Code 19	9232
		Gross Premit Policy and Mer Less Return I Premiums on Po	ms, Including mbership Fees, Premiums and blicies not Taken	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense	10 Direct Defense and Cost Containment	11	12
	Line of Business	1 Direct Premiums Written	2 Direct Premiums Earned	Policyholders on Direct Business			Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	and Cost Containment Expense Incurred	Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		4,388	4, 154		1,858	3,068	3,306	2,561		(32)	20	627	120
2.1 Allie	d lines	9,720	9,073		4,255		(3,586)	135		(44)	1	1,357	262
	iple peril crop												
	eral flood	2,909,224	2,916,133		1,836,355	1,683,395	(440,629)	123,000				441,800	69,021
2.4. Priva													
	ate flood												
	nowners multiple peril												
	neowners multiple peril	55,668,058	57,267,099		28,747,206	22,073,036	19,434,279	7,334,893	484,098	337,565	603,652	6,279,567	1,406,233
	nmercial multiple peril (non-liability portion)	4,487,726	4,742,056		2,205,645	2,249,049	1,436,942	1,355,739	42,961	107,459	125, 123	475,806	111,667
5.2 Com	nmercial multiple peril (liability portion)	1,320,873	1,391,925		648,724	122,964	(1,978)	1, 100, 931	9,471	54,795	237,941	141,529	32,964
	tgage guaranty												
	an marine												
	nd marine	1,514,155	1,600,789		731,217	561,083	572,390	85,040	20,098	21,507	3,060	174,812	37,984
	ıncial guaranty												
	lical professional liability												
	hquake	5	14		4	3, 138	4,726	1,591	41	61	20	1	
	up accident and health (b)												
	dit accident and health (group and individual)											ļ	
	ectively renewable accident and health (b)												
	-cancelable accident and health(b)												
	ranteed renewable accident and health(b)												
15.4 Non-	-renewable for stated reasons only (b)												
	er accident only												
15.6 Medi	licare Title XVIII exempt from state taxes or fees												
15.7 All of	other accident and health (b)												
15.8 Fede	eral employees health benefits plan premium (b)												
16. Worl	kers' compensation					167,479	(7,902)	1,327,178	870	(849)	77,695		
17.1 Othe	er Liability - occurrence	139,074	149 , 168		59,266	1,914	(118,602)	322, 132		4,085	22,678	16,022	3,57
	er Liability - claims made												
	ess workers' compensation												
18. Prod	ducts liability	27,091	29,954		10,450		(12,903)	292,545	10,617	8,092		2,956	72
19.1 Priva	ate passenger auto no-fault (personal injury protection)												
	er private passenger auto liability	39,937,330	40,298,303		9,845,762	21,837,217	19,629,536	21,696,994	665,483	695,787	2,600,174	4,746,095	1,016,36
19.3 Com	nmercial auto no-fault (personal injury protection)												
	er commercial auto liability	7, 181, 252	7,910,958		3,564,206	4,051,744	2,600,539	7, 162, 286	200,363	187 , 173	836,809	724,525	178,532
	ate passenger auto physical damage	36,302,860	36,969,214		8,469,024	14,672,327	14,771,093	1,689,339	38, 169	24,757	79,547	4,346,228	930,436
	nmercial auto physical damage	1,585,339	1,624,125		826,891	679,249	682,689	74,827	17,248	18,876	4 , 149	168,486	39, 118
	raft (all perils)		· · · ·		,	,		·	,	,		,	,
	lity	100	100		46	(100)	(100)	3				10	
24. Sure	•												
	plary and theft					660	660	5					
	er and machinery	138,290	136, 140		65,558	15,515	(87,428)	67,023		5,340	5,760	13,663	3,512
28. Cred													
	ranty												
	regate write-ins for other lines of business		93,495		45,720	500	557	57		12	12	10,054	2,256
	ALS (a)	151,314,592	155, 142, 699		57,062,188	68, 122, 236	58,463,590	42,636,278	1,489,419	1,464,584	4.663.296	17,543,537	3,832,766
	AILS OF WRITE-INS	. , . , ,			- / /	, , , ,	- / - /	, , ,	, , ,	, , , ,	, , , ,	7	-, -,
	tity theft	89.107	93.495		45.720	500	557	57		12	12	10.054	2.250
3402	tity there are a second and a second are a s		55, .00		.5,720							[
3403					T							T	T
	nmary of remaining write-ins for Line 34 from overflow page											I	I
	als (Lines 3401 thru 3403 plus 3498)(Line 34 above)	89, 107	93,495		45,720	500	557	57		12	12	10,054	2,256
	LO (Line of the line of the plan of the of the lot)	55, 101	55, 100		.5,720	000	001	Vi	l .			.5,001	2,200

and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINE	SS IN THE STATE C	F North Dako			LOCOLO	•		RING THE YEAR	R 2017	NAIC Com	pany Code 19	9232
	Gross Premi Policy and Me Less Return	ums, Including mbership Fees, Premiums and blicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	106	102		31		6	54		(1)		5	2
2.1 Allied lines	209	200		61		(2)					10	5
2.2 Multiple peril crop												
2.3 Federal flood	160, 137	157 , 366		97 , 128							22,713	3,026
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril	1,432,629	1,481,550		785,622	510,275	454 , 169	109,958	7,472	9.445	9,330	178,307	00.004
4. Homeowners multiple peril	1,432,629	1,481,550		27,778		41.877	14,284	326	9,445	1.133	7,667	28,324 1,099
5.1 Commercial multiple peril (non-liability portion)				11,633		(4,078)		320	(82)	3,253		493
5.2 Commercial multiple peril (liability portion)	24,309	24,489		11,033		(4,0/8)	16,845		(82)		3,380	493
Mortgage guaranty Ocean marine												
	222,924	227,028		109,534	81,580	76.859	8,498	2,742	2.816	781	34, 171	4,513
Inland marine 10. Financial guaranty	222,924	221,020		109,334			0,430	2,142	2,010	101	4, ۱/ ۱	4,010
11. Medical professional liability				***************************************								
12. Earthquake	1	1		1	***************************************							
13. Group accident and health (b)	···································	'										
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	42, 198	44,268		21,690		(3,881)	75,334	25,761	(684)	54,479	5,905	818
17.2 Other Liability - claims made		,		,								
17.3 Excess workers' compensation												
18. Products liability	727	832		320		(370)	1,312		(104)	284	34	16
19.1 Private passenger auto no-fault (personal injury protection)	876, 161	843,681		219,379		786,972	554,083	23,711	23,951	103,020	112,983	17,482
19.2 Other private passenger auto liability	4,382,900	4,255,618		1,098,119		2,499,916	3,632,751	77,093	140,834	410,004	563,539	87 , 198
19.3 Commercial auto no-fault (personal injury protection)	13,614	16,510		6,094		(581)	5,914		173	1,331	718	283
19.4 Other commercial auto liability	99,220	118,795		46,813		8,297	75,562	4,627	4,348	9,805	20,413	2,047
21.1 Private passenger auto physical damage	6,576,385	6,594,553		1,644,468		2,514,715	170,457	1,042	(6,220)	8,544	841,836	130,410
21.2 Commercial auto physical damage	126,912	137,434		62,028	47,453	35,683	(1, 105)		(102)	117	6,549	2,583
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft	1.387	1,682		635	1.067	922	593				60	28
27. Boiler and machinery	1,38/	1,082		635	1,06/	922	593		ļ ⁴	5	60	ļ ²⁸
28. Credit												l
30. Warranty												
Aggregate write-ins for other lines of business TOTALS (a)	14,014,998	13,968,807		4,131,334	6,634,815	6,410,503	4,664,539	142,772	174,754	602,084	1,798,291	278,327
35. TOTALS (a) DETAILS OF WRITE-INS	14,014,990	13,300,007		4, 101,004	0,004,010	0,410,303	4,004,333	142,112	174,734	002,004	1,730,231	210,321
3401				†	+		†		t		t	†
3403.				†	+		†		t		t	†
3498. Summary of remaining write-ins for Line 34 from overflow page				<u> </u>	†		†		†		†	İ
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												
0400. Totalo (Ellies 0401 tilla 0400 pius 0400)(Ellie 04 above)	171 050	l		1			I .	L	l .	l .	l	1

and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINES	S IN THE STATE O					•	סטר	RING THE YEAF			pany Code 19	
	Gross Premiu Policy and Mer Less Return F Premiums on Po	nbership Fees,	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						115	2,004	142	(343)	63		
2.1 Allied lines	33,363	34,640		13,002		(116)			(5)		3,723	527
2.2 Multiple peril crop												
2.3 Federal flood	2,059,146	2,094,505		1,284,270	416,826	414,926	6, 100				299,040	30,48
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	45, 188, 367	46,913,075		23,571,447	18,595,616	17,733,710	7,889,024	477,527	433,475	791,529	5,270,002	694,87
5.1 Commercial multiple peril (non-liability portion)	3,831,282	4,058,876		1,860,037	3,019,768	3, 182, 691	1,399,747	66,921	141,670	122,695	417,648	60,57
5.2 Commercial multiple peril (liability portion)	960,409	1,002,131		476,546	231,909	(20,344)	886,201	42,375	46, 107	194,679	105,082	15, 18
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1, 174,873	1,224,688		570,573	369 , 156	342,957	73,754	14,255	16,619	3,767	139,237	18,48
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	17	16		8							2	
13. Group accident and health (b)				ļ								
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					120,482	31,002	174,887	57	10,389	11, 199		
17.1 Other Liability - occurrence	138,786	148,352		62,298	13,709	161,621	2, 104, 144	360,386	474,330	538,766	16,570	2,33
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	6,625	7,434		3,716	1,725,630	13,013,591	36,497,043	6,251,341	7,270,170	14,563,387	654	10
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	29,544,568	30,263,821		6,991,669	23,695,655	28,482,513	34,522,207	1, 169,898	2,087,355	5,316,272	3,492,304	558,53
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	2,959,088	3,051,671		1,500,024	1,665,944	2,994,060	6,777,169	70,942	403,791	814,708	300,308	48,03
21.1 Private passenger auto physical damage	61,703,101	62,230,671		14,905,414	14,212,256	14,797,490	1,848,289	33,834	35,069	78, 121	7,268,734	1, 161, 47
21.2 Commercial auto physical damage	1,461,781	1,475,650		725,756	689,638	695,500	54,738	1,629	2,652	3,654	149,734	23,629
22. Aircraft (all perils)												
23. Fidelity	333	551		264		12	57		(1)		34	!
24. Surety	260	260		141								
26. Burglary and theft						(10)	9					
27. Boiler and machinery	89,753	94,859		42,229	24,982	15,546	35,490		4,465	4,584	9,096	1,44
28. Credit		ļ		}							ļ	ļ
30. Warranty				ļ								
34. Aggregate write-ins for other lines of business	82,442	85,065		42,310		(2)	1				9,661	1,27
35. TOTALS (a)	149,234,194	152,686,266		52,049,702	64,781,570	81,845,264	92,270,864	8,489,306	10,925,743	22,443,424	17,481,830	2,616,94
DETAILS OF WRITE-INS												
3401. Identity theft	82,442	85,065		42,310		(2)	1				9,661	1,27
3402.				ļ								
3403												
3498. Summary of remaining write-ins for Line 34 from overflow page				ļ								
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	82.442	85.065		42.310		(2)	1				9.661	1.27

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINE	SS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	4	3	0	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	3,673	3,925		1,621		(903)	2,963		(103)		456	106
2.1 Allied lines	9,244	9,221		4, 134		(364)	484			16	1,095	266
2.2 Multiple peril crop												
2.3 Federal flood		514,208		298,705	65,368	65,368					73,283	12,874
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	16,683,593	17,701,222		8,506,971	4,441,103	3,582,627	1,854,366	51,790	5,351	167,612	2,013,713	270,74
5.1 Commercial multiple peril (non-liability portion)	2,445,910	2,579,661		1,261,585	1,885,431	2,385,579	1,309,881	12, 150	74, 167	97,298	279,401	64,92
5.2 Commercial multiple peril (liability portion)	561,924	601,207		281,857	2,918	(28,026)	256,995	18,900	4,758	57,241	63 , 132	15,049
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	311,224	327 , 742		142,230	121,615		25,266		(1,085)	1,743	37, 106	8,589
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	27	31		20							3	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	40,402	43,048		19,979	16.048	(33,496)	66,633	925	(3,422)	4,732	4,750	1, 10
17.2 Other Liability - claims made	,				, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			, , , , , , , , , , , , , , , , , , , ,		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
17.3 Excess workers' compensation												
18. Products liability	3,478	4,826		1,854		(11,499)	11,966		(3,520)	2,593	488	10
19.1 Private passenger auto no-fault (personal injury protection)	,						, +		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
19.2 Other private passenger auto liability	9,454,959	9.737.075		2,207,388	5,626,140	5.941.148	7.859.693	430.574	529.202	1,434,436	1, 157, 130	261.00
19.3 Commercial auto no-fault (personal injury protection)				2,20,,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,	,,	
19.4 Other commercial auto liability	1.675.343	1.790.254		841.274	706.283	1.103.670	1.346.379	22.416	95.585	170.476	197.678	45.79
21.1 Private passenger auto physical damage	15,031,660	15,344,079		3,550,534	3.836.131	4,014,166	326,206	4.859	2.598	14,929	1,840,319	414.99
21.2 Commercial auto physical damage		1,015,143		481,849	363,986	353,901	41,265	1.751	2,564	2,365	114,727	26,23
22. Aircraft (all perils)		,,					,200					
23. Fidelity						(12)						
24. Surety						(12)						
26. Burglary and theft						11	11					
27. Boiler and machinery	56,028	57,013		30.570	24.457	5.079	15,964		1,224	1.314	6.077	1.50
28. Credit		,010		50,070	±1,701	5,070			1,227	7,014	3,011	1,00
30. Warranty	-											
34. Aggregate write-ins for other lines of business	6,366	6,729		3,239							758	10
35. TOTALS (a)	47,754,155	49,735,384		17,633,809	17,089,480	17,461,329	13,118,073	543.366	707,320	1,954,777	5,790,115	1,123,39
DETAILS OF WRITE-INS	71,101,100	70,700,004		11,000,000	17,000,700	17,701,023	10, 110,0/3	540,500	101,320	1,707,777	0,730,113	1, 120,00
3401. Identity theft	6,366	6.729		3,239			1				758	10
3401. Tuentity thert				0,209			<u> </u>				7.30	10
3402				†	†		†	<u> </u>		İ	t	†
3498. Summary of remaining write-ins for Line 34 from overflow page				İ			1				†	†
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	6,366	6,729		3,239							758	10
יסיסט. ו סומוט לבווופט סיס ו נוווע סייסט אועט סייסט לבווופ סיי מטטעפן	0,000	0,123		0,200	1	l	1	1	l	I.	730	107

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSIN	NESS IN THE STATE C				LUSSES (,		RING THE YEAR	R 2017	NAIC Com	pany Code 19	9232
	Gross Premi Policy and Me Less Return	ums, Including mbership Fees, Premiums and blicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	300	466		149	(255)	(373)	290		(16)	2	48 836	
2.1 Allied lines	8,248	9,585		4,501		(26)					836	355
	1,674,326	1,687,078		1,049,368	43,617	28,617					244,418	64,209
2.3 Federal flood	1,674,320	1,007,070		1,049,300	43,017	20,017					244,410	04,208
2.5 Private flood												
Filvate flood Farmowners multiple peril												
Homeowners multiple peril Homeowners multiple peril	12,759,522	13,288,902		6,554,520	9,932,937	9,095,468	1,860,240	219,088	190,699	212,528	1,483,239	579,643
5.1 Commercial multiple peril (non-liability portion)	1,957,382	2.067.119		999.705		1,443,313	426,612	9.081	4.737	47.002	219.070	85.270
5.2 Commercial multiple peril (liability portion)		705.042		348,752		(545,467)	883,236	185,491	43.778	178,509	74,263	29,739
Mortgage guaranty		700,012		010,702	200,001						1,200	20,700
Ocean marine												
9. Inland marine		514, 149		247,523	85,757	67,739	9,385	87	142	674	58,797	15,253
10. Financial guaranty				,020			,0,000					, 200
11. Medical professional liability												
12. Earthquake	93	97		40							8	4
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					2,453	(24,048)	254,320	3,435	5,704	15,577		
17.1 Other Liability - occurrence	71,042	78,257		33,889	3,380	16, 178	284,847	165,236	93,648	112,999	8,377	3,333
17.2 Other Liability - claims made									·			,
17.3 Excess workers' compensation												
18. Products liability	3,769	5,015		2,324	228,480	284,436	482,645	244,846	261,015	119,201	434	143
19.1 Private passenger auto no-fault (personal injury protection)	2,457,590	2,521,257		574,810	1,799,549	2,519,351	721,088	131,592	218,257	483, 190	287,519	108,655
19.2 Other private passenger auto liability	13,030,943	13,305,698		3,061,019	7,696,400	9, 106, 369	11,616,208	581,477	813, 175	1,754,837	1,522,574	575,383
19.3 Commercial auto no-fault (personal injury protection)	225, 119	205,627		118,257	(37,716)	(104,823)	66,701	4, 115	3,310	12,739	22,788	8,647
19.4 Other commercial auto liability	2,652,800	2,553,118		1,379,698	1,092,771	2,606,455	3,613,255	164,461	465,922	500,809	268,999	99,686
21.1 Private passenger auto physical damage	15,749,974	15,842,478		3,753,481	4,208,454	4,075,607	349 , 181	19,823	14,879	21,797	1,835,757	682,073
21.2 Commercial auto physical damage	876,025	874,536		432,609	411,904	412,933	43,481	738	1,719	3, 157	91,597	32,659
22. Aircraft (all perils)												
23. Fidelity	(62)	68				44	44				(6)	(3
24. Surety												
26. Burglary and theft						(48)						
27. Boiler and machinery	47,877	47,270		25,425	56,460	45,208	11,348		1,067	1, 129	5,065	1,975
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business				ļ								
35. TOTALS (a)	52,699,510	53,705,760		18,586,069	28,778,170	29,026,935	20,622,882	1,729,471	2,118,037	3,464,149	6, 123, 784	2,287,031
DETAILS OF WRITE-INS												
3401.		 		†	+							
3402.		t		t	+							†
3403.				 	+							
3498. Summary of remaining write-ins for Line 34 from overflow page		l		l								l
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	574 452	l	1	l	1				l .			L



NAIC Group Code 0008 BUSINE	ESS IN THE STATE C		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return I	mbership Fees,	Dividends Paid or Credited to	4	5	6	7	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	76	73		22		(172)			(48)		14	
2.1 Allied lines	1,859	1,982		1,093	(35)	(121)			(3)		171	3
2.2 Multiple peril crop												
2.3 Federal flood	4,036,831	4, 170, 692		2,513,494	419,451	410,992	2,000				594,083	81,31
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	131,799,126	137,451,458		68,864,188	58,838,425	60,946,134	32,041,188	3,411,040	3,334,120	3,891,025	15,080,888	2,728,14
5.1 Commercial multiple peril (non-liability portion)	3,668,972	3,849,542		1,898,291	1,155,335	1,123,008	782,993	31,057	74,391	80,764	402,010	79,62
5.2 Commercial multiple peril (liability portion)	1,202,957	1,282,488		620,477	1,416,969	463,955	1,605,593	198,389	21,729	341,844	129,628	26,63
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	2,310,346	2,428,586		1, 156, 488	604,614	649,011	221,293	11,539	19,942	12,836	266,881	49,38
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	53	54		23		(8)	8		(2)		6	
13. Group accident and health (b)												
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	<u> </u>				76,564	(146,068)	1,289,537	6,484	53 , 199	77,282		
17.1 Other Liability - occurrence	209 , 132	223,206		98,398	2,097,230	(4,215,482)	11,966,414	872,710	2,019,979	2,579,393	23,080	4,42
17.2 Other Liability - claims made		,		,	, , ,	, , , , ,	, ,	,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	,	,
17.3 Excess workers' compensation												
18. Products liability	6.592	7,374		2,927	12,881,611	(1,386,040)	98.876.246	11, 199, 464	5,543,144	52 . 186 . 528	706	16
19.1 Private passenger auto no-fault (personal injury protection)	715,067	738,335		167,508	7,698,692	20,311,246	105,085,354	100,338	(446, 192)	13.882.159	82,716	19,96
19.2 Other private passenger auto liability	54,532,740	56.334.106		12.743.414	41,703,723	31,448,783	68.242.772	2,456,729	2.076.485	10.021.443	6,314,170	1.522.40
19.3 Commercial auto no-fault (personal injury protection)	170,561	203,144		88,924	1,054,796	263,325	1,424,138	3,169	(60,678)	194,995	17,370	4,05
19.4 Other commercial auto liability	5.548.343	5,604,443		2.864.434	3.542.427	(1,318,671)	5.521.671	257 . 585	(67,554)	634,839		132.21
21.1 Private passenger auto physical damage		77,733,466		18,209,299	21,765,021	22,240,403	1,435,280	52,362	16,381	108, 120	8,813,594	2.126.66
21.2 Commercial auto physical damage	2,152,404	2,231,335		1,118,078	1,083,154	1,053,228	46,428	2,421	2.667	5,438	217,472	50,37
22. Aircraft (all perils)	2, 102, 101			, 110,010	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,220				, 100		
23. Fidelity	230	243		210		1	21				14	
24. Surety		240		210		'						
26. Burglary and theft												
27. Boiler and machinery	86.360	84,361		45,461	36.356	76.688	86,261		5.790	5.901	8.446	2.02
28. Credit		, 7,001		70,401			50,201				5,440	2,02
30. Warranty	<u>†</u>											
34. Aggregate write-ins for other lines of business		322,773		155,767							35,882	6,60
34. Aggregate write-ins for other lines of business	283, 191, 432	292.667.662		110,548,495	154,374,332	131,920,214	328.627.268	18,603,286	12.593.352	84,022,569	32,555,712	6,834,05
DETAILS OF WRITE-INS	203, 191,432	292,007,002		110,340,433	104,074,002	131,320,214	320,021,200	10,000,200	12,050,002	04,022,303	32,333,712	0,004,00
3401. Identity theft	309.149	322,773		155,767							35.882	6.60
		322,113		100,767								0,00
• • •				†	†		 	t		t	†	†
3403.				†	†		t	†		t	†	†
3498. Summary of remaining write-ins for Line 34 from overflow page	309,149	322,773		155,767							35.882	6,60
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	309, 149	322,113		100,767						1	33,882	0,60



NAIC Group Code 0008 BUSINES	SS IN THE STATE C			1		6	7	RING THE YEAR	1 2017	10		9232
	Gross Premiu Policy and Mei Less Return I Premiums on Po	mbership Fees, Premiums and plicies not Taken	3 Dividends Paid or Credited to	4	5	6	/	Direct Defense	Direct Defense	Direct Defense and Cost Containment	11	12
Line of Business	Direct Premiums Written	2 Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	and Cost Containment Expense Paid	and Cost Containment Expense Incurred	Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												ļ
2.1 Allied lines	92	91		59							10	
2.2 Multiple peril crop												
2.3 Federal flood	1,219,006	1,303,974		766,050	56,409	56,409					180,462	23,94
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	18,672,198	19,490,218		9,408,958	5,576,631	5,994,124	3,871,878	218, 196	216,609	443,849	2,067,235	388,3
5.1 Commercial multiple peril (non-liability portion)	1,285,601	1,333,978		645,932	355,899	508,386	222,283	9,895	45,339	39,806	141,577	26,8
5.2 Commercial multiple peril (liability portion)	328,060	339,970		162,968	97,468	195,333	905, 284	25, 144	(37,821)	162,771	35,739	6,9
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	437,746	446 , 127		214,244	149,692	160,549	11, 159	1,605	2,223	1, 189	49,814	9,2
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	14.818	15, 150		8,043							1,553	2
13. Group accident and health (b)		,										
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					37, 141	(39,971)	411,064	57	15,269	24,051		
17.1 Other Liability - occurrence	54,070	54,269		25,321	52,462	69,910	485,736	4,448	(2,689)	54,898	6,261	1,
17.2 Other Liability - claims made												
17.3 Excess workers' compensation												
18. Products liability	349	356		178		(129)	551		(38)	120	35	
19.1 Private passenger auto no-fault (personal injury protection)												
19.2 Other private passenger auto liability	12,577,621	11,973,176		4,025,797	7,605,964	12,352,251	17,855,490	619,418	1, 164, 264	2,728,847	1,477,658	263,9
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	1,133,638	1,092,000		550,642	519.934	614.209	1,122,429	47,273	87.774	135.798	111,700	24.6
21.1 Private passenger auto physical damage	7,094,492	7, 152, 141		1,661,532	1,614,661	1,680,394	148, 118	18,536	16,246	8,478	806,880	151,4
21.2 Commercial auto physical damage	309,608	274,798		160,733	173,734	160.041	12,307	1,540	1,346	1,381	29,818	6.5
22. Aircraft (all perils)	30,000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,
23. Fidelity												
24. Surety	***************************************											
26. Burglary and theft	***************************************											
27. Boiler and machinery	4.437	4 . 495		2, 167	621	502	1,942		173	179	435	
		4, 490		2, 107	021	ى02	1,342		1/3	1/9	400	·'
					·		<u> </u>	·				<u> </u>
30. Warranty	35.624			17.280		/41					3.943	
34. Aggregate write-ins for other lines of business	43, 167, 361	43,518,008			16,240,616	(1) 21,752,007	25,048,244	946,112	1,508,695	3,601,368	,	904,2
35. TOTALS (a)	43, 107, 301	43,318,008		17,649,903	10,240,010	21,732,007	20,048,244	940,112	1,000,090	3,001,308	4,913,120	904,
DETAILS OF WRITE-INS	05.004	07.005		47 000		/41					0.040	
3401. Identity theft	35,624	37,265		17,280		(1)	}2				3,943	ļ
3402.				+	 		 	 				
3403					 			-				
3498. Summary of remaining write-ins for Line 34 from overflow page							ļ					ļ
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	35,624	37,265		17,280		(1)	2				3,943	7



	NAIC Group Code 0008 BUSINES	S IN THE STATE O	ims, Including	3	4	5	6	7	RING THE YEAR	1 9	10	pany Code 19	9232
		Policy and Mer Less Return F	mbership Fees, Premiums and		4	5	ь	/	Ü	Ů	Direct Defense	11	12
	Line of Business	1 Direct Premiums	Direct Premiums	Dividends Paid or Credited to Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Direct Defense and Cost Containment Expense Paid	Direct Defense and Cost Containment	and Cost Containment Expense Unpaid	Commissions and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire		Written 8,063	Earned 7,339	on Direct Business	5,015	(deducting salvage)	(84)	Losses Oripaid	Expense Paid	Expense Incurred (26)		Expenses 780	and Fees 250
		8,962	9, 192		4,492	6,201	5,883	2,741		(30)		1,065	31
	ied lines	0,902	9, 192		4,492	0,201		2,741		(30)	21	1,000	ا دا
	Iltiple peril crop	6, 160, 296	6,227,436		3,912,622	4,061,672	1,529,417	850,421				941.977	205.32
	deral flood				3,912,622	4,061,672	1,529,41/	850,421				941,977	205,32
	vate crop												
	vate flood												
	rmowners multiple peril	46.101.248	48.001.355		23.566.232	10 007 015	4F 700 000	5.283.238	382.603	466.936	432.243	E E00 200	4 E70 07
	meowners multiple peril					16,997,315	15,722,800					5,592,306	1,570,37
	mmercial multiple peril (non-liability portion)	5,805,916	6,228,344		2,832,120	2,487,623	2,069,345	1,579,622	52,906	123,932	147,538	674,350	199, 10
	mmercial multiple peril (liability portion)	1,301,322	1,380,499		635,923	356, 109	355,504	1,084,405	43,648	70,444	239,808	145,840	44,61
	ortgage guaranty												
	ean marine												
	and marine	938 , 151	986, 180		444,308	305,046	256,550	47,987	6,612	6,060	2,076	113,785	32,77
	nancial guaranty												
	edical professional liability												
	rthquake	165	158		114							17	
	oup accident and health (b)												
14. Crr	edit accident and health (group and individual)												
15.1 Co	llectively renewable accident and health (b)												
15.2 No	n-cancelable accident and health(b)												
15.3 Gu	aranteed renewable accident and health(b)												
15.4 No	n-renewable for stated reasons only (b)												
	her accident only												
	edicare Title XVIII exempt from state taxes or fees.												
	other accident and health (b)												
	deral employees health benefits plan premium (b)												
	orkers' compensation					330	11,057	89.152	224	(5,054)	5,620		
	her Liability - occurrence	158.912	168.373		74.480	123 . 484	10.616	299.843	9.735	10.042	19.344	19.485	5.55
	her Liability - claims made				., 100			200,010	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,0,0,2	, 0, 0, 1	, , , , , , , , , , , , , , , , , , , ,	, , ,
	cess workers' compensation												
	oducts liability	15,055	16,855		6,861		1,500	65,429		(2,481)	14, 176	1,491	54
	vate passenger auto no-fault (personal injury protection)					268,558	6,238,032	6,343,228	17.898	385,011	836.580	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
	her private passenger auto liability	51,017,591	51,441,716		12,292,206	34,222,223	37,219,895	43,832,249	1,035,026	1,882,464	4,831,267	6, 142, 279	1,753,85
	mmercial auto no-fault (personal injury protection)				12,232,200	2,520	2,520		1,000,020	1,002,404		0, 142,213	1,700,00
	her commercial auto liability	4,974,262	5.026.014		2,592,379	1,088,623	4,203,508	9.971.526	199.385	660,590	1.106.511	523,735	174 . 15
	vate passenger auto physical damage	47,336,126	47,524,009		11,639,575	20,323,478	20,667,728	1,823,435	35.356	28,770		5,678,052	1,622,08
		1,836,241	1,845,348		945,755	916.898	897,030	51,493	2,914	4,572	3,988	192,622	64,09
	mmercial auto physical damage	1,030,241	1,040,340		940,700	910,090	097,030	الأ	2,914	4,372		192,022	
	craft (all perils)	200	200		125		4	17				21	
	lelity	200	200		125			1/				21	
	rety												
	rglary and theft	140.040	140 740		70 500	E4 407	4 000	20 400		0.040	0.540	1E 740	4 00
	iler and machinery	143,843	142,742		70,503	51,437	4,863	33, 182		3,343	3,540	15,719	4,96
	edit							}	ļ	}			}
	arranty												ļ
	gregate write-ins for other lines of business	42,329	43,973		21,675							5, 118	1,44
35. TO		165,848,681	169,049,733		59,044,383	81,211,518	89, 196, 165	71,357,967	1,786,306	3,634,572	7,722,995	20,048,640	5,679,45
DE	TAILS OF WRITE-INS												
	entity theft	42,329	43,973		21,675			ļ		ļ		5, 118	1,44
3402								ļ		ļ			ļ
3403									ļ				
3498. Sui	mmary of remaining write-ins for Line 34 from overflow page												
	tals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	42,329	43,973		21,675			1		1		5,118	1,44

⁽a) Finance and service charges not included in Lines 1 to 35 \$ _______2,485,17

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINE	SS IN THE STATE O							RING THE YEAR	1 2017		pany Code 19	
	Gross Premiu Policy and Mer Less Return F Premiums on Po	nbership Fees, Premiums and	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire									ļ			
2.1 Allied lines	200	196		82							22	
2.2 Multiple peril crop												
2.3 Federal flood	28,452	29,374		15,684							3,693	73
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	688,471	702,674		358,060	469,244	513,144	129, 105	4,093	14,741	12, 115	80,985	18,69
5.1 Commercial multiple peril (non-liability portion)	51,419	51,098		27,314	58,694	58,904	11,316	53	689	1, 127	7,691	1,43
5.2 Commercial multiple peril (liability portion)	15,211	15, 117		7,084		90	8,256		(99)	1,773	2,483	42
Mortgage guaranty												
Ocean marine												
Inland marine	108,878	112,557		50,231	33,441	33,651	4,895	1,490	1,645	357	17,704	3,08
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(182)	10,235		690	695		
17.1 Other Liability - occurrence	26,680	27,414		12,446		105,482	453,036		(14,206)	35,279	4.348	76
17.2 Other Liability - claims made	,	,		,			,		, ,	,	,	
17.3 Excess workers' compensation												
18. Products liability					79,539	(614,778)	1,353,723		(153,660)	1,814,012		
19.1 Private passenger auto no-fault (personal injury protection)					, , , , , , , , , , , , , , , , , , , ,	, ,	, , , , ,	,	,	, ,		
19.2 Other private passenger auto liability	1,947,090	1,892,314		493,389	922, 192	1,078,626	1,304,540	38,299	68.519	132,896	229,476	54,32
19.3 Commercial auto no-fault (personal injury protection)	,,	,,			, , , , , , , , , , , , , , , , , , , ,					,	,	
19.4 Other commercial auto liability	44.716	44,551		18,613		(556)	5,868		63	1,582	7,560	1,27
21.1 Private passenger auto physical damage		2,450,901		663,375	1,325,396	1,316,212	93,881	38	(344)	4,144	302, 185	71,57
21.2 Commercial auto physical damage	34,979	34,764		15,684	26,406	22,840	(15)		(121)	38	2, 163	89
22. Aircraft (all perils)	.,0.0	.,			20, 100		(10)		,		, , , , , , , , , , , , , , , , , , , ,	
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	643	597		386					<u> </u>		63	1
28. Credit	040								Ī			'
30. Warranty									Ī			
34. Aggregate write-ins for other lines of business									<u> </u>			
35. TOTALS (a)	5,518,927	5,361,555		1,662,346	2,914,913	2,513,433	3,374,839	77 , 177	(82,082)	2,004,017	658,374	153,22
DETAILS OF WRITE-INS	0,010,321	3,301,330		1,002,040	2,314,310	2,010,400	0,074,000	11,111	(02,002)	2,004,017	000,074	100,22
3401												
3402.												1
3403.				<u> </u>]			1
3498. Summary of remaining write-ins for Line 34 from overflow page												
1499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												
	60 025			•	1		l .		I .	1	1	



NAIC Group Code 0008 BUSINES	SS IN THE STATE C		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mei Less Return I		Dividends Paid or Credited to	4	5	6	/	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	581	555		292		(40)	330		(5)	3	99	
2.1 Allied lines	3,719	3,642		1,835							425	106
2.2 Multiple peril crop												
2.3 Federal flood	1,029,239	1,046,683		643,825	315,971	329,008	44,638				155, 177	27 , 21
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	29,888,115	31,086,059		15, 193, 414	15,637,000	13,605,555	3,416,064	323,275	334,624	275,902	3,553,653	815,06
5.1 Commercial multiple peril (non-liability portion)	2,590,635	2,774,604		1,315,526	1,904,394	1,451,648	549,598	31,200	30,915	46,009	296,465	72,47
5.2 Commercial multiple peril (liability portion)	725,297	770,561		366,855	172,482	465,531	1,502,335	43,421	29, 123	412,857	81,816	20,28
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	613,581	643,088		279,226	137,681	109,922	16,913		(241)	675	74,030	17,37
10. Financial quaranty		,		,	,	,	, , ,		,		,	,
11. Medical professional liability												
12. Earthquake	122	109		39		(4,406)	1.566	19.872	19.063	223	13	
13. Group accident and health (b)									,			
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)											***************************************	
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)					2 200	(82,917)	000 050	1.486	10.004	15.299		
16. Workers' compensation	070.000	952,645		404.007	3,300 910.000	(82,917)	263,350	4. 163	10,364 26,185	112.424	117,056	25.88
17.1 Other Liability - occurrence	979,608	952,645		484,067	910,000	(98, 185)	1,297,634	4, 163	26, 185	112,424	117,006	25,88
17.2 Other Liability - claims made												
17.3 Excess workers' compensation		0 404		0.005		0 500 000	0.040.040		440.000	400 507	577	
18. Products liability	5,635	6, 191		2,995		2,596,938	2,640,242	656	148,883	162,507	5//	16
19.1 Private passenger auto no-fault (personal injury protection)		00 000 014		F 00F 00F	45.000.004	40.000.070	00.700.000			0 400 504	0.070.000	
19.2 Other private passenger auto liability	22,418,194	22,826,814		5,395,225	15,383,301	12,282,379	20,782,008	1,414,263	1, 141, 042	3,466,581	2,676,308	620,95
19.3 Commercial auto no-fault (personal injury protection)						// /04 070						
19.4 Other commercial auto liability	2,146,352	2,244,619		1,032,030	1,040,069	(1, 104, 873)	1,603,134	32,687	(71, 131)	191,226	223,734	60,25
21.1 Private passenger auto physical damage	34,270,126	34,444,069		8,374,987	10,936,478	11,737,415	901,355	14,098	19,861	48,911	4,082,065	947,38
21.2 Commercial auto physical damage	1, 100,710	1, 150, 525		526,015	405,883	444,616	50,869	5,750	7,664	3, 123	117, 136	30,91
22. Aircraft (all perils)												
23. Fidelity	459	475		134	10,000	10,002	43		(1)		49	1
24. Surety				ļ								
26. Burglary and theft				ļ			ļ		ļ			
27. Boiler and machinery	40,694	44,497		20,400	43,188	63,572	24,124		2,377	2,387	4, 137	1, 13
28. Credit				ļ			ļ	ļ	ļ			ļ
30. Warranty				ļ			ļ		ļ			
34. Aggregate write-ins for other lines of business	26,413	27,611		13,444							3, 136	719
35. TOTALS (a)	95,839,480	98,022,748		33,650,309	46,899,745	41,806,164	33,094,203	1,890,957	1,698,724	4,738,126	11,385,876	2,639,98
DETAILS OF WRITE-INS												
3401. Identity theft	26,413	27,611		13,444							3, 136	71
3402.				1								
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	26,413	27,611		13,444			1	1	1		3,136	71
,							•		•			•

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINES	SS IN THE STATE C		T -				ם די	RING THE YEAF			pany Code 19	
	Policy and Mer Less Return I	ums, Including mbership Fees, Premiums and plicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	10,406	12,111		6,536	21,528	37, 153	20, 197		149	248	1,475	2
2.1 Allied lines	65,641	64,532		35,809		48,618	49,014		823	2,011	8,286	1,2
2.2 Multiple peril crop												
2.3 Federal flood	37,458,455	35, 117,860		24,546,943	963, 197, 219	1,024,484,381	63,059,003				5,605,924	632,7
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	5,662,223	6,390,058		2,844,023	2,559,748	2,532,022	864 , 151	80,299	123 , 108	96,796	695,923	147,0
5.1 Commercial multiple peril (non-liability portion)	10,628,863	10,955,170		5,377,065	9,210,667	7,491,537	5,210,520	123,803	284, 191	369 , 182	1, 176, 787	192, 1
5.2 Commercial multiple peril (liability portion)	2,835,813	2,938,619		1,413,780	2,072,281	402,884	3,736,065	337,375	159,800	803,640	304,290	51,2
6. Mortgage guaranty		F00 000				F70 007	440, 400	4 075	7 000	4 405	05.070	
8. Ocean marine	503,410	532,986		222,665	419,091	579,687	113,438	4,375	7,366	4,495	65,879	9,7
9. Inland marine	767 , 278	818,539		379,419	628,699	659,776	85, 165	26	3,304	3,625		13,8
10. Financial guaranty												
Medical professional liability	827	811		406							75	
•	021	011		400							1 J	
Group accident and health (b) Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.1 Collectively reflewable accident and fleatiff (b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation	80.515	80,515			(2,090)	(259,067)	1,343,481	31,737	40,551	82.093		1.0
17.1 Other Liability - occurrence	3, 189, 482	3, 185, 836		1,575,061	7, 199, 614	5,248,929	11,987,264	86.038	236,881	1.807.363	401.454	55,7
17.2 Other Liability - claims made	,,	,,			, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	,,			,,		,
17.3 Excess workers' compensation												
18. Products liability	94,247	110,839		44,365	257,043	(159,078)	691,730	158,269	110,472	298 , 188	12,491	1,7
19.1 Private passenger auto no-fault (personal injury protection)	1,094,019	1, 120, 008		253, 117	599,631	672,806	380,855	6,666	14,958	70, 199	137,550	18,8
19.2 Other private passenger auto liability	17,069,326	17,482,377		3,967,707	10,401,546	10,559,210	12,539,174	741,712	822,415	1,815,040	2, 147, 119	293,
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability	23,985	26,532		11,728	3, 119	3,567	77,622		(1,460)	5,902	24,522	6,8
21.1 Private passenger auto physical damage	20,054,928	20, 156, 050		4,750,118	12, 106, 001	12,252,654	680,300	17,829	4 , 157	33,632	2,513,962	345,6
21.2 Commercial auto physical damage					(2,869)	(2,869)						
22. Aircraft (all perils)												
23. Fidelity	423	441		220							53	
24. Surety	470	470		372			32,022		466	1,239		
26. Burglary and theft					9,314	9,312	916					
27. Boiler and machinery	529,787	519,540		270,577	196,073	213,536	204,944		15,668	16,053	56,651	9,5
28. Credit		ļ	ļ	 			ļ		 		 	ļ
30. Warranty												ļ
34. Aggregate write-ins for other lines of business	24, 164	26,471		11,891	4 000 000 117	4 004 775 050	404 075 050	4 500 100	4 000 050		3,006	
35. TOTALS (a)	100,094,262	99,539,764		45,711,803	1,008,966,447	1,064,775,058	101,075,859	1,588,128	1,822,850	5,409,707	13,244,963	1,782,0
DETAILS OF WRITE-INS	6	00.171										
3401. Identity theft	24, 164	26,471	 	11,891					}		3,006	
3402.		 	 	 								
3403.		 		 								
3498. Summary of remaining write-ins for Line 34 from overflow page	24.164	26.471		11.891							3.006	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	24,164	20,4/1	1	11,891	I		1		1	I	3,006	5

⁽a) Finance and service charges not included in Lines 1 to 35 \$ _______987,838



NAIC Group Code 0008 BUSINES	SS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	mbership Fees, Premiums and plicies not Taken	Dividends Paid or Credited to	4	3	6	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	2 Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,292	1, 155		377		(375)	894		(34)	7	223	
2.1 Allied lines	6,200	6,081		2,777		(38)			(1)		800	14
2.2 Multiple peril crop												
2.3 Federal flood	178,360	175,559		111,317	8,239	8,239					26,467	4,0
2.4. Private crop		·			,						, , , , , , , , , , , , , , , , , , ,	
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	9,217,382	9.671.539		4.703.085	6,019,276	6,243,463	3.148.577	140,200	107,294	312.809	1, 166, 120	219,7
5.1 Commercial multiple peril (non-liability portion)	1,235,478	1,253,005		629,048	712.860	731,915	396.033	4.162	41,324	53,389	140,378	29,6
5.2 Commercial multiple peril (liability portion)		552.544		296.878		(186,992)	329.534	4,823	(11,739)	68.719	63,664	13.9
Mortgage guaranty	570,221			200,070		100,002)	020,004		(11,700)			
Mortgage guaranty Ocean marine												
	448.239	476, 171		209,300	217.428	215.741	24.915	347	2.036	2.741	56.274	11.0
9. Inland marine	448,239	4/0,1/1		209,300	217,428	∠13,/41	∠4,915	347	∠,∪36			}II,U
10. Financial guaranty												
11. Medical professional liability		0.004		700								
12. Earthquake	1,004	2,004		709							113	
13. Group accident and health (b)												
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						(11,256)	71, 150		4.789	4,830		
17.1 Other Liability - occurrence	121,461	128.970		57.054		(84,051)	155.974	45.235	45.882	11.581	15.088	2.9
17.2 Other Liability - occurrence	121,401	120,370		, 1004		(04,001)				11,301		∠, c
17.3 Excess workers' compensation	6,981	7,160		2,696	1,665	2,352	20,362		(728)	4,412	767	-
18. Products liability		1,353,296			467.188			44.000			164.681	
19.1 Private passenger auto no-fault (personal injury protection)	1,321,673			313,832		(18, 118)	(55,755)	14,322	(42,837)	172,388		31,4
19.2 Other private passenger auto liability	14,588,537	14,907,962		3,464,015	8,221,613	7,534,812	10, 185, 277	343,878	348,330	1,449,460	1,817,940	347,3
19.3 Commercial auto no-fault (personal injury protection)		82,015		43,233	30,223	(5,033)	31,635		(517)	8, 179	9,805	2,
19.4 Other commercial auto liability		2,221,349		1,091,075	1,367,728	95,670	2,575,148	63,910	20,947	277 , 194	251,393	55,6
21.1 Private passenger auto physical damage		13,359,754		3,043,100	4,432,560	4,372,175	500,960	5, 172	(1,677)	24,613	1,611,156	308,3
21.2 Commercial auto physical damage	1,002,312	1,025,797		467,800	719,934	665,044	21,759	296	(571)	1,985	110,519	24,4
22. Aircraft (all perils)												
23. Fidelity							7					
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	41,807	38,575		21,455	1,569	3,983	2,414		218	218	4,331	1,0
28. Credit		,,,,,			,		,		L			L
30. Warranty												
34. Aggregate write-ins for other lines of business	17.482	18.747		8.904							2.212	4
35. TOTALS (a)	44,069,025	45,281,683		14,466,653	22,289,239	19,567,533	17,408,883	622,344	512,715	2,392,524	5,441,934	1,052,6
DETAILS OF WRITE-INS	44,009,020	70,201,000		17,700,000	22,200,200	10,001,000	11, 400,000	022,044	012,710	2,002,024	J, 77 1 , 304	1,002,0
	17,482	18.747		8.904					1		2.212	
	17,482	I8,747	<u> </u>	8,904 م					}		2,212	} ⁴
3402.		l	 	 					 	 	 	
3403.				†					 			
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	17,482	18,747	1	8,904			I		I		2,212	4

⁽a) Finance and service charges not included in Lines 1 to 35 \$403,47



NAIC Group Code 0008 BUSIN	IESS IN THE STATE C		3	4	5	6	7	RING THE YEAR	9	NAIC Com	11	9232
	Policy and Mer Less Return I	mbership Fees,	Dividends Paid or Credited to	-			,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire						(38)			(12)			
2.1 Allied lines	65	63		22		(21)			(1)		10	
2.2 Multiple peril crop												
2.3 Federal flood	402,388	448,580		241,728	3,771	3,771					62, 158	7,96
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	2,789,972	2,885,310		1,515,516		859,936	479,654	13,946	34,037	60,845	384,041	57,45
5.1 Commercial multiple peril (non-liability portion)	104,422	115,311		53,357	5,388	8,016	27 ,337	27	2,306	3,522	14,241	2,28
5.2 Commercial multiple peril (liability portion)	29,388	31, 123		14,895	7,091	(13,967)	89 , 104	162	6,623	27,379	3,669	63
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	281,070	289,247		138, 100	50,266	52,403	20,941		718	1,488	36,303	6,04
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	217,965	228,585		104,236	11,870	(62, 303)	396,442		9.472	77,084	28, 198	4,4
17.2 Other Liability - claims made				,200		(02,000)			,		20, 100	
17.3 Excess workers' compensation												
18. Products liability	1,200	1, 188		394		(487)	1,791		(138)	388	225	
19.1 Private passenger auto no-fault (personal injury protection)	1,200	1, 100				\ 101 /	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(100)			
19.2 Other private passenger auto liability	1,798,094	1.873.405		414.495	1,215,683	610.364	1, 157, 200	51.053	(1, 175)	134.539	252,783	37,5
19.3 Commercial auto no-fault (personal injury protection)	1,750,004	1,070,400			1,210,000	010,004	1, 107,200			104,000	202,700	
19.4 Other commercial auto liability	188,430	194.931		101,312	4.384	(12.731)	29.573	80	(692)	6.536	19.364	4.0
21.1 Private passenger auto physical damage	3,511,476	3.600.647		831,404			59.599	7.821	7.017	3,530	491.561	72,9
21.2 Commercial auto physical damage	130,440	134 , 118		66,898		32,375	(98)	939	1, 184	264	14,754	2,8
	130,440	104,110			23,334		(30)	333	1, 104	204	14,734	z,c
23. Fidelity												
24. Surety												
26. Burglary and theft	1.780	2,001		930							240	
27. Boiler and machinery	1,780	2,001		930					<u> </u>		240	}
28. Credit				<u> </u>					}		ł	ł
30. Warranty		0.010							}			}
34. Aggregate write-ins for other lines of business	5,754	6,043		2,758		0 110 10	0.004.510	74 607	F0 600	045 535	824	1
35. TOTALS (a)	9,462,444	9,810,554		3,486,044	3,070,966	2,413,461	2,261,543	74,027	59,338	315,575	1,308,369	196,2
DETAILS OF WRITE-INS												
3401. Identity theft	5,754	6,043		2,758					ļ		824	1
3402.			ļ	 		ļ	 	ļ	{		{	
3403.				ļ					 		 	ļ
3498. Summary of remaining write-ins for Line 34 from overflow page				ļ								ļ
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	5,754	6,043		2,758		l			1		824	12

⁽a) Finance and service charges not included in Lines 1 to 35 \$132,58

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSI	NESS IN THE STATE C		_				DUF	RING THE YEAR			pany Code 19	
	Policy and Me Less Return		3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,152	981		668		(346)	722		(22)	6	157	
2.1 Allied lines	55,303	57 , 182		33,580	58,714	58,709					4,233	1,2
2.2 Multiple peril crop												
2.3 Federal flood	5,739,619	5,861,197		3,675,483	2,290,103	(1,486,833)	189,000				859,705	151,8
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	55, 197,846	57,621,325		28,837,967	23,494,659	23,763,182	7,755,260	475,654	609,798	753,253	6,236,487	1,553,7
5.1 Commercial multiple peril (non-liability portion)	6,029,432	6,225,950		3,065,722	2,680,358	2,652,897	1,165,066	34, 190	95,857	116,399	661,541	172,9
5.2 Commercial multiple peril (liability portion)	1,599,319	1,657,673		803,740	131,832	(178,807)	1,203,206	20,452	(135,313)	228,763	175,060	45,9
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	1,526,104	1,594,285		734,857	477,790	534,376	137 , 584	19,303	23,872	6,951	176,201	44,3
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	21	25		12		(6)	11		(3)	1	2	
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation					(95,687)	(76,395)	1, 143, 612	809	43, 103	65, 115		
17.1 Other Liability - occurrence	2,173,735	2,141,629		1,041,915	112,863	2,236	2,547,918	45,395	146,882	208,626	248, 137	59,4
17.2 Other Liability - claims made		, ,		, , , , , , , , , , , , , , , , , , , ,	,	,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	,	,	, , ,	,
17.3 Excess workers' compensation												
18. Products liability	21.497	19,276		11,737		(25,574)	29,395		(7,975)	6.369	2.678	6
19.1 Private passenger auto no-fault (personal injury protection)	4,495,136	4,596,853		1,073,999	3,061,172	2,715,576	2,475,520	22,924		221,528	513,006	128,7
19.2 Other private passenger auto liability	63,883,398	64,994,303		15,253,299	41,491,681	41,389,987	59,668,498	2,160,380	2,517,976	9,161,002	7,273,967	1,825,1
19.3 Commercial auto no-fault (personal injury protection)	1,034	1,057		305	, ,	109	109		L1	1	122	, ,
19.4 Other commercial auto liability	5,204,029	5, 284, 190		2,790,218	2,508,802	3,708,053	6,240,062	74,591	283,670	672,053	566,993	150,3
21.1 Private passenger auto physical damage	85,710,786	85,947,865		20,877,320	29,617,672	30,895,015	1,600,385	57,544	67,797	119,055	9,739,649	2,445,5
21.2 Commercial auto physical damage	2,155,809	2, 146, 225		1, 102, 182	1,072,166	994 , 118	33,439	1, 127	423	3,836	234,937	62, 1
22. Aircraft (all perils)				, ,	, ,	,	·	,		,	,	
23. Fidelity	469	481			(76)	(74)	50		(1)		52	
24. Surety	360	360		105								
26. Burglary and theft												
27. Boiler and machinery	89,490	92,142		45, 190	106,870	113,761	27, 166		2,386	2,442	9,037	2,6
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business	120,752	125,351		62,800	626	575	732		137	137	13,698	3,4
35. TOTALS (a)	234,005,291	238,368,350		79,411,187	107,009,544	105,060,560	84,217,738	2,912,371	3,726,842	11,565,537	26,715,662	6,648,2
DETAILS OF WRITE-INS				, ,		, , ,	. , .					
3401. Identity theft	120,752	125,351		62,800	626	575	732		137	137	13,698	3,4
3402.									1		1	1
3403.												
3498. Summary of remaining write-ins for Line 34 from overflow page												

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products and number of persons insured under indemnity only products



	Gross Premiu Policy and Mer	ms, Including nbership Fees,	3	4	5	6	7	RING THE YEAF	9	10	11	12
	Less Return F Premiums on Po		Dividends Paid or Credited to					Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	1,052	1,085		312		(5)			(1)		150	
2.1 Allied lines	79,481	80,242		39,238	(123)	(246)	473		(9)	4	8,216	1,89
2.2 Multiple peril crop												
2.3 Federal flood	2,528,255	2,634,349		1,710,131	28,229	38,229	10,000				382,600	50,60
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	34,562,902	35,729,177		17,756,067	21,002,468	20,492,925	6.999.999	455,940	646,987	878.512	4,011,221	806.3
5.1 Commercial multiple peril (non-liability portion)	7,654,768	7,969,428		3,886,320	11,543,501	13,801,789	5,029,721	732,412	1,014,417	407,582	830,889	173,3
5.2 Commercial multiple peril (liability portion)	, ,	2,096,546		1,007,041	961,790	3,476,160	10,492,494	143,815	(82,241)	1,454,864	216,262	45,3
Mortgage guaranty	2,002,0.	2,000,010		, , , , , , , , , , , , , , , , , ,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
8. Ocean marine												
9. Inland marine	1,542,436	1,610,510		744 , 189	344.550	368.655	105,332	7,513	13,341	9.091	181,562	34, 1
10. Financial guaranty	1,042,400						100,002	, ,010			101,002	
Hildicial guaranty Medical professional liability												
	391	437		161	2.678	2.661			(8)		77	
12. Earthquake		437		101	2,070	2,001			(0)			
13. Group accident and health (b)												
14. Credit accident and health (group and individual)				}							}	
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	209,243	222,921		98,231	613,406	1,886,470	3, 186, 269	1,899,591	2,301,239	1,060,205	24, 162	4,7
17.2 Other Liability - claims made		, ,		, .	,	, ,	, ,	, ,	, , ,	, ,	,	,
17.3 Excess workers' compensation												
18. Products liability	14.684	16,241		6.878	258.642	426.669	569.363	609	5,594	137.949	1.746	3
19.1 Private passenger auto no-fault (personal injury protection)	5, 170,527	5,270,414		1,238,500	3,587,339	3,666,843	249,255	151,233	153,846	553,350		112, 1
19.2 Other private passenger auto liability	34.891.844	35.471.481		8,299,740	25,246,980	21.147.295	48.536.701	2,861,440	2.763.008	7.011.344	4.045.916	757,3
19.3 Commercial auto no-fault (personal injury protection)	138, 133	132,825		71,097	12,754	(46,093)	277,885	19,111	20,353	37,114	14,065	3,0
19.4 Other commercial auto liability	4.524.801	4.411.246		2.287.411	1.346.079	2.065.319	4.820.937	107.056	289.994	566,226	455,286	100.1
21.1 Private passenger auto physical damage	41,475,168	41.647.992		10,043,936	12.945.708	13,306,604	1,497,891	9.303	12.933	78.824	4,799,866	899.1
21.1 Private passenger auto physical damage	1,220,064	1, 183, 011		608,869	818,747	804 . 449	72,639	822	1.704	4,597	124,382	27,0
21.2 Commercial auto physical damage	1,220,004	1, 100,011		000,009	010,747	004,449		022	1,704	4,397	124,302	21,0
22. Aircraft (all perils)	(13)	40									(1)	
23. Fidelity	(13)	40									·····(1)	
24. Surety						4 400						
26. Burglary and theft	100 100	400 001			4,410	4,408	29					
27. Boiler and machinery	182,168	183,004		93,694	13,883	(817)	46,780		4,084	4,229	18,578	4,2
28. Credit				ļ	ļ						ļ	ļ
30. Warranty				ļ							ļ	ļ
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)	136, 197, 978	138,660,949		47,891,815	78,731,042	81,441,314	81,895,768	6,388,845	7,145,241	12,203,891	15,714,227	3,020,0
DETAILS OF WRITE-INS				<u> </u>								
3401.				ļ							ļ	
3402.				1			<u> </u>				 	1
3403.											<u> </u>	1
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUS	SINESS IN THE STATE O		3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	nbership Fees,	Dividends Paid or Credited to	-	3	o o	,	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business			Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	475	435		218		(152)	292		(18)		50	2
2.1 Allied lines	985	1,081		513		(70)	19		(3)		115	4
2.2 Multiple peril crop												
2.3 Federal flood	859,645	894,060		540,655	515,957	535,957	20,000				126,064	35,11
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	10,709,718	11,039,177		5,599,608	3,863,005	2,969,457	1,294,155	133,865	145,004	122,680	1,218,966	445,55
5.1 Commercial multiple peril (non-liability portion)	602,257	656,087		298,356		272,346	134 , 172	2,779	(313)	21,593	69,470	25,24
5.2 Commercial multiple peril (liability portion)	197,012	216,850		98,548	123,327	54,815	223,294	73,646	44,634	41,905	23,060	8,27
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	308,223	315,265		144,534	49,060	45,662	11,082	2,044	2,593	993	36,307	13,04
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake		1										
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	45, 151	48, 117		19,660	5.000	125,860	55,887		30, 101	5,357	5,304	1,91
17.2 Other Liability - claims made		, 117				120,000				,0,007	,0,004	
17.3 Excess workers' compensation												
18. Products liability	1,330	2,362		808	2,030	(410,994)	1,528,762	20,752	(102,663)	1,026,200	233	5
19.1 Private passenger auto no-fault (personal injury protection)	1,330	2,302		000	2,000	(410,334)	1,320,702	20,132	(102,003)	1,020,200	233	
	11,082,119	11,383,743		2.620.554	5,794,858	5.052.277	8,419,317	357.862	342.999	891.991	1,281,061	464.64
19.2 Other private passenger auto liability	11,002,119	11,303,743		2,020,334			0,419,317	337,002	342,999	091,991	1,201,001	404,04
19.3 Commercial auto no-fault (personal injury protection)				249.442	225.766	(104,617)	260.314	59.968	35.425	33.825	68.928	24.09
19.4 Other commercial auto liability					3.979.059	(104,617) 4.089.165	208,920		3,879			571.81
21.1 Private passenger auto physical damage	13,655,891	13,841,683		3,283,189				4,965		12,397	1,576,127	
21.2 Commercial auto physical damage	281,387	288,876		125,287	146,883	147,278	3,281		201	399	34,255	11,85
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery	14, 165	16,678		7,948	1,325	844	1,035		99	103	1,576	58
28. Credit				 	 		 	ļ	ļ		 	
30. Warranty									ļ			
34. Aggregate write-ins for other lines of business	18,766	19,663		9,801							2, 122	77
35. TOTALS (a)	38,348,171	39,322,053		12,999,120	15,217,029	12,777,827	12, 160, 529	655,881	501,938	2,157,446	4,443,637	1,603,03
DETAILS OF WRITE-INS									1			
3401. Identity theft	18,766	19,663		9,801							2, 122	77
3402.					ļ			ļ				
3403							 	ļ				
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	18,766	19,663		9,801	1	1	1		I	I	2,122	77

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUSINES	S IN THE STATE O						DUF	RING THE YEAR			pany Code 19	
	Gross Premiu Policy and Mer Less Return F Premiums on Po	mbership Fees, Premiums and	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business	Direct Unearned Premium Reserves	Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, License and Fees
1. Fire												
2.1 Allied lines	2,044	2,289		724		2	194		(6)	6	223	
2.2 Multiple peril crop												
2.3 Federal flood	372,579	375,795		224,000	60,587		25,000				57,313	7,0
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	9,762,003	9,997,156		5, 145, 588	4,331,845	2,351,315	2,011,460	138, 145	(144, 176)	241,303	1,055,908	194,
5.1 Commercial multiple peril (non-liability portion)	846, 189	871,722		405,956	333,437	316, 188	152,434	2,468	9,461	14,775	91,975	17,
5.2 Commercial multiple peril (liability portion)	286,260	284,268		140,353	243,235	1, 132, 537	1,750,441	8,339	194,076	372,264	30,434	5,
6. Mortgage guaranty				,	,			,	,	,	, , , , , , , , , , , , , , , , , , ,	,
8. Ocean marine												
9. Inland marine	548,270	575, 120		258,675	253,699	232,274	45,406	564	1, 118	2, 170	61,368	11,3
10. Financial quaranty		·					,		·	·	·	·
11. Medical professional liability												
12. Earthquake												
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation						7,423	61.634		4 , 157	4. 184		
17.1 Other Liability - occurrence	133,887	143 . 178		61,413	1.000	(120,819)	346,291	24.532	24,006		14.868	2,
17.2 Other Liability - claims made	100,007				1,000	120,010)			1,000	, , , , , , , , , , , , , , , , ,	1,000	,
17.2 Other Elability - claims made												
18. Products liability	801	770		412	1,827,745	(1,525,139)	20,307,974	856, 156	104,256	8,298,108	103	
19.1 Private passenger auto no-fault (personal injury protection)				T12		(1,020,100)	20,001,014		104,200		100	
19.2 Other private passenger auto liability	1,028	1,124		128	382,117	8,089,592	8,540,017	26,500	1,047,879	1,135,593	102	71,
19.3 Commercial auto no-fault (personal injury protection)	1,020	I, I&T		120						, 1, 100,000	102	
19.4 Other commercial auto liability		506,058		313.591	148.257	(400.791)	310 . 183	23.257	(14.502)	47.870	57.868	11,
21.1 Private passenger auto physical damage	4,013	4,283		889	631	3,579	2,652	353	464		358	
21.2 Commercial auto physical damage	319,986	318,320		171,669	210.344	208,900	(10,460)	1.113	1,220		34.595	6.
22. Aircraft (all perils)				171,000	210,044	200,300	(10,400)		1,220		, , , , , , , , , , , , , , , , ,	,
23. Fidelity	109	120		95			10					
23. Fidelity	109	120					10					
26. Burglary and theft												
27. Boiler and machinery	12, 181	11,615		6,010	4,822	5.447	625		56	56	1,221	
28. Credit	12, 101	11,013					923				1,221	··
				<u> </u>								
30. Warranty	17,880	17,906		9,341					·		1,871	
Aggregate write-ins for other lines of business TOTALS (a)	12,859,998	13,109,723		6,738,845	7,797,718	10,386,095	33,543,861	1,081,427	1,228,009	10,166,713	1,408,206	328,9
DETAILS OF WRITE-INS	12,000,998	13, 103, 723		0,730,643	1,181,118	10,000,093	JJ, J4J, 80 I	1,001,42/	1,220,009	10, 100, / 13	1,400,200	328,
	17,880	17,906		9,341							1.871	
3401. Identity theft	17,880	17,906		9,341							1,8/1	
3402.				t	 				t	 	t	t
3403.				t					t	+	t	
3498. Summary of remaining write-ins for Line 34 from overflow page	17.880	17.906		9.341							1.871	
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	11,000	17,900	I	9,341	1		1	İI	1	1	1,0/1	3

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group Code 0008 BUS	SINESS IN THE STATE O	ims, Including	3	4	5	6	7	RING THE YEAR	9	10	pany Code 19	9232
	Policy and Mer Less Return F	mbership Fees,	Dividends Paid or Credited to	4	5	б	7	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	35	32		19		(10)			(3)		7	
2.1 Allied lines	860	848		428		(363)	344		(97)	3	123	
2.2 Multiple peril crop												
2.3 Federal flood	147 , 143	138,374		91,948							20,394	9
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	1,625,243	1,685,253		840,835	956, 151	1,117,025	380,502	6,006	46,647	44,235	224,623	12,4
5.1 Commercial multiple peril (non-liability portion)	206,886	206,633		102,956	48,664	5,085	32,437	2,668	3,653	4,539	26,694	1,7
5.2 Commercial multiple peril (liability portion)	53,952	55,687		27 , 145		7,547	42,037		(279)	7,863	6,757	4
Mortgage guaranty												
8. Ocean marine												
9. Inland marine	146,458	148,226		65,927	22,606	25, 125	14,266	345	877	1,051	20,268	1,1
10. Financial guaranty												
11. Medical professional liability												
12. Earthquake	1	1		1								
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees.												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence	41,573	44,539		18,791	47,386	(6,850)	17,218		(7, 108)	909	5.696	
17.2 Other Liability - claims made	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(0,000)	,2.0				, , , , ,	
17.3 Excess workers' compensation												
18. Products liability	970	1,052		540		(2,929)	3,714		(730)	805	92	
19.1 Private passenger auto no-fault (personal injury protection)		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
19.2 Other private passenger auto liability	767.553	796.204		175,706	727,515	1.020.527	518.881	11,370	39.044	58.603	106.139	6.4
19.3 Commercial auto no-fault (personal injury protection)	707,000			170,700		1,020,021		11,070				·,
19.4 Other commercial auto liability	284 . 186	349.076		137.089	117 . 450	2.901.495	2.931.565	5.676	232.642	248.150	39.825	2.6
21.1 Private passenger auto physical damage	1,275,703	1,327,303		300, 143	335,260	338,934	113,331		(169)	4,405	175,649	10,7
21.2 Commercial auto physical damage		304,576		142,641	210,680	196, 160	(2,754)	1,265	986	207	38,805	2,5
22. Aircraft (all perils)	204,000			142,041	210,000	130, 100		1,200		201		, ·
23. Fidelity	135	146		96		1	13				15	
•	100	140				I	IV				13	
24. Surety												
Burglary and theft Boiler and machinery	4.375	4.118		2,367							522	
	4,3/5	4,118		2,30/							322	
28. Credit				f	····							
30. Warranty	4 450	1 500		700								
34. Aggregate write-ins for other lines of business	1,450	1,538		733	0 405 711	F 004 740	4 054 554	07.000	045 400	070 770	200	20.4
35. TOTALS (a)	4,840,606	5,063,607		1,907,365	2,465,711	5,601,746	4,051,554	27,330	315,463	370,770	665,808	39,4
DETAILS OF WRITE-INS												
3401. Identity theft	1,450	1,538		733							200	
3402.				 	 						 	+
3403.				 							+	+
3498. Summary of remaining write-ins for Line 34 from overflow page												
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	1,450	1,538		733	1		ı	1	ı	1	200	

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products _______ and number of persons insured under indemnity only products ______



NAIC Group	Code 0008 BUSINESS I	N THE STATE C						DUF	RING THE YEAR			pany Code 19	9232
		Policy and Me Less Return Premiums on Po	Premiums and plicies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
	Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire													
												ļ	
)												
	iple peril												
Homeowners multiple and the second seco	tiple peril												
	ple peril (non-liability portion)		·										
	ple peril (liability portion)												
	ty												
	у												
	nal liability												
12. Earthquake													
 Group accident a 	nd health (b)												
	nd health (group and individual)												
	vable accident and health (b)												
15.2 Non-cancelable a													
	wable accident and health(b)												
15.4 Non-renewable for	or stated reasons only (b)												
15.5 Other accident on													
	III exempt from state taxes or fees												
15.7 All other accident													
15.8 Federal employee	es health benefits plan premium (b)												
Workers' compen	sation												
17.1 Other Liability - or	ccurrence												
17.2 Other Liability - cl	aims made												
17.3 Excess workers' of	compensation												
Products liability .													
19.1 Private passenge	r auto no-fault (personal injury protection)												
19.2 Other private pas													
19.3 Commercial auto	no-fault (personal injury protection)												
19.4 Other commercial	auto liability												
21.1 Private passenge	r auto physical damage												
	physical damage												
	t												
	nery												
	,					[
			<u></u>			[
	ns for other lines of business												10,21
35. TOTALS (a)													10,21
DETAILS OF WR	ITE-INS												,=,
	xes unassigned		1									1	10,21
	NOO UNUOTYNOU	1							***************************************				10,21
3403.						†				T			1
	ining write-ins for Line 34 from overflow page		1	1	†	†		1		İ		İ	1
	1 thru 3403 plus 3498)(Line 34 above)											·	10.21
7700. TOTALS (LITTES 340	i tiliu otoo pius otooj(Lilie ot above)	1	1	1	1	1		1				ı	10,2

⁽a) Finance and service charges not included in Lines 1 to 35 \$

⁽b) For health business on indicated lines report: Number of persons insured under PPO managed care products ______ and number of persons insured under indemnity only products ______.



NAIC Group Code 0008	BUSINESS IN THE STATE						DUF	RING THE YEAR	R 2017		pany Code 1	9232
	Policy and Less Retu Premiums of	emiums, Including Membership Fees, Irn Premiums and In Policies not Taken 2	3 Dividends Paid or Credited to	4	5	6	7	8 Direct Defense and Cost	9 Direct Defense and Cost	10 Direct Defense and Cost Containment	11 Commissions	12
Line of Business	Direct Premium Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire												
2.1 Allied lines												
2.2 Multiple peril crop												
2.3 Federal flood												
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
4. Homeowners multiple peril												
5.1 Commercial multiple peril (non-liability portion)												
5.2 Commercial multiple peril (liability portion)												
6. Mortgage guaranty												
8. Ocean marine												
9. Inland marine												
10. Financial guaranty												
Medical professional liability												
Earthquake Group accident and health (b)												
Credit accident and health (group and individual)												
15.1 Collectively renewable accident and health (b)												
15.3 Guaranteed renewable accident and health(b)												
, , ,												
15.5 Other accident only												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation												
17.1 Other Liability - occurrence												
17.1 Other Liability - occurrence												
17.2 Other Elability - claims made												
18. Products liability					***************************************	(565.762)	1,953		(134,921)	6.943		
19.1 Private passenger auto no-fault (personal injury protection	٥)					(000,702)	1,000		(104,521)			
19.2 Other private passenger auto liability	''/		•									
19.3 Commercial auto no-fault (personal injury protection)												
19.4 Other commercial auto liability												
21.1 Private passenger auto physical damage												
21.2 Commercial auto physical damage												
22. Aircraft (all perils)												
23. Fidelity												
24. Surety												
26. Burglary and theft												
27. Boiler and machinery												
28. Credit												
30. Warranty												
34. Aggregate write-ins for other lines of business												
35. TOTALS (a)						(565,762)	1,953		(134,921)	6,943		
DETAILS OF WRITE-INS						(),,	,,,,,		, , , , , , , , , , , , , , , , , , , ,	1,010		
3401.		1		L			1		1		1	
3402.				I			I		I			I
3403.				1			1		1			1
			-	1			1				1	1
3498. Summary of remaining write-ins for Line 34 from overflow	page	L	L									

⁽a) Finance and service charges not included in Lines 1 to 35 \$



1	NAIC Group Code 0008 BUSINESS	IN THE STATE O		3	4	5	6	7	RING THE YEAR	1 9	10	pany Code 19	12
		Policy and Mer Less Return F Premiums on Po	mbership Fees, Premiums and blicies not Taken 2	Dividends Paid or Credited to	·				Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	
	Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, License and Fees
1.	Fire												
2.1	Allied lines												
2.2	Multiple peril crop												
2.3	Federal flood												
2.4	. Private crop												
2.5	Private flood												
3.	Farmowners multiple peril												
4.	Homeowners multiple peril												
5.1	Commercial multiple peril (non-liability portion)												
5.2	Commercial multiple peril (liability portion)												
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine												
10.	Financial guaranty												
11.	Medical professional liability												
12.	Earthquake												
	Credit accident and health (group and individual)												
	Collectively renewable accident and health (b)												
	Non-cancelable accident and health(b)												
	Guaranteed renewable accident and health(b)												
	Non-renewable for stated reasons only (b)												
	Other accident only												
	Medicare Title XVIII exempt from state taxes or fees.												
	All other accident and health (b)												
	Federal employees health benefits plan premium (b)												
	Workers' compensation												
	Other Liability - occurrence								405	16,500	16.095		
	Other Liability - claims made									,			
	Excess workers' compensation												
	Products liability					59,633	35.134	108,867	64, 161	76,267	53.444		
	Private passenger auto no-fault (personal injury protection)							100,007		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	Other private passenger auto liability												
10.2	Commercial auto no-fault (personal injury protection)												
	Other commercial auto liability												
	Private passenger auto physical damage												
	Commercial auto physical damage												
	Aircraft (all perils)					***************************************							
	Fidelity												
	•												
24.	Surety Burglary and theft												
26. 27.	Boiler and machinery					·				·			
										†			
28.	Credit									ł			
30.	Warranty												
	Aggregate write-ins for other lines of business							400.007	04 500	00.707			
35.	TOTALS (a)					59,633	35, 134	108,867	64,566	92,767	69,539		
	DETAILS OF WRITE-INS												
					 	+		-		 		+	
3402.					 	· 		+		 		+	+
3403.					 			-					
0.400	Summary of remaining write-ins for Line 34 from overflow page												
	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

^{.....} and number of persons insured under indemnity only products



	NAIC Group Code 0008 BUSINESS	IN THE STATE O		3	4	5	6	7	RING THE YEAR	1 9	10	pany Code 19	12
		Policy and Mer Less Return F Premiums on Po	mbership Fees, Premiums and blicies not Taken 2	Dividends Paid or Credited to	·				Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	
	Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, License and Fees
1.	Fire												
2.1	Allied lines												
2.2	Multiple peril crop												
2.3	Federal flood												
2.4	. Private crop												
2.5	Private flood												
3.	Farmowners multiple peril												
4.	Homeowners multiple peril												
5.1	Commercial multiple peril (non-liability portion)												
5.2	Commercial multiple peril (liability portion)												
6.	Mortgage guaranty												
8.	Ocean marine												
9.	Inland marine												
10.	Financial guaranty												
11.													
12.	Earthquake												
13.	Group accident and health (b)												
14.	Credit accident and health (group and individual)												
15.1	Collectively renewable accident and health (b)												
	Non-cancelable accident and health(b)												
	Guaranteed renewable accident and health(b)												
	Non-renewable for stated reasons only (b)												
	Other accident only												
	Medicare Title XVIII exempt from state taxes or fees.												
	All other accident and health (b)												
	Federal employees health benefits plan premium (b)												
	Workers' compensation												
	Other Liability - occurrence								405	16,500	16.095		
	Other Liability - claims made									,			
	Excess workers' compensation												
	Products liability					59,633	35.134	108,867	64, 161	76,267	53.444		
	Private passenger auto no-fault (personal injury protection)												
	Other private passenger auto liability												
10.2	Commercial auto no-fault (personal injury protection)												
	Other commercial auto liability												
	Private passenger auto physical damage	····											
	Commercial auto physical damage												
	Aircraft (all perils)												
23.	Fidelity												
	•												
24.	Surety Burglary and theft												
26. 27.	Boiler and machinery					·				·			
										†			
28.	Credit			ł						ł			
30.	Warranty												
34.	Aggregate write-ins for other lines of business							400.007	04 500	00.707			
35.	TOTALS (a)					59,633	35, 134	108,867	64,566	92,767	69,539		
	DETAILS OF WRITE-INS									1			
					 	+		-		 		+	
3402.				 	 	· 		+		 		+	+
3403.				 	 	+		-		 		+	+
3/08	Summary of remaining write-ins for Line 34 from overflow page									ļ			
	Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)												

^{.....} and number of persons insured under indemnity only products



NAIC Group Code 0008 BUSINE	ESS IN THE STATE O Gross Premiu		3	4	5	6	7	RING THE YEAR	1 9	10	pany Code 19	9232 1 12
	Policy and Mer Less Return F Premiums on Po	nbership Fees, Premiums and	Dividends Paid or Credited to	4	5	6	7	Direct Defense and Cost	Direct Defense and Cost	Direct Defense and Cost Containment	Commissions	12
Line of Business	Direct Premiums Written	Direct Premiums Earned	Policyholders on Direct Business		Direct Losses Paid (deducting salvage)	Direct Losses Incurred	Direct Losses Unpaid	Containment Expense Paid	Containment Expense Incurred	Expense Unpaid	and Brokerage Expenses	Taxes, Licenses and Fees
1. Fire	898,041	924,810		453,205	982,648	1,017,402	90,542	25,098	22,399	1,715	107,942	36,940
2.1 Allied lines	2, 123, 482	2, 157, 909		1,059,857	505,633	440,564	608,853	7,569	5,693	16,854	232,865	67,842
2.2 Multiple peril crop												
2.3 Federal flood	251,944,683	253,090,494		159,542,326	1, 100, 716, 918	1, 112,745,229	86,582,605				38,508,332	7,488,292
2.4. Private crop												
2.5 Private flood												
Farmowners multiple peril												
Homeowners multiple peril	2.001.980.535	2,055,864,379		1,034,096,332	1,060,897,602	1,245,851,405	742.097.140	35,462,704	57,534,318	100.634.478	235,406,784	51,719,34
5.1 Commercial multiple peril (non-liability portion)	174, 169, 036	180,814,370		87,785,975	113,618,650	109,315,609	54,606,041	2,715,127	5,671,068	5,228,913	19,689,404	4.535.34
5.2 Commercial multiple peril (liability portion)	49,090,964	51,415,819		24,603,815	51,020,380	30,978,692	132,824,993	18,790,274	7,498,016	25,402,608	5,474,480	1,283,78
Mortgage guaranty				.,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , , , , , , , , , , , , , , , , ,	20, 102, 000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
8. Ocean marine	503.410	532.986		222.665	419.091	579.687	113,438	4.375	7.366	4.495	65.879	9.71
9. Inland marine	53, 175, 689	54,973,770		26,034,748	16,816,446	17,321,571	4,429,534	566.521	690,241	226,691	6,365,629	1,253,016
10. Financial quaranty				20,007,740	10,010,440		, 720,004			220,031		1,200,010
Medical professional liability												
,	1.086.897	1,130,880		569.648	27 . 126	26.244	14.016	22.740	21.338	999	132.046	24.766
12. Earthquake	1,000,097	1, 130,000			21 , 120	20,244	14,010	22,740	١, ٥٥٥	999	132,040	24,700
13. Group accident and health (b)												
14. Credit accident and health (group and individual)												·
15.1 Collectively renewable accident and health (b)												
15.2 Non-cancelable accident and health(b)												
15.3 Guaranteed renewable accident and health(b)												
15.4 Non-renewable for stated reasons only (b)												
15.5 Other accident only												
15.6 Medicare Title XVIII exempt from state taxes or fees												
15.7 All other accident and health (b)												
15.8 Federal employees health benefits plan premium (b)												
16. Workers' compensation		76,537			1, 155, 947	(2,955,403)	35,421,677	286,218	873,262	2, 168, 648		1,029
17.1 Other Liability - occurrence	83,451,108	82,812,819		41,799,450	93,948,745	55,780,366	407,887,944	7,824,733	2, 185, 716	49,680,444	10, 123, 329	1,871,446
17.2 Other Liability - claims made		, , .		, ,	, ,	, , , , , , , , , , , , , , , , , , , ,	, ,	, ,	, ,	, ,	, ,,,	, ,
17.3 Excess workers' compensation												
18. Products liability	619.164	701.884		283,905	66,562,315	62,586,532	645,776,759	37,607,335	9,493,456	215,251,402		14,726
19.1 Private passenger auto no-fault (personal injury protection)	235, 130, 286	239, 134, 376		61,217,634	247,795,226	333,881,394	3,352,459,897	22,042,991	(42,544,638)	449,036,296	28,353,821	7,559,47
19.2 Other private passenger auto liability	1.384.110.164	1.413.153.584		346,607,134	931,254,368	841.626.275	1.476.796.390	71,379,371	70,996,906	219.855.882	164,590,219	43,970,28
19.3 Commercial auto no-fault (personal injury protection)	11,444,265	11,937,954		5,833,155	8,057,911	5,656,584	21,433,761	1,334,566	1,540,194	2,771,382	1, 177, 081	242,759
19.4 Other commercial auto liability	221,509,251	222 . 110 . 752		111.627.685	139 . 147 . 050	137 . 899 . 876	298.501.462	11,579,190	17.337.780	32,423,324	23,448,956	6.539.08
21.1 Private passenger auto physical damage	1,445,812,388	1,457,569,162		361,293,026	526.324.344	543.047.310	36,596,146	1,923,737	1,863,959	2.411.090	170,079,495	43,440,18
21.1 Private passenger auto priysical damage	73,337,763	73,232,839		36,804,639	39,580,614	38,709,919	2,717,869	231,567	265,920	196,240	7,821,220	1,946,46
21.2 Commercial auto physical damage	13,337,763	13,232,039					2,717,009	231,307	200,920	190,240		1,940,400
22. Aircraft (all perils)	8.542	10.561		0.040	13.867	72.459	59.599		1.959	1.978	961	177
23. Fidelity				3,946	13,867						961	J17
24. Surety	2,885	2,885		1,484	40	40	67,651		984	2,618		
26. Burglary and theft					16,576	16,524	1,006		(1)			
27. Boiler and machinery	3,949,190	3,941,658		2,005,737	1,486,311	1,448,333	1,403,140		138,623	142, 161	410,200	104,64
28. Credit												
30. Warranty												ļ
34. Aggregate write-ins for other lines of business	2,075,999	2, 160, 254		1,032,252	1,659	316	803		83	150	240,290	61,414
35. TOTALS (a)	5,996,500,280	6,107,750,683		2,302,878,616	4,400,349,426	4,536,046,888	7,300,491,266	211,804,116	133,604,642	1,105,458,371	712,299,485	172, 170, 72
DETAILS OF WRITE-INS												
3401. Identity theft	2,075,999	2,160,254		1,032,252	1,659	316	803		83	150	240,290	51,20
3402. Miscellaneous taxes unassigned		, ,=+:			,, ,							10,21
3403.												[
3498. Summary of remaining write-ins for Line 34 from overflow page				T			T					T
3499. Totals (Lines 3401 thru 3403 plus 3498)(Line 34 above)	2,075,999	2,160,254		1,032,252	1,659	316	803		83	150	240.290	61,41
10talo (Enles ofo) tilla ofoo plas ofoo(Lille of above)	2,070,000	E, 100, 204		1,002,202	1,000	010	000	l .	- 00	100	2 10,200	31,71

SCHEDULE F - PART 1 Assumed Reinsurance as of December 31. Current Year (\$000 Omitted)

				Ass	umed Reinsurand	ce as of Decemb	er 31, Current Y	'ear (\$000 Omitt	:ed)					
1	2	3	4	5	Reinsura	ance On	8	9	10	11	12	13	14	15
					6	7							Amount of Assets	
													Pledged or	
	NAIC										Funds Held By or		Compensating	Amount of
	Com-				Paid Losses and			Contingent	Assumed		Deposited With		Balances to	Assets Pledged
ID	pany		Domiciliary	Assumed	Loss Adjustment	Known Case		Commissions	Premiums	Unearned	Reinsured	Letters of Credit	Secure Letters of	
		Name of Deingured	,				Cala C . 7							
Number	Code	Name of Reinsured	Jurisdiction	Premium	Expenses	Losses and LAE	Cols. 6 + 7	Payable	Receivable	Premium	Companies	Posted	Credit	Held in Trust
36-6091380	29335	ALLSTATE COUNTY MUTUAL INSURANCE COMPANY	TX	283,471		115,073	115,073			83,095				
94-2199056	29688	ALLSTATE FIRE AND CASUALTY INSURANCE COMPANY	IL				3,624,007			2, 169, 496				
36-6115679	19240	ALLSTATE INDEMNITY COMPANY	IL	2,928,411			820, 173			1,233,716				
36-2999368	36455	ALLSTATE NORTHBROOK INDEMNITY COMPANY	IL	2,209,766		941,016	941.016			555,361				
36-3341779	17230	ALLSTATE PROPERTY AND CASUALTY INSURANCE COMPANY	II	4,720,210		1,801,423	1,801,423			1,566,470				
75-6378207	_26530 _	ALLSTATE TEXAS LLOYDS	TY	340,812		19,662	19,662			182,955				
04-2680300	37907	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		2,238,374		126,691	126,691			1,237,253				
20-1110680	11996	ENCOMPASS FLORIDIAN INDEMNITY		2,200,014		120,091	120,091			1,237,233				
			IL											
20-1110782	11993	ENCOMPASS FLORIDIAN INSURANCE COMPANY	!L			4	4							
01-0657022	11252	ENCOMPASS HOME AND AUTO INSURANCE COMPANY	IL	400,060		157,596	157,596			208,697				
59-2366357	15130	ENCOMPASS INDEMNITY COMPANY	IL	295,916		127,931	127,931			154,739				
01-0657011	11251	ENCOMPASS INDEPENDENT INSURANCE COMPANY	IL	12,249		6,219	6,219			6,450				
52-1952957	10358	ENCOMPASS INSURANCE COMPANY	IL	87 , 194		65,629	65,629			44,401				
36-3976913	10071	ENCOMPASS INSURANCE COMPANY OF AMERICA	IL	114.453		36,595	36,595			58,735				
04-3345011	12154	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS	MA	12.044		10.841	10.841			3,516				
36-3976911	10072	ENCOMPASS PROPERTY AND CASUALTY COMPANY		40,890		21,425	21,425			21,349				
		ESURANCE INSURANCE COMPANY	IL	462,753	105	113,892	113,996							
73-0486465					105					134,513				
22-2853625	30210	ESURANCE PROPERTY AND CASUALTY INSURANCE COMPANY	WI	1 , 195 , 676		310,053	310,053			296,094				
26-2331872		NORTH LIGHT SPECIALTY INSURANCE COMPANY	IL	6,839		2,115	2, 115							
0399999. /	Affiliates	s - U.S. Non-Pool - Other		23,575,333	105	8,300,348	8,300,453			7,956,839				
0499999.	Total - U	I.S. Non-Pool		23,575,333	105	8,300,348	8,300,453			7,956,839				
		Other (Non-U.S.)		.,,		, , , , ,	, , , , , ,			, ,				
0899999.				23,575,333	105	8,300,348	8,300,453			7,956,839				
			In	23,373,333	100				40	7,900,009				
06-0237820		ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			7,510	7,510		10					
36-6033855	22837	AGCS MARINE INSURANCE COMPANY	IL			1,115	1, 115							
13-5303710		AIU INSURANCE COMPANY	NY			1,013	1,013							
95-3187355	35300	ALLIANZ GLOBAL RISKS US INSURANCE COMPANY	IL			266	266							
95-3323939	36420	ALLIANZ UNDERWRITERS INSURANCE COMPANY	L			399	399							
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FI			437	437							
41-1719183	45934	AMERICAN COMPENSATION INSURANCE COMPANY	MN			68	68							
13-5124990	19380	AMERICAN HOME ASSURANCE COMPANY	NV			15	15							
22-0731810	21857	AMERICAN INSURANCE COMPANY	N1			483	483							
			UП	44 407						0 400				
31-0715697	23469	AMERICAN MODERN HOME INSURANCE COMPANY	OH	11,487		1,256	1,256			9, 106				
38-1869912	19488	AMERISURE INSURANCE COMPANY	MI			129	129							
38-0829210	23396	AMERISURE MUTUAL INSURANCE COMPANY	MI			4,547	4,547							
05-0284861	10316	APPALACHIAN INSURANCE COMPANY	RI			1,954	1,954							
94-1390273 .	19801	ARGONAUT INSURANCE COMPANY	IL		33	2,461	2,494		972					
13-5358230	24678	ARROWOOD INDEMNITY COMPANY	DE	2		564	564							
38-0315280	18988	AUTO-OWNERS INSURANCE COMPANY	MI			1,280	1.280							
23-1502700	21970	BEDIVERE INSURANCE COMPANY	PA			173	173							
63-0202590	22276	BERKSHIRE HATHAWAY SPECIALTY INS CO	NF			721	721							
57-0133332	10464	CANAL INSURANCE COMPANY	INL			4	4							
36-2789296	_30015	CENTAUR INSURANCE COMPANY			}	13	13				}			
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA		}	1 , 139	1, 139							
36-6042949	22810	CHICAGO INSURANCE COMPANY	IL			13	13							
22-2405591	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ			4,001	4,001							
23-2088429	90859	CIGNA WORLDWIDE INSURANCE COMPANY	DE			983	983							
47-0490411	31127	COLUMBIA CASUALTY COMPANY				11,232	11,232							
31-0908652	22144	CONSTELLATION REIN COMPANY	NY											
36-2114545	20443	CONTINENTAL CASUALTY COMPANY	ii		9	9,813	9,822							
13-5010440	_35289	CONTINENTAL INSURANCE COMPANY	PΔ		109	19,046	19,155		109					
			ra						109					
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ		10	8,056	8,067				}			
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ		182	2,533	2,715		217					
36-2999370	36463	DISCOVER PROPERTY & CASUALTY INSURANCE COMPANY	CT	40		2,465	2,465							

				Ass	umed Reinsuran	ce as of Decembe	er 31, Current Y	ear (\$000 Omitt	ed)					
1	2	3	4	5	Reinsura		8	9	10	11	12	13	14	15
					6	7	-	-					Amount of Assets	
													Pledged or	
	NAIC										Funds Held By or		Compensating	Amount of
	Com-				Paid Losses and			Contingent	Assumed		Deposited With		Balances to	Assets Pledged
ID	pany		Domiciliary	Assumed	Loss Adjustment	Known Case		Commissions	Premiums	Unearned	Reinsured	Letters of Credit	Secure Letters of	
Number	Code	Name of Reinsured	Jurisdiction	Premium	Expenses	Losses and LAE	Cols. 6 + 7	Payable	Receivable	Premium	Companies	Posted	Credit	Held in Trust
36-1508140		EDISON INSURANCE COMPANY	II		Ехропосо	394	394	. ayaas					0.00	
13-1203170		EMPIRE INSURANCE COMPANY	NV			169	169							
39-0264050		EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			1,329	1.329							
42-0234980		EMPLOYERS MUTUAL CASUALTY COMPANY	ΙΔ			60	60							
04-2672903		ESSENTIA INSURANCE COMPANY	. I/\	5,017		90	90			2,371				
36-2950161		EVANSTON INSURANCE COMPANY	. <u> </u>			4,606	4,606		2					
38-1316179	21555	FARM BUREAU MUTUAL INSURANCE COMPANY OF MI	. Г <u>С</u>			9	9							
94-1610280	21873	FIREMANS FUND INSURANCE COMPANY	CA	2		6.811	6.811							
04-2198460		FIRST STATE INSURANCE COMPANY	CT		28	11,563	11.591		93					
13-2673100	22039	GENERAL REINSURANCE CORPORATION	DF		20	283	283							
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	DF.			94	94							
02-0140690	23809	GRANITE STATE INSURANCE COMPANY	II			1, 124	1.124							
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH			1,781	1.781		2					
33-0249048		GREAT STATES INSURANCE COMPANY	CA			235	235							
47-6024508		GREAT WEST CASUALTY COMPANY	NF			66	66							
06-0383030	22357	HARTFORD ACCIDENT AND INDEMNITY COMPANY	CT			97	97							
06-0383750	19682	HARTFORD FIRE INSURANCE COMPANY	CT			96	96							
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI			211	211							
74-1296673		HIGHLANDS INSURANCE COMPANY	TY			20	20							
02-0308052	22527	HOME INSURANCE COMPANY	NH			193	193							
35-0410010	22659	INDIANA INSURANCE COMPANY	IN			153	153							
35-0410420	14265	INDIANA LUMBERMENS MUTUAL INSURANCE COMPANY	IN		***************************************	100	100							
23-0723970	22713	INSURANCE COMPANY OF N AMER	- ΓΛ	3	1	1,905	1.905		5					
13-5339725	18341	INSURANCE CORP OF NEW YORK	NV		341		343							
36-2259886	22829	INTERSTATE FIRE & CASUALTY COMPANY				10	10							
30-0875959	20621	LAMORAK INSURANCE COMPANY	PΔ			797	797							
36-6077839	26077	LANCER INSURANCE COMPANY	11			144	144							
25-1149494	19437	LEXINGTON INSURANCE COMPANY	DF			3,025	3.025							
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	MA			9,764	9.764							
38-0828980	14508	MICHIGAN MILLERS MUTUAL INSURANCE COMPANY	MI			86	86							
37-0420520		MILLERS FIRST INSURANCE COMPANY				97	97							
38-0855585		MOTORS INSURANCE CORPORATION	MI			(54)	(54)							
13-4924125		MUNICH REINSURANCE AMERICA INC	DF			1,331	1.331							
91-0217580		MUTUAL OF ENUMCLAW INSURANCE COMPANY	OB.		239	534	772							
38-0865250		NATIONAL CASUALTY COMPANY	OH			436	436							
43-6027380		NATIONAL FIRE & IND EXCH	MO			172	172							
47-0355979		NATIONAL INDEMNITY COMPANY	NE			1,876	1.876							
25-0687550		NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA			3,504	3.504							
31-4177100		NATIONWIDE MUTUAL INSURANCE COMPANY	OH			450	450							
06-1053492		NEW ENGLAND REINSURANCE CORPORATION	CT			23	23		7					
04-1675920	23965	NORFOLK & DEDHAM MUTUAL FIRE INSURANCE COMPANY	MA			10	10							
22-1964135	21105	NORTH RIVER INSURANCE COMPANY	NJ			135	135							
62-0929818	31208	OAKWOOD INSURANCE COMPANY	TN			1	1							
25-0410420		OLD REPUBLIC INSURANCE COMPANY	PA			150	150		17					
95-1077060		PACIFIC EMPLOYERS INSURANCE COMPANY	. PA			1	1							
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY			48	48							
23-1642962		PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			1,491	1,491							
23-0961349	14990	PENNSYLVANIA NATIONAL MUTUAL CASUALTY INSURANCE COMPANY	PA			10	10							
06-0303275	25623	PHOENIX INSURANCE COMPANY	CT			223	223							
15-0420080		PREFERRED MUTUAL INSURANCE COMPANY	NY			194	194							
05-0204450		PROVIDENCE WASHINGTON INSURANCE COMPANY	. RI			14	14							
13-1188550		PUBLIC SERVICE MUTUAL INSURANCE COMPANY	. IL											
23-1740414 .		R&Q REINSURANCE COMPANY	. PA			29	29							
		SAFECO INSURANCE COMPANY OF AMERICA	NH			287	287							

SCHEDULE F - PART 1

				Ass	umed Reinsurand	ce as of Decemb	er 31, Current Y	/ear (\$000 Omitt	ted)					
1	2	3	4	5	Reinsura	ance On	8	9	10	11	12	13	14	15
					6	7							Amount of Assets	
						·							Pledged or	
	NAIC										Funds Held By or		Compensating	Amount of
	Com-				Paid Losses and			Contingent	Assumed		Deposited With		Balances to	Assets Pledged
ID	pany		Domiciliary	Assumed	Loss Adjustment	Known Case		Commissions	Premiums	Unearned	Reinsured	Letters of Credit	Secure Letters of	
Number	Code	Name of Reinsured	Jurisdiction	Premium	Expenses	Losses and LAE	Cols. 6 + 7	Payable	Receivable	Premium	Companies	Posted	Credit	Held in Trust
56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN	i ieiiiuiii	Expenses	267	267	i ayabic	rieceivable	1 Territarii	Companies	1 03160	Orean	riela ili riust
39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	. IIN			207								
54-6048396	15709		"I			24	24 80							
		SOUTHERN STATES INSURANCE EXCH	. VA											
41-0406690		ST PAUL FIRE & MARINE INSURANCE COMPANY	[]			134	134							
36-2542404		ST PAUL PROTECTIVE INSURANCE COMPANY	[] [] []			3,088	3,088							
22-3590451	40045	STARNET INSURANCE COMPANY	- UE							0.000				
75-1670124		STARR INDEMNITY & LIABILITY COMPANY	1X	3,661		85	85			3,083				
31-4316080	25135	STATE AUTOMOBILE MUTUAL INSURANCE COMPANY	OH			210	210							
94-3231751 .	35076	STATE COMPENSATION INSURANCE FUND	CA			495	495							
13-1675535	25364	SWISS REINSURANCE AMERICA CORPORATION	. NY		1	128	129							
94-1517098	25534	TIG INSURANCE COMPANY	CA			10,449	10,449							
13-4032666	10945	TOKIO MARINE AMERICA INSURANCE COMPANY	NY											
75-0784127	33014	TRANSPORT INSURANCE COMPANY	. OH			130	130							
06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	. CT	(34)		5,878	5,878							
06-0566050	25658	TRAVELERS INDEMNITY COMPANY	_ CT	30		1,789	1,789		27					
06-1184984	27120	TRUMBULL INSURANCE COMPANY	CT			5	5							
06-0732738	29459	TWIN CITY FIRE INSURANCE COMPANY CO	IN			57	57							
13-5459190	21113	UNITED STATES FIRE INSURANCE COMPANY	DE											
52-0515280	25887	US FIDELITY & GUARANTY COMPANY	. CT			2,720	2,720							
15-0476880	25976	UTICA MUTUAL INSURANCE COMPANY	NY			13,683	13,683		5					
48-0921045	39845	WESTPORT INSURANCE CORPORATION	MO			13,616	13,616		77					
94-1590201	_26220	YOSEMITE INSURANCE COMPANY	IN			1,080	1,080							
36-4233459 _	16535	ZURICH AMERICAN INSURANCE COMPANY	NY			400	400							
36-2781080	27855	ZURICH AMERICAN INSURANCE COMPANY OF ILLINOIS	IL			40	40							
0999998.	Other U.	S. Unaffiliated Insurers Reinsurance for which the total of Co	olumn 8 is less											
1	than \$10	0,000												
0999999.	Total Oth	ner U.S. Unaffiliated Insurers		20,214	952	194,225	195, 177		1,543	14,560				
AA-9991100 .	00000	ALABAMA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AL	1										
AA-9991300 .	00000	ALABAMA INSURANCE UNDERWRITING ASSOCIATION	. AL	733		78	78			825				
AA-9991101	00000	ALASKA COMMERCIAL AUTOMOBILE INSURANCE PROCEDURE	AK	8		2	2			5				
AA-9991102	00000	ARIZONA COMMERCIAL AUTO INSURANCE PROCEDURE	AZ	3		2	2			2				
AA-9991103 .	.00000	ARKANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	AR			1	1							
AA-9991105	_00000	CALIFORNIA COMMERCIAL AUTO INSURANCE PROCEDURE	CA	473		489	489			.225				
AA-9991201	00000	CALIFORNIA FAIR PLAN ASSOCIATION	CA	3.420		637	637			1,883				
AA-9991201 .	00000	CALIFORNIA FAIR PLAN DIVISION II	CA	12		5	5			8				
AA-9991107 .	00000	COLORADO COMMERCIAL AUTO INSURANCE PROCEDURE	CO	1										
AA-9991108 .	00000	CONNECTICUT COMMERCIAL AUTO INSURANCE PROCEDURE	CT	11		11	11			7				
AA-9991202	00000	CONNECTICUT LIABILITY FAIR PLAN	CT	22		57	57			14				
AA-9991202	00000	CONNECTICUT PROPERTY FAIR PLAN	СТ	92		19	19			55				
AA-9991110	.00000	DELAWARE COMMERCIAL AUTO INSURANCE PROCEDURE	DF	10		24	24			6				
AA-9991203	00000	DELAWARE FAIR PLAN	DF	19		2	2			8				
AA-9991167		DISTRICT OF COLUMBIA COMMERCIAL AUTO INSURANCE PROCEDURE	DC	9		11	11			4				
AA-9991204 .	00000	DISTRICT OF COLUMBIA PROPERTY INSURANCE FACILITY	DC	6		12	12			3				
AA-9991111 .	00000	FLORIDA JOINT UNDERWRITING ASSOCIATION	FI	160		25	25			109	<u> </u>			
AA-9991112 .	00000	GEORGIA COMMERCIAL AUTO INSURANCE PROCEDURE	GA	13		3	3			6				
AA-9991205	00000	GEORGIA UNDERWRITING COMMERCIAL ASSOCIATION	GA	12		18	18			11			•	
AA-9991205	00000	GEORGIA UNDERWRITING HABITATIONAL ASSOCIATION	GA	515		61	61			307				
AA-9991113 .	00000	HAWAII JOINT UNDERWRITING ASSOCIATION		90			16			46				
AA-9991114	.00000	IDAHO COMMERCIAL AUTO INSURANCE PROCEDURE	ID	50		10	10							
AA-9991115 .	00000	ILLINOIS COMMERCIAL AUTO INSURANCE PROCEDURE	.	120		147	147			105				
AA-9991206	00000	ILLINOIS FAIR PLAN	-	132		20	20			70				
AA-9991117 .	00000	INDIANA COMMERCIAL AUTO INSURANCE PROCEDURE	IN	102		1	1				<u> </u>			
AA-9991118 .	00000	IOWA COMMERCIAL AUTO INSURANCE PROCEDURE	IA			'	······································							
AA-9991209		KANSAS ALL INDUSTRY COMMERCIAL PLACEMENT FACILITY	KS	4						1				

SCHEDULE F - PART 1

				Ass	sumed Reinsuran	ce as of Decemb	er 31, Current \	Year (\$000 Omitt	ted)					
1	2	3	4	5	Reinsura	ance On	8	9	10	11	12	13	14	15
·	_	-		•	6	7	•	-					Amount of Assets	. •
						,							Pledged or	
	NAIC										Funds Held By or		Compensating	Amount of
	_				Daid Lassas and			Contingent	Assumed		Deposited With		Balances to	Assets Pledged
ID.	Com-		D	A	Paid Losses and			Contingent		I la a a ma a al		1 -44 - 4 - 4 - 6 - 1 - 1 - 1 - 1 - 1 - 1 - 1		
, ID	pany		Domiciliary	Assumed	Loss Adjustment	Known Case	0 . 0 .	Commissions	Premiums	Unearned	Reinsured	Letters of Credit	Secure Letters of	or Collateral
Number	Code	Name of Reinsured	Jurisdiction	Premium	Expenses	Losses and LAE	Cols. 6 + 7	Payable	Receivable	Premium	Companies	Posted	Credit	Held in Trust
AA-9991209 .	00000	KANSAS ALL INDUSTRY HABITATIONAL PLACEMENT FACILITY	. KS			7	7			39				
AA-9991119 .	00000	KANSAS COMMERCIAL AUTO INSURANCE PROCEDURE	. KS	20		17	17			7				
AA-9991120 _	00000	KENTUCKY COMMERCIAL AUTO INSURANCE PROCEDURE	KY	6		4	4			4				
AA-9991121 .	00000	LOUISIANA COMMERCIAL AUTO INSURANCE PROCEDURE	LA	5		41	41			3				
AA-9991122	.00000	MAINE COMMERCIAL AUTO INSURANCE PROCEDURE	ME	3						1				
AA-9991212	00000	MARYLAND JOINT INSURANCE ASSOCIATION	MD	57		13	13			30				
AA-9991421	00000	MASSACHUSETTS WORKERS COMPENSATION ASSOCIATION	МД			186	186							
AA-9991422 .	00000	MICHIGAN WORKERS COMPENSATION ASSOCIATION	MI			461	461							
AA-9991125 .	00000	MINNESOTA COMMERCIAL AUTO INSURANCE PROCEDURE	. IVII	າ		401	401			2				
AA-9991123 . AA-9991127 .	00000	INTERFECTION CONNECTAL AUTO INSURANCE PROCEDURE	. INIV			4	4			2				
		MISSISSIPPI COMMERCIAL AUTO INSURANCE PROCEDURE	. Mo							400				
AA-9991216 .	00000	MISSISSIPPI RURAL RISK UNDRWRTNG ASSOCIATION	. MS	638		53	53			130				
AA-9990014 .	00000	MISSOURI COMMERCIAL AUTOMOBILE INS PROCEDURE	. MO	5						3				
AA-9991217 .	00000	MISSOURI COMMERCIAL INSURANCE PLACEMENT FACILITY	. MO											
AA-9991217 .	00000	MISSOURI HABITATIONAL INSURANCE PLACEMENT FACILITY	. MO	10		2	2			5				
AA-9991129 _	00000	MONTANA COMMERCIAL AUTO INSURANCE PROCEDURE	MT											
AA-9992118 .	00000	NATIONAL WORKERS COMPENSATION REINSURANCE ASSOCIATION	NY	(1)		6,759	6,759							
AA-9991130 .	00000	NEBRASKA COMMERCIAL AUTO INSURANCE PROCEDURE	NE			,								
AA-9991131 .	00000	NEVADA COMMERCIAL AUTO INSURANCE PROCEDURE	NV	13		17	17			8				
AA-9991133 .	00000	NEW HAMPSHIRE COMMERCIAL AUTO INSURANCE PROCEDURE	NH	33		19	19			12				
AA-9991132	00000	NEW HAMPSHIRE REINSURANCE FACILITY	NH	1			10							
AA-9991136	00000	NEW MEXICO COMMERCIAL AUTO INSURANCE PROCEDURE	NM L							1				
AA-9991431	00000	NEW MEXICO WORKERS COMPENSATION ASSOCIATION	NIV.			93	93							
			. INML											
AA-9991220	00000	NEW YORK PROPERTY INSURANCE UNDRWRTNG ASSOCIATION	. NY	627		173	173			284				
AA-9991138 .	00000	NEW YORK PUBLIC AUTO PROGRAM	. NY	227										
AA-9991137 .	00000	NEW YORK SPECIAL RISK DISTRIBUTION PROGRAM	NY	632		1,324	1,324			428				
AA-9991221 .	00000	NORTH CAROLINA JOINT UNDERWRITING ASSOCIATION	. NC	1,632		72	72			819				
AA-9991140 .	00000	NORTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	. ND											
AA-9991141 .	00000	OHIO COMMERCIAL AUTO INSURANCE PROCEDURE	. OH	7		11	11			2				
AA-9991222	00000	OHIO FAIR PLAN UNDERWRITING ASSOCIATION	. OH	241		39	39			121				
AA-9991142 .	00000	OKLAHOMA COMMERCIAL AUTO INSURANCE PROCEDURE	. OK	1						1				
AA-9991143 .	00000	OREGON COMMERCIAL AUTO INSURANCE PROCEDURE	OR	1		1	1							
AA-9991144	00000	PENNSYLVANIA COMMERCIAL AUTO INSURANCE PROCEDURE	PA	9										
AA-9991224	00000	PENNSYLVANIA INSURANCE PLACEMENT FACILITY	PΔ	274		24	24			105				
AA-9991146 .	00000	RHODE ISLAND COMMERCIAL AUTO INSURANCE PROCEDURE	DI	40		67	67			24				
AA-9991225	00000		. nı	885		647	647			491				
AA-9991225 AA-9991147 .	00000	RHODE ISLAND JOINT REINSURANCE ASSOCIATION	00	26		047				491				
		SOUTH CAROLINA COMMERCIAL AUTO INSURANCE PROCEDURE	. 00				2							
57-0629683	34134	SOUTH CAROLINA WIND & HAIL UNDERWRITING ASSOCIATION	. 30	242		89				938				
AA-9991149 .	00000	SOUTH DAKOTA COMMERCIAL AUTO INSURANCE PROCEDURE	. SD							-				
AA-9991150 .	00000	TENNESSEE COMMERCIAL AUTO INSURANCE PROCEDURE	. IN	8		6	6		ļ	6				
AA-9991151 .	00000	UTAH COMMERCIAL AUTO INSURANCE PROCEDURE	. UT	7		3	3		ļ	3				
AA-9991152 .	00000	VERMONT COMMERCIAL AUTO INSURANCE PROCEDURE	. VT	3					ļ	1				
AA-9991153 .	00000	VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	VA	26		15	15			13				
AA-9991226	00000	VIRGINIA PROPERTY INSURANCE ASSOCIATION	VA	475		102	102			258				
AA-9991154 .	00000	WASHINGTON COMMERCIAL AUTO INSURANCE PROCEDURE	WA	8		4	4			5				
AA-9991227 .	00000	WASHINGTON FAIR PLAN ASSOCIATION	WA	2		1	1			1				
AA-9991156 .	00000	WEST VIRGINIA COMMERCIAL AUTO INSURANCE PROCEDURE	WV	4		1	1			1				
AA-9991228	.00000	WEST VIRGINIA ESSENTIAL PROPERTY INSURANCE ASSOCIATION	WV	۰ ۵		'	'			3				
AA-9991229 .	00000	WISCONSIN INSURANCE PLAN		18		າ	າ			<u></u> 0				
AA-9991157 .	00000	WISCONSIN SPECIAL RISK	"	10		4	۷		·	5				
AA-9991157 . AA-9991158 .		WYOMING COMMERCIAL AUTO INSURANCE PROCEDURE	WV			I			ł					
			. 1111											
		d Associations - Reinsurance for which the total of Column 8	s is less than						1					
) - Mandatory Pools												
		ols, Associations or Other Similar Facilities - Mandatory Pool	S	12,145		11,901	11,901			7,472				
AA-9995013	00000	ASSOCIATED AVIATION UNDERWRITERS	NJ		755	1.060	1.815		1				· · · · · · · · · · · · · · · · · · ·	

SCHEDULE F - PART 1

					umed Remsuran	ce as of Decemb	er 31, Current Y	ear (\$000 Omiti	iea)					
1	2	3	4	5	Reinsura	ance On	8	9	10	11	12	13	14	15
					6	7							Amount of Assets	
					· ·	,							Pledged or	
	NIAIC										Funda Hald Du av			Amount of
	NAIC										Funds Held By or		Compensating	Amount of
	Com-				Paid Losses and			Contingent	Assumed		Deposited With		Balances to	Assets Pledged
ID	pany		Domiciliary	Assumed	Loss Adjustment	Known Case		Commissions	Premiums	Unearned	Reinsured	Letters of Credit	Secure Letters of	
Number	Code	Name of Reinsured	Jurisdiction	Premium	Expenses	Losses and LAE	Cols. 6 + 7	Payable	Receivable	Premium	Companies	Posted	Credit	Held in Trust
AA-9995026	00000	CARPENTER MANAGEMENT CORPORATION	NY			1,937	1.937	•			·			
AA-9995063		IAGM CORPORATION	NV			214	214							
AA-9995032	00000	MUTUAL MARINE OFFICE INC.	NIV			762	762							
	00000	MUTUAL MARTINE UPFICE TING.	NY											
AA-9995037 _		NEW YORK MARINE MANAGERS	NY			342	342							
AA-9995087		RAILROAD INSURANCE UNDERWRITERS	NY		1		1							
AA-9995043 .		UNITED STATES AIRCRAFT INSURANCE GROUP	NY		15	244	258		1					
1199998.	Pools an	nd Associations - Reinsurance for which the total of Column 8 i	s less than											
		0 - Voluntary Pools												
		ols, Associations or Other Similar Facilities - Mandatory Pools	1		771	4,559	5,330		1					
		ools and Associations		12.145	771	16,460	17.231		1					
AA-1460185			CUE	12, 143	771	981	981		<u> </u>	1,412	+			
			CHE		(07)	981			}					
AA-1120290			GBR		(37)		(37)		}		ļ		ļ	
AA-1120089			GBR			81	81		ļ					
AA-1120365			GBR			1	1							
AA-1120810	00000	CHUBB EUROPEAN GROUP LIMITED	GBR			307	307		122					
AA-1121106	00000	CNA INSURANCE COMPANY LIMITED	GBR			108	108							
AA-1120380			GBR			8	8							
AA-1121274			GBR			1.099	1.099							
AA-1120495			GBR			1,000	, , 000							
AA-1120495	00000		GBR			q	Q							
	00000	EXCESS INSURANCE COMPANY LIMITED			I									
AA-1121401 .			GBR			19	19							
AA-2130420	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG											
AA-1561037	00000		CAN			2	2							
AA-1560480	00000	INTACT INSURANCE COMPANY	CAN			49	49							
AA-2230425	00000	IRB BRASIL RESSEGUROS SA	BRA		3		3							
AA-2991000	.00000	LA SEGURIDAD,CIA ANMA.DE SEGUROS.	VEN											
AA-1122000			GBR		1		1							
AA-1120887			GBR		''	201	201		·····					
AA-1121425			GBR			201	201		·					
									<u> </u>	 	 		}	
AA-0000000			GBR			321	321		}					
AA-1560247			CAN			148	148		ļ					
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR		1	44	44							
00-0000000	00000		GBR			36	36							
AA-1560735	00000		CAN			196	196							
AA-0000000			GBR		1	33	34		2					
AA-1569750			CAN			15	15							
AA-1340215			DEU			85	85							
AA-1960940			NZL.			19	19		<u> </u>					
AA-1121390 .			GBR			288	288		<u> </u>		98			
						288	288				98			
AA-1580095		THE TOA REINSURANCE COMPANY LIMITED	JPN			3	3							
		on-U.S. Insurers - Reinsurance for which the total of Column 8	is less than						Ì					
	\$100,000								<u> </u>		<u> </u>			
1399999.	Total Otl	her Non-U.S. Insurers			(31)	4,051	4,020		124		98			
9999999 T				23.607.692	1.798	8,515,084	8,516,882		1,668	7,978,871	98			
30000001	Juio			20,00.,002	.,100	5,5.5,501	5,5.5,50L		.,000	.,0.0,011	- 00			1

SCHEDULE F - PART 2 Premium Portfolio Reinsurance Effected or (Canceled) during Cu

	,	Premium Portfolio Reinsurance Effected or (Canceled) du 3	ring Current Yea	ır	1
1	2 NAIC Com-	3	4		6
ID Number	pany Code	Name of Company	Date of Contract	Original Premium	Reinsurance Premium
· · · · · · · · · · · · · · · · · · ·					
-					
					-
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SCHEDULE F - PART 3

					Ceded	Reinsurance	e as of Dece	ember 31, Cu	urrent Year (S	\$000 Omitte	d)							
1	2	3	4	5	6				Reinsur	ance Recover	able On				Reinsuran	ce Payable	18	19
						7	8	9	10	11	12	13	14	15	16	17	Net Amount	1
																	Recoverable	
	NAIC															Other	From	By Company
	Com-				Reinsurance			Known Case	Known Case				Contingent	Columns	Ceded	Amounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14	Balances	Due to	Cols. 15 -	Reinsurance
Number	Code	Name of Reinsurer	Jurisdiction	Code	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Payable	Reinsurers	[16 + 17]	Treaties
0499999. T	otal Autho	orized - Affiliates - U.S. Non-Pool																1
0799999. T	otal Autho	orized - Affiliates - Other (Non-U.S.)																i
0899999. T	otal Autho	orized - Affiliates																i
.06-0237820	20699 /	ACE PROPERTY & CASUALTY INSURANCE COMPANY	PA			29	19	405	170	156	38			816			816	
.25-1118791		AIG PROPERTY CASUALTY COMPANY	PA					1,054	142	617	149			1,961			1,961	
_36-2661954		AMERICAN AGRICULTURAL INSURANCE COMPANY	IN			3	3	20	16	1				44			44	ļ
.59-0593886		AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL			37	20	413	133	279	67			949			949	<u> </u>
.13-5124990		AMERICAN HOME ASSURANCE COMPANY	NY			52	20	904	232	747	121			2,076			2,076	
.35-0145400		AMERICAN STATES INSURANCE COMPANY	IN		004	6		103	2	118	25	96		254			254	
.06-1430254 .94-1390273		ARCH REINSURANCE COMPANY	DE		201	0		141	20	423		96		96 			96 691	
.13-5358230		ARGONAUT INSURANCE COMPANYARROWOOD INDEMNITY COMPANY	IL			8	23	1,735	343	423	99 58			2,440			2.440	6
38-0315280		AUTO-OWNERS INSURANCE COMPANY	MI	·			20	1,733		240				2,440			2,440	[
23-1502700		BEDIVERE INSURANCE COMPANY	M1			30	7	666	224	311				1,313			1,313	
.06-6105395		CENTURY INDEMNITY COMPANY	PA		†	203	44	2.120	416	398	83			3,264			3,264	
.31-0542366		CINCINNATI INSURANCE COMPANY	OH		26	1		16	7	9	2			35			35	
.36-2114545		CONTINENTAL CASUALTY COMPANY	IL			6	12	2, 103	5,284	153	37			7,595			7,595	L
.13-5010440		CONTINENTAL INSURANCE COMPANY	PA			89	39	1,417	469	1,383	333			3,730			3,730	
.38-2145898	33499 [DORINCO REINSURANCE COMPANY	MI			6	2	448	62	803	82			1,404			1,404	
.39-0264050		EMPLOYERS INSURANCE COMPANY OF WAUSAU	WI			217	147	5,078	1,683	2,753	547			10,425			10,425	2
_42-0234980		EMPLOYERS MUTUAL CASUALTY COMPANY	IA			12	11	251	84	340	65			762			762	
_36-2950161		EVANSTON INSURANCE COMPANY	IL			52	50	654	423	147	35			1,362			1,362	ļ
_22-2005057		EVEREST REINSURANCE COMPANY	DE		4,214	8	3	741	82	298	72			1,205			1,205	j1
.39-1092844		EVERSPAN FINANCIAL GUARANTEE CORP	WI		+			4 007		5	1			6			6	t
.05-0316605 .38-1316179		FACTORY MUTUAL INSURANCE COMPANYFARM BUREAU MUTUAL INSURANCE COMPANY OF MI	KI			82	38	1,827	1,952	4,448	1,032			9,380			9,380	ļ9
.42-0245840		FARMERS MUTUAL HAIL INSURANCE COMPANY OF 10WA	M1			1		10	6	1				16			16	
06-1325038		FINIAL REINSURANCE COMPANY	CT			18	10	281	133	144	35			619			619	
94-1610280		FIREMANS FUND INSURANCE COMPANY	CA				10	201	100					1			1	
75-1588101		GEICO GENERAL INSURANCE COMPANY	MD			7	3	147	76	101	24			358			358	3
13-2673100	22039 (GENERAL REINSURANCE CORPORATION	DE			161	150	3,462	1,299	522	126			5,721			5,721	2
.13-1958482	11967 (GENERAL STAR NATIONAL INSURANCE COMPANY	DE			34	15	613	183	113	27			985			985	
. 13-5617450		GENERALI US BRANCH	NY			18	2	218	40	48	12			338			338	29
.13-5009848		GLOBAL REINSURANCE CORPORATION OF AMERICA	NY					3	4	37	9			53			53	
.31-0501234		GREAT AMERICAN INSURANCE COMPANY	OH			133	22	854	327	465	80			1,881			1,881	
.13-5117400		GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY					16		<u>9</u>	2			34			34	
.13-5129825		HANOVER INSURANCE COMPANY	NH		6.498	2	2	107 479	55	57 14	14	0.007	1.949	237	392		237	
.06-0384680 .38-0829290		HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANYHASTINGS MUTUAL INSURANCE COMPANY	М		6,498	165		4/9	b	14	د	3,287	1,949	5,903 31	392		5,511 31	
.39-1321384		HAWKEYE SECURITY INSURANCE COMPANY	WI		+	 8	'	11	0	0 //				15			15	[
.23-0723970		INSURANCE COMPANY OF N AMER	W1		·			2		4	2			9			9	[
.56-0473714		INTEGON INDEMNITY CORPORATION	NC		<u> </u>			10	3	9	2			24			24	[
.61-0392792		KENTUCKY FARM BUREAU MUTUAL INSURANCE COMPANY	KY		†													[
.30-0875959		LAMORAK INSURANCE COMPANY	PA			30	2	304	37	91	22			485			485	
.04-1543470		LIBERTY MUTUAL INSURANCE COMPANY	MA			17	9	236	124	110	25			522			522	13
.22-2053189	32352 I	LM PROPERTY AND CASUALTY INSURANCE COMPANY	IN					1,038	29					1,067			1,067	5
_36-3347420		MAPRE INSURANCE COMPANY	NJ											ļ	ļ			ļ l
_62-0928337		MERASTAR INSURANCE COMPANY	IL	ļ		1		11	7	2	ļ			21	ļ	ļ	21	ļ
.04-1614490		MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA		· -	2	2	60	30	29	7			130	ļ		130	ļ
.13-2915260		METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	KI		+			1,332	3	1,332	321			2,987			2,987	26
.13-2725441		METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY MIDSTATES REINSURANCE CORPORATION	KI		+	16	13	216	142	24 45	6			416 81			416	
1.30-14/5332	I C+U2	MIDSTATES RETINSORANCE CORPURATION	[IL	L	4	4		24	L2 I	45	L4	L	L	الا81		L	81	L

SCHEDULE F - PART 3

	0	0		-	Ceded	Reinsuranc	e as of Dece	ember 31, Ci	urrent Year (S						D-:	Davabla	10	10
1	2	3	4	5	6	7	8	0	Heinsur 10	ance Recover		10	1.4	1.5		ce Payable	18	19
	NAIC Com-				Reinsurance	/	8	9 Known Case		11	12	13	14 Contingent	15 Columns	16 Ceded	17 Other Amounts	Net Amount Recoverable From Reinsurers	Funds Held By Company Under
ID Number	pany Code	Name of Reinsurer	Domiciliary Jurisdiction	Special Code	Premiums Ceded	Paid Losses	Paid LAE	Loss Reserves	LAE Reserves	IBNR Loss Reserves	IBNR LAE Reserves	Unearned Premiums	Commis- sions	7 thru 14 Totals	Balances Payable	Due to Reinsurers	Cols. 15 - [16 + 17]	Reinsurance Treaties
.22-3818012	20362	MITSUI SUMITOMO INSURANCE COMPANY OF AMERICA	NY							1				1			1	
.13-3467153	22551	MITSUI SUMITOMO INSURANCE USA INC	NY				7		40					400			400	
.04-2482364 .31-4259550	16187	MOSAIC INSURANCE COMPANY	OH			9	<i>J</i>	64 26	49 12		2			138 57			138 57	
.38-0855585		MOTORS INSURANCE CORPORATION	MI			'		139	12					139			139	
.13-4924125			DE		1,890	193	170	2,460	1,363	310	75	7		4,578			4,578	
.47-0247300	_23663 _		0K							1				1			1	
.38-0865250		NATIONAL CASUALTY COMPANY	0H			24	13	660	190	358	85			1,330			1,330	
.47-0355979 .36-2704643		NATIONAL INDEMNITY COMPANY	NE		4	121	49	922	341	737	178			2,348			2,348	
.25-0687550	19445		PΔ			92	33	1,017	164	462	111			1,878			1,878	
.31-4425763	23760		0H			3	2	3	11	4	1			24			24	
.31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	0H			7	2	672	257	574	138			1,650			1,650	9
.04-2177185		NEW ENGLAND INSURANCE COMPANY	CT			10	6	103	10	195	18			343			343	
.06-1053492		NEW ENGLAND REINSURANCE CORPORATION	CT			1,512	290	16,770	4,746	2,997	666			26,981			26,981	18
.22-1964135 .62-0929818	21105 31208	NORTH RIVER INSURANCE COMPANY	NJ											2			2	
.47-0698507	23680	ODYSSEY REINSURANCE COMPANY	CT		1.197			7						7			1 7	
.25-0410420		OLD REPUBLIC INSURANCE COMPANY	PA															
.13-3031176	38636		NY			7		66	6	124	12			215			215	
.13-3531373	10006		NY			37	22	289	128	314	76			865			865	
.13-2919779	18333	PEERLESS INDEMNITY INSURANCE COMPANY	IL			1	1	45	24	15	4			90			90	
.23-1642962	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	PA			20	2	301	40	50	12			426			426	
.36-3030511 .05-0204450	37257 24295	PRAETORIAN INSURANCE COMPANY	PA			26	20	214 29	187 15	19 11				470			470	58
.23-1641984	10219		PA			4	1	74	50	15	4			147			147	12
.23-1740414	22705		PA			897	54	8, 125	4,928	1,665	401			16,070			16,070	
.13-3028939	38512		NY			1		8	1	15	1			26			26	1
.52-1952955	10357	RENAISSANCE REINSURANCE US INC	MD		55													
.86-0274508 37-0915434		REPWEST INSURANCE COMPANY	AZ					195		52	13			260			000	
91-0742148	13056 24740		NH			1		50	22		7			109			260 109	
.94-6078058		1	CA			3		597	64	27	6			697			697	
.75-1444207	30058		NY			79	64	525	342	223	167			1,402			1,402	
.56-1285899	39926	. SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN			6		6	1	11	1			25			25	
.39-0333950	24988	SENTRY INSURANCE A MUTUAL COMPANY	WI			16	10	605	166	826	153			1,776			1,776	
.13-2997499 .13-2554270		SIRIUS AMERICA INSURANCE COMPANY	NY			145	93 2	1, 101 166	588 71	636 79	153 19			2,716 341			2,716 341	124
41-0406690		ST PAUL FIRE & MARINE INSURANCE COMPANY	CT	·		4	2 8	63	/ 1 49	6	19			138			341	
.22-3590451	40045		DE			8	2	2		4	'			17			17	
.75–1670124	38318		TX			86	57	2,322	987	1,116	266			4,834			4,834	
.37-0533080	25143	STATE FARM FIRE AND CASUALTY COMPANY	IL			0		14	6	14	3			38			38	
.13-3031274		SUECIA INSURANCE COMPANY	NY															
.13-1675535		SWISS REINSURANCE AMERICA CORPORATION	NY	·····	10,397	543	63	7,753	769	1,872	448			11,447			11,447	
.94-1517098 .13-2918573	25534 42439	TIG INSURANCE COMPANY	UA	·····		687	320	16, 179 1, 177	6,075 462	6,666 724	1,384 174			31,312 2,696			31,312 2,696	ا
13-4032666	42439	TOKIO MARINE AMERICA INSURANCE COMPANY	NY	· · · · · · · · · · · · · · · · · · ·		18	49	229	45	494	68			856			2,090	د
.31-4423946	10952	TRANSAMERICA CASUALTY INSURANCE COMPANY	0H			30	16	453	175	93	21			788			788	
.13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY		2,093	83	67	2, 185	901	866	206			4,307			4,307	
.06-6033504	19038	TRAVELERS CASUALTY & SURETY COMPANY	CT			29	6	515	206	279	67			1, 102			1, 102	
.06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT			44	24	905	333	448	94			1,847			1,847	4
.06-1286274	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	CT	·····		20	12	241	123	115	28			539			539	
.91-6027360	25/4/	UNIGARD INSURANCE COMPANY	W1															

SCHEDULE F - PART 3 Coded Reinsurance as of December 31. Current Year (\$000 Omitted)

					Ceded	Reinsurance	e as of Dece	mber 31, Cu	ırrent Year (\$000 Omitte	d)							
1	2	3	4	5	6				Reinsur	ance Recover	able On				Reinsurano	e Payable	18	19
						7	8	9	10	11	12	13	14	15	16	17	Net Amount	1
																	Recoverable	Funds Held
	NAIC															Other	From	By Company
	Com-				Reinsurance			Known Case	Known Case				Contingent	Columns	Ceded	Amounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14	Balances	Due to	Cols. 15 -	Reinsurance
Number	Code	Name of Reinsurer	Jurisdiction	Code	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Payable	Reinsurers	[16 + 17]	Treaties
.47-0547953		UNION INSURANCE COMPANY	IΔ			51	12	160	61	211	51	1 Torridanio	010110	547	1 ayabio	rtomouroro	547	2
.42-0644327		UNITED FIRE & CASUALTY COMPANY	ΙΔ					3	2					7			7	
.13-5459190		UNITED STATES FIRE INSURANCE COMPANY	DF						<i>-</i>									
.52-0515280		US FIDELITY & GUARANTY COMPANY	CT						1					1			1	
41-0430825		WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN			1		17	٥	Ω	2			37			37	
48-0921045		WESTPORT INSURANCE CORPORATION	MO			443	83	47.015	1.284	10.913	1.068			60.808			60.808	
.56-1507441		WILSHIRE INSURANCE COMPANY	NC				00		1,204	10,313	1,000			00,000			00,000	
.13-1290712		XL REINSURANCE AMERICA INC	NV			335	205	3, 179	1,803	389	94			6,004			6,004	[
.36-4233459		ZURICH AMERICAN INSURANCE COMPANY	NV		·	4	3	78	43	25	54			159			159	[
.13-3333609		21ST CENTURY NORTH AMERICA INSURANCE COMPANY	NV				د	667	40	20	υ			667			667	1
			100)					007						007			007	
		norized - Other U.S. Unaffiliated Insurers (Under \$100,00	00)		00 570	7.004	0.444	447.000	44.070	F0 000	0.014	0.000	1 010	005 070	200		004.070	
		norized - Other U.S. Unaffiliated Insurers	1		26,576	7,224	2,441	147,928	41,373	50,823	9,941	3,390	1,949	265,070	392		264,678	330
.AA-9991500		ILLINOIS MINE SUBSIDENCE FUND			145	48	1	470				75		594	34		561	
.AA-9991501		INDIANA MINE SUBSIDENCE FUND	IN		40	17	20	32				22		90	10		80	
.AA-9991502		KENTUCKY MINE SUBSIDENCE FUND	KY		12							6		6	2		4	
.AA-9991159		MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI		3,768	13 , 168	99	2,454,845		327 , 180				2,795,291			2,795,291	
.AA-9991423		MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN			387		322						709			709	
.AA-9992201		NATIONAL FLOOD INSURANCE PROGRAM	DC		251,945			17, 101		69,482		159,542		246, 125			246, 125	
.AA-9991132		NEW HAMPSHIRE REINSURANCE FACILITY	NH		1										(2)		2	ļ l
.AA-9991160		NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ			9,965		472,424						482,388			482,388	ļ
.AA-9991139		NORTH CAROLINA REINSURANCE FACILITY	NC		4,850	797		3,475	370	1, 190	173	1,708		7,713	735		6,978	
.AA-9991503	00000	OHIO MINE SUBSIDENCE FUND	OH	· · · · · · · · · · · · · · · · · · ·	11							6		6	3		3	
.AA-9992082		TEXAS SMALL PREMIUM POLICY PLAN	TX	· · · · · · · · · · · · · · · · · · ·		14								14			14	
.AA-9991506	00000	. WEST VIRGINIA MINE SUBSIDENCE FUND	WV		55			136				28		164	13		151	
1099999. T	otal Auth	norized - Pools - Mandatory Pools			260,825	24,396	120	2,948,803	370	397,852	173	161,387		3,533,100	794		3,532,306	
_AA-3194168	00000	ASPEN BERMUDA LIMITED	BMU		1,120			6						6			6	
_AA-3194139	00000	AXIS SPECIALTY LIMITED	BMU		720													L
.AA-3194122	00000	DAVINCI REINSURANCE LIMITED	BMU		3,167			21						21			21	L
_AA-1340125	_00000	HANNOVER RUECK SE	DEU		538	6	5	147	27	41	7			233	L		233	10
.AA-1122000	00000	LLOYDS OF LONDON	GBR		1	3.056	1.985	65.201	25.214	44.014	10.344			149,814			149,814	188
_AA-1127183	00000	LLOYDS SYNDICATE NUMBER 1183	GBR		227		, ,	1		,	,			1			1	L
.AA-1120085	00000	LLOYDS SYNDICATE NUMBER 1274	GBR															L
_AA-1127414		LLOYDS SYNDICATE NUMBER 1414	GBR.		294							141		141			141	
.AA-1120102	00000	LLOYDS SYNDICATE NUMBER 1458	GBR					1						1			1	
.AA-1120083		LLOYDS SYNDICATE NUMBER 1910	GBR		555			13						13			13	
_AA-1128001	00000	LLOYDS SYNDICATE NUMBER 2001	GBR		1, 169			6						6			6	
_AA-1128003		LLOYDS SYNDICATE NUMBER 2003	GBR		980			5						5			5	
.AA-1128010	00000	LLOYDS SYNDICATE NUMBER 2010	GBR		28													
.AA-1128987		LLOYDS SYNDICATE NUMBER 2987	GBR		840													[
AA-1126033		LLOYDS SYNDICATE NUMBER 33	GBR		544			5						5			5	
AA-1126435	00000	LLOYDS SYNDICATE NUMBER 435	GBR		227			22						22			22	
.AA-1126510	00000	LLOYDS SYNDICATE NUMBER 510	GBR.		55													
AA-1840000	00000	MAPFRE RE COMPANIA DE REASEGUROS SA	ESP		T													
AA-3190829			BMU		2,284			6						6			6	[
AA-3190686		PARTNER REINSURANCE COMPANY LIMITED	BMU		2,798			18						18			18	
_AA-3190339		RENAISSANCE REINSURANCE LIMITED	BMU		7,609			57						57			57	
.AA-1460006		VALIDUS REINSURANCE (SWITZERLAND) LIMITED	CHE		,,000			11						11			11	[
.AA-3190870		VALIDUS REINSURANCE LIMITED	BMU		3,775			9						9			9	[
		norized - Other Non-U.S. Insurers (Under \$100,000)			0,770													
		norized - Other Non-U.S. Insurers			27.517	3.062	1.990	65.528	25.241	44.054	10.351	141		150.368			150.368	198
1399999. T					314.918	34,681	4,551	- , -	66,984	492.730	20.466	164.918	1.949	3.948.539	1.186		3.947.353	528
					314,918	34,681	4,551	3, 102,200	00,984	492,730	20,466	164,918	1,949	3,948,539	1,186		3,947,353	528
1499999. I	บเลเ Una	uthorized - Affiliates - U.S. Intercompany Pooling			1													

SCHEDULE F - PART 3 Coded Reinsurance as of December 31. Current Year (\$000 Omitted)

					Ceded	Reinsurance	e as of Dece	mber 31, Cu	ırrent Year (\$000 Omitte	d)							
1	2	3	4	5	6				Reinsur	ance Recover	able On				Reinsurance F	avable	18	19
						7	8	9	10	11	12	13	14	15	16	17	Net Amount	ŀ
												_					Recoverable	Funds Held
	NAIC															Other		By Company
	Com-				Reinsurance			Known Case	Known Case				Contingent	Columns		mounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14		Due to	Cols. 15 -	Reinsurance
Number	Code	Name of Reinsurer	Jurisdiction		Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals		einsurers	[16 + 17]	Treaties
		authorized - Affiliates - U.S. Non-Pool				200000	. 4.4 2.12	110001100	110001100	110001100	110001100		0.00	. 014.0	. ayas.s	311.001.010		
		authorized - Affiliates - Other (Non-U.S.)																
		authorized - Affiliates																
22-2235730		_ ADMIRAL INSURANCE COMPANY	DF.							11	3			14			14	
63-0255547		ALFA MUTUAL FIRE INSURANCE COMPANY	ΔΙ			1		18	a	ρ	2			39			39	
04-1028440		AMERICAN MUTUAL LIABILITY INSURANCE COMPANY	MA			'												
.13-2963258		AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NV			2		93	a	177	16			298			298	2
22-2320779		CHUBB CUSTOM INSURANCE COMPANY	N.I			<i>L</i>				1	10			2			2	
.22-2405591		CHUBB INSURANCE COMPANY OF NEW JERSEY	N.I					1,000						1,000			1,000	
.84-0401397			CO											.,, 000				
.47-0490411		COLUMBIA CASUALTY COMPANY	II			26	25	227	208	36	9			530			530	
.31-0908652		CONSTELLATION REIN COMPANY	NY			2		3		8	1			14			14	
22-2476313		CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ			58	3	37	3	69	6			177			177	
22-2464174		CRUM & FORSTER INSURANCE COMPANY	NJ				6	13						20			20	
.61-0654823		DELTA AMERICA RE INSURANCE COMPANY	KY												[
.23-2153760		EXCALIBUR REINSURANCE CORPORATION	PA			58								58			58	
.94-1032958		FREMONT INDEMNITY COMPANY	CA			8	2	24	7	74	17			132			132	
.22-2222789	11398		FL			31	11	126	12	238	22			439			439	
14-0727077			NY															
.74-1296673			TX					(1)		(1)				54			54	(30)
.02-0308052	22527	HOME INSURANCE COMPANY	NH															
.13-3077651	40223	ICM INSURANCE COMPANY	NY			4								4			4	
.36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	IL							1				1			1	
.47-6025666	23264	INLAND INSURANCE COMPANY	NE			3	2	23	13	8	2			51			51	
.13-5339725	18341 .	INSURANCE CORP OF NEW YORK	NY			931		(6)		(1)	1			925			925	
.23-0867770	14486 .		MA			1	1	4	3					9			9	
.36-1410470	22977 .	LUMBERMENS MUTUAL CASUALTY COMPANY	IL			317								318			318	
.23-0902460	14729 .	MUTUAL FIRE MARINE & INLAND INSURANCE COMPANY	DE															
.42-0791985		NORTHEASTERN INSURANCE COMPANY OF HARTFORD	CT															
_39-0509630		NORTHWESTERN NATIONAL INSURANCE COMPANY	WI															
_13-1188550		PUBLIC SERVICE MUTUAL INSURANCE COMPANY	IL															
.23-0580680		RELIANCE INSURANCE COMPANY	PA			37								37			37	
.34-1532771		. SHELBY INSURANCE COMPANY	TX			9								9			9	
.AA-9993225		SOUTH PLACE SYNDICATE	NY	·						30	7			38			38	
.75-0784127		TRANSPORT INSURANCE COMPANY	OH							2				2			2	
.06-1117063	. 34894 .	TRENVICK AMERICA REINSURANCE CORPORATION	CI							2	ļ <u>1</u>			3			3	
.13-2838344	. 12971 .	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY			4,038	2	7	1	16	2			4,066			4,066	
_63-0598629		VESTA FIRE INSURANCE CORPORATION	ΤΧ			286								286			286	
		authorized - Other U.S. Unaffiliated Insurers (Under \$100	,000)							20-				2			2 55:	
		authorized - Other U.S. Unaffiliated Insurers				5,866	52	1,569	265	682	89			8,524			8,524	(29)
		authorized - Pools - Mandatory Pools	I and															
.AA-9995026		CARPENTER MANAGEMENT CORPORATION	N1							17	4			21	·····		21	
.74-1718972		EQUITABLE INSURANCE EXCH	TX			(7)	000	200	٥٢٥	(8)	(1)			(16)	·····		(16)	
_AA-9995022 _AA-9995085		EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	NY			285	220	398	252	1,373	331			2,857	·····		2,857	19
_AA-9995085		FORTRESS REINSURANCE INC	NC NY							5					·····			
		authorized - Pools - Voluntary Pools	N1			278	220	398	252	1,417	343			2,907			2,907	40
AA-1120120		AUTHORIZED - POOIS - VOIUNTARY POOIS AEGON INSURANCE COMPANY (UK) LIMITED	GBR		-	13	220		19	1,417				2,907			2,907	19
1-		AG INSURANCEAG INSURANCE				13	2				10				 			2
.AA-1240006		AGEAS INSURANCE LIMITED	BELGBR		-†	·····		19	2	3	9			25 80	 		25	
.AA-1120255		AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN			3 212	109	24	667	1,638	368			5,249	 			
.AA-1580015		ALEA EUROPE LIMITED	CHE			212	109	∠,∠≎5		1,038	308				 			
CI I UOPI -AA.		ALEA EVROPE LIMITED	UIE															

SCHEDULE F - PART 3

				Ceded	Reinsurance	e as of Dece	ember 31, Cu	urrent Year (\$000 Omitte	ed)							
1	2 3	4	5	6				Reinsur	rance Recover	able On				Reinsuran	ce Payable	18	19
					7	8	9	10	11	12	13	14	15	16	17	Net Amount	
																Recoverable	Funds Held
	NAIC														Other	From	By Company
	Com-			Reinsurance			Known Case	Known Case				Contingent	Columns	Ceded	Amounts	Reinsurers	Under
ID	pany	Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14	Balances	Due to	Cols. 15 -	Reinsurance
Number	Code Name of Reinsurer	Jurisdiction	Ċode	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Payable	Reinsurers	[16 + 17]	Treaties
.AA-1930610		AUS.			12	7	134	30	89	21			293			293	6
.AA-1240011		BEL			105		948		609	104			1,971			1,971	1
.AA-1840005	O0000 _ ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP			2	2	63	7	32	8			113			113	49
AA-1320029	.00000 ALLIANZ FRANCE SA	FRA			-				1				1			1	
AA-1344102	OOOOOALLIANZ GLOBAL CORPORATE & SPECIALTY AG (NEPHILA)	DEU	•	1,582													
AA-1320013	00000 ALLIANZ IARD	FRA		, .	5	4	105	51	24	6			195			195	186
_AA-1120445	OOOOO _ ALLIANZ INSURANCE PLC	GBR															
.AA-3194128		BMU		583													
.AA-1340035		DEU															
.AA-3190005		BMU			5	2	200	69	60	15			351			351	
.AA-1460019	00000 _ AMLIN AG	CHE		691			4						4			4	
.AA-1930020	OOOOO _ AMP GENERAL INSURANCE LIMITED	AUS															
.AA-1860050	O0000 _ ANADOLU SIGORTA	TUR			8	4	72	19	45	11			160			160	82
_AA-3194126	O0000 _ ARCH REINS LIMITED	BMU		3,901			31						31			31	
_AA-3190873	O0000 _ ARDEN REINSURANCE COMPANY LIMITED	BMU		1, 106													
.AA-1360015		ITA			3		51		8	1			64			64	
.AA-9681000	00000 ASTRA SA INS AND REINS COMPANY	ROU			15	3	10	1	18	2			47			47	
.AA-1440035		SWE			856		1		2				860			860	
.AA-1440020		SWE	· · · · · · · · · · · · · · · · · · ·		2	1	67	12	111	24			217			217	7
.AA-1930040		AUS	· · · · · · · · · · · · · · · · · · ·				3		1				5			5	19
.AA-1560390	00000 AVIVA INSURANCE COMPANY OF CANADA	CAN					1		9	2			13			13	
_AA-1120375		GBR			3	1	107	40	99	24			274			274	
_AA-1244102		BEL			264	73	2,039	563	2,222	332			5,491			5,491	
.AA-1121220	AXA INSURANCE UK PLC	GBR															
.AA-1460185	AXA VERSICHERUNGEN AG	CHE			145	28	886	250	847	193			2,349			2,349	93
.AA-1320030		FRA															
.AA-2980055	00000 B.S.E., BANCO DE SEGUROS DEL ESTADO	URY															
.AA-1120285	00000 BA (GI) LIMITED	GBR	· · · · · · · · · · · · · · · · · · ·														
.AA-1460025	00000 BALOISE INSURANCE COMPANY LIMITED	CHE	·														
.AA-3191105	00000 BAYSIDE REINS COMPANY LIMITED	BMU BMU							4	1			5			5	
_AA-3191004 AA-3190040		BMU			48	19	433	133	163	39			835			835	
_AA-1120300		GBR					26	16	11				56			56	0
.AA-3190045		BMU					20	10	II								44
.AA-3190045		BMU					2		4							<i>J</i>	
AA-1120089		GBR			326	229	4.821	2.173	3.420	797			11.766			11.766	1
.AA-3194161		BMU			320	225	7,021	۲,۱۱۵ کــــــــــــــــــ					3			11,700	
.AA-5280012	00000 CENTRAL REINSURANCE CORPORATION	TWN	· · · · · · · · · · · · · · · · · · ·		q	5	90	22	61	15			202			202	
_AA-1990110	O0000 CENTRAL REINSURANCE CORPORATION LIMITED	ZAF															
_AA-1121065	O0000CGU BONUS LIMITED	GBR															
AA-1930019		AUS			1		8	1	6	1			18			18	
_AA-1930120		AUS					8	1	6	1			17			17	
.AA-3190057		BMU			1		1		2				4			4	1
.AA-1120365		GBR			4	3	232	127	28	5			399			399	
_AA-9244101	00000 _ CHINA REINSURANCE COMPANY	CHN			4	1	24	2	45	4			81			81	1
_AA-3190770	00000 CHUBB TEMPEST REINSURANCE LIMITED	BMU		2, 156			14						14			14	
_AA-5280020		TWN		4													
_AA-2232002		BRA		_													
_AA-2231020	CIA. UNIAO DE SEGUROS GERAIS	BRA	ļ		29	3	(20)	(1)	(15)	ļ			(4)	ļ		(4)	
_AA-1930130		AUS	ļ		23	}			ļ	ļ			23	ļ		23	
.AA-1320035		FRA	ļ		2	1	10	6	1				19			19	
.AA-1120380	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR					27		ļ1				28			28	2
.00-0000000		FRA	L			L	L	L	L1	L	L	L	L1	L	L	11	L

SCHEDULE F - PART 3

			_		Ceded	Reinsurance	e as of Dece	mber 31, Cu	urrent Year (S	\$000 Omitte	d)							
1	2	3	4	5	6				Reinsur	ance Recover	able On				Reinsuran	ce Payable	18	19
						7	8	9	10	11	12	13	14	15	16	17	Net Amount	
																		Funds Held
	NAIC															Other	From	By Company
	Com-				Reinsurance			Known Case					Contingent	Columns	Ceded	Amounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14	Balances	Due to	Cols. 15 -	Reinsurance
Number		ame of Reinsurer	Jurisdiction	Code	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Payable	Reinsurers	[16 + 17]	Treaties
.AA-1460035	00000 CONTINENTALE ALLGEMEI		CHE															
.AA-1340077	00000 DEUTSCHER HEROLD ALLG		DEU															
.AA-1120495			GBR	·		89	49	1,485	576	473	113			2,786			2,786	
.AA-1340085	E+S RUECKVERS I CHERUNG		DEU	·				26	19	9]			38			38	
_AA-1120515 AA-3194130	00000 EAGLE STAR INSURANCE 00000 ENDURANCE SPECIALTY I		GBR		2,737			28	19	ວ				54 19			54 19	
AA-5320045			HKG		2,131			19						19				
AA-1120827	00000 ERC FRANKONA REINSURA		GBR															
.AA-1240054	00000 EULER HERMES CREDIT I		BEL			11	6	89	22	60	14			203			203	
.00-0000000	00000 EULER HERMES KREDITFO		DNK							2				2			2	
.AA-1120580	00000 EXCESS INSURANCE COMP.		GBR.							_								
.AA-1360065	00000 F.A.T.A. ASSICURAZION		ITA			4	3	66	8	55	13			150			150	12
_AA-3191289	00000 FIDELIS INSURANCE BER		BMU		231													
_AA-1120620	00000 FOLKSAM INTERNATIONAL	INSURANCE COMPANY (UK) LIMITED	GBR		2													
_AA-1580035	OOOOO FUJI FIRE AND MARINE	INSURANCE COMPANY LIMITED	JPN			91	25	1,012	278	802	113			2,321			2,321	2
.AA-1120650		SURANCE COMPANY LIMITED	GBR			1								2			2	
.AA-1320135	00000 GAN ASSURANCES TARD		FRA															
.AA-1220027	00000 GENERALI HOLDING VIEN		AUT			7	3	46	13	31	7			107			107	
.AA-1220035		ERUNG AKTIENGESELLSCHAFT	AUT	·		2	1	11	3	8	2			27			27	
.AA-1420030	00000 GJENSIDIGE NOR FORSIK		NOR															
.00-0000000	00000 GORDIAN RUNOFF LIMITE		AUS	·		2	1	30	4	1/	4			57			57	
_AA-1340100 AA-1340105	00000 GOTHAER RUCKVERSICHER 00000 GOTHAER VERSICHERUNGS		DEU DEU															
_AA-1340103	00000 GREYFRIARS INSURANCE		GBR		+													
.AA-1120700		COMPANI CIMITED	FRA															
.AA-1860340	00000 GUNES SIGORTA A.S		TUR			95	60	103	25	69	17			370			370	
.AA-1340115	00000 HAMBURGER INTERNATION	ALF RUCK-VERS AG	DEU.											1			1	
AA-3190060	00000 HANNOVER RE (BERMUDA)		BMU.		625			3						3			3	
_AA-1120730		CE COMPANY (UK) LIMITED	GBR															
_AA-1340129	00000 HANSEATICA RUCKVERSIC	HERUNGS AG	DEU															
_AA-5420070	00000 HANWHA GENERAL INSURA		K0R		_	11	6	103	27	70	17			234			234	112
_AA-3190080	00000 HEDDINGTON INSURANCE		BMU															
.AA-1740360	00000 HELLENIC SHIP & AIRCR		GRC															
.AA-1340132	00000 HESSEN-NASSAUTSCHE VE		DEU															
.AA-1120760	00000 HIGHLANDS INSURANCE C		GBR			2,777								2,777			2,777	
.AA-1120525	00000 HISCOX COMPANY LIMITE		GBR	····	1 050									1			1	
.AA-3190875 .AA-1340087	00000 HISCOX INSURANCE COMP. 00000 HOCHRHEIN INTERNATION	ANY(BERMUDA) LIMITEDALE RUECKERVERSICHERUNG AG	BMU DEU	·	1,058	11		5 457	42	866	80			5 1,466			1.466	
_AA-5480045	00000 HONG LEONG ASSURANCE		MYS			11	9	43/	42	000				1,400			1,400	
.00-0000000	00000 ICS ASSURANCES, S A	JEI II IND	FRA	<u> </u>	†									1			1	ļ
.00-0000000	00000 IND. CIE D ASS. TOUS	RISOUES	FRA														'	2
.AA-1122022	00000 INDEMNITY GUARANTEE	1100020	GBR			1								1			1	
.AA-2130420	00000 INSTITUTO NACIONAL DE	RESEGUROS	ARG			57	(113)							(56)	(23)		(33)	
.AA-1560480	00000 INTACT INSURANCE COMP.		CAN														,	
.AA-1360090	00000 INTERCONTINENTALE ASS		ITA															
_AA-2230425	00000 IRB BRASIL RESSEGUROS		BRA			57	6	286	27	541	50			967			967	
_AA-1440055	00000 JORDBRUKETS FORSAKRIN		SWE	ļ														
_AA-5424101	00000 K B INSURANCE CO LIMI	TED	K0R	ļ		4	2	56	10	36	9			116			116	61
_AA-1240026	00000 KBC ASSURANCES		BEL	ļ		37	18	874	274	246	59			1,508			1,508	ļ1
.AA-1120475	00000 KINGSCROFT INSURANCE		GBR	ļ														ļ
.AA-5420050	00000 KOREAN REINSURANCE CO		KOR			139	36	1,704	445	499	120			2,943			2,943	34
.AA-1120876 AA-1580050	00000 KX REINSURANCE COMPAN 00000 KYOEI FIRE AND MARINE	INSURANCE COMPANY LIMITED	GBR			56 44	26 24	661 501	414 146	345 343	83 83			1,585 1,141			1,585	
1.AA-1300030	ILLUUUUU LIRIUEI FINE AND MAKINE	INCOMANCE COMEANI LIMITED	I UF IN	L	4	44	24	L	140	J4J	L03	L	L	L		L	L 1, 14 I	L

SCHEDULE F - PART 3

					Ceded	Reinsurance	e as of Dece	ember 31, Cu	urrent Year (S	\$000 Omitte	d)							
1	2	3	4	5	6				Reinsur	ance Recover	able On				Reinsuran	ce Payable	18	19
						7	8	9	10	11	12	13	14	15	16	17	Net Amount	i
																		Funds Held
	NAIC															Other	From	By Company
	Com-				Reinsurance			Known Case	Known Case				Contingent	Columns	Ceded	Amounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14	Balances	Due to	Cols. 15 -	Reinsurance
Number	Code	Name of Reinsurer	Jurisdiction	Code	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Payable	Reinsurers	[16 + 17]	Treaties
.AA-1240068	00000	L'ETOILE 1905 S.A	BEL					6		4	1			11			11	2
.AA-1360067	00000	LA FENICE RIASSICURAZIONI SPA	ITA					3		6	1			10			10	5
.AA-1560034		LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN					8		2				11			11	5
.AA-1360165		LA NATIONALE S.P.A.	ITA															
.AA-1320245		LA REASSURANCE INTERCONTINENTALE S.A.	FRA					132	1	2				135			135	20
_AA-1320255		LA REUNION FRANCAISE S.A.	FRA					7						7			7	
_AA-2991000		LA SEGURIDAD, CIA ANMA.DE SEGUROS.	VEN															ļ
_AA-3190349		LAKEWOOD INSURANCE LIMITED	BMU			4	2	32	9	15	4			66			66	ļ
_AA-1440060		LANSFORSAKRINGSBOLAGENS A/B	SWE															
.AA-1370095		LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX			1		5	2	4	1			13			13	7
_AA-1860690		LIBERTY SIGORTA A.S.	TUR															
_AA-1360133		M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	ITA	· · · · · · · · · · · · · · · · · · ·														5
_AA-1320171		MAAF ASSURANCES	FRA															
_AA-1840610			ESP			2	2	95	30	32	8			169			169	8
_AA-1561016		MARKEL INS CO OF CANADA	CAN							1				1			1	<u> </u>
_AA-1121425		MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR			486	132	3,308	1,594	1,969	464			7,952			7,952	}
.AA-1120952		MERCANTILE INDEMNITY COMPANY LIMITED	GBR															·
.AA-1240125		MERCATOR VERZEKERINGEN NV	BEL															
.AA-5420060			KOR			3	1	3		5	1			12			12	3
.AA-1364113		MILANO ASSICURAZIONI SPA	ITA	·····										074				450
.AA-1860620		MILLI REASURANS T.A.S.	TUR	·		11		123	30	83	20			274			274	156
_AA-1120980		MINSTER INSURANCE COMPANY LIMITED	GBR		+									45			45	·
_AA-1121410		MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR		 	3	2	23	13	3	1			45			45	·
.AA-1580085		MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN			193	91	2,396 47	744 12	1,203 32	210			4,837			4,837	·
.AA-0051036 .AA-1121200		MOORGATE INSURANCE COMPANY LIMITED	GBR			۵	د	41	12	32	٥			106			106	
_AA-1121200		MSIL LIMITED	GBR														2	
.AA-1340165		MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU.		2.045	48	16	814	343	531	128			1.881			1.881	
.AA-1120995		MUNICIPAL GENERAL INSURANCE LIMITED	GBR	·····	2,043	40	10	014			120			1,001			1,001	
AA-1320205		MUTUELLE CENTRALE DE REASSURANCE	FRA															
AA-0000000		NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR			14		36	6	76	18			150			150	12
AA-5340660		NEW INDIA ASSURANCE COMPANY LIMITED	IND															
.AA-1380140		NIEUW ROTTERDAM BEHEER N.V.	NLD															13
.AA-1121075		NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR			1								2			2	
.AA-1580070	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN			11	8	179	.56	118	29			401			401	230
.AA-1280090		NORDISK REINSURANCE COMPANY A/S	DNK											1			1	
_AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN			161	62	1,462	445	685	155			2,970			2,970	6
.AA-1340135	00000	NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU					2		4				7			7	2
_AA-2990725	00000	ORINOCO SEGUROS C.A.	VEN			2	1	2		4				9			9	2
_AA-3190131	00000	OWENS INSURANCE LIMITED	BMU															ļ
.AA-1240163		P & V ASSURANCES SC	BEL			5	3	47	12	32	8			106			106	43
.AA-1780078	00000	PARTNER REINSURANCE EUROPE SE	IRL			42	33	966	375	411	99			1,927			1,927	4
.AA-3194174		PLATINUM BERMUDA	BMU		(2)			4						4			4	
.AA-1340187		PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU															
.AA-1340245		PROVINZIAL NORDWEST HOLDING AG	DEU	·														
.AA-1340190			DEU			23	8	485	153	123	30			822			822	<u> </u>
.AA-1120481		QBE INSURANCE (EUROPE) LIMITED	GBR												ļ			₃
_AA-1780070		QBE REINSURANCE (EUROPE) LIMITED	IRL		 		}	3		5	ļ1	}		10			10	t
.AA-1340004		R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU		 		}	}	 		}	}			}	}		ļ l
.AA-3190137		RAMUS INSURANCE COMPANY LIMITED	BMU		 		·		····			·						·
.AA-2990857 .AA-2990860		REASEGURADORA DELTA CA	VEN											4			4	[
AA-1280110		REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK		t	18								1 18			10	[
1.AA-1200110	00000	HILAGOURANUERF VIRLINGS-ARTEGELORADE I	UNI\	L	4 L	18	L	L	L		L	L	L	L	•	1	L	

SCHEDULE F - PART 3

					Ceded	Reinsuranc	e as of Dece	ember 31, Cu	urrent Year (
1	2	3	4	5	6					ance Recover					Reinsuran	ce Payable	18	19
						7	8	9	10	11	12	13	14	15	16	17	Net Amount	
																	Recoverable	Funds Held
	NAIC															Other	From	By Company
	Com-				Reinsurance			Known Case	Known Case				Contingent	Columns	Ceded	Amounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14	Balances	Due to	Cols. 15 -	Reinsurance
Number	Code	Name of Reinsurer	Jurisdiction	Code	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Pavable	Reinsurers	[16 + 17]	Treaties
_AA-1340201	00000	RHEINLAND VERSAG	DEU					25	1	3	1		0.0	29	. c.y c.c.		29	
AA-1121270		RIVER THAMES INSURANCE COMPANY LIMITED	GBR			2	1	2		4				10			10	
.AA-1120465	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR.					2		3				5			5	
AA-1720100	.00000	SAMPO INTERNATIONAL INSURANCE COMPANY	FIN	•						1				1			1	
AA-1720070	.00000	SAMPO PLC	FIN	· · · · · · · · · · · · · · · · · · ·						··								
AA-3191213	_00000 _	SANDERS RE	BMU		13,240										29		(29)	
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU		10,210												(20)	
_AA-1320031	00000 .	SCOR GLOBAL P&C SE	FRA		1,046	173	24	1,010	94	1,907	178			3,386			3,386	
.AA-1340015	00000 .	SCOR RUCKVERSICHERUNG (DEUTSCHLAND) AG	DEU		1,040	5	2	33	3	63	6			113			113	
.AA-1569750	00000 .	SCOTTISH AND YORK HOLDINGS LIMITED	CAN			y	<i>E</i>			17	4			21			21	
.AA-1240175	00000 .	SECURA SOCIETE DE REASSURANCES	BEL					27	1	2	1			32			32	
.AA-1340215	00000	SECURITAS BREMER ALLGEMEINE VERSICHERUNGS - AG	DEU					21	·	ν	[
_AA 1070210		SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE.) LTD	DE0	· · · · · · · · · · · · · · · · · · ·														
AA-5760050	00000	OTHER OIL AVIATION & GLINLIAL INSURANCE CONTAINT (FIE.) LID	SGP					2		၁	1			a				ი
_AA-5760055	_00000 _	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP			5	3	43	11	29	7			99			99	60
.AA-1440075	00000 .	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWE		†		د	40	<u> </u> '	29	ļ			99		·		00
.AA-1440076	00000 .	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE		(1)			2						2			2	
.AA-3190146	_00000 _	SOLAR INSURANCE COMPANY LIMITED	BMU		(1 /	8	3	72	11	31	8			133			133	
.AA-1580110	00000 .	SOMPO JAPAN NIPPONKOA INSURANCE INC	JPN			388	158	5. 122	1.804	3.499	685			11.657			11.657	33
.AA-1961001	00000 .	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL				130		1,004		Cod			11,00/			11,037	აა
.AA-1420110	00000	SPAREBANK 1 SKADEFORSIKRING AS	NOR			16	E	115	44	103	25			308			308	2
_AA-1121366	00000 .	SPHERE DRAKE INSURANCE LIMITED	GBR			10		9	44	17	2			28			28	د
_AA-3190582	00000 .	ST JOHN'S INSURANCE COMPANY LIMITED	BMU			13	7	267	47	40	10			384			384	
			SWE				J	51	47 Q	40 78	19			160				
_AA-1440090	00000 .	STOCKHOLM ATERFORSAKRINGS AB	SWE			2		31	9	/6	19			100			160	
.AA-1440100	00000	STOCKHOLM REINSURANCE COMPANY LIMITED	GBR			174	147	0.001	1 004	2 220	778			8.613			8.613	127
.AA-1121390		STRONGHOLD INSURANCE COMPANY LIMITED					147	3,261	1,024	3,229								127
.AA-1930925 .AA-1340260	00000 .	SUNCORP-METWAY INSURANCE LIMITED	AUS DEU.			17		219 361	74 91	56 187	13			384			384	405
			SWE					82		49	24							405
_AA-1440105	00000 .	SWEDISH CLUB	LUX			3 49	19	1. 184	31	278	61			179			179	
_AA-1370021		SWISS RE EUROPE SA	HKG		36	49	19	1, 184	304	2/8				1,955			1,955	
_AA-5324100	00000 _		JPN		30													
_AA-1580080 _AA-5280065	00000 .	TAISEL FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN															
		TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED				40		477		440				404			404	
.AA-1580095	00000 .	THE TOA REINSURANCE COMPANY LIMITED	JPN			13 221	114	177	60 1.674	118 1.631	28			404 8.540			8,540	4
.AA-1580100			CHE		3.998	221	114	4,506	1,0/4	1,031	393						δ,540	
.AA-1460023	00000 .	TOKIO MILLENIUM RE AG	NZL															
.AA-1960655	00000 .	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU															
.AA-1340225 .AA-1440043	00000 .	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE					A		7				12			12	
AA-1440043 AA-1340006	00000	UNION REINSURANCE COMPANY	DEU					4		/	·			12			12	
			IRL		 				<u> </u>	40				59			59	
.AA-1780054 .AA-1360195	00000 .	UNIPOLRE LIMITEDUNIPOLSAI ASSICURAZIONI SPA	ITA		 	3	4	38	5 40	10 25	} ²			132		l	59	400
					 	2	1		40	25	13							108
.AA-1220020	00000 .	UNIQA VERSICHERUNGEN AG	AUT			1		J5	²	4	t1			13			13	11
.AA-1120590	00000 .	UNITED FRIENDLY GENERAL INSURANCE LIMITED	ITA				•	191	56	31				294			004	
.AA-1360265	00000 .	VITTORIA ASSICURAZIONI S.P.A.	GBR.				2	191	56	31	······			294			294	
_AA-1121532	00000 _	WAUSAU INSURANCE COMPANY (UK) LIMITED	AUT]]			·1	
_AA-1220070	00000 _	WIENER RUCKVERSICHERUNGS GESELLSCHAFT			 				·					40		·		
_AA-1340265	00000 _	WUESTENROT VESICHERUNGS AG	DEU		0.040			3	}	5	}J			10		·	10	2
_AA-3191315		XL BERMUDA LIMITED	BMU		2,240			8	}		}			8	 	}	8	}
.AA-4361275	00000 .	ZION INSURANCE COMPANY LIMITED	ISR		 				} <u>-</u>		ł					}		
.AA-1120018		ZURICH INTERNATIONAL (UK) LIMITED	GBR		ł	18	1	61	<i>1</i>	16	ļ4			107			107	
.AA-1460190	00000 .	ZURICH VERS.GES. AG	CHE	· · · · · · · · · · · · · · · · · · ·														

SCHEDULE F - PART 3

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

					Ocaca	ricinsurance	as of Dece	illiber or, or	illelit real (4	JOOU CITILLE	<i>a)</i>							
1	2	3	4	5	6				Reinsura	ance Recover	able On				Reinsuran	ce Payable	18	19
						7	8	9	10	11	12	13	14	15	16	17	Net Amount	
																	Recoverable	
	NAIC															Other	From	By Company
	Com-				Reinsurance			Known Case					Contingent	Columns	Ceded	Amounts	Reinsurers	Under
ID	pany		Domiciliary	Special	Premiums	Paid		Loss	LAE	IBNR Loss	IBNR LAE	Unearned	Commis-	7 thru 14	Balances	Due to	Cols. 15 -	Reinsurance
Number	Code	Name of Reinsurer	Jurisdiction	Code	Ceded	Losses	Paid LAE	Reserves	Reserves	Reserves	Reserves	Premiums	sions	Totals	Payable	Reinsurers	[16 + 17]	Treaties
2599998. 7	otal Unauthor	rized - Other Non-U.S. Insurers (Under \$100,000)																
2599999. T	otal Unauthor	rized - Other Non-U.S. Insurers			37,276	7,767	1,562	47,550	16,013	30,917	6,247			110,055	7		110,049	2,021
2699999. T	otal Unauthor	rized			37,276	13,911	1,833	49,518	16,529	33,016	6,679			121,486	7		121,479	2,011
2799999. 7	otal Certified	- Affiliates - U.S. Intercompany Pooling																
3099999. T	otal Certified	- Affiliates - U.S. Non-Pool																
3399999. T	otal Certified	- Affiliates - Other (Non-U.S.)																
3499999. T	otal Certified	- Affiliates																
3599998. T	otal Certified	 Other U.S. Unaffiliated Insurers (Under \$100,000))															
3599999. T	otal Certified	- Other U.S. Unaffiliated Insurers																
3899998. T	otal Certified	- Other Non-U.S. Insurers (Under \$100,000)																
3899999. T	otal Certified	- Other Non-U.S. Insurers																
3999999. T	otal Certified																	
4099999. T	otal Authorize	ed, Unauthorized and Certified	•	•	352, 194	48,592	6,384	3,211,778	83,513	525,746	27, 145	164,918	1,949	4,070,025	1,193		4,068,832	2,539
4199999. T	otal Protected	d Cells																
9999999 T	otals				352, 194	48,592	6,384	3,211,778	83,513	525,746	27, 145	164,918	1,949	4,070,025	1,193		4,068,832	2,539

NOTE: A. Report the five largest provisional commission rates included in the cedant's reinsurance treaties.

The commission rate to be reported is by contract with ceded premium in excess of \$50,000:

I I	~	3
Name of Reinsurer	Commission Rate	Ceded Premium
HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	30.000	6,498

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

	1	2	3	4
	Name of Reinsurer	Total Recoverables	Ceded Premiums	<u>Affiliated</u>
1.	MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	2,795,291 .	3,768	Yes [] No [X]
2.	NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	482,388		Yes [] No [X]
3.	NATIONAL FLOOD INSURANCE PROGRAM	246, 125	251,945	Yes [] No [X]
4.	LLOYDS OF LONDON	149,814		Yes [] No [X]
5.	WESTPORT INSURANCE CORPORATION	60,808		Yes [] No [X]

1	2	3	4	einsurance as or	December 31, C		Paid Losses and Pa	aid Loss Adiustmer	it Expenses		12	13
•	_	ů		5	Tromodran	ioo i tooo voi abio oii	Overdue	ala E000 / lajaotimor	п Ехропосо	11	- ' -	10
ID.	NAIC Com-		Damiallian	Č	6	7	8	9	10		Percentage	Percentage More Than 120 Days
ID Number	pany Code	Name of Reinsurer	Domiciliary Jurisdiction	Current	1 to 29 Days	30 to 90 Davs	91 to 120 Days	Over 120 Davs	Total Overdue Cols. 6 + 7 + 8 + 9	Total Due Cols. 5 + 10	Overdue Col. 10/Col. 11	Overdue Col. 9/Col. 11
		orized - Affiliates - U.S. Non-Pool										
		orized - Affiliates - Other (Non-U.S.)										
		orized - Affiliates										
06-0237820			PA	40	1	5		1	7	48	15.5	1.8
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	IN	6						6	4.3	1.1
59-0593886	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA	FL	51 67	2	3	1		5	56	9.4	0.1
13-5124990 35-0145400	19380	AMERICAN HOME ASSURANCE COMPANY AMERICAN STATES INSURANCE COMPANY	NY		3			E	5	72	6.7 93.7	90.9
94-1390273		ARGONAUT INSURANCE COMPANY	IIX	3		1		3	5	8		36.7
13-5358230	24678	ARROWOOD INDEWNITY COMPANY	DE	44	4	10	2	1	16	60	27.1	0.8
23-1502700		BEDIVERE INSURANCE COMPANY	PA	29	1	6		1	8	37	22.2	
06-6105395	20710	CENTURY INDEMNITY COMPANY	PA	239	2	4		1	8	247	3.2	0.6
31-0542366	10677	CINCINNATI INSURANCE COMPANY	OH						1	1	98.5	
36-2114545		CONTINENTAL CASUALTY COMPANY	IL	14	<u>1</u>			2	4	19	22.7	13.1
13-5010440		CONTINENTAL INSURANCE COMPANY	PA	80	7	17	4	20	48	128	37.7	15.9
38-2145898 39-0264050		DORINCO REINSURANCE COMPANY	MI	298		17		46	I 66	9 364	15.4 18.1	0.8
42-0234980		EMPLOYERS MUTUAL CASUALTY COMPANY	WI	290	ა	1		40 5			31.5	
36-2950161		EVANSTON INSURANCE COMPANY		102						102	0.0	
22-2005057		EVEREST REINSURANCE COMPANY	DE			2	3	4	11	12	99.4	
05-0316605		FACTORY MUTUAL INSURANCE COMPANY	RI	84	4	11		21	37	121	30.5	17.4
42-0245840		FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	IA							1	56.8	
06-1325038		FINIAL REINSURANCE COMPANY	CT	25	1	2			3	28	9.7	0.7
75-1588101		GEICO GENERAL INSURANCE COMPANY	MD	8		2		l	2	10	20.3	
13-2673100 13-1958482	22039	GENERAL REINSURANCE CORPORATION	DE	308				4	4	312 50	1.3	0.8
13-5617450		GENERALI US BRANCH	NY	19	I	1			1	20	4.1	
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	OH	53	2	1	1	99	102	155		63.7
13-5117400	22187	GREATER NEW YORK MUTUAL INSURANCE COMPANY	NY								94.7	3.3
13-5129825	22292	HANOVER INSURANCE COMPANY	NH	3	1				1	4	25.0	
06-0384680	11452	HARTFORD STEAM BOIL INSPEC & INSURANCE COMPANY	CT	164			1		1	165	0.9	
38-0829290	14176	HASTINGS MUTUAL INSURANCE COMPANY	MI	1						1	18.5	
39-1321384	36919	HAWKEYE SECURITY INSURANCE COMPANY	WI -					8	8	8	100.0	
56-0473714 30-0875959	22772	INTEGON INDEMNITY CORPORATION	NC	27						32	100.0	15.2
30-0873939 04-1543470		LAMORAN INSURANCE COMPANY LIBERTY MUTUAL INSURANCE COMPANY	PA	21 17	2	5	1	1	10	26	37.0	
62-0928337		MERASTAR INSURANCE COMPANY	II	1	Σ		!		1	20	38.6	0.5
04-1614490		MERRIMACK MUTUAL FIRE INSURANCE COMPANY	MA	3	1				1	4	18.2	
13-2915260		METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	RI								96.1	87.7
13-2725441	26298	METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	RI	27	1			1	2	29	6.2	
36-1475332		MIDSTATES REINSURANCE CORPORATION	IL		ļ	ļ		6	6	6	100.0	100.0
13-3467153		MITSUI SUMITOMO INSURANCE USA INC	NY					ļ			94.4	76.1
04-2482364 31-4259550	16187	MOSAIC INSURANCE COMPANY	DE	14		}2		}	2	16	13.3	0.9
31-4259550 13-4924125		MOTORISTS MUTUAL INSURANCE COMPANY MUNICH REINSURANCE AMERICA INC	DE	362		1			1		98.2	
38-0865250		NATIONAL CASUALTY COMPANY	DE	26		1		a	10	37	27.6	
47-0355979		NATIONAL INDENNITY COMPANY	NE.	153	5	10	2		17	170	10.1	0.1
25-0687550		NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	PA	117	2	5			7	124	5.8	
31-4425763		NATIONWIDE GENERAL INSURANCE COMPANY	OH	3		2			2	6	38.1	
31-4177100		NATIONWIDE MUTUAL INSURANCE COMPANY	OH	2	1	3		3	7	9	78.2	
04-2177185		NEW ENGLAND INSURANCE COMPANY	CT	2			9	5	15	16	88.4	30.9
06-1053492		NEW ENGLAND REINSURANCE CORPORATION	CT	1,560	36	13	5	189	242	1,802	13.4	10.5
13-3031176	38636	PARTNER REINSURANCE COMPANY OF THE US	NY		2	3				7 59		
13-3531373 13-2919779		PARTNERRE INSURANCE COMPANY OF NEW YORK PEERLESS INDEMNITY INSURANCE COMPANY		54	2	3			5	59	7.7 20.1	0.4

1	2	3	4	5	of December 31, Current Year (\$000 Omitted) Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses Overdue 11							13
	NAIC			5	6	7	8	9	10	11		Percentage More
	Com-				Ŭ	,			10		Percentage	Than 120 Days
. ID	pany		Domiciliary						Total Overdue	Total Due	Overdue	Overdue
Number	Code	Name of Reinsurer	Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Cols. 6 + 7 + 8 + 9	Cols. 5 + 10	Col. 10/Col. 11	Col. 9/Col. 11
.23-1642962 .36-3030511	12262	PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY PRAETORIAN INSURANCE COMPANY		19 16		2		1	3	23	14.3 64.3	4.9 47.8
.05-0204450		PROVIDENCE WASHINGTON INSURANCE COMPANY	RI	10			I	1	29	40		20.5
.23-1641984		GBE REINSURANCE CORPORATION	PA					I	4	4	96.5	11.2
.23-1740414		R&Q REINSURANCE COMPANY	PA	903	47				47	950	5.0	
.13-3028939		RAMPART INSURANCE COMPANY	NY					1	1	1	78.6	47.2
.91-0742148	24740 _	SAFECO INSURANCE COMPANY OF AMERICA	NH			1			1	1	97.3	5.2
.94-6078058		SAN FRANCISCO REINSURANCE COMPANY	CA	1		2			2	3	60.5	
.75-1444207		SCOR REINSURANCE COMPANY	NY	138	1	1		3	5	143	3.6	2.0
.56-1285899	39926	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	IN					6	6	6	95.8	94.8
.39-0333950		SENTRY INSURANCE A MUTUAL COMPANY		21	1	2		2	5	26	19.8	8.7
.13-2997499		SOMPO AMERICA INSURANCE COMPANY	NY	229	2		I	აა	9	238	3.7 24.1	1.4
.13-2554270		ST PAUL FIRE & MARINE INSURANCE COMPANY	CT	5 16				1	າ		12.7	3.5
22-3590451		STARNET INSURANCE COMPANY	DE	1		I		9	9	10	88.4	88.4
.75–1670124		STARR INDEMNITY & LIABILITY COMPANY	TX	112	4	14	1	11	31	144	21.6	8.0
.37-0533080		STATE FARM FIRE AND CASUALTY COMPANY	IL.						1	1	97.1	2.1
.13-1675535		SWISS REINSURANCE AMERICA CORPORATION	NY	493	9	19	6	78	112	605	18.6	12.9
.94-1517098	25534	TIG INSURANCE COMPANY	CA	836	48	93	1	30	171	1,007	17.0	3.0
.13-2918573	42439	TOA-RE INSURANCE COMPANY OF AMERICA	DE	151	2	6		1	9	160	5.4	0.5
.13-4032666		TOKIO MARINE AMERICA INSURANCE COMPANY	NY	3				17	17	20	86.5	86.3
.31-4423946		TRANSAMERICA CASUALTY INSURANCE COMPANY	OH	41		1		4	5	46	11.4	8.7
.13-5616275	19453	TRANSATLANTIC REINSURANCE COMPANY	NY	113	29	2	4	1	37	149	24.5	0.5
.06-6033504		TRAVELERS CASUALTY & SURETY COMPANY	CT		5	12		17	34	34	98.8	48.2
.06-0566050	25658	TRAVELERS INDEMNITY COMPANY	CT	59	2	4		3	9	67	13.1	4.5
.06-1286274 .47-0547953	36161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY		8	2	4	I	lb	24	32	73.8 22.7	50.1 1.3
.42-0644327		UNITED FIRE & CASUALTY COMPANY	IA	40				I	14	1	0.3	0.3
.52-0515280		US FIDELITY & GUARANTY COMPANY	CT	I							43.7	2.0
41-0430825		WESTERN NATIONAL MUTUAL INSURANCE COMPANY	MN	1						1	21.7	0.3
.48-0921045		WESTPORT INSURANCE CORPORATION	MO	506	12	(31)6	33	20		3.9	6.4
.13-1290712	20583	XL REINSURANCE AMERICA INC	NY	536	1	2			3	540	0.6	
.36-4233459	16535	ZURICH AMERICAN INSURANCE COMPANY	NY	4		1		1	2	7	36.7	13.4
		norized - Other U.S. Unaffiliated Insurers		8,353	258	296	54	704	1,312	9,665	13.6	7.3
.AA-9991500		ILLINOIS MINE SUBSIDENCE FUND	IL	49						49		
.AA-9991501		INDIANA MINE SUBSIDENCE FUND	IN	37						37		
.AA-9991159		MICHIGAN CATASTROPHIC CLAIM ASSOCIATION	MI	13,266						13,266		
.AA-9991423		MINNESOTA WORKERS COMPENSATION ASSOCIATION	MN	387						387		
_AA-9991160		NEW JERSEY UNSATISFIED CLAIM AND JUDGMENT FUND	NJ	9,965 797						9,965 97		
AA-9991139		TEXAS SMALL PREMIUM POLICY PLAN	TX	14						197		
		norized - Pools - Mandatory Pools	ΙΛ	24,515						24.515		
		THANNOVER RUECK SE	DEU	24,515					1	24,010	5.2	2.2
.AA-1122000		LLOYDS OF LONDON	GBR	4.039	169	280	49	503	1.001	5,040	19.9	10.0
		norized - Other Non-U.S. Insurers	VUI	4.050	169	280		503	1,002	5,052	19.8	10.0
1399999. T				36.918	427	576		1.208	2.314	39.232	5.9	3.1
		uthorized - Affiliates - U.S. Non-Pool		55,010	127	0/0	100	1,200	2,011	55,262	0.0	0.1
		authorized - Affiliates - Other (Non-U.S.)										
		authorized - Affiliates										
.63-0255547		ALFA MUTUAL FIRE INSURANCE COMPANY	AL	1						1	17.2	
.13-2963258	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY	2						2		
		COLUMBIA CASUALTY COMPANY	IL	50						50		
		CONSTELLATION REIN COMPANY	NY					2	2	2	100.0	100.0
.22-2476313		CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ		1	1		59	61	61	99.3	95.9
22-2464174	1/2/171	CRUM & FORSTER INSURANCE COMPANY	I N. I		1	i	1			6	92.2	92.2

	2	3	4									
N		- Control of the Cont	4	Reinsurance Recoverable on Paid Losses and Paid Loss Adjustment Expenses Overdue							12	13
	NAIC			5	6	7	Overdue 8	9	10	11		Percentage More
	Com-				O	,	0	3	10		Percentage	Than 120 Days
ID p	oany		Domiciliary						Total Overdue	Total Due	Overdue	Overdue
	Code	Name of Reinsurer	Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days			Cols. 5 + 10	Col. 10/Col. 11	Col. 9/Col. 11
		EXCALIBUR REINSURANCE CORPORATION	PA					58	58	58	100.0	99.9
		FREMONT INDEMNITY COMPANY	CA		3	6 L10	1	(3)	3	10 42	31.4	(34.8)
			TX	8	აა	10	I	21 55		42	100.0	
			NY						4	4	100.0	99.9
			NE.	1		1		2	3	5	69.2	49.3
13-533972518	18341	INSURANCE CORP OF NEW YORK	NY	7		1		924	925	931	99.3	99.2
	14486	ETBERTT MOTORE WITH THE TROOTS AND THE CONTRACT COMMITTEE	MA	1						1	9.4	0.3
	22977	LUMBERMENS MUTUAL CASUALTY COMPANY	IL					317	317	317	100.0	99.9
			PA					37	37	37 9	100.0	99.9
			TX NY	3	2				4,037	4,040	100.0	99.9 99.9
			TX	ა	2			4,033	4,037	4,040	100.0	99.9
		hthorized - Other U.S. Unaffiliated Insurers	TA	81	8	18	2	5,811	5,838	5,918	98.6	98.2
			TX	01	0	10		(7)		(7)	100.0	100.0
			NY	24	6	12	29	434	480		95.2	
2499999. Total	al Unau	uthorized - Pools - Voluntary Pools		24	6	12	29	428	474	498	95.2	85.9
AA-112012000	00000	AEGON INSURANCE COMPANY (UK) LIMITED	GBR	14						14	1.9	(0.3)
			BEL								0.0	0.0
			GBR	1				2	2	3	75.7	58.9
			JPN	264	10	22	4	21	57	321	17.6	6.5
			AUS BEL	17 53	1	1			2	19	10.7	0.0
			ESP.		4	60	I	8	/4	126	58.2 26.3	6.6 0.0
			FRA	8						8	2.2	0.0
			BMU	6						7	5.3	0.0
			TUR	12					1	12	6.4	0.0
			ITA			1		2	3	3	86.1	57.5
			ROU					17	17	17	100.0	100.0
			SWE		(6)			862	856	856	100.0	100.7
			SWE	2				1	1	3	36.9	21.0
			GBR.		2	2			Λ	4	58.5 97.5	1.8
			BEL	280	43	12	1	1	57	337	16.9	0.4
			CHE	90	4	7	1	71	82	172	47.6	41.2
			GBR								100.0	100.0
			BMU	59	1	2		5	8		11.8	7.5
			GBR							1	50.6	4.3
			BMU		-						100.0	107.1
			GBRTWN	290 13	6	44	21	193	264	555 14	47.7 9.2	34.8
			AUS	13		I				14	53.9	0.0 0.1
			AUS		·				}!		27.4	
			BMU					1	1		97.1	96.5
			GBR			6		1	7	7	97.2	12.5
AA-924410100	00000	CHINA REINSURANCE COMPANY	CHN					5	5	5	100.0	100.0
			BRA	25	7		1	(1)	7	32	21.6	(1.7)
			AUS		(3)			26	23	23	100.0	112.3
			FRA	1				2	2	3	69.2	56.5
			GBR	106		A		27	32	138	96.8 23.4	95.3 19.6
			DEU	100	}'	4		2 <i>I</i>	32	138	23.4	74.6
			GBR	1					············	1	0.9	0.9
			BEL	12	1	4			5	18	29.8	0.3
			ITA	6					1	7	14.3	

SCHEDULE F - PART 4

			of Ceded Rein	nsurance as of	December 31, Co							-
1	2	3	4		Reinsurand	ce Recoverable on	Paid Losses and Pa	aid Loss Adjustmen	t Expenses		12	13
	NAIC			5	6	7	Overdue	9	10	11		Percentage More
	Com-				ь	7	8	9	10		Percentage	Than 120 Days
ID	pany		Domiciliary						Total Overdue	Total Due	Overdue	Overdue
Number	Code	Name of Reinsurer	Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Cols. 6 + 7 + 8 + 9	Cols. 5 + 10	Col. 10/Col. 11	Col. 9/Col. 11
.AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK) LIMITED	GBR								17.8	
.AA-1580035		FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	108	2	4		2	8	116	6.7	1.7
		FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	
		GENERALI HOLDING VIENNA AG	AUT	9						10	3.6	
		GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT GORDIAN RUNOFF LIMITED	AUS	ა 1					2	ა	2.1 51.7	0.2
		GOTHAER VERSICHERUNGSBANK VVAG	DEU			I			۷	J	100.0	
		GUNES SIGORTA A.S.	TUR	14	1	5	5	131	142	155	91.2	84.4
		HANSA GENERAL INSURANCE COMPANY (UK)										
	00000	LIMITED	GBR								100.0	
		HANNIHA GENERAL INSURANCE COMPANY LIMITED	KOR	15	1	1			1	17	8.7	0.0
		HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR					2,777	2,777	2,777	100.0	
	00000	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	DEUGBR.	18	1		1	1	3	20	13.3	6.5
	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG.					(56)	(56)	(56)	100.0	
		IRB BRASIL RESSEGUROS SA	BRA	24		1	10	29	39	63	61.7	45.1
		K B INSURANCE CO LIMITED	KOR.	5					1	6	12.8	
		KBC ASSURANCES	BEL	52	1	3			4	55	6.8	
.AA-5420050	00000	KOREAN REINSURANCE COMPANY	KOR	164	3	8	1		11	175	6.4	0.0
		KX REINSURANCE COMPANY LIMITED	GBR	80				1	1	82	1.5	1.1
		KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN	61	2	4	1		7	68	10.5	
	00000	L'ETOILE 1905 S.A.	BEL								0.6 17.8	0.0
		LA FENICE RIASSICURAZIONI SPA LA MUTUELLE DU MANS ASSURANCES I.A.R.D.	CAN									
		LA REASSURANCE INTERCONTINENTALE S.A.	FRA								32.2	01.0
		LA REUNION FRANCAISE S.A.	FRA								32.3	
		LAKEWOOD INSURANCE LIMITED	BMU	5				1	1	6	12.1	9.0
		LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX	1						1	2.1	0.2
	00000	MAPFRE INDUSTRIAL S.A.	ESP	5						5	6.7	0.0
	00000	MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR	382	7	50		179	236	617	38.2	29.0
		MERCANTILE INDENNITY COMPANY LIMITED	GBR								64.6	56.7
		MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KORTUR	16				3	3	3 18	97.1 10.0	96.5 0.0
		MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED	GBR	10	'	!		3	2		71.3	63.4
		MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN	227	3	11	3	40	57	284	20.0	
		MLC REINSURANCE LIMITED	TCA						1	8	8.4	0.1
		MOORGATE INSURANCE COMPANY LIMITED	GBR					1	1	1	100.0	
		MSIL LIMITED	GBR								97.8	
		MUNCHENER RUCKVERS I CHERUNGS-GESELL SCHAFT	DEU	56	4	3		1	8	64	12.4	1.3
		NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR	5	1	2	1	6	9	14	64.5	
		NEW INDIA ASSURANCE COMPANY LIMITED	IND								97.5 100.0	96.9
	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	JPN	16	1	1		1	1	1 19	100.0 14.5	100.0
		NORTHBRIDGE GENERAL INSURANCE COMPANTON	CAN	164	I 	ا ۵		46	59	223	26.6	20.8
		NOVA ALLGEMEINE VERSICHERUNG AKTIENGESELLSCHAFT	DEU.					40			17.8	
	00000	ORINOCO SEGUROS C.A.	VEN					3	3	3	97.1	96.4
		P & V ASSURANCES SC	BEL	7					1	8	8.4	0.1
		PARTNER REINSURANCE EUROPE SE	IRL	72	1	2		1	4		5.0	
		PROVINZIAL RHEINLAND HOLDING	DEU	28		3			4	32	12.3	0.4
		QBE_REINSURANCE_(EUROPE)LIMITED	IRL					40	18	40	71.5	
		REASSURANCEAFVIKLINGS-AKTIESELSKABETRHEINLAND VERSAG	DNK					18	18	18	100.0 0.1	100.0
		RIVER THAMES INSURANCE COMPANY LIMITED	GBR					3	3	3	97.3	93.5
		RIVERSTONE INSURANCE (UK) LIMITED	GBR								100.0	
		SCOR GLOBAL P&C SE	FRA	197						197	0.0	

SCHEDULE F - PART 4

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

			Aging of Ceded Re	insurance as of								
1	2	3	4		Reinsurand	ce Recoverable on	Paid Losses and Pa	aid Loss Adjustmen	t Expenses		12	13
				5			Overdue			11		
	NAIC				6	7	8	9	10			Percentage More
	Com-										Percentage	Than 120 Days
ID	pany		Domiciliary						Total Overdue	Total Due	Overdue	Overdue
Number	Code	Name of Reinsurer	Jurisdiction	Current	1 to 29 Days	30 to 90 Days	91 to 120 Days	Over 120 Days	Cols. $6 + 7 + 8 + 9$	Cols. 5 + 10	Col. 10/Col. 11	Col. 9/Col. 11
_AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND) AG	DEU					7	7	7	100.0	100.0
.AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL								0.0	0.0
.AA-5760050	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY (PTE) LTD	SGP								31.8	
.AA-5760055	00000	SINGAPORE REINSURANCE CORPORATION LIMITED	SGP	6		2			3	9	30.1	0.2
		SOLAR INSURANCE COMPANY LIMITED	BMU	9		2			2	11	18.4	1.0
		SOMPO JAPAN NIPPONKOA INSURANCE INC	JPN	469	17	25	6	30	77	546	14.1	5.5
_AA-1961001	00000	SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL								97.3	96.7
		SPAREBANK 1 SKADEFORSIKRING AS	NOR	11	1	3		6	10	21	47.0	28.7
		ST JOHN'S INSURANCE COMPANY LIMITED	BMU	17	1	2		1	3	20	15.7	2.6
.AA-1440090	00000	STOCKHOLM ATERFORSAKRINGS AB	SWE	1		2			2	3	60.8	1.8
.AA-1121390	00000	STRONGHOLD INSURANCE COMPANY LIMITED	GBR	302	2	7		11	19	321	6.1	3.3
		SUNCORP-METWAY INSURANCE LIMITED	AUS	15	1	6			7	22	32.5	0.7
.AA-1340260	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU	15		1		1	2	17	12.2	3.1
_AA-1440105	00000	SWEDISH CLUB	SWE	5						5	4.0	0.5
_AA-1370021	00000	SWISS RE EUROPE SA	LUX	57	1	9			11	68	15.8	0.2
_AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN	18	1	1			3	21	12.2	0.2
.AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY LIMITED	JPN	295	5	18	1	17	41	336	12.2	5.2
.AA-1440043	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE								31.8	
.AA-1780054	00000	UNIPOLRE LIMITED	IRL	3						4	1.9	(0.3)
.AA-1360195	00000	UNIPOLSAI ASSICURAZIONI SPA	ITA	3						3	5.9	
.AA-1220020	00000	UNIQA VERSICHERUNGEN AG	AUT	1						1	2.1	0.2
.AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA	7		1			1	8	12.2	0.1
.AA-1340265	00000	WUESTENROT VESICHERUNGS AG	DEU								31.8	
.AA-1120018	00000	ZURICH INTERNATIONAL (UK)LIMITED	GBR	6		13			14	19	71.0	
_AA-1460190	00000	ZURICH VERS.GES. AG	CHE								100.0	100.0
2599999. To	otal Una	uthorized - Other Non-U.S. Insurers		4,251	134	371	61	4,512	5,078	9,328	54.4	48.4
2699999. To				4.355	147	401	91	10.750	11,389	15.744	72.3	68.3
		ified - Affiliates - U.S. Non-Pool		,				,	, , , ,	-,		
		ified - Affiliates - Other (Non-U.S.)										
		ified - Affiliates										
3999999. To												
		norized, Unauthorized and Certified		41.274	574	976	194	11.958	13.703	54.976	24.9	21.8
41999999. To				41,214	3/4	970	194	11,930	13,703	J4,970	24.9	21.0
9999999 To		ected Cells		41.274	574	976	194	11,958	13,703	54,976	24.9	21.8
222222 TO	นสเร			41,2/4	5/4	9/6	194	11,958	13,703	54,9/6	24.9	21.8

SCHEDULE F - PART 5 Provision for Unauthorized Reinsurance as of December 31 Current Vear (\$000 Omitted)

					Pı	ovision for Una	authorized Re	insurance as	of December	er 31, Current	Year (\$000 C	Omitted)						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				-	_				-					-			_	Total Provision
																		for
												Total						Reinsurance
												Collateral and						Ceded to
					Reinsurance						Trust Funds	Offsets		Recoverable				Unauthorized
					Recoverable	Funds Held		Issuing or			and		Provision for	Paid Losses &		20% of	Provision for	Reinsurers
	NAIC		Domi-		all Items	By Company		Confirming			Other	7+8+10+11	Unauthorized			Amount in	Overdue	(Col. 14 plus
	Com-		ciliary		Schedule F	Under		Bank	Ceded	Miscellaneous	Allowed	+12 but not in			20% of	Dispute	Reinsurance	Col. 18 but not
ID			,	Coocial			Latters of							Over 90 Days				
ID Nameda an	pany	Name of Delinarion	Juris-	Special	Part 3,	Reinsurance	Letters of	Reference	Balances	Balances	Offset	Excess of	(Col. 6 Minus		Amount in	Included in	(Col 16 plus	in Excess of
Number	Code	Name of Reinsurer	diction	Code	Col. 15	Treaties	Credit	Number (a)	Payable	Payable	Items	Col. 6)	Col. 13)	in Dispute	Col. 15	Column 6	Col. 17)	Col. 6)
		J.S. Non-Pool						XXX										
		Other (Non-U.S.)						XXX										
0899999.	Total - A	ffiliates						XXX										
63-0255547 .	19143	ALFA MUTUAL FIRE INSURANCE COMPANY	AL		28								28					28
13-2963258 .	36579	AVIVA INSURANCE COMPANY OF CANADA (US BRANCH)	NY		104	2	113	1070				104						
22-2405591 .	41386	CHUBB INSURANCE COMPANY OF NEW JERSEY	NJ		1,000								1,000					1,000
84-0401397 .	13641	COLORADO FARM BUREAU MUTUAL INSURANCE COMPANY	CO															
47-0490411 .	31127	COLUMBIA CASUALTY COMPANY	IL		485								485					485
31-0908652 _	22144	CONSTELLATION REIN COMPANY	NY		5								5	2				5
22-2476313	42625	CONTINENTAL INSURANCE COMPANY OF NEW JERSEY	NJ		101								101	59	12		12	101
22-2464174	42471	CRUM & FORSTER INSURANCE COMPANY	NJ		20								20	6	1		1	20
23-2153760	39675	EXCALIBUR REINSURANCE CORPORATION	PA		58								58	58	12		12	58
94-1032958 .	21040	FREMONT INDEMNITY COMPANY	CA		41								41	-				41
22-2222789	11398	GUARANTEE INSURANCE COMPANY	FI		179		395	1018				179		22	4		4	4
14-0727077	_28630	GUILDERLAND REINSURANCE COMPANY	NY															
74-1296673	22489	HIGHLANDS INSURANCE COMPANY	TY		54	(30)				-		(30)	85	55	11		11	54
13-3077651	40223	ICM INSURANCE COMPANY	NY		4	(00)						(00)	Δ	4	1		1	4
36-2759195	27960	ILLINOIS UNION INSURANCE COMPANY	11											тт	'			тт
47-6025666		INLAND INSURANCE COMPANY	NE		41								41	2				41
13-5339725 .	18341	INSURANCE CORP OF NEW YORK	NV		925								925	924	185		185	925
23-0867770 .	14486	LIBERTY MUTUAL MID-ATLANTIC INSURANCE COMPANY	MA										323	324	100		100	
36-1410470	22977	LUMBERNENS MUTUAL CASUALTY COMPANY	IVIA		317								317	317	63		63	317
13-1188550	15059	PUBLIC SERVICE MUTUAL INSURANCE COMPANY	IL		۱۱ د					-			۱۱ د	۱۱ د	03		03	
23-0580680	24457		IL		37								37	37	7		7	37
34-1532771		RELIANCE INSURANCE COMPANY	TV		37 Q								37 Q	37				37
			Ιλ		9								9	9	2		Z	9
75-0784127 ₋ 13-2838344	33014	TRANSPORT INSURANCE COMPANY	NV		4.048								4.048	4,035	807		807	4,048
	12971	UNION INDEMNITY INSURANCE COMPANY OF NEW YORK	NY		,								,					
63-0598629 .	11762	VESTA FIRE INSURANCE CORPORATION	X		286								286	286	57		57	286
		her U.S. Unaffiliated Insurers			7,752	(29)	509	XXX				254	7,499	5,816	1,163		1, 163	7,473
74-1718972 .	18562	EQUITABLE INSURANCE EXCH	TX		(7							(7)						
AA-9995022 .	00000	EXCESS AND CASUALTY REINSURANCE ASSOCIATION (ECRA)	l															
			NY		1, 154	19						19	1 , 135	463	93		93	1 , 154
		ols and Associations - Voluntary			1, 147	19		XXX				12	1,135	463	93		93	, , ,
AA-1120120 .		AEGON INSURANCE COMPANY (UK) LIMITED	GBR		185	2						2	183					183
AA-1240006 .		AG INSURANCE	BEL		21								21					21
AA-1120255 .	00000	AGEAS INSURANCE LIMITED	GBR		31								31	2				31
AA-1580015 .	00000	AIOI NISSAY DOWA INSURANCE COMPANY LIMITED	JPN		3,255	ļ	2,948	1024		.		2,948	306	25	5		5	311
AA-1460115	00000	ALEA EUROPE LIMITED	CHE		ļ					.		ļ						
AA-1930610 .	00000	ALLIANZ AUSTRALIA LIMITED	AUS		183	6	198	1037				183						
AA-1240011 .	00000	ALLIANZ BENELUX	BEL		1,259	1	1,387	1020				1,259		9	2		2	2
AA-1840005 .	00000	ALLIANZ COMPANIA DE SEGUROS Y REASEGUROS SA	ESP		74	49	7	1032				55	19					19
AA-1320029 .	00000	ALLIANZ FRANCE SA	FRA				3	1083										
AA-1320013 .	00000	ALLIANZ IARD	FRA		165	186						165						
AA-1340035 .	00000	ALTE LEIPZIGER RUCKVERSICHERUNG AG	DEU															
AA-3190005	00000	AMERICAN INTERNATIONAL REINSURANCE COMPANY LIMITED																
			BMU		276							L	276					276
AA-1460019 .	00000	AMLIN AG	CHE		4		282	1002				4						
		ANADOLU SIGORTA	TUR		104	82	LOL	· · · · •				82	21					21

SCHEDULE F - PART 5

					Pr	ovision for Una	authorized Re	einsurance as	of Decemb	er 31, Current	Year (\$000 C	Omitted)					
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18 19
																	Total Provision
																	for
												Total					Reinsurance
												Collateral and					Ceded to
					Reinsurance						Trust Funds	Offsets		Recoverable			Unauthorized
					Recoverable	Funds Held		Issuing or			and	Allowed (Cols.	Provision for	Paid Losses &		20% of	Provision for Reinsurers
	NAIC		Domi-		all Items	By Company		Confirming			Other	7+8+10+11	Unauthorized			Amount in	Overdue (Col. 14 plus
	Com-		ciliary		Schedule F	Under		Bank	Ceded	Miscellaneous	Allowed	+12 but not in			20% of	Dispute	Reinsurance Col. 18 but not
ID	pany		Juris-	Special	Part 3.	Reinsurance	Letters of	Reference	Balances	Balances	Offset	Excess of	(Col. 6 Minus		Amount in	Included in	(Col 16 plus in Excess of
Number	Code	Name of Reinsurer	diction	Code	Col. 15	Treaties	Credit	Number (a)	Payable	Payable	Items	Col. 6)	Col. 13)	in Dispute	Col. 15	Column 6	Col. 17) Col. 6)
AA-3194126	00000	ARCH REINS LIMITED	BMU	Code		rrealles	813	1004	rayable	rayable	ILEITIS	31	COI. 13)	III Dispute	COI. 13	Coluititi	G01. 17) G01. 6)
AA-3194126 AA-1360015		ASSICURAZIONI GENERALI S.P.A.	ITA		31 55			1004				31	55				
			ROU												·····		
AA-9681000	00000	ASTRA SA INS AND REINS COMPANY	SWE		28								28 861	17 862	3 172		328 172 861
AA-1440035		ATERFORSAKRINGS AB LUAP	SWE		861									862	1/2		F
AA-1440020	00000	ATLANTICA FORSAKRINGSAKTIEBOLAGET			90								83				83
AA-1930040 AA-1560390	00000	AUSTRALIAN REINSURANCE COMPANY LIMITED	AUS CAN		3	19						3	2				
		AVIVA INTERNATIONAL	GBR		150												150
AA-1120375							0.000	4040				0.000	150				150
AA-1244102		AXA BELGIUM	BEL		2,938		3,068	1048				2,938		2			
AA-1121220	00000	AXA INSURANCE UK PLC	GBR									4 000					
AA-1460185		AXA_VERSICHERUNGEN_AG	CHE		1,309	93	1,253	1062				1,309		72	14		1414
AA-1320030	00000	AZUR_ASSURANCES_LARD	FRA														
AA-2980055	00000	B.S.E., BANCO DE SEGUROS DEL ESTADO	URY														
AA-1120285	00000	BA (GI) LIMITED	GBR														
AA-1460025	00000	BALOISE INSURANCE COMPANY LIMITED	CHE														
AA-3191004	00000	BISON INSURANCE COMPANY	BMU		633	5						5	629	5	1		630
AA-3190040	00000	BLUEWATER INSURANCE, LIMITED	BMU			8											
AA-1120300	00000	BRITISH RESERVE INSURANCE COMPANY LIMITED	GBR		43	44						43					
AA-3190045		BRITTANY INSURANCE COMPANY LIMITED	BMU		3								3				3
AA-3190050	00000	CAMBRIDGE REINSURANCE LIMITED	BMU														ļ
AA-1120089	00000	CATALINA WORTHING INSURANCE LIMITED	GBR		7,549	1	3,949					3,951	3,599	214	43		3,641
AA-3194161	00000	CATLIN INSURANCE COMPANY LIMITED	BMU		3		128	1006				3					
AA-5280012	00000	CENTRAL REINSURANCE CORPORATION	TWN		127		128	1021				127					
AA-1121065	00000	. CGU BONUS LIMITED	GBR					1043									
AA-1930019	00000	CGU INSURANCE LIMITED	AUS		10		10	1042				10	1				1
AA-1930120	00000	CHAMBER OF MANUFACTURES INSURANCE LIMITED	AUS		10								10				10
AA-3190057	00000	CHEMICAL INSURANCE COMPANY, LIMITED	BMU		2	1						1	1	1			1
AA-1120365	00000	CHEVANSTELL LIMITED	GBR		372		30	1022				30	341	1			342
AA-9244101	00000	CHINA REINSURANCE COMPANY	CHN		31	1						1	31	5	1		131
AA-3190770	00000	CHUBB TEMPEST REINSURANCE LIMITED	BMU		14		369	1001				14					L
AA-5280020	00000	CHUNGKUO INSURANCE COMPANY LIMITED	TWN														L
AA-2231020	00000	CIA. UNIAO DE SEGUROS GERAIS	BRA		11								11				L11
AA-1930130	00000	CIC INSURANCE LTD.	AUS		23								23	26	5		523
AA-1320035	00000	COLISEE RE	FRA		18			1019					18	2			18
AA-1120380	00000	COMMUNITY REINSURANCE CORPORATION LIMITED	GBR		27	2						2	25				25
00-0000000	00000	COMP. DASSUR. REUNIES RISQUES DIVERS	FRA														
AA-1120495		DOMINION INSURANCE COMPANY LIMITED	GBR		2, 199		1,860	1025				1,860	339	27	5		5
AA-1340085	_00000	E+S RUECKVERSICHERUNGS-AKTIENGESELLSCHAFT	DEU		31	6	, , , , , , , , , , , , , , , , , , , ,					6	25	1			26
AA-1120515	00000	EAGLE STAR INSURANCE COMPANY LIMITED	GBR		48								48				48
AA-3194130		ENDURANCE SPECIALTY INSURANCE LIMITED	BMU		19		347	1007				19					
AA-5320045	00000	EQUATORIAL REINSURANCE COMPANY LIMITED	HKG		10												
AA-1120827	.00000	ERC FRANKONA REINSURANCE (II) LIMITED	GBR														
AA-1240054	00000	EULER HERMES CREDIT INSURANCE BELGIUM SA	BEL		128		193	1023				128					
00-0000000	00000	EULER HERMES KREDITFORSIKRING	DNK		120							120					<u> </u>
AA-1120580		EXCESS INSURANCE COMPANY LIMITED	GBR									<u> </u>					
AA-1120360 AA-1360065	00000	F.A.T.A. ASSICURAZIONI SPA.	ITA		81	12	QΛ	1026				81					
AA-1300003 AA-1120620	00000	FOLKSAM INTERNATIONAL INSURANCE COMPANY (UK)	Ι Ι Λ		01	12	04	1020									
AA 1120020		LIMITED	GBR														
AA-1580035	00000	FUJI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN		1,412	2	1,276	1027				1,278	134	2			135
WY IOOOOO		I OU I THE AND MAITHE HIGHIANCE COMEANY LIMITED	I OF IX.	1	1,414	L		11061	L		L	1,210	1	L	L	L	LISS

SCHEDULE F - PART 5

					Pr	ovision for Una	authorized Re	einsurance as	of Decemb	er 31, Current	Year (\$000 C	Omitted)						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
				_											-			Total Provision
																		for
												Total						Reinsurance
												Collateral and						Ceded to
					Reinsurance						Trust Funds	Offsets		Recoverable				Unauthorized
					Recoverable	Funds Held		Issuing or			and		Provision for	Paid Losses &		20% of	Provision for	Reinsurers
	NAIC		Domi-		all Items	By Company		Confirming			Other	7+8+10+11	Unauthorized			Amount in	Overdue	(Col. 14 plus
	Com-		ciliary		Schedule F	Under		Bank	Ceded	Miscellaneous	Allowed	+12 but not in		Over 90 Days	20% of	Dispute	Reinsurance	Col. 18 but not
ID			,	Cooriel			l attava af			Balances	Offset							
	pany	Name of Deinstein	Juris-	Special	Part 3,	Reinsurance	Letters of	Reference	Balances			Excess of	(Col. 6 Minus		Amount in	Included in	(Col 16 plus	in Excess of
Number	Code	Name of Reinsurer	diction	Code	Col. 15	Treaties	Credit	Number (a)	Payable	Payable	Items	Col. 6)	Col. 13)	in Dispute	Col. 15	Column 6	Col. 17)	Col. 6)
AA-1120650 .	00000	FUJI INTERNATIONAL INSURANCE COMPANY LIMITED	GBR		2								2	1				2
AA-1320135 .	00000	GAN ASSURANCES LARD	FRA															
AA-1120661	00000	GENERAL ACCIDENT REINSURANCE COMPANY LIMITED	GBR					1071										
AA-1220027	00000	GENERALI HOLDING VIENNA AG	AUT		69		66					66	3					3
AA-1220035 .	00000	GENERALI RUECKVERSICHERUNG AKTIENGESELLSCHAFT	AUT		17		16					16	1					1
AA-1420030 .	00000	GJENSIDIGE NOR FORSIKRING	NOR				5	1029										
00-0000000 .	00000	GORDIAN RUNOFF LIMITED	AUS		37		26	1078				26	10					10
AA-1340100 .	00000	GOTHAER RUCKVERSICHERUNG AG.	DEU															
AA-1340105 .	00000	GOTHAER VERSICHERUNGSBANK VVAG	DEU					1030										
AA-1120700 _	00000	GREYFRIARS INSURANCE COMPANY LIMITED	GBR															
AA-1320032	00000	GROUPAMA SA	FRA					1079										
AA-1860340	00000	GUNES SIGORTA A.S	TUR		284								284					284
AA-1340115 .	00000	HAMBURGER INTERNATIONALE RUCK-VERS. AG	DEU															
AA-3190060	00000	HANNOVER RE (BERMUDA) LIMITED	BMU		3		92	1009				3						
AA-1120730 .	00000	HANSA GENERAL INSURANCE COMPANY (UK) LIMITED	GBR															
AA-1340129	00000	HANSEATICA RUCKVERSICHERUNGS AG	DEU															
AA-5420070 .	00000	HANWHA GENERAL INSURANCE COMPANY LIMITED	KOR		147	112						112	35					35
AA-3190080	00000	HEDDINGTON INSURANCE LIMITED	BMU							-			***************************************					
AA-1740360	00000	HELLENIC SHIP & AIRCRAFT INSURANCE COMPANY	GRC							-								
AA-1340132	00000	HESSEN-NASSAUISCHE VERSICHERUNGSANSTALT	DEU							-								
AA-1120760	00000	HIGHLANDS INSURANCE COMPANY (UK) LIMITED	GBR		2.777								2.777	2.777	555		555	2.777
AA-3190875	00000	HISCOX INSURANCE COMPANY(BERMUDA) LIMITED	BMU		5		127	1010				5	£,111	Z,111				Z,111
AA-1340087	00000	HOCHRHEIN INTERNATIONALE RUECKERVERSICHERUNG AG	DEU		532			1031		-		532		2				
AA-5480045	00000	HONG LEONG ASSURANCE BERHAD	MYS				023	1031		-				۷				
00-0000000	00000	IND. CIE D ASS. TOUS RISQUES	FRA			2				-								
AA-1122022 .	00000	INDEMNITY GUARANTEE	GBR		1	ــــــــــــــــــــــــــــــــــــــ				-			1	1				1
AA-2130420 _	00000	INSTITUTO NACIONAL DE RESEGUROS	ARG.		(56)				(23			(56)						
AA-2150420 . AA-1560480 .	00000		CAN		(30)	/			(20	''		(30)						
		INTACT INSURANCE COMPANY	BRA		376		045	4000				315	61	38				69
AA-2230425 .	00000	IRB BRASIL RESSEGUROS SA	SWE		٥/د		315	1033				دا د		38	8		8	69
AA-1440055 .	00000	JORDBRUKETS FORSAKRINGSBOLAG			70													
AA-5424101 .	00000	K B INSURANCE CO LIMITED	KOR		72	61		1000		-		61	11					11
AA-1240026 .	00000	KBC ASSURANCES	BEL		1,203	1	1,298	1080				1,203						
AA-1120475 .	00000	KINGSCROFT INSURANCE COMPANY LIMITED	GBR					4004		-								
AA-5420050 .	00000	KOREAN REINSURANCE COMPANY	KOR		2,324	34	2,480			-		2,324		1				
AA-1120876 _	00000	KX REINSURANCE COMPANY LIMITED	GBR		1, 156		1,200					1,156		1				
AA-1580050 ₋	00000	KYOEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN		715		660	1035				660	55	1				55
AA-1240068 .	00000	L'ETOILE 1905 S.A	BEL		ļ6	2			ļ	-	ļ	ļ2	5		ļ	 	ļ	5
AA-1360067 .	00000	LA FENICE RIASSICURAZIONI SPA	ITA		3	5						3						
AA-1560034 .	00000	LA MUTUELLE DU MANS ASSURANCES I.A.R.D	CAN		8	5	7	1040				8						
AA-1320245 .	00000	LA REASSURANCE INTERCONTINENTALE S.A	FRA		133	20				-		20	113					113
AA-1320255 .	00000	LA REUNION FRANCAISE S.A.	FRA		7		7	1047				7						
AA-2991000 .	00000	LA SEGURIDAD, CIA ANMA.DE SEGUROS.	VEN															
AA-3190349 .	00000	LAKEWOOD INSURANCE LIMITED	BMU		47							ļ	47	1				47
AA-1440060	00000	LANSFORSAKRINGSBOLAGENS A/B	SWE															
AA-1370095	00000	LE FOYER CIE. LUXEMBOURGEOISE D'ASSUR. SA	LUX		8	7				_		7	2					2
AA-1360133	00000	M.A.A. ASSICURAZIONI AUTO E RISCHI DIVERSI SPA	1TA		<u> </u>	5			<u> </u>	. [L	L					
AA-1320171	00000	MAAF ASSURANCES	FRA															
AA-1840610	00000	MAPFRE INDUSTRIAL S.A.	ESP		129	8	129	1038				129						
AA-1121425 .		MARKEL INTERNATIONAL INSURANCE COMPANY LIMITED	GBR		5,521		4,202					4,202	1,318	179	36		36	1,354

SCHEDULE F - PART 5

					Pr	ovision for Una	luthorized Re	einsurance as	of December	er 31, Current	Year (\$000 C	Omitted)						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
																		Total Provision
																		for
												Total						Reinsurance
					ъ.						T . F .	Collateral and		D				Ceded to
					Reinsurance	Funda Hald		leaving or			Trust Funds	Offsets	Dravisian for	Recoverable		000/ of	Dravisian for	Unauthorized
	NAIC		Domi-		Recoverable all Items	Funds Held		Issuing or			and Other	Allowed (Cols. 7+8+10+11		Paid Losses &		20% of Amount in	Provision for Overdue	Reinsurers (Col. 14 plus
	Com-		ciliary		Schedule F	By Company Under		Confirming Bank	Ceded	Miscellaneous	Allowed	+12 but not in	Unauthorized	Over 90 Days	20% of	Dispute		Col. 18 but not
ID	pany		Juris-	Special	Part 3,	Reinsurance	Letters of	Reference	Balances	Balances	Offset	Excess of		past Due not	Amount in	Included in	(Col 16 plus	
Number	Code	Name of Reinsurer	diction	Code	Col. 15	Treaties	Credit	Number (a)	Payable	Payable	Items	Col. 6)	Col. 13)	in Dispute	Col. 15	Column 6	Col. 17)	Col. 6)
AA-1120952	00000	MERCANTILE INDEMNITY COMPANY LIMITED	GBR	0000	001. 10	11041100	Orodit	riambor (a)	1 dydbio	i ayabio	itomo	001. 0)	001. 10)	III Diopato	001. 10	Coldinii	001. 17)	301. 0)
AA-1240125	00000	MERCATOR VERZEKERINGEN NV	BEL															
AA-5420060	00000	MERITZ FIRE & MARINE INSURANCE COMPANY LIMITED	KOR		6	3						3	3	3	1		1	4
AA-1860620 .	00000	MILLI REASURANS T.A.S.	TUR		171	156						156	15					15
AA-1120980 .	00000	MINSTER INSURANCE COMPANY LIMITED	GBR					1039										
AA-1121410 .	00000	MITSUI SUMITOMO INSURANCE COMPANY (EUROPE) LIMITED																
			GBR		41								41	3	1		1	41
AA-1580085 .	00000	MITSUI SUMITOMO INSURANCE COMPANY LIMITED	JPN		3,424		2,689	1057				2,689		43	9		9	744
AA-0051036 . AA-1121200 .	00000	MLC REINSURANCE LIMITED	TCAGBR		66		78	1036				66						
AA-1121200 . AA-1121395 .	00000	MSIL LIMITED	GBR		2			10/4					2	I				2
AA-1121395 . AA-1340165 .	00000	MUNCHENER RUCKVERSICHERUNGS-GESELLSCHAFT	DEU		1,221	<u> </u>	2,038	1011		-	l	1,221		4				
AA-1320205	00000	MUTUELLE CENTRALE DE REASSURANCE	FRA		, 22 1		2,030	1011				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
AA-0000000 .	00000	NATIONAL CASUALTY COMPANY OF AMERICA LIMITED	GBR		56	12				-		12	45	7	1		1	46
AA-5340660	00000	NEW INDIA ASSURANCE COMPANY LIMITED	IND							-		,						
AA-1380140 .	.00000	NIEUW ROTTERDAM BEHEER N.V.	NLD			13												
AA-1121075	00000	NIPPON INSURANCE COMPANY OF EUROPE LIMITED	GBR		2								2	1				2
AA-1580070 .	00000	NISSHIN FIRE AND MARINE INSURANCE COMPANY LIMITED.	JPN		254	230						230	24					24
AA-1280090 ₋	00000	NORDISK REINSURANCE COMPANY A/S	DNK					1068										
AA-1560247	00000	NORTHBRIDGE GENERAL INSURANCE CORPORATION	CAN		2, 129	6	1,734	1082				1,740	389	46	9		9	398
AA-1340135 .	00000		DEU		3	2						2	1					1
AA-2990725 .	00000	ORINOCO SEGUROS C.A.	VEN		5	2						2	3	3	1		1	3
AA-3190131 .	00000	OWENS INSURANCE LIMITED	BMU				70	4040										
AA-1240163 . AA-1780078 .	00000	P & V ASSURANCES SCPARTNER REINSURANCE EUROPE SE	BEL		66	43	1.559	1046				1.416						
AA-3194174		PLATINUM BERMUDA	BMU		1,410	4		1077				1,410	Λ					Λ
AA-1340187	00000	PROVINZIAL NORD BRANDKASSE AKTIENGESELLSCHAFT	DEU		4					-								
AA-1340245	00000	PROVINZIAL NORDWEST HOLDING AG	DEU							-								
AA-1340190	00000	PROVINZIAL RHEINLAND HOLDING	DEU		669		935	1044				669						
AA-1120481	00000	QBE INSURANCE (EUROPE) LIMITED	GBR		200	3	1	1045										
AA-1780070	00000	QBE REINSURANCE (EUROPE) LIMITED	IRL		9		5	1066				5	4					4
AA-1340004 .	00000	R+V VERSICHERUNG AKTIENGESELLSCHAFT	DEU															
AA-2990857 .	00000	REASEGURADORA DELTA CA	VEN															
AA-1280110 .	00000	REASSURANCEAFVIKLINGS-AKTIESELSKABET	DNK		18								18	18	4		4	18
AA-1340201	00000	RHEINLAND VERSAG	DEU		26								25					25
AA-1121270 .		RIVER THAMES INSURANCE COMPANY LIMITED	GBR		10	}				-	ļ	ļ	10	3	ļ1		ļ1	10
AA-1120465 .	00000	RIVERSTONE INSURANCE (UK) LIMITED	GBR		2	 				-	}		2					2
AA-1720100 .	00000	SAMPO INTERNATIONAL INSURANCE COMPANYSAMPO PLC	FIN			···						·						
AA-1720070 . AA-3191213 .	00000	SANDERS RE	BMU						29									
AA-1344100	00000	SCOR DEUTSCHLAND RUCKVERSICHERUNGS AG	DEU						29	'								
AA-1320031	00000	SCOR GLOBAL P&C SE	FRA		1,300		1,563	1013		-		1,300						
AA-1340015	00000	SCOR RUCKVERSICHERUNG (DEUTSCHLAND) AG	DEU		44		351	1075				44		7	1		1	1
AA-1569750	00000	SCOTTISH AND YORK HOLDINGS LIMITED	CAN					1051										
AA-1240175	00000	SECURA SOCIETE DE REASSURANCES	BEL		28								28					28
AA-5760050 .	00000	SINGAPORE AVIATION & GENERAL INSURANCE COMPANY																
		(PTE.) LTD	SGP		4	2				-		2	2					2
AA-5760055 .		SINGAPORE REINSURANCE CORPORATION LIMITED	SGP		62	60						60	2					2
AA-1440075	00000	SIRIUS FORSAKRINGSAKTIEBOLAGET	SWF	1		i l		1			1	1	I	I .	I	l	I	

SCHEDULE F - PART 5

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

					Pr	ovision for Una	autnorized Re	einsurance as	of Decemb	er 31, Current	Year (\$000 C	Jmillea)						
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19
																		Total Provision
																		for
												Total						Reinsurance
												Collateral and						Ceded to
					Reinsurance						Trust Funds	Offsets		Recoverable				Unauthorized
					Recoverable	Funds Held		Issuing or			and	Allowed (Cols.	Provision for	Paid Losses &		20% of	Provision for	Reinsurers
	NAIC		Domi-		all Items	By Company		Confirming			Other			LAE Expenses		Amount in	Overdue	(Col. 14 plus
	Com-		ciliary		Schedule F	Under		Bank	Ceded	Miscellaneous	Allowed	+12 but not in		Over 90 Days	20% of	Dispute	Reinsurance	
ID	pany		Juris-	Special	Part 3,	Reinsurance	Letters of	Reference	Balances	Balances	Offset	Excess of		past Due not	Amount in	Included in	(Col 16 plus	
Number	Code	Name of Reinsurer	diction	Code	Col. 15	Treaties	Credit	Number (a)	Payable	Payable	Items	Col. 6)	Col. 13)	in Dispute	Col. 15	Column 6	Col. 17)	Col. 6)
AA-1440076	00000	SIRIUS INTERNATIONAL INSURANCE CORPORATION	SWE	Oude	2001. 13	Heaties		1014	i ayabie	i ayabic	ILCITIS	2001. 0)	001. 10)	III Dispute	001. 13	Column	001. 17)	001. 0)
AA-3190146	00000	SOLAR INSURANCE COMPANY LIMITED	BMU		95	•	73					73	21					21
AA-1580110		SOMPO JAPAN NIPPONKOA INSURANCE INC	JPN		7.484	33	6,944					6.977	507	36	7		7	514
AA-1961001		SOUTH BRITISH INSURANCE COMPANY LIMITED	NZL		J ,404	აა		1004				0,977	307	30			/	
AA-1901001		SPAREBANK 1 SKADEFORSIKRING AS	NOR		180		445	1050				118	62					
AA-1420110 AA-1121366		SPHERE DRAKE INSURANCE LIMITED	GBR		180	ు	115	1050				118	62	b	l		I	63
					9			1049				005	9					
AA-3190582		ST JOHN'S INSURANCE COMPANY LIMITED	BMU SWE		335							335		1				
AA-1440090		STOCKHOLM ATERFORSAKRINGS AB			63		41	1055				41	22					22
AA-1440100		STOCKHOLM REINSURANCE COMPANY LIMITED	SWE															
		STRONGHOLD INSURANCE COMPANY LIMITED	GBR		4,606	127	2, 143					2,269	2,336	11	2		2	2,338
AA-1930925 _		SUNCORP-METWAY INSURANCE LIMITED	AUS		315			1054				232	84					84
	00000	SV VERMOGENSVERWALTUNGS-AKTIENGESELLSCHAFT	DEU		468	405		1065				468		ļ1				
AA-1440105		SWEDISH CLUB	SWE		118			1067				118						
	00000	SWISS RE EUROPE SA	LUX		1,636	5	1,209	1072				1,214	422					422
AA-1580080	00000	TAISEI FIRE AND MARINE INSURANCE COMPANY LIMITED	JPN															
AA-5280065	00000	TAIWAN FIRE AND MARINE INSURANCE COMPANY LIMITED	TWN															
AA-1580095	00000	THE TOA REINSURANCE COMPANY LIMITED	JPN		258		247	1059				247	12					12
AA-1580100	00000	TOKIO MARINE & NICHIDO FIRE INSURANCE COMPANY																
		LIMITED	JPN		6,516	1	4,650	1060				4,651	1,865	18	4		4	1,869
AA-1960655	00000	TOWER INSURANCE LIMITED	NZL															
AA-1340225	00000	TRANSATLANTISCHE BETEILIGUNGS - AG	DEU															
AA-1440043 .	00000	TRYGG HANSA INSURANCE COMPANY LIMITED	SWE		8		8	1069				8						
AA-1340006	00000	UNION REINSURANCE COMPANY	DEU															
AA-1780054	00000	UNIPOLRE LIMITED	IRL		46								46					46
AA-1360195	.00000	UNIPOLSAI ASSICURAZIONI SPA	ITA		105	108	14	1052				105						
AA-1220020	.00000	UNIQA VERSICHERUNGEN AG	AUT		8	11						8						
AA-1360265	00000	VITTORIA ASSICURAZIONI S.P.A.	ITA		255	[191	1061				191	65					65
	00000	WAUSAU INSURANCE COMPANY (UK) LIMITED	GBR															
AA-1220070		WIENER RUCKVERSICHERUNGS GESELLSCHAFT	AUT									ļ				İ		
	00000	WUESTENROT VESICHERUNGS AG	DEU		7	2		1063				2	5			İ		5
AA-3191315 .		XL BERMUDA LIMITED	BMU		Ω		309	1016				Ω Ω	J					
	00000	ZURICH INTERNATIONAL (UK) LIMITED	GBR		87		80	1041				80	7					7
AA-1120016		ZURICH VERS.GES. AG	CHE		01		00	1041				00	/					
		her Non-U.S. Insurers	VITE		70.000	0.004	E0 500	VVV		7		E4 470	40.040	4 400	899		899	10.070
					72,996	2,021	58,508	XXX		·		54, 178	18,818	4,493				,
		iliates and Others			81,896	2,011	59,016	XXX	1	7		54,444	27,452	10,771	2,154		2,154	27,600
		otected Cells						XXX				<u> </u>				ļ		
9999999 7	Γotals				81,896	2,011	59,016	XXX	1	7	1	54,444	27,452	10,771	2, 154	1	2, 154	27,600

- Amounts in dispute totaling \$
 Amounts in dispute totaling \$ 187 are included in Column 6.
- ...140 are excluded from Column 15.

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	1001	1	021000089	CITIBANK	369
	1002	2	026002574	BARCLAYS BANK	62
	1002	2	026002655	LLOYD'S BANK PLC	62

(a)	Issuing or				
. ,	Confirming	Letters			Ĭ
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	1002	2	026007728	NATIONAL AUSTRALIA BANK	56
	1002		026007689		
		2			51
	1002	2	026008044	COMMERZBANK	51
	1004	1	026009593	BANK OF AMERICA	813
	1006	1	021000089	CITIBANK	128
	1007	1	026004307	MIZUHO	347
	1007	4	00000000	INITODO IT	
	1009	ļ	026008808	UNICREDIT	92
	1010	1	026008044	COMMERZBANK	127
	1011	3	021000089	CITIBANK	293
	1011	3	021000089	CITIBANK	453
	1011	3	021000089	CITIDANIK	1.292
				CITIBANK	
	1013	3	021000089	CITIBANK	129
	1013	3	026007689	BNP PARIBUS	638
	1013	3	026007689	BNP PARIBUS	796
	1014	1	026010786	NORDEA	96
	1016	2	026009632	THE BANK OF TOKYO-MITSUBISHI UFJ LTD.	36
		4			
	1016	2	026002574	BARCLAYS BANK	36
	1016	2	021000089	CITIBANK	36
	1016	2	026009179	CREDIT SUISSE	22
	1016	2	021001033	DEUTSCHE BANK	22
		2			
	1016	2	021001088	HSBC	36
	1016	2	026014601	GOLDMAN SACHS	22
	1016	2	021000021	JP MORGAN CHASE	22
	1016	2	026014630	MORGAN STANLEY BANK	22
	1016	2	021000018	THE BANK OF NEW YORK	22
		<u> </u>			
	1016	2	121000248	WELLS FARGO	36
	1017	1	021000089	CITIBANK	1,200
	1018	3	022000046	M & T BANK	195
	1018	3	022000046	M & T BANK	200
	1010		02400000	III & I DAIN	200
	1019	1	021000089	CITIBANK	
	1020	3	026007689	BNP PARIBAS	137
	1020	3	026007689	BNP PARIBAS	762
	1020	3	026007689	BNP PARIBAS	265
	1020	3	026007689	BNP PARIBAS	223
		J	40400040	DIT FAITON	
	1021	1	121000248	WELLS FARGO	128
	1022	3	021000089	CITIBANK	29
	1022	3	021000089	CITIBANK	0
	1022	3	021000089	CITIBANK	1
	1023	3		LADDIS MA	74
	1020	0	071000288	HARRIS NA	
	1023	ა	021001088	HSBC BANK USA N.A.	119
	1024	3	021000089	CITIBANK	235
	1024	3	021000089	CITIBANK	1
	1024	3	021000089	CITIBANK	7
		0			
	1024	0	026009674	SUMITONO MITSUI BANKING	292
	1024	3	026009674	SUMITOMO MITSUI BANKING	820
	1024	3	026009674	SUMITOMO MITSUI BANKING	1,526
	1024	3	021000089	CITIBANK	1
	1024	3	021000089	CITIBANK	66
	1025	1	02100000	OLI DANK	1.860
	1025	I	021000089	CITIBANK	,
	1026	1	021000089	CITIBANK	84
	1027	3	021000089	CITIBANK	580
	1027	3	021000089	CITIBANK	289
	1027	3	021000089	CITIBANK	407
		1			
	1028		021000089	CITIBANK	16
	1029	1	021000021	JP MORGAN CHASE	5
	1030	3	021000089	CITIBANK	
	1030	3	021000089	CITIBANK	1
	1031	1	021000089	CITIBANK	825
	1001	1	02 1000003	VI I IDAIW	023

(a)	Issuing or				
	Confirming	Letters			
	Bank	of			
			American Devices Acceptation		
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	1032	1	021000089	CITIBANK	7
	1033	1	021000089	Citibank	315
	1034	2	021000089		
		3		CITIBANK	1,870
	1034	3	021000089	CITIBANK	610
	1035	1	021000089	CITIBANK	660
	1036	1	021000089	CITIBANK	78
	1037	1	021000021	WESTPAC BANKING CORPORATION	198
	1038	4	021000089	CITIBANK	129
		!			129
	1039	1	021000089	CITIBANK	
	1040	1	021000089	CITIBANK	7
	1041	3	021000018	ANZ	80
	1041	3	021000089	CITIBANK	
	1042	1	026007728	NATIONAL AUSTRALIA BANK	10
	1042	1			10
	1043	ડ	021000089	CITIBANK	
	1043	3	021000089	CITIBANK	
	1044	3	021000089	CITIBANK	430
	1044	3	021000021	JP MORGAN CHASE	477
		3		CITIBANK	
	1044	3	021000089		28
	1045	3	021000089	CITIBANK	11
	1045	3	021000089	CITIBANK	
	1046	1	026008044	COMMERZBANK	72
	1047	1	021000089	CITIBANK	7
	1047	0			
	1048	3	021000089	CITIBANK	192
	1048	3	021000089	CITIBANK	1,709
	1048	3	021000089	ICITIBANK	10
	1048	3	021000089	CITIBANK	1, 156
	1049	1	072000096	COMERICA BANK	944
		I			
	1050	3		NORDEA BANK	115
	1050	3	021000089	CITIBANK	
	1051	1	026004093	ROYAL BANK OF CANADA	
	1052	3	021000089	CITIBANK	1
	1052	2	021000089	CITIBANK	13
		J			
	1054	I	021000018	THE BANK OF NEW YORK MELLON	232
	1055	1	026003036	SKANDINAVISKA ENKILADA	41
	1056	3	021000089	CITIBANK	2
	1056	3	021000089	CITIBANK	2.115
	1056	3	021000089	CITIBANK	2, 113
		J			
	1057	L	021000089	CITIBANK	2,689
	1058	3	021000089	CITIBANK	3,526
	1058	3	021000089	CITIBANK	586
	1058	3	021000089	CITIBANK	90
	1059	1	026004307	MIZUHO BANK	247
		3			
	1060	•	026002655	LLOYDS BANK PLC	4,650
	1060	3	026009632	BANK OF TOKYO-MITSUBISHI	
	1061	1	026007689	BNP PARIBAS	191
	1062	3	021000089	CITIBANK	1,205
	1062	3	021000089	Citibank	49
	1063	2	021000089	OTT IDAMY	
		o		CITIBANK	
	1063	3	021000089	CITIBANK	
	1064	3	021000089	CITIBANK	86
	1064	3	021000089	CITIBANK	637
	1064	3	021000089	CITIBANK	3,466
	1064	3	02100000		2,755
		3	021000089	CITIBANK	
	1065	3	026008044	COMMERZBANK	204
	1065	3	026008044	COMMERZBANK	72
	1066	1	021000089	CITIBANK	5
	1067	1	026010841	SVENSKA HANDELSBANKEN AB	123
		4		COMMERZBANK	120
	1068	I	026008044	UUWMEHZBAIN	1

(a)	lecuing or				
(a)	Issuing or Confirming	Letters			
	Bank	of			
	Reference	Credit	American Bankers Association		Letters of
	Number	Code	(ABA) Routing Number	Issuing or Confirming Bank Name	Credit Amount
	1000	4			Credit Amount
		4	021000089 026004093	SVENSKA HANDELSBANKEN	8
	1070 1071	1	021000089		113
		1	021000089	CITIBANK	200
	1072	3	021000089	CITIBANK	1 100
	1072	3	021000089	CITIDANI/	1, 100
	1072	ა	026008044	COMPERZBANK	33
	1073	J			19
		4	026002574 021000089	BARCLAYS	
	1074	4		CITIBANK	0
	1075	1	021000021 021000089	NATIXIS	351
	1076	J		CITIBANK	
	1076	3	021000089	CITIBANK	4
	1077	1	026002574	BARCLAYS	1,559
	1078	J	026007728	NATIONAL AUSTRALIA BANK	5
	1078	3	026007728	NATIONAL AUSTRALIA BANK	11
	1078	3	026007728	NATIONAL AUSTRALIA BANK	6
	1078	3	026007728	NATIONAL AUSTRALIA BANK	5
	1079	3	021000089	CITIBANK	
	1079	3	021000089	CITIBANK	
	1080	3	021000089	CITIBANK	4 007
	1080	3	026003780	DEUTSCHE BANK	1,297
	1081	1	021000089	CITIBANK	3,949
	1082	3	021000089	CITIBANK	822
	1082	3	021000089	CITIBANK	911
	1083	3	021000089	CITIBANK	
	1083	3	021000089	CITIBANK	
	1083	3	021000021	JP MORGAN CHASE	2

Schedule F - Part 6 - Section 1 - Provision for Reinsurance Ceded to Certified Reinsurers **NONE**

Schedule F - Part 6 - Section 1 - Bank Footnote **NONE**

Schedule F - Part 6 - Section 2 - Provision for Overdue Reinsurance Ceded to Certified Reinsurers **NONE**

SCHEDULE F - PART 7

		Provision	for Overdue Authori	zed Reinsurance as	of December 31, Cu	ırrent Year				
1	2	3	4	5	6	7	8	9	10	11
			Reinsurance Recoverable on Paid					Amounts in Dispute Excluded from Col. 4		
	NAIC		Losses and	Total Reinsurance			Amounts in Col. 4 for	for Companies		
	Com-		LAE More Than	Recoverable on Paid			Companies Reporting	Reporting		
ID	pany		90 Days Overdue	Losses and LAE	Amounts Received	Col. 4 divided by	less than 20% in	less than 20% in	20% of Amount	Amount Reported in
Number	Code	Name of Reinsurer	(a)	(b)	Prior 90 Days	(Cols. 5 + 6)	Col. 7	Col. 7	in Col. 9	Col. 8 x 20% + Col. 10
06-0237820		ACE PROPERTY & CASUALTY INSURANCE COMPANY	1, 168	47,788		2.445				234
25-1118791		AIG PROPERTY CASUALTY COMPANY			172, 180	0.000				
36-2661954	10103	AMERICAN AGRICULTURAL INSURANCE COMPANY	67	5,955	13,317	0.345				. 13
59-0593886 13-5124990	10111	AMERICAN BANKERS INSURANCE COMPANY OF FLORIDA AMERICAN HOME ASSURANCE COMPANY	589 817	56,339 71,999	14,984 58,209	0.826 0.627				118
35-0145400	19704	AMERICAN STATES INSURANCE COMPANY	5,463	6.012	2.832	61.777				
94-1390273		ARGONAUT INSURANCE COMPANY	2,956	7,946	38,372	6.382				
13-5358230		ARROWOOD INDEMNITY COMPANY	2,102	60, 126	54,719	1.831				420
23-1502700 _		BEDIVERE INSURANCE COMPANY	975	37,039	74,096	0.877	975			
06-6105395		CENTURY INDEMNITY COMPANY	1,641	247,049	245,885	0.333				
31-0542366	10677	CINCINNATI INSURANCE COMPANY	61	686	828	4.061				12
36-2114545 13-5010440 .	20443	CONTINENTAL CASUALTY COMPANY CONTINENTAL INSURANCE COMPANY	2,931 24,271	18,577	554,249 289,966	0.512 5.809				
38-2145898		DORINCO REINSURANCE COMPANY	24,271		24,909	0.209				4,804
39-0264050		EMPLOYERS INSURANCE COMPANY OF WAUSAU	45,799	364.010	128, 149	9.306				9.160
42-0234980		EMPLOYERS MUTUAL CASUALTY COMPANY	5,568	22,389	18,226	13.710				1,114
36-2950161		EVANSTON INSURANCE COMPANY		102,450	,	0.000				,
22-2005057		EVEREST REINSURANCE COMPANY	7,668	11,561		66.331				
05-0316605		FACTORY MUTUAL INSURANCE COMPANY	21,095	120,515	46, 124	12.659				4,219
42-0245840		FARMERS MUTUAL HAIL INSURANCE COMPANY OF IOWA	173	665	2,685	5. 152				35
06-1325038 75-1588101		FINIAL REINSURANCE COMPANY	225 216	28,038 9,631	5, 161 55	0.676 2.079				
13-2673100	22039	GENERAL REINSURANCE COMPORATION	4.167	9,631	341,669	0.638				833
13-1958482	11967	GENERAL STAR NATIONAL INSURANCE COMPANY	420	49.557	49.671	0.423				
13-5617450		GENERALI US BRANCH		20, 151	43,980	0.000				
31-0501234	16691	GREAT AMERICAN INSURANCE COMPANY	99,223	154,758	22,047	56.120				
13-5117400		GREATER NEW YORK MUTUAL INSURANCE COMPANY	21	196	1,292	1.433				
AA-1340125		HANNOVER RUECK SE	287	11,250		2.549				57
13-5129825 06-0384680	22292	HANOVER INSURANCE COMPANY	166 931	4,303 165.409	3,285 318.809	2. 191 0. 192				
38-0829290		HASTINGS MUTUAL INSURANCE COMPANY	43	1,417		1.056				
39-1321384		HANKEYE SECURITY INSURANCE COMPANY	8,122	8, 122	2,004	100.000				
56-0473714		INTEGON INDENNITY CORPORATION	20	202		9.870				4
30-0875959	20621	LAMORAK INSURANCE COMPANY	4,854	31,990	68,830	4.815	4,854			971
04-1543470	23043	LIBERTY MUTUAL INSURANCE COMPANY	2,063	26,220	38,259	3 . 199				413
AA-1122000	00000	LLOYDS OF LONDON	552,537	5,040,351	2,541,527	7.288				110,507
62-0928337		MERASTAR INSURANCE COMPANY	67	1,411	2,372	1.768				. 13
04-1614490 13-2915260		MERRIMACK MUTUAL FIRE INSURANCE COMPANY METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	94 423	3,526 472	9,039	0.747 89.682				. 19
13-2725441		METROPOLITAN PROPERTY AND CASUALTY INSURANCE COMPANY	1,100	29,279	75, 133	1.054				220
36-1475332		MIDSTATES REINSURANCE CORPORATION	5,792	5,792		100.000				
13-3467153		MITSUI SUMITOMO INSURANCE USA INC	44	53						
04-2482364	16187	MOSATC INSURANCE COMPANY	362	15,813	26,205	0.862	362			72
31-4259550		MOTORISTS MUTUAL INSURANCE COMPANY	30	974	1,483	1.203				. 6
13-4924125		MUNICH REINSURANCE AMERICA INC	142	362,615	28,263	0.036				28
38-0865250		NATIONAL CASUALTY COMPANY NATIONAL INDEMNITY COMPANY	8,890 2.248	36,523 170,426	5,597	21.107				450
47-0355979 25-0687550		NATIONAL INDEMNITY COMPANY NATIONAL UNION FIRE INSURANCE COMPANY OF PITTS	2,248	124.265	51,892 118.729	1.011 0.080				39
31-4425763		NATIONAL OWIGH THE INSURANCE COMPANY NATIONALDE GENERAL INSURANCE COMPANY	190	5,571	110,729	0.000				
31-4177100	23787	NATIONWIDE MUTUAL INSURANCE COMPANY	3,300	9, 180		10.383				
04-2177185	21830	NEW ENGLAND INSURANCE COMPANY	14,556	16,466	14,714	46.683				
06-1053492	41629	NEW ENGLAND REINSURANCE CORPORATION	193,573	1,801,904	1,913,351	5.210				38,715
13-3031176 .		PARTNER REINSURANCE COMPANY OF THE US		7,456	2,298	0.000				
13-3531373 .		PARTNERRE INSURANCE COMPANY OF NEW YORK	231	59,067	25,736	0.273				46
13-2919779 .	18333	PEERLESS INDEMNITY INSURANCE COMPANY	28	1,947	8,790	0.264	28			6

SCHEDULE F - PART 7

	11 Amount Reported in Col. 8 x 20% + Col. 1 22:
Recoverable on Paid Losses and LAE More Than Pand Losses and LAE M	Col. 8 x 20% + Col. 1 223
NAIC Companies Reporting ID pany Number Code Name of Reinsurer (a) Name of Reinsurer (a) 1.116 Losses and LAE More Than 90 Days Overdue (a) (b) Prior 90 Days (Cols. 5 + 6) (Col. 7 in Col. 9 in Col. 9 (Col. 7 in Col. 9 in Col. 9 (Col. 7 in Col. 9 in Col. 9 (Col. 7 in Col. 9 in Col. 9 in Col. 9 (Col. 7 in Col. 9 in Col. 9 (Col. 7 in Col. 9 in Col	Col. 8 x 20% + Col. 1 223
LAE More Than 90 Days Overdue Losses and LAE	Col. 8 x 20% + Col. 1 223
ID	Col. 8 x 20% + Col. 1 223
Number Code Name of Reinsurer (a) (b) Prior 90 Days (Col. 5 + 6) Col. 7 Col. 7 in Col. 9 23-1642962 12262 PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	Col. 8 x 20% + Col. 1 223
Number Code Name of Reinsurer (a) (b) Prior 90 Days (Col. 5 + 6) Col. 7 Col. 7 in Col. 9 23-1642962 12262 PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY	223
23-1642962 12262 PENNSYLVANIA MANUFACTURERS ASSOCIATION INSURANCE COMPANY 1,116 22,571 43,644 1.685 1,116	22.
36-3030511 J. 37257 J. PRAETORIAN INSURANCE COMPANY 22. 478 45. 737 L 18. 506 34. 989 L L	
	1//
05-0204450 24295 PROVIDENCE WASHINGTON INSURANCE COMPANY 722 2,959 2,232 13,910 722	
23-1641984 1 10219 QBE REINSURANCE CORPORATION	17′
23-1740414 22705 R&Q REINSURANCE COMPANY 950,357 1,707.506 0.000 5	
13-3028939 38512 RAMPART INSURANCE COMPANY	
86-0274508	
91-0742148 24740 SAFECO INSURANCE COMPANY OF AMERICA 116 1,290 4.686 116 1.	2′
94-6078058	
75-1444207 30058 SCOR REINSURANCE COMPANY 2,882 1,923 2,882 1,923 2,882	576
56-1285899 39926 SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST 5,838	
39-0333950 24988 SENTRY INSURANCE A MUTUAL COMPANY 2,351 26,184 19,469 5.150 2,351	470
13-2997499 38776 SIRIUS AMERICA INSURANCE COMPANY 3.811 238.147 11.262 1.528 3.811	
13-2554270 11126 SOMPO AMERICA INSURANCE COMPANY 172 5,396 23,060 0.585 172 172 1	34
41-0406690 24767 ST PAUL FIRE & MARINE INSURANCE COMPANY 1,026 18,636 31,632 2.041 1,026	205
22-3590451 40045 STARNET INSURANCE COMPANY 9,043 10,230 88.391	
75-1670124 38318 STARR INDENNITY & LIABILITY COMPANY 12,331 143,515 87.787 5.331 12,331	2,466
37 -0533080 25143 STATE FARM FIRE AND CASUALTY COMPANY 37 592 257 4.388 37 37	· -
13-1675535 . 25364 . SWISS REINSURANCE AMERICA CORPORATION	16,865
94-1517098 25534 TIG INSURANCE COMPANY 30.468 1.007.147 1.201 30.468 1.201 30.468	6,094
13-2918573	165
13-4032666 1 10945 TOKIO MARINE AMERICA INSURANCE COMPANY 16.875 19.543 72.163	
31-4423946 10952 TRANSAMERICA CASUALTY INSURANCE COMPANY 4,025 46,289 7.115 4,025 4,025	808
13-5616275 19453 TRANSATLANTIC REINSURANCE COMPANY 5, 128 149, 115 161, 035 1.653 5, 128 1	1,026
06-6033504 19038 TRAVELERS CASUALTY & SURETY COMPANY 16,969 34,249 15,749 33.939	
06-0566050 25658 TRAVELERS INDENNITY COMPANY 3, 135 67,397 10,766 4.011 3,135	627
06-1286274 36161 TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY 17, 191 32, 195 11, 878 39.006	
47-0547953 25844 UNION INSURANCE COMPANY 838	168
42-0644327 13021 UNITED FIRE & CASUALTY COMPANY 3 858 2 .073 0 .096 3	
52-0515280 25887 US FIDELITY & GUARANTY COMPANY 1 11 8.734 1	
41-0430825 15377 WESTERN NATIONAL MUTUAL INSURANCE COMPANY 18 1,106 2,648 0.472 18	,
48-0921045 39845 WESTPORT INSURANCE CORPORATION 38.992 526.603 940.148 2.658 38.992	7,798
13-1290712 20583 XL REINSURANCE AMERICA INC 315 539.504 192.378 0.043 315	6′
36-4233459 16535 ZURICH AMERICAN INSURANCE COMPANY 939 6,763 12,673 4.833 939	18′
9999999 Totals 1.311,305 14,716,652 13,446,109 XXX 1,072,029	214.406

⁽a) From Schedule F - Part 4 Columns 8 + 9, total authorized, less \$
(b) From Schedule F - Part 3 Columns 7 + 8, total authorized, less \$

in dispute.

SCHEDULE F - PART 8

Provision for Overdue Reinsurance as of December 31, Current Year

1 2	3	4	5	6	7	8	9	10	11	12
NAIC	;		Funds Held By	· ·	·			Sum of Cols. 5	• •	
Com-		Reinsurance	Company Under			Other	Other	through 9 but		Greater of Col. 11 or
ID pany		Recoverable	Reinsurance		Ceded Balances	Miscellaneous	Allowed Offset	not in excess	Col. 4 minus	Schedule F - Part 4
Number Code	Name of Reinsurer	All Items	Treaties	Letters of Credit	Payable	Balances	Items	of Col. 4	Col. 10	Cols. 8 + 9
35-014540019704	/ IIIILITTO/IIT OT/TILO THOOFI/IITOL OOM / IIT	254 , 180							254 , 180	254, 180
22-200505726921	EVEREST REINSURANCE COMPANY	1,204,857	617					617	1,204,240	1,204,240
31-050123416691	GREAT AMERICAN INSURANCE COMPANY	1,880,819							1,880,819	
	HAWKEYE SECURITY INSURANCE COMPANY	15,333							15,333	
	METROPOLITAN GROUP PROPERTY & CASUALTY INSURANCE COMPANY	2,987,225	26, 102					26, 102	2,961,124	
	MIDSTATES REINSURANCE CORPORATION	81,337							81,337	81,337
		377							377	377
38-086525011991	NATIONAL CASUALTY COMPANY	1,329,546			5			5	1,329,541	
	NEW ENGLAND INSURANCE COMPANY	342,551							342,551	
	PRAETORIAN INSURANCE COMPANY	470,394							470,394	
	RAMPART INSURANCE COMPANY	25,561	1, 147					1, 147	24,414	24,414
	SELECTIVE INSURANCE COMPANY OF THE SOUTHEAST	24,886							24,886	
	STARNET INSURANCE COMPANY	17,447							17,447	17,447
	TOKIO MARINE AMERICA INSURANCE COMPANY	855,653							855,653	
	TRAVELERS CASUALTY & SURETY COMPANY	1,102,242							1, 102, 242	
06-128627436161	TRAVELERS PROPERTY CASUALTY INSURANCE COMPANY	539,464							539,464	539,464
9999999 Totals		11, 131, 874	27,866	•	5			27,871	11,104,003	11, 104, 003
				1 Tota		•				11 104 002

	5			27,871	11, 104, 003	11,104,003
1.	Total					11,104,003
2.	Line 1 x .20					2,220,801
3.	Schedule F - Part 7 Col. 11	l				214,406
4.	Provision for Overdue Auth	norized Reinsurance (L	_ines 2 + 3)			2,435,206
5.	Provision for Reinsurance	Ceded to Unauthorize	d Reinsurers (Schedu	le F - Part 5 Col. 19 x1	000)	27,599,889
6.	Provision for Reinsurance	Ceded to Certified Rei	insurers (Schedule F-	Part 6, Section 1, Col.	21 x 1000)	
7.	Provision for Overdue Reir	surance Ceded to Ce	rtified Reinsurers (Sch	nedule F - Part 6, Secti	ion 2, Col 15 x 1000) .	
8.	Provision for Reinsurance	(sum Lines 4 + 5 + 6 +	- 7) (Enter this amount	t on Page 3, Line 16)		30,035,095

SCHEDULE F - PART 9

Restatement of Balance Sheet to Identify Net Credit for Reinsurance

	Restatement of Balance Sheet to Identify Net C	1	2	3
		As Reported (Net of Ceded)	Restatement Adjustments	Restated (Gross of Ceded)
		, , , , , , , , , , , , , , , , , , , ,		,
	ASSETS (Page 2, Col. 3)			
1.	Cash and invested assets (Line 12)	42,369,627,883		42,369,627,883
2.	Premiums and considerations (Line 15)	4,653,937,068	179,718	4,654,116,786
3.	Reinsurance recoverable on loss and loss adjustment expense payments (Line 16.1)	54,976,228	(30,460,842)	24,515,386
4.	Funds held by or deposited with reinsured companies (Line 16.2)	97,768		97,768
5.	Other assets	1,223,856,090	(9, 104, 713)	1,214,751,377
6.	Net amount recoverable from reinsurers		510,285,141	510,285,141
7.	Protected cell assets (Line 27)			
8.	Totals (Line 28)	48,302,495,037	470,899,303	48,773,394,340
	LIABILITIES (Page 3)			
9.	Losses and loss adjustment expenses (Lines 1 through 3)	17,103,513,688	500,983,039	17,604,496,727
10.	Taxes, expenses, and other obligations (Lines 4 through 8)	1,837,927,799		1,837,927,799
11.	Unearned premiums (Line 9)	10 , 116 , 831 , 708	3,531,199	10,120,362,907
12.	Advance premiums (Line 10)	271,033,119	177,814	271,210,933
13.	Dividends declared and unpaid (Line 11.1 and 11.2)			
14.	Ceded reinsurance premiums payable (net of ceding commissions (Line 12)	1, 192, 992	(398,805)	794 , 187
15.	Funds held by company under reinsurance treaties (Line 13)	2,538,505	(2,538,505)	
16.	Amounts withheld or retained by company for account of others (Line 14)	36, 173, 518	253,911	36,427,429
17.	Provision for reinsurance (Line 16)	30,035,095	(30,035,095)	
18.	Other liabilities	1,448,817,396	(1,074,255)	1,447,743,141
19.	Total liabilities excluding protected cell business (Line 26)	30,848,063,820	470,899,303	31,318,963,123
20.	Protected cell liabilities (Line 27)			
21.	Surplus as regards policyholders (Line 37)	17,454,431,217	XXX	17,454,431,217
22.	Totals (Line 38)	48,302,495,037	470,899,303	48,773,394,340

	he result of grossing up balances ceded to affiliates under 100 percent reinsurance or pooling	Yes []	No [χ]
If yes, give full explanation:						

Schedule H - Part 1 - Analysis of Underwriting Operations **NONE**

Schedule H - Part 2 - Reserves and Liabilities **NONE**

Schedule H - Part 3 - Test of Prior Year's Claim Reserves and Liabilities **NONE**

Schedule H - Part 4 - Reinsurance **NONE**

Schedule H - Part 5 - Health Claims
NONE

SCHEDULE P - ANALYSIS OF LOSSES AND LOSS EXPENSES SCHEDULE P - PART 1 - SUMMARY

(\$000 OMITTED)

						(ψου	O OWITT ILD	/					
		Pr	emiums Earn	ed			Los	s and Loss Ex	cpense Payme	ents			12
Ye	ears in	1	2	3			Defense	and Cost	Adjusting	and Other	10	11	
W	Vhich				Loss Pa	ayments	Containmen	nt Payments	Payn	nents			Number of
Premiu	ums Were				4	5	6	7	8	9		Total Net	Claims
Earr	ned and										Salvage and	Paid Cols	Reported
Loss	es Were	Direct and			Direct and		Direct and		Direct and		Subrogation	(4 - 5 + 6 - 7)	Direct and
Inc	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	xxx	286,723	121,616	74,861	17,280	23,416		3,254	246 , 104	XXX
2.	2008	25,296,003	530,262	24,765,741	15 , 133 , 605	358,059	560,697	90	2,323,881	36	958,095	17,659,997	XXX
3.	2009	24,527,839	543,620	23,984,219	14 , 106 , 040	94,481	548,485	3	2,251,777	26	953,899	16,811,791	XXX
4.	2010	24,137,381	523,445	23,613,935	14,023,975	60,373	560,965	3	2,135,812	80	1,026,262	16,660,297	XXX
5.	2011	23,892,689	490,331	23,402,358	15 , 153 , 789	153,307	573,025	4	2,233,016	1,068	1, 135,739	17,805,451	XXX
6.	2012	24,481,195	486,249	23,994,946	14,812,525	931,233	539,929	3	2,373,812	56,524	1,205,293	16,738,506	XXX
7.	2013	25,211,985	476,414	24,735,571	13,225,532	44,421	505,054	3	2, 171,982	9,767	1,211,248	15,848,376	XXX
8.	2014	26,429,774	454 , 184	25,975,590	14,267,390	38,239	472 , 183	4	2,040,590	4,983	1,303,986	16,736,937	XXX
9.	2015	27,861,570	416,738	27,444,832	14,672,383	81,684	433,056	36	2, 166, 536	8,665	1,420,045	17, 181, 590	XXX
10.	2016	.28,751,684	384,365	28,367,319	14,715,564	500,740	267,650	13	2,261,984	28 , 188	1,416,731	16,716,257	XXX
11.	2017	29,392,772	353,967	29,038,805	12,106,947	1,044,466	113,628	13	2,059,672	62,903	941,583	13,172,865	XXX
12.	Totals	XXX	XXX	XXX	142,504,472	3,428,619	4,649,532	17,453	22,042,478	172,240	11,576,135	165,578,170	XXX

												23	24	25
		Cana	Losses Basis	Unpaid Bulk +	IDNID	Defens Case		Containment	Unpaid - IBNR		and Other			
		13	14	15	16	17	18	19	20	Սոր 21	22			Number
							10		20			Salvage and	Total Net Losses	of Claims Outstand-
		Direct and		Direct and		Direct and		Direct and		Direct and		Subrog- ation	and Expenses	ing Direct and
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior	3,763,584	3,008,223	873,977	320,238	608 , 100	83 , 145	128,713	26,854	235,273	139		2,171,049	xxx
2.	2008	27,361	19,439	49,828	28,587	14,006		12,108		27,976		82	83,254	XXX
3.	2009	72,351	30,926	145	(1)	16,460		9,685		28,278		154	95,993	XXX
4.	2010	55,216	24,992	56,611	21,501	18,277		23, 198		30,274		256	137,083	XXX
5.	2011	87,614	22 , 178	59,882	21,019	26,587		31,409	1	32,598		<i>7</i> 67	194,893	XXX
6.	2012	143,243	29,271	70,296	3,447	36,461	16	45,710	8	38,875	1	2,961	301,841	XXX
7.	2013	265 , 132	3,648	146,373	24,408	47,416	3	66,893	13	40,881		4 , 178	538,623	XXX
8.	2014	605,689	4,533	201,919	21, 123	85,301	28	61,251	28	50,079	1	10,703	978,526	XXX
9.	2015	1,318,505	15,726	276,848	7,369	178,715	65	69,458	41	69,348	2	24 , 133	1,889,671	xxx
10.	2016	2,328,583	20 , 165	560 , 172	11,607	281,626	93	141,602	9	115,260	2	82 , 163	3,395,366	XXX
11.	2017	4,796,781	32,678	1,382,562	66,448	438,968	162	282,604	40	513,839	7	524,927	7,315,418	XXX
12.	Totals	13,464,058	3,211,778	3,678,612	525,746	1,751,916	83,513	872,631	26,993	1,182,680	151	650,322	17,101,716	XXX

			Total			oss Expense F				34		nce Sheet
			d Loss Expens		(ed /Premiums E	/		r Discount		Reserves At	
		26	27	28	29	30	31	32	33	Inter-	35	36
										Company		
		Direct			Direct					Pooling		Loss
		and			and				Loss	Participation	Losses	Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,309,100	861,948
2.	2008	18,149,462	406,211	17,743,251	71.7	76.6	71.6				29 , 164	54,090
3.	2009	17,033,221	125,436	16,907,785	69.4	23.1	70.5				41,570	54,423
4.												
5.	2011	18,197,921	197,577	18,000,344	76.2	40.3	76.9				104,300	90,593
6.	2012	18,060,849	1,020,503	17,040,346	73.8	209.9	71.0				180,820	121,021
7.	2013	16,469,262	82,263	16,386,998	65.3	17.3	66.2				383,450	155 , 173
8.											781,952	196,574
9.	2015	19 , 184 , 849	113,588	19,071,261	68.9	27.3	69.5				1,572,258	317,412
10.	2016	20,672,440	560,816	20,111,623	71.9	145.9	70.9				2,856,983	538,383
11.	2017	21,695,001	1,206,718	20,488,283	73.8	340.9	70.6				6,080,216	1,235,203
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	13,405,147	3,696,569

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

SCHEDULE P - PART 2 - SUMMARY

Ye	ears in	INCURRED	NET LOSSES	S AND DEFE	NSE AND CO	ST CONTAIN	IMENT EXPE	NSES REPO	RTED AT YE	AR END (\$00	0 OMITTED)	DEVELO	PMENT
Whic	h Losses	1	2	3	4	5	6	7	8	9	10	11	12
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1.	Prior	7,739,716	7,873,644	7,944,614	8,117,555	8,261,457	8,334,228	8,392,351	8,499,087	8,610,091	8,782,979	172,888	283,892
2.	2008	15,691,173	15,488,971	15,482,323	15 , 474 , 599	15,450,746	15,432,439	15,419,829	15,403,728	15,380,959	15,391,430	10,472	(12,298)
3.	2009	xxx	14,949,344	14,901,125	14,742,864	14,686,790	14,628,443	14,678,174	14,620,965	14,623,992	14,627,756	3,763	6,791
4.	2010	xxx	XXX	15 , 178 , 721	14,915,338	14,750,224	14 , 714 , 354	14,654,279	14,628,769	14 ,642 ,832	14,631,374	(11,459)	2,604
5.	2011	XXX	XXX	xxx	16,235,011	15,951,285	15 , 868 , 555	15,833,154	15,775,932	15 , 756 , 428	15,735,799	(20,629)	(40, 133)
6.	2012	XXX	XXX	XXX	XXX	14,791,039	14 , 874 , 844	14,771,026	14,758,057	14 , 727 , 266	14 , 684 , 185	(43,081)	(73,873)
7.	2013	XXX	XXX	xxx	XXX	XXX	14 , 173 , 262	14,259,654	14,309,311	14 , 257 , 972	14 , 183 , 903	(74,069)	(125,408)
8.	2014	XXX	XXX	xxx	XXX	XXX	XXX	15,582,025	15,763,265	15 , 722 , 206	15,629,777	(92,429)	(133,488)
9.	2015	XXX	XXX	xxx	XXX	XXX	XXX	xxx	16,853,720	16,940,445	16,844,044	(96,401)	(9,676)
10.	2016	xxx	XXX	xxx	XXX	XXX	XXX	xxx	XXX	17,964,381	17,762,569	(201,812)	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	17,977,682	XXX	XXX
											12 Totals	(352.757)	(101.589)

SCHEDULE P - PART 3 - SUMMARY

		CUMUL	ATIVE PAID I	NET LOSSES	AND DEFEN	ISE AND CO	ST CONTAIN	MENT EXPE	NSES REPOR	RTED AT YEA	AR END	11	12
						(\$000 OI	MITTED)					Number of	Number of
Υe	ears in	1	2	3	4	5	6	7	8	9	10	Claims	Claims
V	Vhich											Closed	Closed
	osses											With	Without
	Vere											Loss	Loss
Inc	curred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Payment	Payment
1.	Prior	000	2,399,489	3,865,208	4,754,860	5,323,772	5,725,135	6,045,062	6,330,142	6,624,377	6,847,064	xxx	xxx
2.	2008	9,953,455	13 , 132 , 825	14,099,086	14,681,995	15,013,856	15 , 168 , 919	15,258,829	15,301,193	15,325,306	15,336,152	XXX	XXX
3.	2009	xxx	9,418,510	12,358,723	13,257,958	13,875,921	14,200,116	14 , 405 , 158	14,479,483	14,521,750	14,560,040	XXX	XXX
4.	2010	xxx	xxx	9,451,032	12,254,494	13,254,433	13,840,363	14 , 197 , 388	14,389,330	14 , 477 , 654	14 , 524 , 565	XXX	XXX
5.	2011	xxx	xxx	xxx	10,603,166	13,372,658	14,377,315	14,998,827	15,328,815	15,494,527	15,573,503	XXX	XXX
6.	2012	xxx	XXX	xxx	XXX	9,641,000	12,275,176	13,308,746	13,952,741	14,271,859	14,421,218	xxx	XXX
7.	2013	xxx	XXX	XXX	XXX	XXX	8,912,527	11,681,457	12,775,612	13,377,849	13,686,161	XXX	XXX
8.	2014	xxx	XXX	xxx	xxx	xxx	XXX	10,053,973	12,990,610	14,074,805	14,701,330	XXX	XXX
9.	2015	xxx	XXX	xxx	xxx	xxx	xxx	xxx	10,614,149	13,845,203	15,023,719	xxx	xxx
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	xxx	XXX	11,285,020	14 , 482 , 461	XXX	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,176,096	XXX	XXX

SCHEDULE P - PART 4 - SUMMARY

		•	OHED	<i>-</i> ·		- OO		•		
	BULK AND I	BNR RESERVE	S ON NET LOSS	SES AND DEFE	NSE AND COST	T CONTAINMEN	IT EXPENSES F	REPORTED AT	YEAR END (\$00	0 OMITTED)
Years in	1	2	3	4	5	6	7	8	9	10
Which										
Losses Were										
Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior	2,658,427	2,234,168	1,857,301	1,623,871	1,382,496	1, 184, 397	949,868	836,271	699,927	655,598
2. 2008.	1,568,234	503,224	263,522	198,286	144,652	102,203	72,835	46,701	27, 196	33,349
3. 2009	xxx	1,314,789	588,648	328,309	197,998	143,773	100,492	41,908	21, 196	9,831
4. 2010	xxx	XXX	1,491,551	704,808	335,014	239,676	151,982	90,826	66,435	58,308
5. 2011	xxx	XXX	XXX	1,593,368	702,436	364 , 122	248,543	150,991	97,290	70,272
6. 2012.	xxx	XXX	XXX	XXX	1, 127,248	683,548	362,546	254,287	157,416	112,550
7. 2013	xxx	XXX	XXX	XXX	XXX	1, 151,906	670,011	410,990	255,729	188,844
8. 2014	xxx	XXX	XXX	XXX	XXX	XXX	1,248,471	696,951	356,032	242,019
9. 2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX	1,248,478	617,260	338,896
10. 2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,460,388	690 , 158
11. 2017	XXX	xxx	XXX	xxx	XXX	xxx	XXX	xxx	xxx	1.598.678

SCHEDULE P - PART 1A - HOMEOWNERS/FARMOWNERS

		Pr	emiums Earn	ed		,,	Loss	and Loss Ex	pense Payme	ents			12
-	ars in	1	2	3			Defense		Adjusting	and Other	10	11	
	/hich				Loss Pa		Containmen	t Payments		nents			Number of
	ıms Were				4	5	6	7	8	9		Total Net	Claims
	ned and										Salvage and		Reported
	es Were	Direct and			Direct and		Direct and		Direct and			(4 - 5 + 6 - 7)	Direct and
Inc	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	xxx	xxx	7,460	61	1,265		405		85	9,069	XXX
2.	2008	6,400,775	230,447	6, 170, 328	4,692,058	651	106,839	6	712,900		63,677	5,511,140	1,324,963
3.	2009	6,219,869	212,053	6,007,817	4,113,457		92,630		608,652		65,548	4,814,739	1,050,295
4.	2010	6,200,543	189,598	6,010,945	4,093,743		93,306	3	575 , 180		72,741	4,762,226	1,018,430
5.	2011	6,257,858	155,045	6, 102,813	4,972,589		110,723		679,821		83,947	5,763,133	1,256,018
6.	2012	6,395,277	154,422	6,240,855	3,696,198	38,418	101,216	1	614,598	8,063	69,658	4,365,529	1,028,371
7.	2013	6,654,317	140,537	6,513,780	2,962,046	126	92 , 174	1	457,706		72,526	3,511,799	739 , 136
8.	2014	6,953,901	123,229	6,830,671	3,445,229		88 , 182	2	497,961		65,881	4,031,370	827,377
9.	2015	7,214,041	106,581	7, 107,460	3,342,234	27	84,301	(2)	499 , 182		71, 181	3,925,693	786,438
10.	2016	7,304,003	90,675	7,213,328	3,598,792		72 , 196		523,897		48,327	4 , 194 , 885	867,614
11.	2017	7,325,272	73, 184	7,252,088	3,175,176		51,208		467,122		15,761	3,693,507	878,098
12.	Totals	XXX	XXX	XXX	38,098,982	39,284	894,041	12	5,637,425	8,063	629,331	44,583,088	XXX

												23	24	25
		0	Losses		IDNID			Containment			ng and			
		Case 13	Basis 14	Bulk +	16	Case 17	Basis 18	Bulk +	20	Other 21	Unpaid 22	-		Number
		13	14	13	10	17	10	19	20	21	22	Salvage	Total Net	of Claims
												and	Losses	Outstand-
		Direct		Direct		Direct		Direct		Direct		Subrog-	and	ing
		and	0-4-4	and	0-4-4	and	0-4-4	and	0-4-4	and	0-4-4	ation	Expenses	Direct and
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior	18,176	256	30,043		1,775		3,488		4,087			57,313	475
2.	2008	3,027	73	2,353		354		384		3,025		26	9,070	101
3.	2009	3, 102		1,696		362		941		3,217		13	9,317	204
4.	2010	6,564		6,472		774		2, 156		3,689				278
5.	2011	8,464		7,436		920		3,759		3,632		222	24,211	220
6.	2012	13,997	501	10,819		1,565		7,048		4,392		846	37,320	281
7.	2013	26,896		13,313		3,316		10,707		4,675		1,771	58,907	591
8.	2014	52,943	15	24,824		6,015		7,023		5,350		4,570	96 , 139	1, 190
9.	2015	84,500		54,248		9,669		11,220		7, 186		8, 118	166,823	2,455
10.	2016	148,320	15	140,500				16 , 132		13,404		21, 188	334,954	4,571
11.	2017	521,167	167	608,045		72,827		45,514		134,245		53,642	1,381,630	27,169
12.	Totals	887,157	1,028	899,748		114,190		108,370		186,904		90,405	2,195,340	37,535

			Total		Loss and L	oss Expense F	Percentage			34	Net Balar	nce Sheet
		Losses and	d Loss Expense	es Incurred		ed /Premiums E		Nontabula	ar Discount		Reserves At	fter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	47,963	9,350
2.	2008	5,520,940	730	5,520,210	86.3	0.3	89.5				5,306	3,763
3.	2009	4,824,056		4,824,056	77.6		80.3				4,797	4,520
4.	2010	4,781,884	3	4,781,881	77.1	0.0	79.6				13,036	6,619
5.	2011	5,787,344		5,787,344	92.5		94.8				15,900	8,311
6.	2012	4,449,833	46,984	4,402,849	69.6	30.4	70.5				24,315	13,005
7.	2013	3,570,833	128	3,570,705	53.7	0.1	54.8				40,209	18,698
8.												
9.	2015	4,092,541	25	4,092,516	56.7	0.0	57.6				138,748	28,075
10.	2016	4,529,854	15	4,529,839	62.0	0.0	62.8				288,805	46 , 149
11.	2017	5,075,304	167	5,075,137	69.3	0.2	70.0				1,129,045	252,586
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	1,785,877	409,463

SCHEDULE P - PART 1B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL

		Pr	emiums Earn	ed		(1	Los	s and Loss Ex	pense Payme	ents			12
Ye	ars in	1	2	3				and Cost		and Other	10	11	
	/hich				Loss Pa			t Payments		nents			Number of
	ıms Were				4	5	6	7	8	9		Total Net	Claims
	ned and								l		Salvage and		Reported
	es Were	Direct and		.	Direct and		Direct and		Direct and			(4 - 5 + 6 - 7)	Direct and
Inc	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	xxx	XXX	113,327	80,242	8,942	341	10,253		834	51,940	XXX
2.	2008	9,426,530	22,881	9,403,649	5,538,776	5,923	384,062	3	952,512		111,834	6,869,423	1,942,731
3.	2009	9,245,354	19,879	9,225,475	5,747,410	7,594	394,510	3	944,873		117, 135	7,079,196	1,989,481
4.	2010	9,203,767	18,621	9 , 185 , 146	5,849,182	4,843	412,778		907,910		131,018	7, 165,027	2,008,587
5.	2011	9, 144, 607	18,255	9, 126, 353	5,711,821	4,468	407,644	4	890,731		144,935	7,005,725	1,957,699
6.	2012	9,556,802	18,257	9,538,545	5,864,194	3,266	384,886	1	943,326	3,545	145 , 154	7, 185,593	1,974,408
7.	2013	9,854,890	11,761	9,843,129	5,970,325	1,735	360,477	1	1,004,873		145,319	7,333,938	1,974,987
8.	2014	10,228,514	9,515	10,218,999	6,080,423	647	335,317		839,899		147,748	7,254,992	2,054,725
9.	2015	10,759,277	6,858	10,752,419	6,200,069	1,615	301,015	1	944,510		148,828	7,443,979	2,226,590
10.	2016	11,343,299	5,247	11,338,052	5,282,778	2,348	164 , 128	13	941,520		121,995	6,386,065	2,232,962
11.	2017	11,843,749	4,843	11,838,906	2,905,171	715	46,717	13	778,669		59,225	3,729,829	1,973,953
12.	Totals	XXX	XXX	XXX	55,263,478	113,397	3,200,477	381	9,159,075	3,545	1,274,024	67,505,707	XXX

												23	24	25
				Unpaid				Containment			ng and			
		Case		Bulk +		Case		Bulk +		Other				
		13	14	15	16	17	18	19	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and		Direct and		Direct and		Direct and		Direct and		Subrog- ation	and Expenses	ing Direct and
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior	3,011,803	2,783,376	(16,129)	194,902	411,515	31	2,585	79	157,326	1		588,710	3,064
2.	2008	20,286	19,329	42,913	28,587	13,237		11 , 190		21,513		10	61,222	514
3.	2009	64,844	30,920	(5,600)	(1)	15,619		8,333		21,536		45	73,813	3,380
4.	2010	43,090	24,989	41,430	21,501	16,988		19,923		23,067		98	98,008	5,578
5.	2011	68,849	22 , 178	44,679	21,017	24,682		26,719		25,235		202	146,969	5,503
6.	2012	113,812	28,531	36,982		33,491		36,468		29,428		1,255	221,649	4,948
7.	2013	212,586	3,648	106,455	24,325	41,624	3	53,640	2	31,602		1,307	417,930	6,494
8.	2014	496 , 112	4, 198	121,957	20,933	72,735	7	47,983		37,523		3,923	751, 171	13,281
9.	2015	1,117,837	8,531	130,905	7,069	155,714	2	50,035		53,498		12,426	1,492,387	32,043
10.	2016	.2,041,056	19,493	274,904	7,487	248,643	10	111,083	1	89,294		39,322	2,737,988	66,266
11.	2017	3,630,905	13,869	701,228	4,091	333,230	39	210,586	5	289,085	2	96,005	5,147,029	237,069
12.	Totals	10,821,179	2,959,062	1,479,722	329,912	1,367,478	92	578,547	89	779,107	4	154,593	11,736,875	378,140

		1	-					1				
			Total			oss Expense F		l	ъ.	34	Net Balar	
			Loss Expens			ed /Premiums E			r Discount			ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	xxx	XXX	XXX	XXX	XXX	xxx			xxx	17,395	571,315
2.	2008	6,984,488	53,843	6,930,645	74.1	235.3	73.7				15,282	45,939
3.	2009	7, 191,526	38,517	7, 153,009	77.8	193.8	77.5				28,324	45,488
4.	2010	7,314,368	51,334	7,263,035	79.5	275.7	79.1				38,029	59,979
5.	2011	7,200,360	47,667	7, 152, 694	78.7	261.1	78.4				70,332	76,636
6.	2012	7,442,586	35,344	7,407,242	77.9	193.6	77.7				122,262	99,386
7.	2013	7,781,582	29,714	7,751,868	79.0	252.7	78.8				291,068	126,861
8.	2014	8,031,949	25,786	8,006,163	78.5	271.0	78.3				592,937	158,233
9.	2015	8,953,584	17,217	8,936,367	83.2	251.1	83.1				1,233,142	259,245
10.	2016	9, 153, 406	29,353	9, 124, 053	80.7	559.4	80.5				2,288,980	449,008
11.	2017	8,895,591	18,734	8,876,857	75.1	386.8	75.0				4,314,173	832,855
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	9,011,927	2,724,947

SCHEDULE P - PART 1C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL

		Pr	emiums Earne	ed		(ψου	Loss	<i>'</i>	opense Payme	ents			12
Ye	ars in	1	2	3			Defense		Adjusting		10	11	
W	/hich				Loss Pa	yments	Containmen	t Payments	Payn				Number of
	ıms Were				4	5	6	7	8	9		Total Net	Claims
	ed and										Salvage and		Reported
	es Were	Direct and			Direct and		Direct and		Direct and			(4 - 5 + 6 - 7)	
Inc	urred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	2,636	144	211	1	123		4	2,825	XXX
2.	2008	323,340	3,617	319,723	143,338	1,328	12,522		22,632		1,588	177 , 164	26,088
3.	2009	276,273	3,667	272,606	141,664	4,314	13,054		23,521		1,639	173,925	23,628
4.	2010	251,899	3,512	248,387	156,888	2,945	13,635		22,901		2,406	190,480	25 , 197
5.	2011	235 , 106	3,456	231,650	149,419	2,871	10,802		22,057		1,594	179,407	23,393
6.	2012	218,207	3,470	214,737	117,517	2,793	8,251		18,997		1,387	141,972	21,211
7.	2013	223,955	3,648	220,306	134,762	2,358	10,646		17,577		1,466	160,627	23,644
8.	2014	237,356	4,764	232,592	126,302	2,390	9,974	3	14,695		1,400	148,579	25 , 107
9.	2015	256,336	4,468	251,868	124 , 163	4,211	7,331	2	16,489		1,347	143,769	28,371
10.	2016	264 , 180	8,754	255,426	88,931	1,507	3,357		18,722		1 , 104	109,504	27,634
11.	2017	264,808	4,597	260,211	35,039	995	474		13,280		572	47,798	19,287
12.	Totals	XXX	XXX	XXX	1,220,660	25,857	90,258	5	190,993		14,507	1,476,049	XXX

			Loccoc	Unpaid		Dofone	o and Cost (Containment	Unnaid	Adjusti	ng and	23	24	25
		Case		Bulk +	IBNR	Case			- IBNR	Other I				
		13	14	15	16	17	18	19	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrog- ation Anticipated	and Expenses Unpaid	ing Direct and Assumed
1.	Prior	8,040	1,468	2,695		1,208	1	338		934			11,745	51
2.	2008	<i>7</i> 71	6	201		86		23		560		2	1,633	22
3.	2009	1,696	6	1 , 144		181		131		599		27	3,745	45
4.	2010	2,034	3	2,440		192		272		626		17	5,561	112
5.	2011	4,777		1,336	2	391		123		648		34	7,272	163
6.	2012	9,070	238	2,403	118	673	16	200	8	751	1	20	12,715	113
7.	2013	11,158		1,993	82	910		45	12	820		265	14,832	174
8.	2014	29 , 189	320	6,574	190	2,902	21	467	27	1, 140	1	43	39,714	452
9.	2015	59,492	7, 122	5,650	300	6,576	64	388	40	1,710	2	39	66,289	854
10.	2016	76,750	588	15,854	18	10,097	83	2 , 135	8		1	293	106,967	1,429
11.	2017	82,810	1,250	41,827	306	8,648	123	5,067	35	6,740	6	1,287	143,373	3,130
12.	Totals	285,787	11,001	82,117	1,016	31,864	308	9,189	130	17,357	10	2,026	413,849	6,545

			Total			oss Expense F				34		nce Sheet
			d Loss Expense			ed /Premiums E			ar Discount			ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	9,267	2,479
2.	2008	180 , 132	1,335	178,798	55.7	36.9	55.9				965	669
3.	2009	181,990	4,321	177,670	65.9	117.8	65.2				2,834	911
4.	2010	198,989	2,948	196,041	79.0	83.9	78.9				4,471	1,090
5.	2011	189,553	2,874	186,680	80.6	83.2	80.6				6,111	1, 162
6.	2012	157,862	3, 175	154,687	72.3	91.5	72.0				11,116	1,599
7.	2013	177,911	2,452	175,459	79.4	67.2	79.6				13,069	1,763
8.	2014	191,243	2,950	188,293	80.6	61.9	81.0				35,254	4 , 459
9.	2015	221,799	11,741	210,058	86.5	262.8	83.4				57,721	8,567
10.	2016	218,676	2,204	216,472	82.8	25.2	84.7				91,999	14,969
11.	2017	193,886	2,715	191, 171	73.2	59.0	73.5				123,081	20,293
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	355,888	57,960

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

		Pr	emiums Earn	ed		•	Los	s and Loss Ex	pense Payme	ents			12
	ears in	1	2	3				and Cost	Adjusting		10	11	
	Vhich				Loss Pa			t Payments	Paym				Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and	Discret and			Discrete and		Discrete		Discrete		Salvage and		Reported
	es Were curred	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrogation Received	(4 - 5 + 6 - 7 + 8 - 9)	Direct and Assumed
	Juireu	Assumed	Oeded	` /								,	Assumed
1.	Prior	XXX	XXX	XXX	5, 154	851	537	3	122		1,700	4,959	XXX
2.	2008	(21)		(21)					44			44	
3.	2009	(190)		(190)									
4.	2010	130		130					3			4	3
5.	2011	18		18									1
6.	2012	90		90									
7.	2013	(4)		(4)									
8.	2014	796		796									
9.	2015	215		215									
10.	2016	(677)		(677)									
11.	2017	127		127									
12.	Totals	XXX	XXX	XXX	5,154	851	537	3	169		1,700	5,006	XXX

						5 (10.1					23	24	25
		Case		Unpaid Bulk +	IRNIR		e and Cost (Basis		Unpaid - IBNR		ing and Unpaid			
		13	14	15	16	17	18	19	20	21	22			Number
												Salvage and	Total Net Losses	of Claims Outstand-
		Direct and		Direct and		Direct and		Direct and		Direct and		Subrog- ation	and Expenses	ing Direct and
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior	43,242	3,050	28,352	1,001	2,277	97	1,629	93	4,264			75,522	906
2.	2008													
3.	2009	•												
4.	2010													
5.	2011													
6.	2012													
7.	2013													
8.	2014													
9.	2015													
10.	2016													
11.	2017													
12.	Totals	43,242	3,050	28,352	1,001	2,277	97	1,629	93	4,264			75,523	906

			Total		Loss and L	oss Expense F	Percentage			34	Net Balar	nce Sheet
		Losses and	Loss Expense	es Incurred		d /Premiums E			ar Discount			ter Discount
		26	27	28	29	30	31	32	33	Inter- Company	35	36
		Direct			Direct				1 .	Pooling		Loss
		and Assumed	Ceded	Net	and Assumed	Ceded	Net	Loss	Loss Expense	Participation Percentage	Losses Unpaid	Expenses Unpaid
							1101		'		•	
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	67,543	7,980
2.	2008	44		44	(208.1)		(208.1)					
3.	2009				0.0		0.0					
4.	2010	4		4	2.9		2.9					
5.	2011				1.1		1.1					
6.	2012				0.1		0.1					
7.	2013				(1.3)		(1.3)					
8.	2014				0.0		0.0					
9.	2015				0.0		0.0					
10.	2016				0.0		0.0					
11.	2017				0.0		0.0					
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	67,543	7,980

SCHEDULE P - PART 1E - COMMERCIAL MULTIPLE PERIL

		Pr	emiums Earn	ed			Loss	s and Loss Ex	pense Payme	ents			12
	ars in	1	2	3			Defense		Adjusting	and Other	10	11	
-	/hich				Loss Pa			t Payments	Paym				Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and	l <u>_</u>									Salvage and		Reported
	es Were	Direct and	0 1 1	N (4 0)	Direct and	0 1 1	Direct and	0 1 1	Direct and	0 1 1		(4 - 5 + 6 - 7	Direct and
ind	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	28 , 154		11,404		991		27	40,549	XXX
2.	2008	620,617	18,583	602,034	354,659	2,503	14,343	76	50 , 195		5,687	416,618	60,632
3.	2009	639,635	14,679	624,955	342,442	43	14 , 123		57,650		8,575	414 , 173	66,881
4.	2010	645 , 133	11,850	633,283	366,952	8	14,499		51,336		7,680	432,779	69,200
5.	2011	655 , 167	9, 159	646,008	403 , 198	1	15,772		50,447		9,745	469,415	82,463
6.	2012	662,494	8,495	653,999	287,397	635	13,900		44,650		9,237	345,312	62,126
7.	2013	665,027	7,634	657,393	262,988	17	14,006		43,257		9,121	320,235	54,049
8.	2014	671,831	6,335	665 , 495	302,519	44	13,240		46,868		10,270	362,583	61,122
9.	2015	684,720	6,222	678,498	314,798	1,726	11,507	35	46,016		10,860	370,560	59,418
10.	2016	659 , 121	6,502	652,618	316,037	87	7,684		47,862		7,352	371,497	63,862
11.	2017	636,324	6,366	629,958	237,774	8	4,226		38,024		2,800	280,015	56,781
12.	Totals	XXX	XXX	XXX	3,216,918	5,073	134,704	110	477,296		81,355	3,823,735	XXX

			Losses	Unpaid		Defens	e and Cost (Containment	Unnaid	Adjust	ng and	23	24	25
		Case		Bulk +	IBNR	Case			- IBNR		Unpaid			
		13 Direct	14	15 Direct	16	17 Direct	18	19 Direct	20	21 Direct	22	Salvage and Subrog-	Total Net Losses and	Number of Claims Outstand- ing
		and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	ation Anticipated	Expenses Unpaid	Direct and Assumed
1.	Prior	27,101		18,850		4 , 147	6	3,364		2,598			56,055	296
2.	2008	963		2,521		230		366		543		9	4,623	12
3.	2009	874		1,273		175		178		471		21	2,971	20
4.	2010	690		3,656		94		649		529		19	5,617	20
5.	2011	1,329		2,665		265		460		638		15	5,356	33
6.	2012	2,985		6,473		419		1 , 198		902		478	11,977	61
7.	2013	4, 122		5,002		638		767		863		33	11,391	84
8.	2014	11,888		16,282		2, 150		2,794		2,179		318	35,294	237
9.	2015	21,696	31	10,884		4 , 145		1,624		2,698		717	41,016	554
10.	2016	17,973	49	22,875		2,599		3,246		3, 184		332	49,829	691
11.	2017	30,667	62	57,929		5,217		8,018		11,427		6,380	113,196	2,298
12.	Totals	120,289	142	148,410		20,079	6	22,663		26,032		8,323	337,325	4,306

			Total			oss Expense F				34		nce Sheet
			d Loss Expense			ed /Premiums E			ar Discount			ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	45,951	10 , 103
2.	2008	423,820	2,579	421,241	68.3	13.9	70.0				3,485	1 , 139
3.	2009	417, 186	43	417, 144	65.2	0.3	66.7				2,147	824
4.	2010	438,404	8	438,396	68.0	0.1	69.2				4,345	1,272
5.	2011	474,772	1	474,771	72.5	0.0	73.5				3,994	1,363
6.	2012	357,924	635	357,289	54.0	7.5	54.6				9,458	2,519
7.	2013	331,643	17	331,626	49.9	0.2	50.4				9, 124	2,267
8.	2014	397,921	44	397,877	59.2	0.7	59.8				28,170	7 , 123
9.	2015	413,367	1,791	411,576	60.4	28.8	60.7				32,550	8,467
10.	2016	421,462	136	421,325	63.9	2.1	64.6				40,799	9,030
11.	2017	393,282	70	393,211	61.8	1.1	62.4				88,534	24,662
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	268,557	68,768

SCHEDULE P - PART 1F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

						(\$000	O OMITTED)					
		Pr	emiums Earn	ed			Los	s and Loss Ex	kpense Payme	ents			12
Ye	ears in	1	2	3				and Cost	Adjusting	and Other	10	11	
	Vhich				Loss Pa	yments	Containmen	nt Payments	Payn	nents			Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and										Salvage and		Reported
	es Were	Direct and			Direct and		Direct and		Direct and		Subrogation		
In	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	57	(1)	1		2			60	XXX
2.	2008												
3.	2009												
4.	2010												
5.													
6.													
7.													
8.													
9.	2015												
10.	2016	•											
11.	2017												
12.	Totals	XXX	XXX	XXX	57	(1)	1		2			60	XXX

			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid	Adjusti	ng and	23	24	25
		Case		Bulk +	IBNR	Case			· IBNR	Other I				
		13 Direct	14	15 Direct	16	17 Direct	18	19 Direct	20	21 Direct	22	Salvage and Subrog-	Total Net Losses and	Number of Claims Outstand- ing
		and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	ation Anticipated	Expenses Unpaid	Direct and Assumed
1.	Prior	81		38	7	7		4	1				122	1
2.	2008													
3.	2009													
4.	2010													
5.	2011													
6.														
7.														
8.														
9.														
10. 11.	2016 2017													
12.	Totals	81		38	7	7		4	1				122	1

		1	Total		Loss and L	oss Expense F	Percentage			34	Net Balar	ce Sheet
		Losses and	d Loss Expense	es Incurred		ed /Premiums I		Nontabula	r Discount	0.	Reserves Af	
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	111	10
2.	2008											
3.	2009											
4.	2010											
5.	2011											
6.	2012											
7.	2013											
8.	2014											
9.	2015	*										
10.	2016											
11.	2017											
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	111	10

SCHEDULE P - PART 1F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

						(ψ00	O OMITTED)					
		Pre	emiums Earn	ed			Loss	and Loss Ex	kpense Payme	ents			12
Ye	ears in	1	2	3			Defense	and Cost	Adjusting	and Other	10	11	
٧	Vhich				Loss Pa		Containmen	t Payments	Paym	nents			Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and										Salvage and	Paid Cols	Reported
	es Were	Direct and			Direct and		Direct and		Direct and			(4 - 5 + 6 - 7	
Inc	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX									XXX
2.	2008	•									ļ		
3.	2009												
4.	2010												
5.													
6.													
0.	2012										-		
7.	2013	•									-		
8.	2014												
9.	2015												
10.											<u> </u>		
11.	2017												
12.	Totals	XXX	XXX	XXX									XXX

												23	24	25
			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid	Adjusti	ng and			
		Case	Basis	Bulk +	IBNR	Case	Basis	Bulk +	· IBNR	Other I	Jnpaid			
		13	14	15	16	17	18	19	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrog- ation Anticipated	and Expenses Unpaid	ing Direct and Assumed
1.	Prior	7.000		7.00000		7.000		7.000		7.000		7 interpated	opa.a	7.00000
2.	2008													
3.	2009													
4.	2010													
5.	2011					·								
6.	2012													
7.	2013													
8.	2014													
9.	2015													
10.	2016													
11.	2017													
12.	Totals													

			Total			oss Expense F			D : .	34		nce Sheet
			d Loss Expense			ed /Premiums E		_	ar Discount			fter Discount
		26	27	28	29	30	31	32	33	Inter- Company	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX		XXX	XXX		· ·	2004		
2.	2008											
3.	2009											
4.	2010								<u>_</u>	-		<u> </u>
5.	2011									ļ		
6.	2012											
7.	2013											
8.	2014									-		
9.	2015											
10.	2016											
11.	2017 Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 1G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY) (\$000 OMITTED)

		Pre	emiums Earne	ed		(\$00)	Los		pense Payme	ents			12
Υe	ears in	1	2	3			Defense	and Cost	Adjusting	and Other	10	11	
	/hich				Loss Pa	yments	Containmen	t Payments	Payn				Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and										Salvage and		Reported
	es Were	Direct and	0-4-4	NI=+ (4 O)	Direct and	0-4-4	Direct and	0-4-4	Direct and	0-4-4	Subrogation		Direct and
ine	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	266	(2)	66					333	XXX
2.	2008	7,947	1,492	6,455	12,279	515	213	5	1,861		53	13,833	XXX
3.	2009	7 , 159	1,245	5,915	1,762	82	99		919		35	2,698	XXX
4.	2010	6,615	1, 119	5,496	2,242	191	125		665		88	2,840	xxx
5.	2011	6,373	1,065	5,309	1,757	152	35		395		18		xxx
6.	2012	6,300	1, 137	5 , 163	2, 151	142	24		382		24	2,414	xxx
7.	2013	7,740	2,622	5,118	2,716	998	9		623		5	2,350	XXX
8.	2014	9,253	4,047	5,206	3,718	1,927	8		642			2,440	xxx
9.	2015	9,796	4,511	5,285	3,833	1,734	20		896		2	3,015	xxx
10.	2016	9,894	4,523	5,372	4 , 157	1,858	10		704		53	3,013	xxx
11.	2017	9,361	3,943	5,419	6,402	1,147	25		1,429		8	6,708	XXX
12.	Totals	XXX	XXX	XXX	41,282	8,746	634	5	8,516		285	41,680	XXX

												23	24	25
			Losses	Unpaid		Defens	e and Cost C	Containment	Unpaid	Adjust	ng and	2.5	24	2.5
		Case I		Bulk +			Basis	Bulk +			Unpaid			
		13	14	15	16	17	18	19	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrog- ation Anticipated	and Expenses Unpaid	ing Direct and Assumed
1.	Prior	1,735		1, 184	80	82		38	7	39			2,990	1
2.	2008									3			3	1
3.	2009									3			2	
4.	2010			27				2		5			35	
5.	2011			38				3		7			48	
6.	2012			95				10		15		19	120	
7.	2013			85				8		14		4	107	
8.	2014	10		266		1		25		34		30	336	1
9.	2015	55	38	103		17		12		32		57	183	2
10.	2016			84				5		16		80	105	
11.	2017	843	285	1,548		95		55		254		74	2,509	113
12.	Totals	2,644	323	3,429	80	195		159	7	421		265	6,437	118

			Total		Loss and L	oss Expense F	Percentage			34	Net Balar	nce Sheet
		Losses and	Loss Expense			ed /Premiums E			ar Discount			ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior		XXX	XXX		XXX	XXX			XXX		
2.	2008	14,356	520	13,836	180.6	34.9	214.3					3
3.	2009	2,783	82	2,701	38.9	6.6	45.7					3
4.	2010	3,066	191	2,875	46.3	17.1	52.3				27	8
5.	2011	2,236	152	2,083	35.1	14.3	39.2				38	10
6.	2012	2,677	142	2,534	42.5	12.5	49.1				95	25
7.	2013	3,455	998	2,457	44.6	38.1	48.0				85	21
8.	2014	4,703	1,927	2,776								60
9.	2015	4,969	1,772	3, 197	50.7	39.3	60.5				121	62
10.	2016	4,976	1,858	3, 118	50.3	41.1	58.0				84	21
11.	2017	10,650	1,433	9,218	113.8	36.3	170.1				2,106	404
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	5,670	767

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY SCHEDULE P - PART 1H - SECTION 1 - OTHER LIABILITY - OCCURRENCE (\$000 OMITTED)

		Pr	emiums Earn	ed		(+	Los	s and Loss Ex	pense Payme	ents			12
Υe	ars in	1	2	3				and Cost	Adjusting	and Other	10	11	
-	/hich				Loss Pa			t Payments	Payn]		Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and										Salvage and		Reported
	es Were	Direct and	0 1 1	N (4 0)	Direct and	0 1 1	Direct and	0 1 1	Direct and			(4 - 5 + 6 - 7)	Direct and
Inc	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	29,540	4,750	6,303	1,436	1,337			30,994	XXX
2.	2008	223,782	99	223,683	169,732		5,908		11,718		63	187,358	2,508
3.	2009	311,043	77	310,966	137,272		4,055		9,840		147	151, 167	2,091
4.	2010	299,750	5	299,745	135,008	162	3,637		10,467		1	148,949	2,068
5.	2011	294,602	145	294 , 457	157,912		3,927		9,722		107	171,562	1,770
6.	2012	290,316	8	290,308	162,428		5,514		9,498		486	177,440	1,654
7.	2013	286,808	21	286,787	143,881		3,818		9,089		1,041	156,788	1,642
8.	2014	288,264	9	288,254	133,899		2,093		(124)		196	135,868	1,680
9.	2015	294,242	31	294,211	102,036		2,588		15,049		101	119,673	1,694
10.	2016	301,459	28	301,430	48,604		1,028		12,389		1	62,021	1,507
11.	2017	316,356	28	316,327	12,761		205		9,668			22,633	1,128
12.	Totals	XXX	XXX	XXX	1,233,073	4,912	39,077	1,436	98,652		2,143	1,364,454	XXX

			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid	Adiusti	ng and	23	24	25
		Case		Bulk +	IBNR	Case		Bulk +		Other	•			
		13	14	15 Dinast	16	17	18	19 Dim et	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrog- ation Anticipated	and Expenses Unpaid	ing Direct and Assumed
1.	Prior	82,978	16,221	269,010	20,812	11,695	1,580	34,099	3,979	12,807	138		367,859	1,888
2.	2008	187		1,876		19		135		559			2,776	10
3.	2009	867		946		84		64		670			2,631	10
4.	2010	1,704		1,782		185		132		554		2	4,356	26
5.	2011	3,123		3,497		285		268		616			7,789	27
6.	2012	2,703		8,094		289		524		724			12,333	33
7.	2013	9,161		17,374		853		1,224		939		2	29,551	71
8.	2014	13,551		30,306		1,404		2, 194		1,825		11	49,279	105
9.	2015	31,234		67,407		2,416		4,851		1,984		46	107,892	175
10.	2016	35,871		88,761		3, 115		6,699		2,523		67	136,969	218
11.	2017	27,526		136,026		2,192		10,226		3,320		79	179,290	230
12.	Totals	208,904	16,221	625,078	20,812	22,537	1,580	60,416	3,979	26,521	138	207	900,726	2,793

		_	Total			oss Expense F				34	Net Balar	
			d Loss Expense			ed /Premiums E			ar Discount			ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	314,955	52,904
2.	2008	190 , 135		190 , 135	85.0		85.0				2,063	713
3.	2009	153,798		153,798	49.4		49.5				1,812	818
4.	2010	153,467	162	153,305	51.2	3,534.8	51.1				3,485	871
5.	2011	179,351		179,351	60.9		60.9				6,620	1, 169
6.	2012	189,774		189,774	65.4		65.4				10,797	1,537
7.	2013	186,340		186,340	65.0		65.0				26,535	3,017
8.	2014	185 , 148		185 , 148	64.2		64.2				43,857	5,423
9.	2015	227,565		227,565	77.3		77.3				98,641	9,251
10.	2016	198,991		198,991	66.0		66.0				124,632	12,337
11.	2017	201,923		201,923	63.8		63.8				163,552	15,738
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	796,949	103,777

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY SCHEDULE P - PART 1H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE (\$000 OMITTED)

		Pre	emiums Earn	ned		(+	Loss		pense Payme	ents			12
	ears in	1	2	3			Defense		Adjusting		10	11	
	Vhich ums Were				Loss Pa	yments 5	Containmen 6	t Payments	Paym 8	nents 9		Total Net	Number of Claims
	ned and				4	5	0	,	0	9	Salvage and		Reported
	es Were	Direct and			Direct and		Direct and		Direct and		Subrogation	(4 - 5 + 6 - 7)	
In	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX									XXX
2.	2008	•											
3.	2009												
4.	2010						A	\					
5.	2011										-		
6.	2012										<u> </u>		
7.	2013	•					<u> </u>						
8.	2014										-		
9.	2015										-		
10.	2016										+		
11.	2017												
12.	Totals	XXX	XXX	XXX									XXX

			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid	Adjusti	ng and	23	24	25
		Case		Bulk +	IBNR	Case		Bulk +		Other l				
		13	14	15	16	17	18	19 Direct	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrog- ation Anticipated	and Expenses Unpaid	ing Direct and Assumed
1.	Prior													
2.	2008													
3.	2009													
4.	2010													
5.	2011													
6.	2012													
7.	2013													
8.	2014													
9.	2015													
10.	2016													
11.	2017													
12.	Totals													

			Total		Loss and L	oss Expense F	Percentage			34	Net Bala	nce Sheet
		Losses and	d Loss Expense	es Incurred	(Incurre	d /Premiums E	Earned)	Nontabul	ar Discount		Reserves A	fter Discount
		26 Direct and	27	28	29 Direct and	30	31	32	33 Loss	Inter- Company Pooling Participation	35 Losses	36 Loss Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	xxx			XXX		
2.	2008											
3.	2009											
4.	2010								<u> </u>	-		
5.	2011									-		
6.	2012											
7.	2013											
8.	2014								-	-		
9.	2015								-			
10.	2016											
11.	2017											
12.	Totals	xxx	XXX	XXX	xxx	XXX	XXX			xxx		

SCHEDULE P - PART 1I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY AND THEFT) (\$000 OMITTED)

		_				(+	<u> </u>						
		Pro	emiums Earne	ed			Los	s and Loss Ex	pense Payme	ents			12
Ye	ars in	1	2	3		_	Defense	and Cost	Adjusting	and Other	10	11	
W	/hich				Loss Pa	ryments	Containmen	nt Payments	Paym	nents			Number of
Premiu	ıms Were				4	5	6	7	8	9		Total Net	Claims
Earr	ned and										Salvage and	Paid Cols	Reported
Losse	es Were	Direct and			Direct and		Direct and		Direct and		Subrogation	(4 - 5 + 6 - 7)	Direct and
Inc	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	13,508	12,815	814	(6)	686	1	708	2, 198	XXX
2.	2016	492 , 194	263,700	228,494	579,059	494,939	2,524		53,618	28 , 188	1,208	112,074	XXX
3.	2017	477,006	253, 114	223,892	1,112,973	1,041,600	1,962		68,798	62,903	490	79,230	XXX
4.	Totals	XXX	XXX	XXX	1,705,541	1,549,354	5,300	(6)	123,102	91,092	2,407	193,502	XXX

												23	24	25
			Losses	Unpaid		Defens	e and Cost C	Containment	Unpaid	Adjusti	ng and			
		Case	Basis	Bulk +	IBNR	Case	Basis	Bulk +	- IBNR	Other I	Jnpaid			
		13	14	15	16	17	18	19	20	21	22			Number
												Salvage and	Total Net Losses	of Claims Outstand-
		Direct		Direct		Direct		Direct		Direct		Subrog-	and	ing
		and		and		and		and		and		ation	Expenses	Direct and
-		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior	1,644	50	5 , 739	3,400	94	1	1,225	7	2,769		401	8,013	219
2.	2016	1 , 158	20	8,387	4, 102	10		782		1,280		424	7,496	71
3.	2017	26,881	17,045	72,463	62,051	352		911		16,967		525	38,478	2,554
4.	Totals	29,683	17,114	86,589	69,553	455	1	2,918	7	21,016		1,351	53,986	2,844

			Total			oss Expense F				34		nce Sheet
		Losses and	d Loss Expense	es Incurred	(Incurre	ed /Premiums E	Earned)	Nontabula	r Discount		Reserves Af	ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
										Company		
		Direct			Direct					Pooling		Loss
		and			and				Loss	Participation	Losses	Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	3,933	4,080
2.	2016	646,819	527,249	119,570	131.4	199.9	52.3				5,423	2,073
3.	2017	1,301,306	1,183,599	117,707	272.8	467.6	52.6				20,249	18,229
4.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	29,605	24,382

SCHEDULE P - PART 1J - AUTO PHYSICAL DAMAGE

	Pr	emiums Earn	ed			Los	s and Loss Ex	cpense Payme	ents			12
Years in	1	2	3			Defense	and Cost	Adjusting	and Other	10	11	
Which				Loss Pa	yments	Containmer	nt Payments	Payn	nents			Number of
Premiums Were				4	5	6	7	8	9		Total Net	Claims
Earned and										Salvage and	Paid Cols	Reported
Losses Were	Direct and			Direct and		Direct and		Direct and		Subrogation	(4 - 5 + 6 - 7)	Direct and
Incurred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1. Prior	xxx	XXX	XXX	(22,145)	64	5,524		1,853		37,223	(14,831)	XXX
2. 2016	8,377,619	4,935	8,372,684	4,797,139		16,675		663,263		1,236,690	5,477,076	4,280,914
3. 2017	8,518,441	7,890	8,510,551	4,621,615		8,811		682,680		862,726	5,313,106	3,936,656
4. Totals	XXX	XXX	XXX	9,396,609	64	31,010		1,347,796		2,136,639	10,775,351	XXX

												23	24	25
			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid		ng and			
		Case	Basis	Bulk +	IBNR	Case	Basis	Bulk +	- IBNR	Other	Unpaid			
		13	14	15	16	17	18	19	20	21	22			Number
												Salvage	Total Net	of Claims
												and	Losses	Outstand-
		Direct		Direct		Direct		Direct		Direct		Subrog-	and	ing
		and	Cadad	and	Cadad	and	Codod	and	Cadad	and	Cadad	ation	Expenses	Direct and
+		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior	14,235		11,935		569		1,571		14,914		5,762	43,224	1,400
2.	2016	7,266		8,591		504		1,473		2,681		20,456	20,514	1,334
3.	2017	475,913		(236,754)		16,405		2,173		51,759		366,934	309,496	103,285
4.	Totals	497,414		(216,229)		17,478		5,218		69,354		393, 152	373,235	106,019

Г			Total		Loss and L	oss Expense f	Percentage	l		34	Not Ralar	nce Sheet
		Losses and	d Loss Expense	as Incurred		ed /Premiums I		Nontabula	r Discount	34		ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		20	21	20	29	30	31	32	33		33	30
		Direct			Direct					Company Pooling		Loss
		and			and				Loss	Participation	Losses	Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	26 , 169	17,055
2.	2016	5,497,591		5,497,591	65.6		65.7				15,856	4,658
3.	2017	5,622,602		5,622,602	66.0		66.1				239,160	70,337
4.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	281,185	92,049

SCHEDULE P - PART 1K - FIDELITY/SURETY

	Pr	emiums Earn	ed		•	Los	s and Loss Ex	pense Payme	ents			12
Years in	1	2	3			Defense	and Cost	Adjusting	and Other	10	11	
Which				Loss Pa	ayments	Containmer	nt Payments	Payn	nents			Number of
Premiums Were				4	5	6	7	8	9		Total Net	Claims
Earned and										Salvage and		Reported
Losses Were	Direct and			Direct and		Direct and		Direct and		Subrogation	(4 - 5 + 6 - 7)	Direct and
Incurred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1. Prior	xxx	XXX	XXX	(3)	(53)	1		9		1	61	xxx
2. 2016	17		17	15				1			16	XXX
3. 2017	13		13	10				1			11	XXX
4. Totals	XXX	XXX	XXX	22	(53)	1		12		1	89	XXX

												23	24	25
			Losses	Unpaid		Defens	e and Cost C	Containment	Unpaid	Adjusti	ng and Unpaid			
		Case	Basis	Bulk +	IBNR	Case	Basis	Bulk +	- IBNR	Other	Unpaid			
		13	14	15	16	17	18	19	20	21	22			Number
												Salvage	Total Net	of Claims
												and	Losses	Outstand-
		Direct		Direct		Direct		Direct		Direct		Subrog-	and	ing
		and		and		and		and		and		ation	Expenses	Direct and
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior	68		1		3				6			78	7
2.	2016									1			1	
3.	2017	58				2				1			61	1
4.	Totals	126		1		5				8			140	8

			Total		Loss and L	oss Expense F	Percentage			34	Net Balar	nce Sheet
		Losses and	d Loss Expense	es Incurred	(Incurre	ed /Premiums I	Earned)	Nontabula	r Discount		Reserves Af	fter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
										Company		
		Direct			Direct					Pooling		Loss
		and			and				Loss	Participation	Losses	Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	69	9
2.	2016	17		17	102.0		102.0					1
3.	2017	72		72	537.0		537.1				58	3
4.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	127	13

Schedule P - Part 1L - Other (Including Credit, Accident and Health)

NONE

Schedule P - Part 1M - International NONE

SCHEDULE P - PART 1N - REINSURANCE - NONPROPORTIONAL ASSUMED PROPERTY

		Pre	emiums Earn	ed		(ψοο	Los		pense Payme	ents			12
Ye	ears in	1	2	3				and Cost	Adjusting		10	11	
	Vhich				Loss Pa		Containmer	t Payments	Payn				Number of
-	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and	D:			D:		D:		D		Salvage and		Reported
	es Were curred	Direct and Assumed	Ceded	Not (1 0)	Direct and	Ceded	Direct and Assumed	Ceded	Direct and	Ceded	Received	(4 - 5 + 6 - 7 + 8 - 9)	Direct and
IIIC	currea	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 6 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	4							4	XXX
2.	2008	•											XXX
3.	2009												XXX
4.	2010												XXX
5.	2011												XXX
6.	2012												XXX
7.		•											XXX
8.	2014												XXX
9.													xxx
10.	2016	•											XXX
11.	2017												XXX
12.	Totals	XXX	XXX	XXX	4							4	XXX

												23	24	25
				Unpaid	IDNID			Containment		Adjusti				
		Case 13	Basis 14	Bulk +	16 16	Case 17	Basis 18	Bulk +	- IBNR 20	Other I	Jnpaid 22	4		Number
		Direct and	14	Direct and	10	Direct	10	Direct and	20	Direct and	22	Salvage and Subrog- ation	Total Net Losses and Expenses	of Claims Outstand- ing Direct and
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated		Assumed
1.	Prior	85		76		1		1					163	XXX
2.	2008													XXX
3.	2009													XXX
4.	2010													XXX
5.	2011													XXX
6.	2012													XXX
7.	2013													XXX
8.	2014													XXX
9.	2015													XXX
10.	2016													XXX
11.	2017													XXX
12.	Totals	85		76		1		1					163	XXX

		Losses and	Total d Loss Expense	es Incurred		oss Expense Fed /Premiums F		Nontabula	ar Discount	34	Net Balar Reserves Af	nce Sheet ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	161	2
2.	2008											
3.	2009											
4.	2010	_										
5.	2011											
6.	2012											
7.	2013											
8.	2014											
9.	2015											
10.	2016											
11.	2017											
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	161	2

SCHEDULE P - PART 10 - REINSURANCE - NONPROPORTIONAL ASSUMED LIABILITY

		Pre	emiums Earn	ed		•	Loss	and Loss Ex	pense Payme	ents			12
	ears in	1	2	3				and Cost		and Other	10	11	
	Vhich				Loss Pa			t Payments					Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and	D: t l			Diversal		Discret and		Discret and		Salvage and		Reported
	es Were curred	Direct and Assumed	Ceded	Net (1 - 2)	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Received	(4 - 5 + 6 - 7 + 8 - 9)	Direct and Assumed
1110	curreu	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	neceived	+0-9)	Assumed
1.	Prior	XXX	XXX	XXX	176		13					189	XXX
2.	2008												XXX
3.	2009	•											XXX
4.	2010												xxx
5.	2011				(84)							(84)	xxx
6.	2012												XXX
7.	2013	•											XXX
8.	2014												XXX
9.	2015												XXX
10.													XXX
11.	2017												XXX
12.	Totals	XXX	XXX	XXX	93		13					105	XXX

		ı				1				1			24	05
			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid	Adjusti	ng and	23	24	25
		Case		Bulk +	IBNR	Case	Basis	Bulk +	- IBNR		Jnpaid			
		13	14	15	16	17	18	19	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrog- ation Anticipated	and Expenses Unpaid	ing Direct and Assumed
1.	Prior	1,964		779		9		9					2,761	XXX
2.	2008													XXX
3.	2009													XXX
4.	2010													XXX
5.	2011													XXX
6.	2012													XXX
7.	2013													XXX
8.	2014													XXX
9.	2015	•												XXX
10.	2016													XXX
11.	2017													XXX
12.	Totals	1,964		779		9		9					2,761	XXX

		Losses and	Total d Loss Expense	es Incurred		oss Expense I		Nontabula	ar Discount	34	Net Balar	nce Sheet ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,743	18
2.	2008											
3.	2009											
4.	2010											
5.	2011	(84)		(84)								
6.	2012											
7.	2013											
8.	2014											
9.	2015											
10.	2016											
11.	2017											
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	2,743	18

SCHEDULE P - PART 1P - REINSURANCE - NONPROPORTIONAL ASSUMED FINANCIAL LINES

						(φυυ	U OMITTED)					
		Pre	emiums Earn	ned			Loss	s and Loss Ex	cpense Payme	ents			12
Ye	ears in	1	2	3			Defense	and Cost	Adjusting	and Other	10	11	
V	Vhich				Loss Pa	yments	Containmen	nt Payments	Paym	nents			Number of
Premi	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and										Salvage and		Reported
	es Were	Direct and			Direct and		Direct and		Direct and			(4 - 5 + 6 - 7	
In	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	xxx	XXX	XXX									XXX
2.	2008	•											XXX
3.													XXX
4.													XXX
5.													
٥.								7					
6.	2012												XXX
7.	2013	•											XXX
8.	2014												XXX
9.	2015												XXX
10.													XXX
11.	2017												XXX
		1001	1001	1004									
12.	Totals	XXX	XXX	XXX									XXX

												23	24	25
				Unpaid				Containment		Adjustii				
		Case		Bulk +		Case		Bulk +		Other U				
		13	14	15	16	17	18	19	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct		Direct		Direct		Direct		Direct		Subrog-	and	ing
		and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	and Assumed	Ceded	ation Anticipated	Expenses Unpaid	Direct and Assumed
1.	Prior													XXX
2.	2008													XXX
3.	2009	-			<u> </u>									XXX
4.	2010													xxx
5.	2011	-												xxx
6.	2012	-												xxx
7.	2013													xxx
8.	2014													XXX
9.	2015													XXX
10.	2016													XXX
11.	2017													XXX
12.	Totals													XXX

			Total		Loss and L	oss Expense F	Percentage			34	Net Bala	nce Sheet
			d Loss Expense	es Incurred		ed /Premiums E			ar Discount			fter Discount
		26 Direct and	27	28	29 Direct and	30	31	32	33 Loss	Inter- Company Pooling Participation	35 Losses	36 Loss Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Únpaid
1.	Prior	XXX	XXX	xxx	XXX	XXX	xxx			xxx		
2.	2008											
3.	2009											
4.	2010											1
5.	2011											
6.	2012											
7.	2013											
8.	2014											
9.	2015											
10.	2016											
11.	2017											
12.	Totals	xxx	XXX	XXX	xxx	XXX	XXX			xxx		

SCHEDULE P - PART 1R - SECTION 1 - PRODUCTS LIABILITY - OCCURRENCE (\$000 OMITTED)

		Pre	emiums Earn	ed		(+	Los	and Loss Ex	pense Payme	ents			12
_	ears in	1	2	3			Defense		Adjusting		10	11	
	Vhich				Loss Pa			t Payments	,	nents			Number of
	ums Were				4	5	6	7	8	9		Total Net	Claims
	ned and										Salvage and		Reported
	es Were	Direct and	0 1 1	N . (4 . 0)	Direct and	0 1 1	Direct and	0 1 1	Direct and			(4 - 5 + 6 - 7	Direct and
Inc	curred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1.	Prior	XXX	XXX	XXX	99,807	35,473	46,013	15,505	10,077			104,920	XXX
2.	2008	1,725	92	1,633	266		45		111		1	422	71
3.	2009	1,593	666	927	1,397		64		107			1,568	61
4.	2010	1,326	7	1,319	46		16		22			85	34
5.	2011				229				22		1	251	31
6.	2012	942		942	53		14		12			78	20
7.	2013	1, 136	22	1,114	129		69		150			348	31
8.	2014	1,307		1,307	249		87		41			377	38
9.	2015	1,244		1,244	465		19		35			519	23
10.	2016	576		576	50		49		8			106	16
11.	2017	737		737	26				2			28	10
12.	Totals	XXX	XXX	XXX	102,716	35,473	46,375	15,505	10,587		2	108,701	XXX

			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid	Adiusti	ng and	23	24	25
		Case Basis Bulk + IBNR			Case Basis Bulk + IBNR			Other Unpaid						
		13	14	15	16	17	18	19	20	21	22	Salvage and	Total Net Losses	Number of Claims Outstand-
		Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Direct and Assumed	Ceded	Subrog- ation Anticipated	and Expenses Unpaid	ing Direct and Assumed
1.	Prior	564,965	203,837	538,706	103,364	175,215	81,429	83 , 120	22,687	51,393			1,002,082	1,634
2.	2008	10				2				4			17	1
3.	2009			1						3			5	
4.	2010			53				11		9			73	
5.	2011			158				34		22			215	1
6.	2012	6		210		1		46		28			292	1
7.	2013	159		234		37		51		46				4
8.	2014	119		357		28		77		57			637	1
9.	2015	46		318		11		69		45			489	3
10.	2016	189		215		44		47		48			542	1
11.	2017	8		250		2		54		41			356	5
12.	Totals	565,504	203,837	540,501	103,364	175,340	81,429	83,509	22,687	51,698			1,005,235	1,651

			Total			oss Expense F				34	Net Balance Sheet	
			d Loss Expense		(Incurred /Premiums Earned)				ar Discount		Reserves After Discour	
		26	27	28	29	30	31	32	33	Inter-	35	36
		Direct and Assumed	Ceded	Net	Direct and Assumed	Ceded	Net	Loss	Loss Expense	Company Pooling Participation Percentage	Losses Unpaid	Loss Expenses Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX	796,470	205,612
2.	2008	438		438	25.4		26.8				10	7
3.	2009	1,572		1,572	98.7		169.6				1	4
4.	2010	158		158	11.9		12.0				53	21
5.	2011	466		466	46.2		47.6				158	56
6.	2012	370		370	39.3		39.3				216	75
7.	2013	875		875	77.0		78.5				393	134
8.	2014	1,014		1,014	77.6		77.6				475	162
9.	2015	1,008		1,008	81.0		81.0				364	125
10.	2016	648		648	112.7		112.7				404	138
11.	2017	384		384	52.1		52.1				259	97
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX	798,804	206,431

Schedule P - Part 1R - Section 2 - Products Liability - Claims-Made ${f N} \ {f O} \ {f N} \ {f E}$

Schedule P - Part 1S - Financial Guaranty/Mortgage Guaranty **NONE**

SCHEDULE P - PART 1T - WARRANTY

(\$000 OMITTED)

	Pr	emiums Earn	ed			Los	s and Loss Ex	cpense Paymo	ents			12
Years in	1	2	3			Defense	and Cost	Adjusting	and Other	10	11	
Which				Loss Pa	yments	Containmer	nt Payments	Payn	nents			Number of
Premiums Were				4	5	6	7	8	9		Total Net	Claims
Earned and										Salvage and Subrogation	Paid Cols	Reported
Losses Were	Direct and			Direct and		Direct and		Direct and		Subrogation	(4 - 5 + 6 - 7)	Direct and
Incurred	Assumed	Ceded	Net (1 - 2)	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Received	+ 8 - 9)	Assumed
1. Prior	XXX	xxx	xxx									xxx
2. 2016	•											
3. 2017	578		578									
4. Totals	XXX	XXX	XXX									XXX

												23	24	25
			Losses	Unpaid		Defens	e and Cost (Containment	Unpaid	Adjusti	ng and Unpaid			
		Case	Basis	Bulk +	IBNR	Case	Basis	Bulk +	- IBNR	Other	Unpaid			
		13	14	15	16	17	18	19	20	21	22			Number
												Salvage	Total Net	of Claims
												and	Losses	Outstand-
		Direct		Direct		Direct		Direct		Direct		Subrog-	and	ing
		and		and		and		and		and		ation	Expenses	
		Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Assumed	Ceded	Anticipated	Unpaid	Assumed
1.	Prior													
2.	2016													
3.	2017													
4.	Totals													

			Total			oss Expense F			D: .	34		nce Sheet
			d Loss Expense			ed /Premiums E			r Discount			ter Discount
		26	27	28	29	30	31	32	33	Inter-	35	36
										Company		
		Direct			Direct					Pooling		Loss
		and			and				Loss	Participation	Losses	Expenses
		Assumed	Ceded	Net	Assumed	Ceded	Net	Loss	Expense	Percentage	Unpaid	Unpaid
1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX			XXX		
2.	2016											
3.	2017											
4.	Totals	XXX	XXX	XXX	XXX	XXX	XXX			XXX		

SCHEDULE P - PART 2A - HOMEOWNERS/FARMOWNERS

Ye	ears in	INCURRED	NET LOSSES	S AND DEFEN	NSE AND CO	ST CONTAIN	IMENT EXPE	NSES REPO	RTED AT YEA	AR END (\$00	0 OMITTED)	DEVELO	PMENT
Whic	h Losses	1	2	3	4	5	6	7	8	9	10	11	12
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1.	Prior	886,591	781,255	812,816	824,037	827,842	796,811	774,515	755,491	749,497	745,960	(3,537)	(9,530)
2.	2008	4,946,465	4,854,219	4,838,377	4,830,994	4,820,898	4 , 808 , 167	4,806,987	4,805,633	4,805,583	4,804,284	(1,299)	(1,349)
3.	2009	XXX	4,299,018	4,306,042	4,248,502	4,231,138	4,223,083	4,216,583	4,213,535	4,213,116	4,212,187	(929)	(1,348)
4.	2010	XXX	XXX	4,308,803	4,279,122	4,227,789	4,213,624	4,212,146	4,211,366	<u>.4</u> ,206,178	<u>4</u> ,203,012	(3, 166)	(8,353)
5.	2011	XXX	XXX	XXX	5,303,761	5, 183, 919	5, 144, 946	5 , 132 , 781	5, 121,814	5, 112, 166	5, 103,891	(8,276)	(17,924)
6.	2012	XXX	XXX	XXX	XXX	3,752,895	3,838,297	3,844,162	3,831,894	3,809,130	3,791,922	(17,208)	(39,972)
7.	2013	XXX	XXX	XXX	XXX	XXX	3,081,542	3, 153, 124	3, 146,535	3, 128, 125	3, 108, 325	(19,800)	(38,210)
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	3,608,161	3,657,258	3,655,182	3,624,199	(30,983)	(33,060)
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,582,537	3,644,691	3,586,147	(58,543)	3,610
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,958,062	3,992,537	34 , 475	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,473,770	XXX	XXX
											12. Totals	(109.267)	(146.136)

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

1.	Prior	4,457,365	4,540,537	4,471,040	4,547,327	4,565,310	4,508,079	4,479,255	4,551,875	4,576,223	4,634,288	58,065	82,413
2.	2008	5,917,863	5,955,001	6,005,322	5,992,727	5,992,467	5,980,154	5,973,504	5,968,251	5,946,844	5,956,620	9,776	(11,631)
3.	2009	XXX	6,231,251	6,325,863	6,240,377	6,210,164	6, 164, 417	6,222,103	6,180,006	6, 184, 426	6, 186, 599	2, 173	6,593
4.	2010	XXX	XXX	6,653,868	6,471,650	6,405,693	6,395,809	6,346,375	6,327,371	6,344,668	6,332,058	(12,611)	4,687
5.	2011	XXX	XXX	XXX	6,407,865	6,325,068	6,317,642	6,278,679	6,262,446	6,250,396	6,236,728	(13,668)	(25,719)
6.	2012	XXX	XXX	XXX	XXX	6,526,147	6,543,529	6,491,595	6,479,301	6,467,270	6,438,033	(29,237)	(41,268)
7.	2013	XXX	XXX	XXX	XXX	XXX	6,705,706	6,727,294	<u>6</u> ,783,717	6,759,350	6,715,393	(43,957)	(68,324)
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	7, 111, 279	7,217,068	7 , 185 , 499	7 , 128 , 742	(56,757)	(88,326)
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,011,032	7,976,573	7,938,358	(38,216)	(72,674)
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,250,710	8,093,239	(157,470)	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,809,105	XXX	XXX
											12. Totals	(281,902)	(214,249)

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

1.	Prior	301,714	279,262	280 , 102	277,393	273,913	272,495	267,758	265,380	265,454	271,019	5,565	5,639
2.	2008	172,688	160,716	162,857	155,689	155,308	153,077	153,493	154,062	155,530	155,606	76	1,544
3.	2009	XXX	158,018	160,076	153,828	148 , 108	148,409	148,812	150,615	152,038	153,550	1,512	2,935
4.	2010	XXX	XXX	172,865	182,477	166,822	166,284	163,300	167,817	169,351	172,514	3, 163	4,697
5.	2011	XXX	XXX	XXX	168,270	162,754	160,933	159,281	159, 177	162,432	163,975	1,542	4,798
6.	2012	XXX	XXX	XXX	XXX	149,933	139 , 188	128,973	129,908	131,622	134,940	3,317	5,032
7.	2013	XXX	XXX	XXX	XXX	XXX	145,476	151,955	149,628	157,012	157,062	51	7,434
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	149,571	158,122	175,677	172,458	(3,219)	14,337
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	174,317	185,857	191,861	6,004	17,544
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	196,502	194,922	(1,580)	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	171,157	XXX	XXX
											12. Totals	16,431	63,959

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

				1									
1.	Prior	131,036	130,099	133,236	141,036	144,232	142,545	141,081	142,541	135,862	135,932	70	(6,609)
2.	2008												
3.	2009	XXX											
4.	2010	XXX	XXX	2	3	2							
5.	2011	XXX	XXX	XXX									
6.	2012	XXX	XXX	XXX	XXX								
7.	2013	XXX	XXX	XXX	XXX	XXX	***************************************						
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX						
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
											12. Totals	70	(6,609)

SCHEDULE P - PART 2E - COMMERCIAL MULTIPLE PERIL

1.	Prior	229,640	256,305	278,255	276,427	295,803	291,239	311,815	331,030	372,035	388,826	16,791	57,796
2.	2008	394 , 324	395 , 104	379,767	388,956	381,371	381,439	379 , 177	371,621	369,457	370,503	1,046	(1,117)
3.	2009	XXX	375,743	386,321	378,782	378 , 158	376,513	373,239	360,865	358,801	359,023	222	(1,842)
4.	2010	XXX	XXX	392,092	420,605	409,868	399,898	402,430	387,502	388 , 103	386,531	(1,572)	(972)
5.	2011	XXX	XXX	XXX	448,514	447,406	439,954	445 , 122	429,366	423,740	423,686	(54)	(5,680)
6.	2012	XXX	XXX	XXX	XXX	316,818	331,328	323,818	320,285	315 , 485	311,737	(3,748)	(8,549)
7.	2013	XXX	XXX	XXX	XXX	XXX	286 , 145	292,709	302,564	296,997	287,507	(9,491)	(15,058)
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	326 , 159	346,898	346,954	348,829	1,875	1,931
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	345,541	356,989	362,862	5,873	17,320
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	366,251	370,279	4,028	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	343,761	XXX	XXX
												44 074	40.000

12. Totals 14,971 43,830

SCHEDULE P - PART 2F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

Ye	ears in	INCURRED	NET LOSSES	AND DEFE	NSE AND CO	ST CONTAIN	MENT EXPE	NSES REPO	RTED AT YE	AR END (\$00)	OMITTED)	DEVELO	PMENT
Whic	h Losses	1	2	3	4	5	6	7	8	9	10	11	12
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1.	Prior	1, 158	108	72	(321)	(387)	(410)	(309)	(273)	(27)	102	129	375
2.	2008												
3.	2009	XXX											
4.	2010	XXX	XXX										
5.	2011	XXX	XXX	XXX									
6.	2012	XXX	XXX	XXX	XXX								
7.	2013	XXX	XXX	XXX	XXX	XXX							
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX						
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
											12. Totals	129	375

SCHEDULE P - PART 2F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

							<u> </u>						
1.	Prior												
2.	2008												
3.	2009	XXX											
4.	2010	XXX	XXX										
5.	2011	XXX	XXX	XXX									
6.	2012	XXX	XXX	XXX	(XX		.						
7.	2013	XXX	XXX	XXX	X	XX	7						
8.	2014	XXX	XXX	XXX	X	XX	(XX						
9.	2015	XXX	XXX	XXX	xxx		XXX						
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
											12. Totals		

SCHEDULE P - PART 2G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

									,				
1.	Prior	4,375	3,761	3,257	4,431	5,859	5,601	5,295	4,761	4,522	5,046	524	285
2.	2008	16,829	13,506	12,818	12,217	11,990	11,975	11,995	11,976	11,972	11,972		(4)
3.	2009	XXX	1,790	1,783	1,799	1,783	1,780	1,815	1,783	1,779	1,779		(4)
4.	2010	XXX	XXX	2,231	2, 138	2, 197	2, 198	2,224	2,181	2, 192	2,205	13	24
5.	2011	XXX	XXX	XXX	1,813	1,649	1,663	1,700	1,686	1,667	1,681	14	(4)
6.	2012	XXX	XXX	XXX	XXX	2, 166	2,060	2,089	2, 127	2,115	2 , 138	23	11
7.	2013	XXX	XXX	XXX	XXX	XXX	1,882	1,785	1,913	1,924	1,820	(104)	(93)
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	2, 158	2,047	2,085	2,100	16	54
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,333	2,287	2,269	(18)	(64)
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,963	2,397	(565)	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	7,534	XXX	XXX
											12 Totals	(98)	204

SCHEDULE P - PART 2H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1.	Prior	404,209	575,368	677 , 180	743,951	825,055	898,429	951,997	948,610	946,283	961,881	15,598	13,271
2.	2008	215,498	193,281	180,556	178,688	178,645	182,704	180 , 137	178,281	178 , 165	177,858	(307)	(423)
3.	2009	XXX	157,234	146,587	140,859	144 , 174	142,219	143,233	142,053	142,468	143,288	820	1,235
4.	2010	XXX	XXX	161,336	152,486	142,640	141,605	134,383	139,088	139,414	142,284	2,871	3, 196
5.	2011	XXX	XXX	XXX	176,639	178,074	165,579	179, 101	165,048	168,872	169,012	141	3,965
6.	2012	XXX	XXX	XXX	XXX	169,050	173,286	158,287	172,542	177,446	179,551	2, 105	7,010
7.	2013	XXX	XXX	XXX	XXX	XXX	170,840	171,948	176,520	176,450	176,311	(139)	(209)
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	190,335	190,262	190,945	183,446	(7,499)	(6,816)
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	205,028	208,031	210,532	2,501	5,504
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	192 , 122	184,079	(8,043)	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	188,935	XXX	XXX
											12. Totals	8,049	26,733

SCHEDULE P - PART 2H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

		JOHL	DOLL I	F AN	1 211 - 0		1 2 - 0 1		ADILII	I - CLA	DL	
1.	Prior										 	
2.	2008										 	
3.	2009	XXX									 	
4.	2010	XXX	XXX								 	
5.	2011	XXX	XXX	XXX							 	
6.	2012	XXX	XXX	XXX	XXX						 	
7.	2013	XXX	XXX	XXX	XXX	XXX					 	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX				 	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			 	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		 	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

12. Totals

SCHEDULE P - PART 2I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

									,			
Years in	INCURRED	NET LOSSES	S AND DEFEN	NSE AND CO	ST CONTAIN	MENT EXPE	NSES REPO	RTED AT YEA	AR END (\$00	0 OMITTED)	DEVELO	PMENT
Which Losses	1	2	3	4	5	6	7	8	9	10	11	12
Were Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27 , 187	23,974	22,944	(1,030)	(4,243)
2. 2016	XXX	XXX	XXX	XXX	XXX	XXX	xxx	xxx	96,359	92,859	(3,500)	XXX
3. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	94,846	XXX	XXX
										4. Totals	(4,530)	(4,243)

SCHEDULE P - PART 2J - AUTO PHYSICAL DAMAGE

1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	170,540	172,245	165,405	(6,840)	(5, 135)
2.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4.900.746	4.831.647	(69.099)	XXX
	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4.888.164		XXX
<u> </u>	2011	7001	7001	7001	7001	7001	7001	7001	7001	l.	4 Totals	(75, 939)	

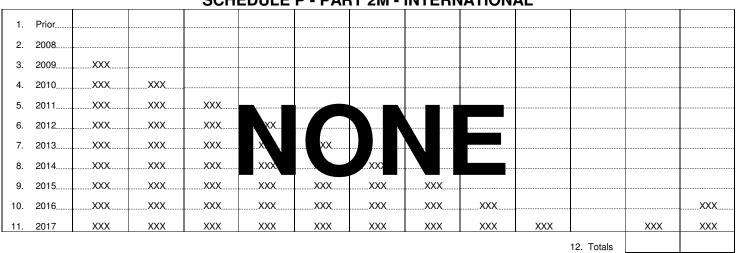
SCHEDULE P - PART 2K - FIDELITY/SURETY

	1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	89	89	142	53	54
	2.	2016	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX	10	15	5	xxx
	3.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	70	XXX	XXX
<u> </u>	<u> </u>	2017	7001	7001	7000	7000	7000	7000	7000	7001		4. Totals	58	54

SCHEDULE P - PART 2L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

									,				
1	. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
	2016	XXX	XXX	xxx	XXX	xxx	XXX	XXX	XXX				xxx
'		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
	. 2017		***	***	***							***	
											Totals		

SCHEDULE P - PART 2M - INTERNATIONAL



SCHEDULE P - PART 2N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

Υe	ears in	INCURRED	NET LOSSES	AND DEFEN	NSE AND CO	ST CONTAIN	MENT EXPE	NSES REPO	RTED AT YE	AR END (\$00	0 OMITTED)	DEVELO	PMENT
	h Losses	1	2	3	4	5	6	7	8	9	10	11	12
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1.	Prior	403	599	410	383	463	460	420	186	195	262	68	77
2.	2008												
3.	2009	XXX											
4.	2010	XXX	XXX										
5.	2011	XXX	XXX	XXX									
6.	2012	xxx	XXX	XXX	XXX								
7.	2013	xxx	xxx	XXX	XXX	XXX							
8.	2014	xxx	xxx	XXX	XXX	XXX	XXX						
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
											12. Totals	68	77

SCHEDULE P - PART 20 - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

							12 /100	<u> </u>					
1.	Prior	8, 194	8,441	6,742	6,559	7,201	7,471	7,447	5,972	6,498	6,019	(479)	47
2.	2008	<u>-</u>											
3.	2009	xxx											
4.	2010	xxx	XXX										
5.	2011	XXX	XXX	XXX		(84)	(84)	(84)	(84)	(84)	(84)		
6.	2012	XXX	XXX	XXX	XXX								
7.	2013	XXX	XXX	XXX	XXX	XXX							
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX						
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX
											12. Totals	(479)	4/

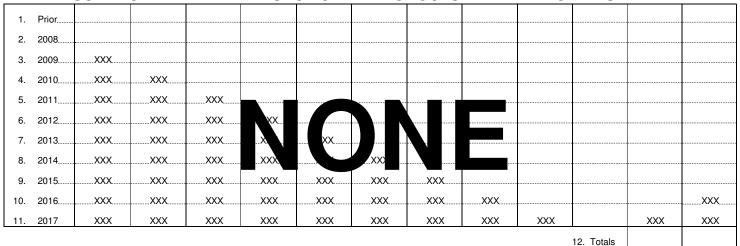
SCHEDULE P - PART 2P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

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

SCHEDULE P - PART 2R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

Ye	ars in	INCURRED	NET LOSSES	AND DEFEN	NSE AND CO	ST CONTAIN	MENT EXPE	NSES REPO	RTED AT YEA	AR END (\$00	0 OMITTED)	DEVELO	PMENT
	Losses	1	2	3	4	5	6	7	8	9	10	11	12
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	One Year	Two Year
1.	Prior	1,289,228	1,285,492	1,267,659	1,283,862	1,305,871	1,404,088	1,447,076	1,488,475	1,548,331	1,628,308	79,977	139,833
2.	2008	1,012	1, 105	852	1, 137	1,061	808	709	404	341	323	(18)	(81)
3.	2009	xxx	553	2,027	2,265	2,240	1,929	1,960	1,667	1,557	1,462	(95)	(206)
4.	2010	xxx	XXX	705	1,020	814	613	745	347	255	126	(129)	(221)
5.	2011	XXX	XXX	XXX	895	666	643	800	483	437	422	(15)	(61)
6.	2012	XXX	XXX	XXX	XXX	634	627	488	358	356	330	(26)	(29)
7.	2013	XXX	XXX	XXX	XXX	XXX	622	699	603	687	679		76
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX		891	938		, ,	25
9.	2015	XXX	XXX		XXX	XXX	XXX	XXX	762	847	928	80	166
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	656	593	(63)	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	341	XXX	XXX
											12. Totals	79,681	139,503

SCHEDULE P - PART 2R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE



SCHEDULE P - PART 2S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

1. Prior		
		XXX
3. 2017 XXX XXX XXX XX XX XX XX XX XX XX XX XX	XXX	XXX

SCHEDULE P - PART 2T - WARRANTY

						_							
	1.	Prior	XXX	XXX	XXX	XXX		.XXX					
	2.	2016	XXX	XXX	xxx	X	xx	∞	VVV				xxx
	3.	2017	XXX	XXX	XXX	XX	κx	XXX	XXX	XXX		XXX	XXX
_	<u> </u>	2017	7001	7001	7001				7001		4. Totals	7001	7001

SCHEDULE P - PART 3A - HOMEOWNERS/FARMOWNERS

		CUMUL	ATIVE PAID I	NET LOSSES	AND DEFEN	ISE AND CO	ST CONTAIN	MENT EXPE	NSES REPO	RTED AT YEA	AR END	11	12
						(\$000 OI	MITTED)					Number of	Number of
	ears in	1	2	3	4	5	6	7	8	9	10	Claims	Claims
	Vhich											Closed	Closed
	osses											With	Without
	Vere	2000	2000	0010	0011	0010	2013	2014	0015	0010	2017	Loss	Loss
In	curred	2008	2009	2010	2011	2012			2015	2016		Payment	Payment
1.	Prior	000	243,666	383,935	529,596	598 , 177	640 , 173	659 , 188	672,227	684,071	692,735	17	115
2.	2008	3,516,896	4,534,387	4,669,064	4,741,759	4,772,482	4,781,288	4,789,281	4,793,666	4,795,857	4,798,239	893,837	431,025
3.	2009	XXX	3, 150,775	3,990,838	4,091,584	4, 139, 102	4, 166, 857	4, 189, 818	4 , 199 , 644	4,204,086	4,206,087	715,757	334,334
4.	2010	XXX	XXX	3,141,228	3,977,247	4,078,047	4 , 126 , 068	4, 153,770	4, 175,023	4, 183, 686	4, 187, 046	684,415	333,737
5.	2011	XXX	XXX	XXX	4, 162, 790	4,891,179	4,993,168	5,037,205	5,061,338	5,076,173	5,083,312	856,693	399, 105
6.	2012	XXX	XXX	XXX	XXX	2,901,693	3,534,483	3,664,609	3,721,768	3,747,034	3,758,994	681,718	346,372
7.	2013	XXX	XXX	XXX	XXX	XXX	2,285,284	2,872,525	2,982,446	3,031,437	3,054,093	461,962	276,583
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	2,751,660	3,369,262	3,485,216	3,533,410	522,074	304 , 113
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,616,141	3,325,328	3,426,511	478,968	305,015
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,951,212	3,670,988	550,841	312,202
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,226,384	497,818	353,111

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

1.	Prior	000	1,832,224	2,880,517	3,448,512	3,747,504	3,909,265	4,008,282	4, 107,777	4, 161, 216	4,202,903	36	380
2.	2008	2,458,567	4,222,661	4,973,597	5,413,280	5,669,106	5,789,063	5,859,440	5,892,818	5,910,500	5,916,912	1,084,325	857,892
3.	2009	XXX	2,580,893	4,367,102	5,097,678	5,599,772	5,856,750	6,019,623	6,072,088	6, 102, 681	6, 134, 323	1,098,199	887,902
4.	2010	XXX	XXX	2,726,126	4,406,204	5,241,451	5,728,980	6,021,596	6, 158, 197	6,222,312	6,257,117	1, 101,867	901,142
5.	2011	XXX	XXX	XXX	2,507,689	4,318,027	5, 151, 502	5,659,732	5,930,848	6,055,395	6,114,994	1,073,605	878,591
6.	2012	XXX	XXX	XXX	XXX	2,721,811	4,511,252	5,361,855	5,884,057	6 , 137 , 552	6,245,812	1,085,476	883,984
7.	2013	XXX	XXX	XXX	XXX	XXX	2,774,653	4 , 705 , 198	5,601,298	6,081,857	6,329,065	1,092,391	876,102
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	2,976,028	5,024,431	5,905,280	6,415,093	1,130,317	911,127
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,308,329	5,503,805	6,499,469	1, 199, 543	995,004
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,268,587	5,444,545	1,124,960	1,041,736
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,951,160	798,357	938,527

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

1.	Prior	000	112,865	176,328	214,808	234 , 109	244,707	249,559	253,924	257,506	260,208	6	10
2.	2008	39,681	77,218	98,800	122,792	136,606	144,253	149,356	151,978	154,033	154,532	16 , 154	9,912
3.	2009	XXX	41,379	75,302	97, 165	118,759	130,782	139,749	143 , 159	147,808	150,404	14,415	9,168
4.	2010	XXX	XXX	46,431	90,012	114,273	136,890	148,827	158,837	164 , 129	167,578	15,743	9,342
5.	2011	XXX	XXX	XXX	46,838	83,550	106,591	129 , 128	142,914	151,374	157,350	14 , 448	8,782
6.	2012	XXX	XXX	XXX	XXX	35,367	69,497	87,537	107,393	117,052	122,975	14 , 105	6,993
7.	2013	XXX	XXX	XXX	XXX	XXX	42,431	80,015	107,928	129,556	143,050	15,301	8,169
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	42,520	76,842	107,389	133,884	14,670	9,985
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	51,435	89,289	127,280	15,532	11,985
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	43,817	90,782	13,538	12,667
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	34,518	8,211	7,946

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

1.	Prior	000	6,675	16,494	23,664	32,491	38,746	47,523	54,727	59,837	64,673	5	109
2.	2008												
3.	2009	XXX											
4.	2010	XXX	XXX										3
5.	2011	XXX	XXX	XXX									1
6.	2012	XXX	XXX	XXX	XXX								
7.	2013	XXX	XXX	XXX	XXX	XXX							
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX						
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3E - COMMERCIAL MULTIPLE PERIL

1.	Prior	000	73,011	118,444	140,695	163,400	180,247	203,658	241,147	295,811	335,370	105	72
2.	2008	230,350	322,285	339,996	352,376	358,043	360,668	363, 162	364,377	365,211	366,423	37,582	23,038
3.	2009	XXX	243,035	317,683	331,771	342,422	350,922	354 , 112	355,436	356 , 195	356,523	42,432	24,429
4.	2010	XXX	XXX	253,583	344 , 474	361,350	369,302	374,322	378,081	380,775	381,442	43,211	25,969
5.	2011	XXX	XXX	XXX	322 , 194	386 , 138	398,220	406,483	414,167	416,866	418,968	53,409	29,021
6.	2012	XXX	XXX	XXX	XXX	217,651	273,611	285,874	294 , 132	298,906	300,662	37,672	24,393
7.	2013	XXX	XXX	XXX	XXX	XXX	196,307	246 , 122	261,027	270,491	276,978	30,837	23,128
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	232,867	287,939	305 , 189	315,715	34 , 408	26,477
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	233,444	303,434	324,544	32,726	26 , 138
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	255,368	323,634	37,789	25,382
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	241,992	30,733	23,750

SCHEDULE P - PART 3F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

		CUMUL	ATIVE PAID N	NET LOSSES	AND DEFEN			MENT EXPE	NSES REPOR	RTED AT YEA	AR END	11	12
						(\$000 ON	ЛITTED)					Number of	Number of
	ears in	1	2	3	4	5	6	7	8	9	10	Claims	Claims
	Vhich											Closed With	Closed Without
	osses Nere											Loss	Loss
	curred	2008											Payment
1.	Prior	000	(399)	(402)	(410)	(459)	(459)	(358)	(328)	(78)	(20)		
2.	2008												
3.	2009	XXX											
4.	2010	XXX	XXX										
5.	2011	XXX	XXX	XXX									
6.	2012	XXX	XXX	XXX	XXX								
7.	2013	XXX	XXX	XXX	XXX	XXX							
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX						
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 3F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

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

SCHEDULE P - PART 3G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1.	Prior	000	122	119	570	986	1,443	1,369	1,591	1,762	2,095	XXX	XXX
2.	2008	11,799	13, 167	12,683	12, 195	11,973	11,971	11,972	11,972	11,972	11,972	XXX	xxx
3.	2009	XXX	1,509	1,768	1,777	1,779	1,779	1,779	1,779	1,779	1,779	XXX	xxx
4.	2010	XXX	XXX	1,968	2, 153	2, 172	2,177	2,177	2, 177	2, 175	2, 175	XXX	xxx
5.	2011	XXX	XXX	XXX	1,558	1,638	1,640	1,640	1,640	1,640	1,640	XXX	xxx
6.	2012	XXX	XXX	XXX	XXX	1,856	2,029	2,029	2,032	2,032	2,032	XXX	xxx
7.	2013	XXX	XXX	XXX	XXX	XXX	1,510	1,719	1,727	1,727	1,727	XXX	xxx
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	1,652	1,794	1,794	1,798	XXX	xxx
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,823	2,085	2,119	XXX	xxx
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,058	2,309	XXX	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5,279	XXX	XXX

SCHEDULE P - PART 3H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1.	Prior	000	87,943	168,688	230 , 406	308,710	391,245	460,273	493,140	577,034	606,692	32	122
2.	2008	14,531	52,564	98,263	131,848	157,548	168,752	173, 171	173,935	175,343	175,640	1 , 156	1,342
3.	2009	XXX	7,497	35,379	67,998	104,743	123,384	130 , 536	137,710	139,552	141,327	1,027	1,054
4.	2010	XXX	XXX	12,238	40,202	66,559	86,517	106,435	126,475	133,835	138,482	889	1, 153
5.	2011	XXX	XXX	XXX	16,720	54,520	91,869	130,650	143,413	157,712	161,839	813	930
6.	2012	XXX	XXX	XXX	XXX	10,472	53,006	83,847	121 , 157	146,503	167,942	741	880
7.	2013	XXX	XXX	XXX	XXX	XXX	9,209	38,645	88 , 101	129,226	147,699	706	865
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	15,590	56,557	102,081	135,992	591	984
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,361	69,569	104,624	512	1,007
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,679	49,633	406	883
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	12,965	227	671

SCHEDULE P - PART 3H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE

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

SCHEDULE P - PART 3I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

Which Losses Were								AR END	11	12		
					(\$000 Of	MITTED)					Number of	Number of
	Which							10	Claims	Claims		
Which										Closed	Closed	
	Losses									With	Without	
Were	Were								Loss	Loss		
Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Payment	Payment
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	xxx	000	16 , 188	17,700	XXX	XXX
	1001					1001	1001	1001	74 740	00 044	1001	
2. 2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	74,712	86,644	XXX	XXX
3. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	73,335	XXX	XXX

SCHEDULE P - PART 3J - AUTO PHYSICAL DAMAGE

1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	000	153,779	137,095	(411)	6,918
2.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,678,515	4,813,813	3,289,340	990,240
3.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,630,426	2,953,137	880,234

SCHEDULE P - PART 3K - FIDELITY/SURETY

1.	Prior	XXX	XXX	XXX	XXX	xxx	xxx	xxx	000	19	71	XXX	xxx	l
2.	2016	XXX	XXX	xxx	xxx	xxx	xxx	xxx	XXX	10	15	xxx	xxx	
3.	2017	XXX	XXX	XXX	XXX	xxx	xxx	XXX	XXX	XXX	10	XXX	XXX	

SCHEDULE P - PART 3L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

	•	J		U		 \	· • • • • • • • • • • • • • • • • • • •			<u> </u>		—	- <i>-</i> ,	
1.	Prior	XXX	XXX	XXX	XX.	X	XXX	\ 		000			XXX	XXX
2.	2016		XXX	vvv		XX							XXX	xxx
3.	2017	XXX	XXX	XXX	XXX		XXX		(VVV	XXX		XXX	XXX

SCHEDULE P - PART 3M - INTERNATIONAL

				3011	LDULL	1 - 1 -	1 1 3 1 1 1 -	114 1 1 1111		<u> </u>		
1.	Prior	000									 XXX	xxx
2.	2008										 XXX	XXX
3.	2009	XXX									 XXX	XXX
4.	2010	XXX	XXX								 XXX	xxx
5.	2011	XXX	XXX	xxx					·····		 XXX	xxx
6.	2012	XXX	XXX	xxx	XX		.				 XXX	xxx
7.	2013	XXX	XXX	xxx	. X .						 XXX	xxx
8.	2014	XXX	XXX	XXX	xxx		XXX				 XXX	xxx
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			 XXX	xxx
10.	2016	XXX	XXX	xxx	XXX	XXX	XXX	XXX	XXX		 XXX	XXX
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX

SCHEDULE P - PART 3N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

		CUMUL	ATIVE PAID N	NET LOSSES	AND DEFEN	ISE AND COS	ST CONTAIN	MENT EXPE	NSES REPOR	RTED AT YEA	R END	11	12
						(\$000 ON	ЛІТТЕD)					Number of	Number of
	ears in	1	2	3	4	5	6	7	8	9	10	Claims	Claims
	Vhich											Closed With	Closed
	osses Vere											Loss	Without Loss
	curred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Payment	Payment
	ourrou	2000									-		1 dymone
1.	Prior	000	50	54	63	71	74	76	85	95	99	XXX	XXX
2.	2008											xxx	xxx
3.	2009	xxx										xxx	XXX
4.	2010	xxx	XXX									xxx	xxx
5.	2011	xxx	xxx	XXX								xxx	xxx
6.	2012	xxx	XXX	xxx	XXX							XXX	xxx
7.	2013	xxx	XXX	xxx	XXX	XXX						xxx	xxx
8.	2014	xxx	xxx	xxx	xxx	XXX	XXX					xxx	xxx
9.	2015	xxx	XXX	xxx	XXX	XXX	XXX	XXX				XXX	xxx
10.	2016	xxx	xxx	xxx	xxx	XXX	XXX	XXX	XXX			xxx	xxx
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 30 - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

1.	Prior	000	332	624	1,443	1,993	2,313	2,470	2,571	3,069	3,258	XXX	xxx
2.	2008											xxx	xxx
3.	2009	xxx										xxx	XXX
4.	2010	xxx	XXX									XXX	XXX
5.	2011	xxx	XXX	XXX		(84)	(84)	(84)	(84)	(84)	(84)	XXX	XXX
6.	2012	xxx	XXX	XXX	XXX							XXX	XXX
7.	2013	xxx	XXX	XXX	XXX	XXX						XXX	XXX
8.	2014	xxx	xxx	XXX	XXX	XXX	XXX					XXX	xxx
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX				XXX	XXX
10.	2016	xxx	xxx	XXX	xxx	XXX	XXX	xxx	XXX			xxx	xxx
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		XXX	XXX

SCHEDULE P - PART 3P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES

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

SCHEDULE P - PART 3R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

		CUMULA	ATIVE PAID N	NET LOSSES	AND DEFEN	ISE AND COS (\$000 ON		MENT EXPE	NSES REPOR	RTED AT YEA	AR END	11 Number of	12 Number of
W	ars in /hich osses	1	2	3	4	5	6	7	8	9	10	Claims Closed With	Claims Closed Without
	Vere curred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Loss Payment	Loss Payment
1.	Prior	000	43,739	118,812	165,790	233,965	315,737	412,341	502,052	582,776	677,619	9	60
2.	2008	201	217	241	256	294	298	298	298	298	311	48	22
3.	2009	xxx	102	321	1,454	1,455	1,461	1,461	1,461	1,461	1,461	38	23
4.	2010	xxx	XXX	36	50	50	56	62	62	62	62	18	16
5.	2011	xxx	XXX	XXX	157	227	229	229	229	229	229	18	12
6.	2012	xxx	XXX	xxx	XXX	25	25	53	53	53	66	16	3
7.	2013	xxx	XXX	xxx	XXX	XXX	60	113	149	198	198	18	9
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	44	170	256	336	24	13
9.	2015	xxx	XXX	xxx	XXX	XXX	XXX	XXX	107	231	484	14	6
10.	2016	xxx	xxx	xxx	xxx	XXX	XXX	xxx	XXX	61	98	4	11
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26	5	

SCHEDULE P - PART 3R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE

		COLIED	OLL I	1 7111	711 - OL	O I I O I I	<u> </u>	<u> </u>	LIADIL	111-0	VIADE	
1.	Prior	000									 	+
2.	2008										 	
3.	2009	xxx										
4.	2010	xxx	xxx								 	+
5.	2011	XXX	xxx	xxx							 	+
6.	2012	xxx	xxx	xxx	XX							
7.	2013	xxx	xxx	xxx	X	XX					 	+
8.	2014	XXX	XXX	xxx	xxx		XXX				 	
9.	2015	XXX	XXX	xxx	xxx	XXX	xxx	xxx			 	
10.	2016	XXX	XXX	xxx	XXX	XXX	XXX	xxx	xxx		 	+
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		

SCHEDULE P - PART 3S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

	1.	Prior	XXX	XXX	XXX	XXX	,	.xxx			XXX	XXX
	2.	2016	XXX	XXX	xxx	X	xx	∞	VVV		XXX	xxx
		2017	XXX	XXX	XXX	×x	κ×	XXX	XXX	XXX	XXX	XXX
L_	<u> </u>	2017	7000	7001	7001	704			7001	7001	7001	7000

SCHEDULE P - PART 3T - WARRANTY

2. 2016XXXXXXXXXXXX	
3. 2017 XXX XXX XXX XXX XXX XXX XXX	xxx

SCHEDULE P - PART 4A - HOMEOWNERS/FARMOWNERS

		BULK AND IE	BNR RESERVES	S ON NET LOSS	SES AND DEFE	NSE AND COST	CONTAINMEN	IT EXPENSES F	REPORTED AT	YEAR END (\$00	0 OMITTED)
	ears in	1	2	3	4	5	6	7	8	9	10
	Vhich										
	osses Vere										
	curred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	409,976	252,292	228,333	154,630	125,563	89,493	65,603	47,312	39,585	33,531
2.	2008	814,459	140,454	47,999	30,659	17, 159	8,065	5,867	3,606	2,709	2,736
3.	2009	XXX	638,517	144,669	56,963	30,687	20,719	11,426	5,573	3,680	2,636
4.	2010	XXX	XXX	693, 171	153,400	52,015	30,722	19,022	17,579	11,054	8,629
5.	2011	XXX	XXX	XXX	706,811	143,819	55,304	33,844	26,345	17, 124	11 , 195
6.	2012	XXX	XXX	XXX	XXX	432,720	159,877	82,571	56,947	28,874	17,867
7.	2013	XXX	XXX	XXX	XXX	XXX	403 , 129	140,620	75,817	46,074	24,019
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	489,759	139,721	70,409	31,847
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	527,652	158,736	65,468
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	592,982	156,632
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	653,558

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

1.	Prior	950,308	691,949	420,369	311,953	153,950	54,489	(137, 144)	(179,222)	(227,337)	(208,526)	
2.	2008	583,098	220,563	152,441	110,738	98,899	70,927	50,239	37,771	20,863	25,516	
3.	2009	XXX	538,271	337,330	194,636	119,999	89 , 125	63,821	29,002	13,209	2,734	
4.	2010	XXX	XXX	643,826	403,058	195 , 130	147,742	95,068	60,309	45,018	39,852	
5.	2011	XXX	XXX	XXX	705,949	412,140	223,462	143,893	99,549	67,393	50,380	
6.	2012	XXX	XXX	XXX	XXX	647,375	370,643	208, 198	152,858	99 , 120	73,449	
7.	2013	XXX	XXX	XXX	XXX	XXX	715,229	391, 183	236,803	159,533	135,768	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	778,771	410,799	199 , 177	149,007	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	786,771	319,238	173,870	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	882,661	378,499	
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	907,719	

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

1.	Prior	70,571	37,219	28,454	15,930	9,965	8,009	6,404	2,669	1,390	3,033
2.	2008	42,209	13,946	8,992	6,207	3,935	1,427	1,031	257	710	223
3.	2009	XXX	36 , 104	14,988	12,087	6,017	5,772	2,447	1,085	538	1,275
4.	2010	XXX	XXX	42,765	18,653	10,274	8,578	2,540	2,285	696	2,712
5.	2011	XXX	XXX	XXX	38,282	17,549	12,764	8,513	5,110	3,050	1,456
6.	2012	XXX	XXX	XXX	XXX	36,619	19,037	6,542	5,964	3,689	2,477
7.	2013	XXX	XXX	XXX	XXX	XXX	20,545	14,277	8,468	4,256	1,944
8.	2014	XXX	XXX	XXX	XXX	XXX	xxx	26,237	16,910	15,568	6,824
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28,600	11,728	5,698
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	42,428	17,964
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	46,553

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

			1								
1.	Prior	55,600	47, 109	41,200	46,387	43,794	45,309	40,380	36,511	27,323	28,886
2.	2008										
3.	2009	XXX									
4.	2010	XXX	XXX	1	1	1					
5.	2011	XXX	XXX	XXX							
6.	2012	XXX	XXX	XXX	XXX						
7.	2013	XXX	XXX	XXX	XXX	XXX					
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4E - COMMERCIAL MULTIPLE PERIL

1.	Prior	134,537	108,391	95,287	70,351	73,736	55,848	48,118	37,593	34,599	22,214
2.	2008	93,781	51,450	21,993	24,565	15,261	13,095	11,432	3,628	2,240	2,887
3.	2009	XXX	81,785	42,628	25,596	20,332	16,725	15, 194	4,043	1,989	1,451
4.	2010	XXX	XXX	90,221	52,306	31,488	21,934	23,444	6,951	5,596	4,305
5.	2011	XXX	XXX	XXX	79,022	37,509	23,838	26,666	9,417	3,867	3, 125
6.	2012	XXX	XXX	XXX	XXX	60,024	37,225	23,000	17,081	11,232	7,672
7.	2013	XXX	XXX	XXX	XXX	XXX	48,215	24,840	24 ,777	16,556	5,769
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	46,538	30,766	21,500	19,076
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	60,278	23,711	12,508
10.	2016	XXX	XXX	XXX	XXX	XXX	xxx	XXX	XXX	66,047	26 , 121
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	65,947

SCHEDULE P - PART 4F - SECTION 1 - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE

		BULK AND IE	BNR RESERVES	ON NET LOSS	SES AND DEFE	NSE AND COST	CONTAINMEN	IT EXPENSES F	REPORTED AT	YEAR END (\$00	0 OMITTED)
V Le	ears in Vhich osses Vere	1	2	3	4	5	6	7	8	9	10
In	curred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	98	52	24	31	26	16	16	13	9	33
2.	2008										
3.	2009	XXX									
4.	2010	XXX	XXX								
5.	2011	XXX	XXX	XXX							
6.	2012	XXX	XXX	XXX	XXX						
7.	2013	XXX	XXX	XXX	XXX	XXX					
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4F - SECTION 2 - MEDICAL PROFESSIONAL LIABILITY - CLAIMS-MADE

1.	Prior										
2.	2008										
3.	2009	XXX									
4.	2010	XXX	XXX								
5.	2011	XXX	XXX	XX							
6.	2012	XXX	XXX	XX	XXX						
7.	2013	XXX	XXX	X>	××	X.					
8.	2014	XXX	XXX	X>	××	X.	X				
9.	2015	XXX	XXX	XX	. xxx	XXX.	X	У УХ			
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

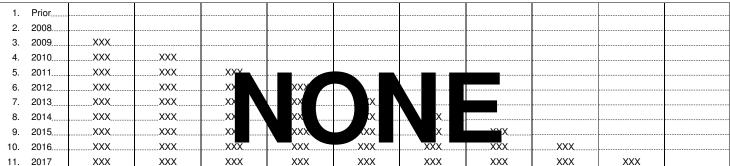
SCHEDULE P - PART 4G - SPECIAL LIABILITY (OCEAN MARINE, AIRCRAFT (ALL PERILS), BOILER AND MACHINERY)

1.	Prior	1,352	1,276	1,086	1,594	2,062	1,772	1,666	1,270	950	1 , 134
2.	2008	4,580	336	110	(1)	16	4	23	4		
3.	2009	XXX	200	16	22	4	1	36	4		
4.	2010	XXX	XXX	162	(15)	25	21	47	4	16	29
5.	2011	XXX	XXX	XXX	220	4	22	60	46	28	42
6.	2012	XXX	XXX	XXX	XXX	215	30	60	94	83	106
7.	2013	XXX	XXX	XXX	XXX	XXX	128	61	186	197	93
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	385	237	270	291
9.	2015	XXX	XXX	XXX	XXX	xxx	XXX	XXX	420	153	115
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	701	89
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,602

SCHEDULE P - PART 4H - SECTION 1 - OTHER LIABILITY - OCCURRENCE

1.	Prior	222,025	318,522	340,057	354,417	351,556	291,871	314,835	302,446	273,413	278,318
2.	2008	165,762	94,534	52,201	27,815	13,677	10,833	5,115	2,514	1,819	2,011
3.	2009	XXX	122 , 174	73,997	43,986	24,080	12,824	7,235	2,117	1, 131	1,010
4.	2010	XXX	XXX	129,931	82,591	52,112	29,826	11,488	3,090	3, 186	1,914
5.	2011	XXX	XXX	XXX	131,980	92,637	51,985	37,352	12,257	5,480	3,765
6.	2012	XXX	XXX	XXX	XXX	116,453	92,234	49,784	25,470	13,890	8,618
7.	2013	XXX	XXX	XXX	XXX	XXX	126,562	88,053	57,628	27,401	18,598
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	140,925	100 , 100	58,066	32,500
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	140,007	102,820	72,259
10.	2016	XXX	xxx	XXX	xxx	xxx	XXX	XXX	XXX	147,391	95,460
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	146,252

SCHEDULE P - PART 4H - SECTION 2 - OTHER LIABILITY - CLAIMS-MADE



SCHEDULE P - PART 4I - SPECIAL PROPERTY (FIRE, ALLIED LINES, INLAND MARINE, EARTHQUAKE, BURGLARY, AND THEFT)

		BULK AND IE	BNR RESERVES	S ON NET LOSS	SES AND DEFE	NSE AND COST	CONTAINMEN	IT EXPENSES F	REPORTED AT	YEAR END (\$00	0 OMITTED)
Years	s in	1	2	3	4	5	6	7	8	9	10
Whi	ich										
Losses											
We	re										
Incur	red	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. P	Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	16,651	5,505	3,557
		1004	1004	1004	1004	2007	1004	2007	1001	10.000	г осо
2. 2	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	13,298	5,068
2 2	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	11,323
ა. 2	.017	^^^	^^^	^^^	^^^	^^^	^^^	^^^	^^^	^^^	11,020

SCHEDULE P - PART 4J - AUTO PHYSICAL DAMAGE

Ī	1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(314,770)	(12,540)	13,506
	2.										(285,422)	
	3.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(234.580)

SCHEDULE P - PART 4K - FIDELITY/SURETY

1.	Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8	1	1
2.	2016	xxx	xxx	XXX	XXX	XXX	XXX	VVV	XXX		
3.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 4L - OTHER (INCLUDING CREDIT, ACCIDENT AND HEALTH)

	1.	Prior	XXX	XXX	XX		XXX.	X	(X			
	2.	2016	XXX	XXX	××	V V	\mathbf{x}	х	YXX	XXX		
	3.	2017	XXX	XXX	XX	××	x	×	XXX	XXX	XXX	
L						7						

SCHEDULE P - PART 4M - INTERNATIONAL

				SCHEDU		VIII TIVI -		TIONAL			
1.	Prior										
2.	2008										
3.	2009	XXX									
4.	2010	xxx	xxx								
5.	2011	XXX	XXX	XXY							
6.	2012	XXX	XXX	X	XX		\				
7.	2013	xxx	XXX	X>	, xx	X.					
8.	2014	xxx	XXX	X	XXX	XX	X				
9.	2015	XXX	XXX	xxx	XXX	XXX	XXX	XXX			
10.	2016	xxx	xxx	xxx	XXX	xxx	XXX	xxx	xxx		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

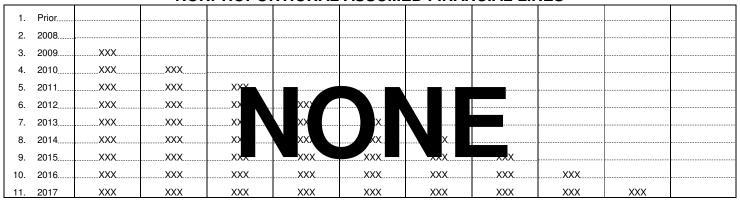
SCHEDULE P - PART 4N - REINSURANCE NONPROPORTIONAL ASSUMED PROPERTY

		BULK AND IE	BNR RESERVES	ON NET LOSS	SES AND DEFE	NSE AND COST	CONTAINMEN	IT EXPENSES F	REPORTED AT	YEAR END (\$00	0 OMITTED)
-	ears in	1	2	3	4	5	6	7	8	9	10
-	Vhich										
	osses Vere										
	curred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	191	260	168	152	186	183	163	47	47	77
2.	2008										
3.	2009	XXX									
4.	2010	XXX	XXX								
5.	2011	XXX	XXX	XXX							
6.	2012	XXX	XXX	XXX	XXX						
7.	2013	XXX	XXX	XXX	XXX	XXX					
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 40 - REINSURANCE NONPROPORTIONAL ASSUMED LIABILITY

							_				
1.	Prior	1,451	1,335	820	437	544	630	744	782	908	787
2.	2008										
3.	2009	XXX									
4.	2010	XXX	XXX								
5.	2011	XXX	XXX	XXX							
6.	2012	XXX	XXX	XXX	XXX						
7.	2013	XXX	XXX	XXX	XXX	XXX					
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

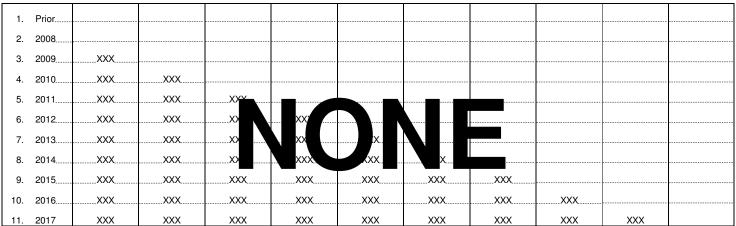
SCHEDULE P - PART 4P - REINSURANCE NONPROPORTIONAL ASSUMED FINANCIAL LINES



SCHEDULE P - PART 4R - SECTION 1 - PRODUCTS LIABILITY - OCCURENCE

		BULK AND IE	BNR RESERVES	ON NET LOSS	SES AND DEFE	NSE AND COST	CONTAINMEN	IT EXPENSES F	REPORTED AT	YEAR END (\$00	0 OMITTED)
	ears in	1	2	3	4	5	6	7	8	9	10
	Vhich osses										
	Vere										
Inc	curred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	824,262	780,994	700,441	663,325	620,077	635,332	608, 195	586,730	548,821	495,775
2.	2008	780	686	610	850	768	510	402	105	43	
3.	2009	XXX	375	754	810	769	468	499	207	97	1
4.	2010	XXX	XXX	645	918	722	551	683	285	193	64
5.	2011	XXX	XXX	XXX	619	432	414	571	254	208	192
6.	2012	xxx	XXX	XXX	XXX	609	602	435	306	303	256
7.	2013	xxx	XXX	XXX	XXX	XXX	551	454	341	324	284
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	270	502	513	434
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX	468	449	386
10.	2016	xxx	XXX	XXX	XXX	xxx	XXX	XXX	XXX	302	261
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	304

SCHEDULE P - PART 4R - SECTION 2 - PRODUCTS LIABILITY - CLAIMS-MADE



SCHEDULE P - PART 4S - FINANCIAL GUARANTY/MORTGAGE GUARANTY

2. 2016. XXX XXX XX XX XX XX XX XX XX XX XX XX	1. Prio	rXXX	XXX	XX		xxx	XXX.	Х	(X			
3 2017 XXX XXX XXX XXX XXX	2. 201	6XXX				××	X.					
	3. 201	7 XXX	XXX	XX	17	×x	xx	X	XXX	XXX	XXX	

SCHEDULE P - PART 4T - WARRANTY

1.	Prior	XXX	XXX	XX		xxx	XXX.	\	X		ίΧ			
2	2016	XXX	XXX	XX		V	\mathbf{A}_{\sim}		×			xxx		
2.	2017	XXX	XXX	YY							XXX	XXX	XXX	
<u> </u>	2017	7000	7000	, , , , , , , , , , , , , , , , , , ,	, T	<u>~~</u>		- 1	<u> </u>	ı	7001	7000	7000	I

SCHEDULE P - PART 5A - HOMEOWNERS/FARMOWNERS SECTION 1

			CUMULA	TIVE NUMBER	OF CLAIMS CL	OSED WITH LC	SS PAYMENT I	DIRECT AND AS	SSUMED AT YE	AR END	
	in Which	1	2	3	4	5	6	7	8	9	10
Were	emiums e Earned Losses										
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	81,450	15,076	11,849	10,318	9,986	9,833	9,673	9,716	9,815	9,832
2.	2008	786,112	884,742	890,592	892,430	893,168	893,533	893,703	893,780	893,815	893,837
3.	2009	xxx	621,054	709,951	713,517	714,730	715,261	715,553	715,647	715,717	715,757
4.	2010	xxx	xxx	601,323	678,821	682,243	683,484	683,993	684,244	684,362	684,415
5.	2011	XXX	xxx	XXX	788,316	851,541	854,631	855,815	856,377	856,629	856,693
6.	2012	XXX	xxx	XXX	XXX	610,975	675,850	<u>6</u> 79,646	681,021	681,538	681,718
7.	2013	XXX	XXX	XXX	XXX	XXX	415,944	457,528	460,630	461,594	461,962
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	473,418	517,938	521,105	522,074
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	420,968	476,072	478,968
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	500,868	550,841
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	497,818

SECTION 2

					J						
				NUMBEF	R OF CLAIMS O	UTSTANDING D	DIRECT AND AS	SSUMED AT YE	AR END		
Pre Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	15,895	9,002	6,071	4,438	4,278	1,167	905	717	541	475
2.	2008	60,005	5,999	4,077	1,913	739	431	289	190	125	101
3.	2009	xxx	45,246	4,570	2,440	1,347	786	466	311	238	204
4.	2010	xxx	XXX	36,058	4,092	2,382	1,345	760	498	350	278
5.	2011	xxx	XXX	XXX	30,667	4 , 162	2,390	1,305	598	332	220
6.	2012	xxx	XXX	XXX	XXX	35,231	4,942	3,116	1,116	530	281
7.	2013	xxx	XXX	XXX	XXX	XXX	27, 145	3,939	2,117	1, 134	591
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	23,307	4,303	2,302	1 , 190
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX	30,883	4,393	2,455
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	25,721	4,571
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,169

					<u> </u>	ECTION .	<u> </u>				
				CUMULATIVE	NUMBER OF C	LAIMS REPOR	TED DIRECT A	ND ASSUMED A	AT YEAR END		
Pre Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	53, 186	6,368	3,495	2,244	2,070	1,931	1,980	2,084	2,164	2,230
2.	2008	1,233,272	1,316,043	1,322,401	1,323,846	1,324,425	1,324,748	1,324,867	1,324,921	1,324,954	1,324,96
3.	2009	XXX	955,690	1,044,471	1,048,515	1,049,528	1,049,967	1,050,147	1,050,233	1,050,267	1,050,29
4.	2010	XXX	XXX	935,407	1,012,112	1,016,371	1,017,607	1,018,074	1,018,297	1,018,401	1,018,43
5.	2011	XXX	XXX	XXX	1, 180,637	1,250,432	1,254,255	1,255,339	1,255,769	1,255,976	1,256,01
6.	2012	xxx	XXX	XXX	XXX	955 , 179	1,021,884	1,026,384	1,027,757	1,028,167	1,028,37
7.	2013	XXX	XXX	XXX	XXX	XXX	692,271	734,264	737,804	738,793	739 , 13
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	773,010	822,966	826,435	827,37
9.	2015	xxx	XXX	xxx	XXX	xxx	XXX	XXX	723,563	783,223	786,43
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	811,476	867,61
11.	2017	XXX	xxx	xxx	XXX	xxx	XXX	XXX	xxx	xxx	878,09

SCHEDULE P - PART 5B - PRIVATE PASSENGER AUTO LIABILITY/MEDICAL SECTION 1

			CUMULA	ATIVE NUMBER	OF CLAIMS CL	OSED WITH LC	SS PAYMENT	DIRECT AND AS	SSUMED AT YE	AR END	
Years	in Which	1	2	3	4	5	6	7	8	9	10
	emiums										
	e Earned										
	Losses	2008	2009	2010	2011	2012	2013	2014	2015	0010	0017
vvere	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	497,333	255,668	223,762	210,507	204,591	202,552	201,511	201,303	201,308	201,344
2.	2008	786,959	1,030,288	1,060,599	1,073,480	1,079,737	1,082,329	1,083,483	1,084,040	1,084,240	1,084,325
3.	2009	XXX	820,586	1,043,262	1,073,786	1,087,690	1,093,835	1,096,373	1,097,511	1,098,012	1,098,199
4.	2010	XXX	XXX	841,542	1,046,562	1,078,860	1,091,913	1,097,975	1, 100, 497	1, 101,447	1, 101,867
5.	2011	XXX	XXX	XXX	821,860	1,022,635	1,052,185	1,064,997	1,070,658	1,072,650	1,073,605
6.	2012	XXX	XXX	XXX	XXX	844,097	1,036,829	1,066,108	1,078,344	1,083,428	1,085,476
7.	2013	XXX	XXX	XXX	XXX	XXX	843, 153	1,045,849	1,076,116	1,087,472	1,092,391
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	877,791	1,088,612	1,118,414	1, 130, 317
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	940,875	1, 166, 182	1, 199, 543
10.	2016	XXX	XXX	XXX	XXX	xxx	XXX	XXX	xxx	909,088	1, 124, 960
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	798,357

SECTION 2

					<u> </u>	LCTION A	4				
				NUMBER	R OF CLAIMS O	UTSTANDING D	DIRECT AND AS	SSUMED AT YE	AR END		
Pre Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	115,584	59,674	30,574	16,464	9,964	6,094	4,537	3,699	3,309	3,064
2.	2008	273,529	52,445	25 , 759	12,643	6,298	3, 158	1,746	1,008	691	514
3.	2009	xxx	258,991	52,976	25,450	13,757	8,882	7,620	6,247	5,521	3,380
4.	2010	xxx	XXX	232,958	51,788	27,070	16,500	11,357	10,644	9,611	5,578
5.	2011	xxx	XXX	XXX	202,445	52,334	27,437	15,576	10,627	9,440	5,503
6.	2012	xxx	XXX	XXX	XXX	214,489	49,856	25 , 143	13,441	8,527	4,948
7.	2013	xxx	XXX	XXX	XXX	XXX	215,709	49,742	23,431	12,051	6,494
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	223,280	51,493	25,565	13,281
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX	246 , 144	61,635	32,043
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	xxx	XXX	240,818	66,266
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	237,069

					<u> </u>	LC HON	<u>. </u>				
				CUMULATIVE	NUMBER OF C	LAIMS REPOR	TED DIRECT A	ND ASSUMED A	AT YEAR END		
Prei Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	101,030	12,550	3,929	1,994	1,364	1, 163	1,116	1,118	1,280	1,45
2.	2008	1,837,165	1,931,564	1,938,883	1,941,296	1,942,156	1,942,471	1,942,587	1,942,650	1,942,688	1,942,73
3.	2009	xxx	1,902,447	1,977,869	1,985,571	1,988,123	1,988,935	1,989,270	1,989,380	1,989,433	1,989,48
4.	2010	XXX	XXX	1,928,686	1,997,301	2,005,102	2,007,334	2,008,106	2,008,395	2,008,527	2,008,58
5.	2011	XXX	XXX	XXX	1,851,341	1,946,890	1,954,441	1,956,735	1,957,385	1,957,617	1,957,69
6.	2012	xxx	XXX	XXX	XXX	1,892,350	1,964,341	1,971,530	1,973,543	1,974,211	1,974,40
7.	2013	XXX	XXX	XXX	XXX	XXX	1,892,393	1,964,741	1,972,082	1,974,314	1,974,98
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	1,965,247	2,044,389	2,052,499	2,054,72
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2, 131,083	2,217,749	2,226,59
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2, 150, 273	2,232,96
11.	2017	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	1.973.95

SCHEDULE P - PART 5C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL SECTION 1

			CUMULA	TIVE NUMBER	OF CLAIMS CL	OSED WITH LC	SS PAYMENT I	DIRECT AND AS	SSUMED AT YE	AR END	
	in Which	1	2	3	4	5	6	7	8	9	10
Were	miums Earned Losses										
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	15 , 140	10,497	9,606	9,211	9,025	8,936	8,918	8,911	8,914	8,920
2.	2008	11,014	14,764	15,487	15,825	15,990	16,078	16,115	16 , 137	16,149	16 , 154
3.	2009	xxx	9,564	13,086	13,782	14,089	14,261	14,346	14,381	14,403	14,415
4.	2010	XXX	xxx	9,989	14,269	15,007	15,398	15,598	15,690	15,726	15,743
5.	2011	XXX	XXX	XXX	9,912	13,257	13,884	14,186	14,345	14,409	14,448
6.	2012	XXX	xxx	XXX	XXX	9,886	13,187	13,677	13,920	14,049	14 , 105
7.	2013	XXX	xxx	XXX	XXX	XXX	11,226	14,393	14,910	15 , 180	15,301
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	10,518	13,786	14,379	14,670
9.	2015	XXX	xxx	XXX	XXX	XXX	XXX	XXX	11,581	14,861	15,532
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	10,638	13,538
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	8,211

SECTION 2

					J	ECTION A	<u> </u>				
				NUMBER	R OF CLAIMS O	UTSTANDING D	DIRECT AND AS	SSUMED AT YE	AR END		
Pre Were	in Which emiums e Earned Losses	1	2	3	4	5	6	7	8	9	10
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	3,668	2,027	1, 136	654	361	208	131	91	66	51
2.	2008	4 , 142	1,323	702	369	214	119	72	43	28	22
3.	2009	xxx	4,200	1,339	692	400	249	145	97	64	45
4.	2010	xxx	XXX	5,228	1,513	825	492	290	209	136	112
5.	2011	xxx	xxx	xxx	4, 101	1,276	779	464	293	214	163
6.	2012	XXX	XXX	XXX	XXX	2,844	923	539	317	200	113
7.	2013	XXX	XXX	XXX	XXX	XXX	3,363	1,000	566	313	174
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	4, 191	1,196	742	452
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,003	1,393	854
10.	2016	xxx	xxx	xxx	XXX	xxx	xxx	xxx	XXX	3,877	1,429
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,130

				CUMULATIVE	NUMBER OF C	LAIMS REPOR	TED DIRECT A	ND ASSUMED A	AT YEAR END		
	in Which	1	2	3	4	5	6	7	8	9	10
	miums Earned										
	Losses										
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	2,607	360	185	119	107	107	105	106	106	107
2.	2008	23,917	25,876	26,020	26,059	26,076	26,083	26,086	26,087	26,088	26,088
3.	2009	xxx	21,744	23,378	23,556	23,599	23,618	23,624	23,627	23,627	23,628
4.	2010	xxx	XXX	22,911	24,896	25,078	25 , 152	25 , 185	25 , 193	25 , 197	25 , 197
5.	2011	xxx	XXX	XXX	21,550	23,135	23,322	23,375	23,386	23,389	23,393
6.	2012	xxx	XXX	XXX	XXX	19,875	21,043	21,147	21 , 184	21,202	21,211
7.	2013	xxx	XXX	XXX	XXX	XXX	22 , 161	23,458	23,596	23,631	23,644
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	23,328	24,947	25,073	25 , 107
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX	26,372	28,220	28,371
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	26,111	27,634
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	19,287

SCHEDULE P - PART 5D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION) SECTION 1

			CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END 1 2 3 4 5 6 7 8 9 10										
Years i	in Which	1	2	3	4	5	6	7	8	9	10		
Were	niums Earned _osses												
Were	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017		
1.	Prior	7,962	8,029	8, 115	8, 184	8,250	8,269	8,275	8,281	8,289	8,294		
2.	2008												
3.	2009	xxx											
4.	2010	xxx	xxx										
5.	2011	xxx	xxx	XXX									
6.	2012	xxx	XXX	XXX	XXX								
7.	2013	xxx	XXX	XXX	XXX	XXX							
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX						
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	xxx				
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SECTION 2

					3		_				
		NUMBER OF CLAIMS OUTSTANDING DIRECT AND ASSUMED AT YEAR END 1 2 3 4 5 6 7 8 9									
Pre Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	1,669	1,602	1,445	1,387	1,363	1,207	1, 145	1,072	1,007	906
2.	2008										
3.	2009	xxx									
4.	2010	XXX	XXX	2	2	3					
5.	2011	xxx	xxx	xxx							
6.	2012	xxx	xxx	xxx	XXX						
7.	2013	XXX	XXX	XXX	XXX	XXX					
8.	2014	xxx	xxx	XXX	XXX	XXX	XXX				
9.	2015	xxx	xxx	XXX	XXX	XXX	XXX	XXX			
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

				3	ECTION (3							
		CUMULATIVE NUMBER OF CLAIMS REPORTED DIRECT AND ASSUMED AT YEAR END 1 2 3 4 5 6 7 8 9 10											
Years in Which Premiums Were Earned and Losses	1	2	3	4	5	6	7	8	9	10			
Were Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017			
1. Prior	2,219	2,311	2,360	2,423	2,439	2,489	2,508	2,530	2,558	2,571			
2. 2008													
3. 2009	XXX												
4. 2010	xxx	XXX	3	3	3	3	3	3	3	Ś			
5. 2011	XXX	XXX	XXX					1	1				
6. 2012	XXX	XXX	XXX	XXX									
7. 2013	XXX	XXX	XXX	XXX	XXX								
8. 2014	XXX	XXX	XXX	XXX	XXX	XXX							
9. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX						
10. 2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX				

SCHEDULE P - PART 5E - COMMERCIAL MULTIPLE PERIL SECTION 1

			CUMULA	TIVE NUMBER	OF CLAIMS CL	OSED WITH LC	SS PAYMENT I	DIRECT AND AS	SSUMED AT YE	AR END	
Years	in Which	1	2	3	4	5	6	7	8	9	10
-	miums										
	Earned										
	Losses	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
VVCIC	incurred	2000	2003	2010	2011	2012	2013	2014	2013	2010	2017
1.	Prior	7, 132	2,774	2,377	2,259	2,226	2,206	2,284	2,414	2,561	2,666
2.	2008	31,376	36,828	37,208	37,394	37,487	37,537	37,555	37,573	37,580	37,582
3.	2009	XXX	34,899	41,665	42,060	42,246	42,360	42,399	42,414	42,428	42,432
4.	2010	XXX	XXX	34,768	42,270	42,798	43,032	43 , 135	43, 178	43, 195	43,211
5.	2011	XXX	XXX	XXX	47,758	52,690	53,086	53,266	53,372	53,402	53,409
6.	2012	XXX	XXX	XXX	XXX	32,899	37,075	37,386	37,565	37,651	37,672
7.	2013	XXX	XXX	XXX	XXX	XXX	26,924	30,206	30,586	30,753	30,837
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	30,447	33,906	34,226	34,408
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	27,800	32,392	32,726
10.	2016	xxx	XXX	XXX	XXX	xxx	XXX	XXX	xxx	33,820	37,789
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	30,733

SECTION 2

					<u> </u>	ECTION A	<u> </u>				
				NUMBEF	R OF CLAIMS O	UTSTANDING D	DIRECT AND AS	SUMED AT YE	AR END		
Pre Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	2,384	1,401	929	655	558	417	482	402	324	296
2.	2008	4,439	659	412	229	126	74	41	24	15	12
3.	2009	XXX	3,890	683	434	228	113	62	40	21	20
4.	2010	XXX	XXX	3,472	670	405	205	99	56	37	20
5.	2011	xxx	XXX	XXX	2,833	710	439	248	116	69	33
6.	2012	XXX	XXX	XXX	XXX	2,710	593	421	207	97	61
7.	2013	XXX	XXX	XXX	XXX	XXX	2,723	654	404	193	84
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	2,667	715	455	237
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	3,252	751	554
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,646	691
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	2,298

						LC HON					
				CUMULATIVE	NUMBER OF C	LAIMS REPOR	<u> FED DIRECT AN</u>	ND ASSUMED A	T YEAR END		
Pre Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	4,818	1,098	879	870	972	1,051	1,330	1,502	1,646	1,79
2.	2008	55,081	60,015	60,416	60,554	60,591	60,609	60,619	60,624	60,629	60,63
3.	2009	XXX	58,889	66,224	66,668	66,810	66,842	66,863	66,869	66,876	66,88
4.	2010	xxx	XXX	60 , 155	68,335	68,923	69,092	69,149	69 , 184	69 , 196	69,20
5.	2011	xxx	xxx	XXX	75,641	81,797	82,285	82,406	82,445	82,459	82,46
6.	2012	xxx	XXX	XXX	XXX	56,433	61,491	61,936	62,078	62,110	62 , 12
7.	2013	XXX	xxx	XXX	XXX	XXX	49,610	53,309	53,857	54,002	54,04
8.	2014	xxx	xxx	XXX	XXX	XXX	XXX	56,297	60,549	60,991	61,12
9.	2015	xxx	xxx	XXX	XXX	XXX	XXX	XXX	53,555	58,999	59,4 ⁻
10.	2016	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX	59,043	63,86
11	2017	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	56.78

SCHEDULE P - PART 5F - MEDICAL PROFESSIONAL LIABILITY - OCCURRENCE SECTION 1A

Υe	ears in										
	in Which	1	2	3	4	5	6	7	8	9	10
	miums										
	e Earned Losses										
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	447	447	447	447	447	447	447	447	447	447
2.	2008										
3.	2009	XXX									
4.	2010	xxx	xxx								
5.	2011	XXX	xxx	XXX							
6.	2012	XXX	xxx	XXX	XXX						
7.	2013	XXX	xxx	XXX	XXX	XXX					
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX				
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2016	XXX	XXX	XXX		XXX			XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2A

					36	CHON 2	A				
Ye	ears in			NUMBER	R OF CLAIMS O	UTSTANDING [DIRECT AND AS	SSUMED AT YE	AR END		
Pre Were	in Which emiums e Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	1			1	1	1	1	1	1	1
2.	2008										
3.	2009	XXX									
4.	2010	XXX	XXX								
5.	2011	XXX	XXX	XXX							
6.	2012	xxx	XXX	XXX	XXX						
7.	2013	xxx	xxx	XXX	XXX	XXX					
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX				
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX			
10.	2016	xxx	XXX	XXX	xxx	xxx	XXX	XXX	XXX		
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 3A

					JL	CHONS	^				
Υe	ears in			CUMULATIVE	NUMBER OF C	LAIMS REPOR	TED DIRECT AN	ND ASSUMED A	AT YEAR END		
Pre Were	in Which miums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	33	33	33	34	34	34	34	34	34	34
2.	2008										
3.	2009	XXX									
4.	2010	XXX	xxx								
5.	2011	xxx	xxx	xxx							
6.	2012	xxx	xxx	xxx	XXX						
7.	2013	XXX	xxx	XXX	XXX	XXX					
8.	2014	xxx	xxx	xxx	XXX	XXX	XXX				
9.	2015	xxx	xxx	xxx	XXX	XXX	XXX	xxx			
10.	2016	XXX	xxx	XXX	XXX	XXX	XXX	XXX	XXX		
11.	2017	xxx	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 1B NONE

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 2B NONE

Schedule P - Part 5F - Medical Professional Liability - Claims-Made - Section 3B NONE

SCHEDULE P - PART 5H - OTHER LIABILITY - OCCURRENCE SECTION 1A

Υe	ears in	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END h 1 2 3 4 5 6 7 8 9									
	in Which	1	2	3	4	5	6	7	8	9	10
	miums Earned										
	Losses										
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	4, 181	4,046	3,951	3,985	4,243	4,386	4,517	4,587	4,616	4,648
2.	2008	551	781	929	1,032	1,094	1, 127	1,141	1, 147	1,151	1, 156
3.	2009	xxx	464	681	794	914	980	1,004	1,019	1,025	1,027
4.	2010	xxx	XXX	365	564	679	759	825	862	879	889
5.	2011	XXX	XXX	XXX	376	567	651	742	781	802	813
6.	2012	XXX	XXX	XXX	XXX	353	505	589	672	724	741
7.	2013	xxx	XXX	XXX	XXX	XXX	334	468	583	667	706
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	266	426	505	591
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX	271	425	512
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	277	406
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	227

SECTION 2A

					JL	CHON 2	^				
Υe	ears in			NUMBER	R OF CLAIMS O	UTSTANDING D	DIRECT AND AS	SSUMED AT YE	AR END		
Pre Were	in Which emiums e Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	2,955	2,648	2,397	2,321	2,121	2,175	1,990	1,924	1,969	1,888
2.	2008	433	380	296	178	91	49	31	21	16	10
3.	2009	xxx	412	312	234	124	69	38	20	15	10
4.	2010	xxx	XXX	350	275	218	155	93	59	36	26
5.	2011	xxx	XXX	xxx	292	228	182	109	70	46	27
6.	2012	xxx	XXX	XXX	XXX	308	217	177	114	61	33
7.	2013	xxx	XXX	XXX	XXX	XXX	269	211	147	101	71
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	271	221	184	105
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX	275	208	175
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	237	218
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	230

SECTION 3A

					JL	CHON 3	^				
Υe	ears in			CUMULATIVE	NUMBER OF C	LAIMS REPORT	TED DIRECT AN	ND ASSUMED A	T YEAR END		
Pre Were	in Which emiums Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	5,971	5,955	6,005	6,293	6,673	7,056	7, 197	7,289	7,495	7,568
2.	2008	1,641	2,114	2,321	2,429	2,469	2,490	2,498	2,504	2,508	2,50
3.	2009	xxx	1,354	1,717	1,884	2,003	2,049	2,069	2,079	2,089	2,09
4.	2010	XXX	XXX	1,330	1,676	1,878	1,967	2,028	2,052	2,060	2,06
5.	2011	XXX	XXX	XXX	1, 102	1,470	1,610	1,690	1,737	1,760	1,77
6.	2012	xxx	XXX	XXX	XXX	1,075	1,355	1,498	1,592	1,640	1,65
7.	2013	XXX	XXX	XXX	XXX	XXX	1,020	1,328	1,488	1,593	1,64
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	1,040	1,422	1,599	1,68
9.	2015	xxx	XXX	xxx	XXX	XXX	XXX	XXX	1, 178	1,536	1,69
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1, 147	1,50
11	2017	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	xxx	1.128

Schedule P - Part 5H - Other Liability - Claims-Made - Section 1B NONE

Schedule P - Part 5H - Other Liability - Claims-Made - Section 2B NONE

Schedule P - Part 5H - Other Liability - Claims-Made - Section 3B NONE

SCHEDULE P - PART 5R - PRODUCTS LIABILITY - OCCURRENCE SECTION 1A

Υe	ears in	CUMULATIVE NUMBER OF CLAIMS CLOSED WITH LOSS PAYMENT DIRECT AND ASSUMED AT YEAR END 1 2 3 4 5 6 7 8 9 1										
	in Which	1	2	3	4	5	6	7	8	9	10	
Were	emiums e Earned Losses											
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	
1.	Prior	2,505	2,518	2,539	2,570	2,605	2,616	2,625	2,633	2,653	2,662	
2.	2008	37	44	46	46	48	48	48	48	48	48	
3.	2009	xxx	26	33	37	37	38	38	38	38	38	
4.	2010	xxx	XXX	11	17	17	18	18	18	18	18	
5.	2011	XXX	XXX	XXX	15	17	18	18	18	18	18	
6.	2012	XXX	XXX	XXX	XXX	15	15	16	16	16	16	
7.	2013	xxx	XXX	XXX	XXX	XXX	12	17	17	18	18	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	8	18	23	24	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	9	12	14	
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4	4	
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5	

SECTION 2A

					JL	CHON 2	^				
Υe	ears in			NUMBER	R OF CLAIMS O	UTSTANDING D	DIRECT AND AS	SSUMED AT YE	AR END		
Pre Were	in Which emiums e Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	1,786	1,766	1,696	1,640	1,628	1,650	1,601	1,618	1,613	1,634
2.	2008	7	2	1	2			1			1
3.	2009	XXX	8	4		1					
4.	2010	XXX	XXX	6	4	3	1				
5.	2011	xxx	XXX	XXX	2	4	1	1	1	1	1
6.	2012	XXX	XXX	XXX	XXX						1
7.	2013	xxx	XXX	XXX	XXX	XXX	3	4	3	4	4
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	11	7	2	1
9.	2015	xxx	XXX	XXX	XXX	XXX	XXX	xxx	7	4	3
10.	2016	xxx	XXX	XXX	XXX	XXX	xxx	xxx	xxx	2	1
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	5

SECTION 3A

					JL	CHOIL 2	^				
Ye	ears in			CUMULATIVE	NUMBER OF C	LAIMS REPOR	TED DIRECT AN	ND ASSUMED A	T YEAR END		
Pre	in Which emiums e Earned Losses	1	2	3	4	5	6	7	8	9	10
	Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1.	Prior	3,220	3,329	3,415	3,483	3,662	3,780	3,849	3,890	3,984	4,074
2.	2008	56	65	67	68	70	70	71	71	71	7
3.	2009	xxx	53	60	61	61	61	61	61	61	6
4.	2010	xxx	XXX	25	32	33	34	34	34	34	34
5.	2011	xxx	XXX	XXX	26	31	31	31	31	31	31
6.	2012	xxx	XXX	XXX	XXX	17	18	19	19	19	20
7.	2013	xxx	XXX	XXX	XXX	XXX	22	28	28	30	31
8.	2014	xxx	XXX	XXX	XXX	XXX	XXX	24	37	37	38
9.	2015	xxx	XXX	xxx	XXX	XXX	XXX	XXX	18	20	23
10.	2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX	14	16
11.	2017	xxx	XXX	XXX	XXX	XXX	xxx	XXX	xxx	XXX	10

Schedule P - Part 5R - Products Liability - Claims-Made - Section 1B $\bf NONE$

Schedule P - Part 5R - Products Liability - Claims-Made - Section 2B NONE

Schedule P - Part 5R - Products Liability - Claims-Made - Section 3B NONE

SCHEDULE P - PART 5T - WARRANTY SECTION 1

Years in		CUMULA	TIVE NUMBER	OF CLAIMS CL	OSED WITH LC	SS PAYMENT I	DIRECT AND AS	SSUMED AT YE	AR END	
Years in Which	1	2	3	4	5	6	7	8	9	10
Premiums										
Were Earned										
and Losses										
Were Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior	xxx	xxx	xxx	xxx	xxx	xxx	xxx	81	81	81
2. 2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
3. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 2

				•						
Years in			NUMBE	R OF CLAIMS O	UTSTANDING I	DIRECT AND AS	SSUMED AT YE	AR END		
Years in Which	1	2	3	4	5	6	7	8	9	10
Premiums			_		_					
Were Earned										
and Losses										
Were Incurred	2008	2009	20	201	12	3)14	2015	2016	2017
	\0.0 <i>t</i>	2004					2007			
1. Prior	XXX	XXX	XX	XX.		X	XXX			
2. 2016	XXX	XXX	XXX	XXX	XXX	YYY I	XXX	XXX		
۷. 2010										
3. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

				J	LOTION,	J				
Years in			CUMULATIVE	NUMBER OF C	CLAIMS REPOR	TED DIRECT AI	ND ASSUMED A	AT YEAR END		
Years in Which	1	2	3	4	5	6	7	8	9	10
Premiums										
Were Earned										
and Losses										
Were Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior	XXX	XXX	XXX	XXX	XXX	XXX	XXX	76	76	76
2. 2016	XXX	XXX	XXX	xxx	xxx	XXX	xxx	xxx		
2. 2016										
3. 2017	XXX	xxx	XXX	xxx	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 6C - COMMERCIAL AUTO/TRUCK LIABILITY/MEDICAL SECTION 1

Υe	ears in Which		CUMU	LATIVE PREM	IIUMS EARNE	ED DIRECT A	ND ASSUMED	AT YEAR EN	ID (\$000 OMI	TTED)		11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
٧	Vere Earned											Year
;	and Losses											Premiums
W	ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1.	Prior	(1,796)	206	495	116	331	3	2		114	16	16
2.	2008	325 , 136	323,059	323,052	323,041	323,038	323,035	323,035	323,035	323,051	323,056	5
3.	2009	XXX	278, 143	276,364	276,340	276,331	276,322	276,324	276,324	276,331	276,337	6
4.	2010	XXX	XXX	253, 190	251,207	251, 188	251, 174	251 , 175	251, 175	251,177	251, 181	4
5.	2011	XXX	XXX	XXX	237,008	235,265	235,252	235,245	235,244	235,244	235,252	8
6.	2012	XXX	XXX	XXX	XXX	219,650	218,554	218,477	218,457	218,453	218,469	16
7.	2013	XXX	XXX	XXX	XXX	XXX	225,087	223,555	223,420	223,388	223,399	11
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	238,967	237,669	237,570	237,530	(40)
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	257,790	256,433	256,379	(54)
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	265,533	264,220	(1,313)
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	266, 149	266,149
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	264,808
13.	Earned Premiums											
	(Sch P-Pt. 1)	323,340	276,273	251,899	235, 106	218,207	223,955	237,356	256,336	264, 180	264,808	XXX

SECTION 2

Ye	ears in Which			CUMULATI	VE PREMIUM	S EARNED C	EDED AT YEA	AR END (\$000	OMITTED)			11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
V	Vere Earned											Year
	and Losses											Premiums
W	ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1.	Prior											
2.	2008	3,617	3,617	3,617	3,617	3,617	3,617	3,617	3,617	3,617	3,617	
3.	2009	XXX	3,667	3,667	3,667	3,667	3,667	3,667	3,667	3,667	3,667	
4.	2010	XXX	XXX	3,512	3,512	3,512	3,512	3,512	3,512	3,512	3,512	
5.	2011	XXX	XXX	XXX	3,456	3,456	3,456	3,456	3,456	3,456	3,456	
6.	2012	XXX	XXX	XXX	XXX	3,470	3,470	3,470	3,470	3,470	3,470	
7.	2013	XXX	XXX	XXX	XXX	XXX	3,648	3,648	3,648	3,648	3,648	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	4,764	4,764	4,764	4,764	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,468	4 , 468	4,468	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		8,754	
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,597	4,597
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	4,597
13.	Earned											
	Premiums											
	(Sch P-Pt. 1)	3,617	3,667	3,512	3,456	3,470	3,648	4,764	4,468	8,754	4,597	XXX

SCHEDULE P - PART 6D - WORKERS' COMPENSATION (EXCLUDING EXCESS WORKERS' COMPENSATION) SECTION 1

					3		4 I					
Ye	ears in Which		CUMU	LATIVE PREN	IIUMS EARNE	ED DIRECT A	ND ASSUMED	AT YEAR EN	ND (\$000 OMI	TTED)		11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
٧	Vere Earned											Year
	and Losses											Premiums
W	ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1.	Prior	(135)	(204)	109	10	76	(12)	3	(2)	(13)		
2.	2008	114	114	123	121	120	120	120	119	113	113	
3.	2009	XXX	14	14	11	10	9	9	7	1	1	
4.	2010	XXX	XXX	12	12	10	9	9	5	(14)	(14)	
5.	2011	XXX	XXX	XXX	14	14	12	12	2	(42)	(42)	
6.	2012	XXX	XXX	XXX	XXX	18	18	18	3	(104)	(104)	
7.	2013	XXX	XXX	XXX	XXX	XXX	12	12	(12)	(182)	(182)	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	793	793	528	528	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	273	273	273	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	(47)	(47)	
11	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127	127
12.	Totals	XXX		XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	127
13.	Earned Premiums (Sch P-Pt, 1)	(21)	(190)	130	18	90	(4)	796	215	(677)	127	XXX

					5	SECTIO	N 2					
Υe	ears in Which			CUMULATI	/E PREMIUM	S EARNED C	EDED AT YE	AR END (\$000	OMITTED)			11
٧	Premiums Vere Earned	1	2	3	4	5	6	7	8	9	10	Current Year
	and Losses	0000	0000	2010	0011	0010	0010	0014	0015	0010	0047	Premiums
W	/ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1.	Prior											
2.	2008											
3.	2009	XXX										
4.	2010	XXX	XXX									
5.	2011	XXX	XXX									
6.	2012	XXX	XXX		XX		Λ					
7.	2013	XXX	XXX		XX	X						
8.	2014	XXX	XXX		XX.	У						
9.	2015	XXX	XXX	·	XXX	X	XX					
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13.	Earned											
	Premiums											
	(Sch P-Pt. 1)											XXX

SCHEDULE P - PART 6E - COMMERCIAL MULTIPLE PERIL SECTION 1

Υe	ears in Which		CUMULATIVE PREMIUMS EARNED DIRECT AND ASSUMED AT YEAR END (\$000 OMITTED)										
	Premiums	1	2	3	4	5	6	7	8	9	10	Current	
٧	Vere Earned											Year	
	and Losses											Premiums	
W	ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned	
1.	Prior	(914)	(35)	(2)	(15)	(4)							
2.	2008	621,531	620,813	620,802	620,791	620,788	620,787	620,787	620,787	620,787	620,787		
3.	2009	XXX	640,388	639,533	639,514	639,510	639,507	639,507	639,507	639,507	639,507		
4.	2010	XXX	XXX	646,001	645,473	645,466	645,460	645,460	645,460	645,460	645,460		
5.	2011	XXX	XXX	XXX	655,740	655,265	655,244	655,241	655,240	655,240	655,240		
6.	2012	XXX	XXX	XXX	XXX	662,987	662,589	662,546	662,543	662,543	662,543		
7.	2013	XXX	XXX	XXX	XXX	XXX	665,456	664,473	664,423	664,417	664,415	(2)	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	672,860	672,321	672,291	672,282	(9)	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	685,313	684,663	684,617	(46)	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	659,807	658,974	(833)	
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	637,214	637.214	
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	636,324	
13.	Earned Premiums												
	(Sch P-Pt. 1)	620,617	639,635	645,133	655,167	662,494	665,027	671,831	684,720	659, 121	636,324	XXX	

SECTION 2

							· –					
Υe	ears in Which			CUMULATI	/E PREMIUM	S EARNED C	EDED AT YEA	AR END (\$000	OMITTED)			11
	Premiums /ere Earned	1	2	3	4	5	6	7	8	9	10	Current Year
	and Losses Tere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Premiums Earned
1.	Prior											
2.	2008	18,583	18,583	18,583	18,583	18,583	18,583	18,583	18,583	18,583	18,583	
3.	2009	XXX	14,679		14,679	14,679	14,679	14,679	14,679	14,679	14,679	
4.	2010	XXX	XXX	11,850	11,850	11,850	11,850	11,850	11,850	11,850	11,850	
5.	2011	XXX	XXX	XXX	9, 159	9, 159	9, 159	9, 159	9, 159	9, 159	9, 159	
6.	2012	XXX	XXX	XXX	XXX	8,495	8,495	8,495	8,495	8,495	8,495	
7.	2013	XXX	XXX	XXX	XXX	XXX	7,634	7,634	7,634	7,634	7,634	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	6,335	6,335	6,335	6,335	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,222	6,222	6,222	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,502	6,502	
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,366	6,366
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	6,366
13.	Earned Premiums	10 500	14.070	44.050	0.450	0.405	7 004	0.005	0.000	C F00	0.000	2007
	(Sch P-Pt. 1)	18,583	14,679	11,850	9, 159	8,495	7,634	6,335	6,222	6,502	6,366	XXX

SCHEDULE P - PART 6H - OTHER LIABILITY - OCCURRENCE SECTION 1A

Ye	ears in Which		CUMU	LATIVE PREM	MIUMS EARNE	ED DIRECT A	ND ASSUMED	AT YEAR EN	ND (\$000 OMI	TTED)		11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
V	Vere Earned											Year
	and Losses											Premiums
W	ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1.	Prior	(251)	16	70	(7)	28	(13)		(10)	(93)		
2.	2008	224,033	224,020	224,022	224,018	224,015	224,014	224,014	224,012	223,985	223,985	
3.	2009	XXX	311,040	311,027	311,026	311,024	311,021	311,021	311,010	310,983	310,983	
4.	2010	XXX	XXX	299,691	299,684	299,683	299,681	299,681	299,667	299,547	299,547	
5.	2011	XXX	XXX	XXX	294,621	294,620	294,619	294,619	294,577	294,417	294,417	
6.	2012	XXX	XXX	XXX	XXX	290,295	290,296	290,296	290,269	289,803	289,803	
7.	2013	XXX	XXX	XXX	XXX	XXX	286,827	286,828	286,818	286,512	286,512	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	288,263	288,262	288, 156	288 , 156	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	294,359	294.325	294,325	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	302.798	302.798	
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316.356	316.356
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	316.356
13.	Earned											
10.	Premiums											
	(Sch P-Pt. 1)	223,782	311,043	299,750	294,602	290,316	286,808	288,264	294,242	301,459	316,356	XXX

SECTION 2A

					5	ECHON	1 2A					
Ye	ears in Which			CUMULATI	VE PREMIUM	S EARNED C	EDED AT YEA	AR END (\$000	OMITTED)			11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
	Vere Earned											Year
	and Losses											Premiums
V	lere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1.	Prior											
2.	2008	99	99	99	99	99	99	99	99	99	99	
3.	2009	XXX	77	77	77	77	77	77	77	77	77	
4.	2010	XXX	XXX	5	5	5	5	5	5	5	5	
5.	2011	XXX	XXX	XXX	145	145	145	145	145	145	145	
6.	2012	XXX	XXX	XXX	XXX	8	8	8	8	8	8	
7.	2013	XXX	XXX	XXX	XXX	XXX	21	21	21	21	21	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	9	9	9	9	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	31	31	31	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	28	
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28	28
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	28
13.	Earned Premiums	99	77	5	145	Ω	21	0	31	28	28	VVV
	(Sch P-Pt. 1)	33	11	J	143	0		9	31	20	20	XXX

Schedule P - Part 6H - Other Liability - Claims-Made - Section 1B **NONE**

Schedule P - Part 6H - Other Liability - Claims-Made - Section 2B NONE

Schedule P - Part 6M - International - Section 1

NONE

Schedule P - Part 6M - International - Section 2

NONE

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 1

NONE

Schedule P - Part 6N- Reinsurance A - Nonproportional Assumed Property - Section 2 **NONE**

Schedule P - Part 6O - Reinsurance B - Nonproportional Liability - Section 1

NONE

Schedule P - Part 6O - Reinsurance B - Nonproportional Assumed Liability - Section 2 **NONE**

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - OCCURRENCE SECTION 1A

Ye	ars in Which		CUMU	LATIVE PREM	IIUMS EARNE	ED DIRECT A	ND ASSUMED	O AT YEAR EN	ND (\$000 OMIT	ΓTED)		11
	Premiums	1	2	3	4	5	6	7	8	9	10	Current
V	lere Earned											Year
	and Losses											Premiums
W	ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1.	Prior	10	10	11	(3)							
2.	2008	1,715	1,715	1,714	1,713	1,713	1,713	1,713	1,713	1,713	1,713	
3.	2009	XXX	1,583	1,568	1,567	1,567	1,567	1,567	1,567	1,567	1,567	
4.	2010	XXX	XXX	1,330	1,323	1,322	1,322	1,322	1,322	1,322	1,322	
5.	2011	XXX	XXX	XXX	1,022	1,017	1,016	1,016	1,016	1,016	1,016	
6.	2012	XXX	XXX	XXX	XXX	948	942	941	941	941	941	
7.	2013	XXX	XXX	XXX	XXX	XXX	1, 143	1, 130	1 , 130	1 , 130	1, 130	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX	1,321	1,310	1,310	1,310	
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX	1,255	1,247	1,247	
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	584	576	(8)
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	745	745
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	737
13.	Earned Premiums											
	(Sch P-Pt. 1)	1,725	1,593	1,326	1,010	942	1,136	1,307	1,244	576	737	XXX

SECTION 2A

							/ \					
Ye	ears in Which			CUMULATI	VE PREMIUM	S EARNED C	EDED AT YEA	AR END (\$000	OMITTED)			11
	Premiums Vere Earned	1	2	3	4	5	6	7	8	9	10	Current Year
	and Losses /ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Premiums Earned
1.	Prior											
2.	2008	92	92	92	92	92	92	92	92	92	92	
3.	2009	XXX	666	666	666	666	666	666	666	666	666	
4.	2010	XXX	XXX	7	7	7	7	7	7	7	7	
5.	2011	XXX	XXX	XXX	30	30	30	30	30	30	30	
6.	2012	XXX	XXX	XXX	XXX							
7.	2013	XXX	XXX	XXX	XXX	XXX	22	22	22	22	22	
8.	2014	XXX	XXX	XXX	XXX	XXX	XXX					
9.	2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX				
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13.	Earned Premiums	00		-								
	(Sch P-Pt. 1)	92	666	1	30		22					XXX

SCHEDULE P - PART 6R - PRODUCTS LIABILITY - CLAIMS-MADE SECTION 1B

				5	ECHON	IIB					
Years in Which		CUML	JLATIVE PREI	MIUMS EARN	ED DIRECT A	ND ASSUME	D AT YEAR EI	ND (\$000 OM	ITTED)		11
Premiums Were Earned and Losses	1	2	3	4	5	6	7	8	9	10	Current Year Premium:
Were Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Earned
1. Prior											
 2009 2010 	XXX XXX	XXX									
5. 2011 6. 2012	XXX XXX	XXX		XX							-
7. 2013	XXX	XXX		××	x						
8. 2014 9. 2015		XXX XXX		XX		XX				<u> </u>	
10. 2016 11. 2017	XXX	XXX	XXX	XXX	XXX XXX	XXX	XXX	XXX	XXX		
12. Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13. Earned Premiums (Sch P-Pt, 1	1)										XXX

SECTION 2B

					S	ECTION	I 2B					
Ye	ears in Which			CUMULATI	/E PREMIUM	S EARNED C	EDED AT YEA	AR END (\$000	OMITTED)			11
٧	Premiums Vere Earned	1	2	3	4	5	6	7	8	9	10	Current Year
	and Losses /ere Incurred	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017	Premiums Earned
1.	Prior											
2.	2008											
3.	2009	XXX										
4.	2010	XXX	XXX									
5.	2011	XXX	XXX									
6.	2012	XXX	XXX		XX							
7.	2013	XXX	XXX		XX	X						
8.	2014	XXX	XXX		XX	X	X					
9.	2015	XXX	XXX) .	XXX.	X	XX		<u> </u>			
10.	2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
11.	2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
12.	Totals	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	
13.	Earned Premiums											
	(Sch P-Pt. 1)											XXX

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (\$000 OMITTED) SECTION 1

		1	2 Net Losses and	3	4	5 Net Premiums	6
		Total Net Losses	Expenses Unpaid	Loss Sensitive	Total Net	Written on	Loss Sensitive
	Schedule P - Part 1	and Expenses Unpaid	on Loss Sensitive Contracts	as Percentage of Total	Premiums Written	Loss Sensitive Contracts	as Percentage of Total
1.	Homeowners/Farmowners	2,195,340			7,294,964		
2.	Private Passenger Auto Liability/ Medical	11,736,875			11,922,132		
3.	Commercial Auto/Truck Liability/ Medical				259,813		
4.	Workers' Compensation	75,523			125		
5.	Commercial Multiple Peril	337,325			620 , 185		
6.	Medical Professional Liability - Occurrence						
7.	Medical Professional Liability - Claims - Made						
8.	Special Liability	6,437			5,490		
9.	Other Liability - Occurrence	900,726			325,789		
10.	Other Liability - Claims-Made						
11.	Special Property	53,986			227,323		
12.	Auto Physical Damage	373,235			8,591,849		
13.	Fidelity/Surety	140			11		
14.	Other						
15.	International						
16.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	xxx	XXX	XXX
17.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	xxx	XXX	XXX
18.			XXX			xxx	XXX
19.	Products Liability - Occurrence	1,005,235			654		
20.	Products Liability - Claims-Made						
21.	Financial Guaranty/Mortgage Guaranty						
22.	Warranty				3,661		
23.	Totals	17,098,792			29,251,998		

SECTION 2

		INCURRED LO	SSES AND DEF	ENSE AND CO	ST CONTAINME	ENT EXPENSES	REPORTED A	T YEAR END (\$	000 OMITTED)	
Years in	1	2	3	4	5	6	7	8	9	10
Which										
Policies	0000	0000	0010	0011	0010	0010	0014	0015	0010	0047
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior	1,122,688	1,019,331	967,944	822,669	934 ,671	769,227	387,657			
2. 2008										
3. 2009	XXX									
4. 2010	XXX	XXX								
5. 2011	XXX	XXX	XXX							
6. 2012	XXX	XXX	XXX	XXX						
7. 2013	XXX	XXX	XXX	XXX	XXX					
8. 2014	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015	XXX	XXX	XXX	XXX	XXX	xxx	xxx			
10. 2016	XXX	XXX	XXX	XXX	XXX	XXX	xxx	XXX		
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

				3)				
	BULK AND	INCURRED BU	T NOT REPOR	TED RESERVE	S FOR LOSSES	AND DEFENSE	AND COST C	ONTAINMENT	EXPENSES AT	YEAR END
					(\$000 ON	/IITTED)				
Years in	1	2	3	4	5	6	7	8	9	10
Which Policies										
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior	313,950	264,322	246,000	110,235	216,445	52,666	-			
2. 2008	,	, , ,	,		, ,	,				
3. 2009	XXX									
4. 2010	xxx	xxx								
5. 2011	xxx	xxx	XXX							
6. 2012	xxx	xxx	XXX	XXX						
7. 2013		xxx	XXX	XXX	xxx					
8. 2014	XXX	XXX	XXX	XXX	XXX	XXX				
9. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016	XXX	xxx	XXX	xxx	xxx	XXX	XXX	xxx		
11 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7A - PRIMARY LOSS SENSITIVE CONTRACTS (Continued) SECTION 4

			NET	EARNED PREM	IIUMS REPORT	ED AT YEAR E	ND (\$000 OMIT	TED)		
Years in	1	2	3	4	5	6	7	8	9	10
Which										
Policies Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
				2011				2013	2010	2017
1. Prior	210	34	599		396	(29)	772			
2. 2008										
3. 2009	XXX									
4. 2010	xxx	XXX								
5. 2011	xxx	XXX	XXX							
6. 2012	XXX	XXX	XXX	XXX						
7. 2013	xxx	XXX	XXX	XXX	XXX					
8. 2014	xxx	XXX	XXX	XXX	XXX	XXX				
9. 2015	xxx	XXX	XXX	xxx	XXX	XXX	XXX			
10. 2016	xxx	XXX	XXX	xxx	XXX	XXX	XXX	XXX		
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

					DECTION.					
	N	ET RESERVE F	<u>OR PREMIUM A</u>	DJUSTMENTS	AND ACCRUE	D RETROSPECT	TIVE PREMIUM	<u>S AT YEAR EN</u>	O (\$000 OMITTE	ED)
Years in Which Policies	1	2	3	4	5	6	7	8	9	10
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior								-	-	
2. 2008										-
3. 2009	XXX									
4. 2010	XXX	xxx				.		-		
5. 2011	XXX	xxx	XX	.						
		xxx		XXX						
7. 2013	XXX	xxx	XXX	XXX	xxx			-		
8. 2014	xxx	xxx	xxx	xxx	xxx	xxx				
9. 2015	XXX	xxx	XXX	XXX	xxx	xxx	xxx			
10. 2016	XXX	xxx	XXX	XXX	xxx	xxx	xxx	xxx	-	-
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (\$000 OMITTED) SECTION 1

		1	2 Net Losses and	3	4	5 Net Premiums	6
		Total Net Losses	Expenses Unpaid	Loss Sensitive	Total Net	Written on	Loss Sensitive
		and Expenses	on Loss Sensitive	as Percentage	Premiums	Loss Sensitive	as Percentage
	Schedule P - Part 1	Unpaid	Contracts	of Total	Written	Contracts	of Total
1.	Homeowners/Farmowners				7,294,964		
2.	Private Passenger Auto Liability/Medical	11,736,875			11,922,132		
3.	Commercial Auto/Truck Liability/Medical	413,849			259,813		
4.	Workers' Compensation	75,523			125		
5.	Commercial Multiple Peril	337,325			620 , 185		
6.	Medical Professional Liability - Occurrence	122					
7.	Medical Professional Liability - Claims - Made						
8.	Special Liability	6,437			5,490		
9.	Other Liability - Occurrence	900,726			325,789		
10.	Other Liability - Claims-Made						
11.	Special Property	53,986			227,323		
12.	Auto Physical Damage	373,235			8,591,849		
13.	Fidelity/Surety	140			11		
14.	Other						
15.	International						
16.	Reinsurance - Nonproportional Assumed Property	163					
17.	Reinsurance - Nonproportional Assumed Liability						
18.	Reinsurance - Nonproportional Assumed Financial Lines						
19.	Products Liability - Occurrence	1,005,235			654		
20.	Products Liability - Claims-Made	•					
21.	Financial Guaranty/Mortgage Guaranty						
22.	Warranty				3,661		
23.	Totals	17, 101, 716			29,251,998		

SECTION 2

				3		_				
	INCURRED LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES REPORTED AT YEAR END (\$000 OMITTED)									
Years in Which	1	2	3	4	5	6	7	8	9	10
Policies Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior	45,112	45 , 180	45,364	45,467	45,903	45,762	45,544			
2. 2008										
3. 2009	XXX									
4. 2010	xxx	XXX								
5. 2011	xxx	XXX	XXX							
6. 2012	xxx	XXX	XXX	XXX						
7. 2013	xxx	XXX	XXX	XXX	XXX					
8. 2014	xxx	XXX	XXX	XXX	XXX	XXX				
9. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX			
10. 2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

				3		3						
	BULK AND INCURRED BUT NOT REPORTED RESERVES FOR LOSSES AND DEFENSE AND COST CONTAINMENT EXPENSES AT YEAR EN											
		(\$000 OMITTED)										
Years in	1	2	3	4	5	6	7	8	9	10		
Which Policies												
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017		
1. Prior	2000	2003	2010	2011	2012	2010	2014	2010	2010	2017		
	-			-				-	-			
2. 2008	-			-				+	-			
3. 2009	XXX		·····			· · · · · · · · · · · · · · · · · · ·		-				
4. 2010	XXX	XXX							-			
5. 2011	xxx	xxx	XX	\								
6. 2012	xxx	xxx	XX	××								
7. 2013		XXX	XX	XXX	,xx							
8. 2014			XXX	XXX	XXX	XXX						
9. 2015	XXX	XXX	XXX	XXX	XXX	XXX	XXX					
		T							-			
10. 2016	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	-			
11 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX			

SCHEDULE P - PART 7B - REINSURANCE LOSS SENSITIVE CONTRACTS (Continued) SECTION 4

			NET	EARNED PREM	IIUMS REPORT	ED AT YEAR E	ND (\$000 OMIT	TED)		
Years in Which Policies	1	2	3	4	5	6	7	8	9	10
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior	(16)	(49)	15	31	51	(7)	5			
2. 2008										
3. 2009	xxx									
4. 2010	xxx	XXX								
5. 2011	xxx	XXX	XXX							
6. 2012	xxx	XXX	XXX	XXX						
7. 2013	xxx	XXX	XXX	XXX	XXX					
8. 2014	xxx	XXX	XXX	XXX	XXX	XXX				
9. 2015	xxx	XXX	XXX	XXX	XXX	xxx	XXX			
10. 2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	XXX		
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 5

	N	ET RESERVE F	OR PREMIUM A	DJUSTMENTS	AND ACCRUE	D RETROSPEC	TIVE PREMIUMS	S AT YEAR END	(\$000 OMITTE	D)
Years in Which Policies	1	2	3	4	5	6	7	8	9	10
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior 2. 2008										
3. 2009	XXX									
4. 2010	XXX	XXX			<u> </u>	`				
5. 2011	XXX	XXX	XX							
6. 2012	XXX	XXX	XX	XX						
7. 2013			XX	\ XXX	.XX					
8. 2014	xxx	xxx	XXX	XXX	XXX	XXX				
9. 2015	xxx	xxx	XXX	XXX	xxx	xxx	xxx			
10. 2016	XXX	xxx	XXX	XXX	XXX	xxx	xxx	xxx		
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SECTION 6

				•		•								
	INCURRED ADJUSTABLE COMMISSIONS REPORTED AT YEAR END (\$000 OMITTED) 1 2 3 4 5 6 7 8 9 10													
Years in Which Policies	1	2	3	4	5	6	7	8	9	10				
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017				
1. Prior 2. 2008														
3. 2009	XXX													
4. 2010	XXX	XXX												
5. 2011	XXX	XXX	XX											
6. 2012	XXX	XXX	X>	XX										
7. 2013	XXX	XXX	XX	XXX	XX.									
8. 2014	xxx	XXX	xxx	xxx	XXX	XXX								
9. 2015	xxx	XXX	XXX	XXX	XXX	XXX	XXX							
10. 2016	xxx	XXX	XXX	XXX	XXX	XXX	XXX	xxx						
11. 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX					

SECTION 7

					PLC HON	1				
			RESERVI	ES FOR COMM	IISSION ADJUS	TMENTS AT YE	AR END (\$000 (OMITTED)		
Years in Which Policies	1	2	3	4	5	6	7	8	9	10
Were Issued	2008	2009	2010	2011	2012	2013	2014	2015	2016	2017
1. Prior										
2. 2008										
3. 2009	XXX	-				<u></u>				
4. 2010	xxx	xxx				\				
5. 2011	XXX	xxx	XX							
6. 2012	XXX	xxx	XX	××						-
7. 2013	XXX	xxx	XX	. xxx	XXX.					
8. 2014	XXX	xxx	XXX	xxx	XXX	XXX				
9. 2015	XXX	xxx	XXX	xxx	xxx	xxx	xxx			
10. 2016	XXX	xxx	XXX	xxx	xxx	xxx	xxx	xxx		
11 2017	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	

SCHEDULE P INTERROGATORIES

1.	The following questions relate to yet-to-be-issued Extended Reporting Endorsements (EREs) arising from I Professional Liability Claims Made insurance policies. EREs provided for reasons other than DDR are not		R) provisions in Medical
1.1	Does the company issue Medical Professional Liability Claims Made insurance policies that provide tail (als endorsement, or "ERE") benefits in the event of Death, Disability, or Retirement (DDR) at a reduced charge If the answer to question 1.1 is "no", leave the following questions blank. If the answer to question 1.1 is "ye questions:	e or at no additional cost?	Yes [] No [X]
1.2	What is the total amount of the reserve for that provision (DDR Reserve), as reported, explicitly or not, else dollars)?		
1.3	Does the company report any DDR reserve as Unearned Premium Reserve per SSAP #65?		Yes [] No []
1.4	Does the company report any DDR reserve as loss or loss adjustment expense reserve?		Yes [] No []
1.5	If the company reports DDR reserve as Unearned Premium Reserve, does that amount match the figure or Investment Exhibit, Part 1A - Recapitulation of all Premiums (Page 7) Column 2, Lines 11.1 plus 11.2?	the Underwriting and Yes	[] No [] N/A []
1.6	If the company reports DDR reserve as loss or loss adjustment expense reserve, please complete the followin Schedule P:	wing table corresponding to where t	hese reserves are reported
		DDR Reserve In Schedule P, Part 1F, Medica Column 24: Total Net Losses	al Professional Liability
	Years in Which Premiums Were Earned and Losses Were Incurred	1 Section 1: Occurrence	2 Section 2: Claims-Made
	Prior		
	2008		
1.603	2009	-	
	2010		
	2011		
	2013		
	2014		
	2015		
	2016		
1.611	2017	-	
1.612	Totals		
2.	The definition of allocated loss adjustment expenses (ALAE) and, therefore, unallocated loss adjustment experience of effective January 1, 1998. This change in definition applies to both paid and unpaid expenses. Are these Defense and Cost Containment" and "Adjusting and Other") reported in compliance with these definitions. The Adjusting and Other expense payments and reserves should be allocated to the years in which the loss number of claims reported, closed and outstanding in those years. When allocating Adjusting and Other expense should be allocated in the same percentage used for the counts. For reinsurers, Adjusting and Other expense assumed should be reported according to the reinsurers.	expenses (now reported as " in this statement? sees were incurred based on the expense between companies in a le loss amounts and the claim rrance contract. For Adjusting and	Yes [X] No []
	Other expense incurred by reinsurers, or in those situations where suitable claim count information is not a expense should be allocated by a reasonable method determined by the company and described in Interror reported in this Statement?	ogatory 7, below. Are they so	Yes [X] No []
4.	Do any lines in Schedule P include reserves that are reported gross of any discount to present value of future net of such discounts on Page 10?		
	If yes, proper disclosure must be made in the Notes to Financial Statements, as specified in the Instructions reported in Schedule P - Part 1, Columns 32 and 33. Schedule P must be completed gross of non-tabular relating to discount calculations must be available for examination upon request. Discounting is allowed only if expressly permitted by the state insurance department to which this Annual S being filed.	r discounting. Work papers	
5.	What were the net premiums in force at the end of the year for:		
		lity	9
		ety	
6	Claim count information is reported any plaim or any alaiment (Indiagte which)		
6.	Claim count information is reported per claim or per claimant (Indicate which)	·····	Jei Ciaim
7.1	The information provided in Schedule P will be used by many persons to estimate the adequacy of the curramong other things. Are there any especially significant events, coverage, retention or accounting change considered when making such analyses?	es that have occurred that must be	. Yes [X] No []
7.2	(An extended statement may be attached.) Persons using Schedule P to estimate the adequacy of auto liability loss and loss expense reserves should rate changes over the last 10 year period may have on their estimates, taking into account the distortions rates cause to development patterns inherent in the historical data and projections that rely on that data.	that changing claim disposition	

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

						States and T			_		
			1		ıms, Including	4	5	6	7	8	9
				Policy and Mer Less Return F							Direct Premiums
					Policies Not	Dividends					Written for
					ken	Paid or	Direct			Finance and	Federal
				2	3	Credited to	Losses			Service	Purchasing
			Activo	Direct	Direct Premiums	Policyholders	Paid	Direct	Direct	Charges Not	Groups
	States, Etc.		Active Status	Premiums Written	Earned	on Direct Business	(Deducting Salvage)	Losses Incurred	Losses Unpaid	Included in Premiums	(Included in Column 2)
1.	Alabama	ΔΙ	I	98,011,961	100,043,533	Dusiness	42,994,828	43,342,923	31,873,266	1,365,472	Goldmin 2)
2.	Alaska		<u>_</u>	47.251.830	48,964,194		21.708.399	20,719,179	16,574,369	402,875	
	Arizona		l	49,267,621	51,221,184		24,877,259	21,339,935	20,687,014	471,966	
4.	Arkansas			41,890,702	42,848,079		17,216,457	15,431,237	13,740,885	514,309	
5.	California		<u> </u>	648,501,331	650.863.752		532,343,729	719,051,965	615,608,834	7,211,379	
6.	Colorado		l	77,953,013	79,545,276		61,235,181	61,710,543	32,938,271	605,824	
7.	Connecticut		I	147,321,119	152,543,066		52,513,421	50,405,865	66,053,136	1,833,808	
8.	Delaware		<u> </u>	19,419,487	20,000,638		9,821,009	46,846,077	61,660,257	231,287	
9.	District of Columbia		Ĺ	13,453,905	13,691,837		4,849,590	4,535,284	3,038,503	147, 132	
10.	Florida		<u> </u>	489,550,159	495,370,528		312,524,974	288,512,161	277,362,748	3,532,591	
11.	Georgia		Ĺ	222,005,008	226,263,964		133,200,102	132,545,578	91,425,556	3,541,079	
12.	Hawaii		Ī	93,317,435	91,931,039		50,742,016	48,706,857	30,991,845	1,061,200	
13.	ldaho		Ĺ	13,937,397	14,365,754		7,316,855	7,046,946	4,501,084	171,504	
14.	Illinois		Ĺ	224,658,486	231,278,437		123,866,309	116,336,261	350,686,388	2,139,907	
15.	Indiana		L	67,959,415	70,257,398		31.219.989	25,878,943	19,145,512	1,208,298	
16.	lowa		L	8,554,590	8,765,575		3,721,735	2,754,464	1,636,699	91,287	
	Kansas		<u>_</u>	20,107,028	20,714,278		8,974,503	7,997,798	4,312,229	317,555	
18.	Kentucky		L	69,987,886	71,436,230		30,252,461	29,836,016	26,916,073	534,465	
	Louisiana			284,553,619	285,859,079		142,469,539	95,623,824	87,326,000	2,451,553	
	Maine		L	16,995,393	17,609,998		5,976,994	4,772,093	5,308,212	237,299	
	Maryland		L	272,421,642	276,546,512		151,851,808	153,936,677	190,949,923	2,564,761	
	Massachusetts		Ĺ	73,627,663	72,473,064		42,822,308	41,368,861	39,646,490	1,247,888	
	Michigan				92,124,505		108,799,439	160,142,650	2,568,714,366	819,098	
24.	Minnesota				29,314,009		15,220,053	13,389,602	20,779,734	277,836	
25.	Mississippi		<u> </u>		64,928,854		30,624,865	25,043,184	23,693,370	703,484	
26.	Missouri			28,275,896	29,132,831		15,906,610	16,676,761	10,980,569	303,415	
	Montana		<u>L</u>	6,297,172	6,538,175		2,330,518	1,800,933	4,583,225	65,014	
28.	Nebraska				12,018,376		7,852,736	9,331,119	5,820,740	79,449	
	Nevada		Ĺ	, ,	33,338,903		15,381,984	15,538,406	15,828,160	296,067	
30.	New Hampshire		<u> </u>		20,322,295		7,900,836	6,586,516	11,837,838	308,921	
	New Jersey		N	299,861	299,861		33,915,319	55,694,565	640,744,386		
	New Mexico	-	L	33,547,411	34,575,083		23,835,576	13,901,864	26,396,151	329,724	
	New York			1,095,952,061	1,119,549,070		593,427,298	497,353,232	1,007,187,720	10,423,685	
	North Carolina		Ĺ	151,314,592	155,142,699		68,122,236	58,463,590	42.636.278	2,706,898	
35.	North Dakota		<u> </u>		13,968,807		6,634,815	6,410,503	4.664.539	171.250	
	Ohio		L	149,234,194	152,686,266		64,781,570	81,845,264	92,270,864	2, 188, 907	
	Oklahoma		<u>_</u>		49,735,384		17,089,480	17,461,329	13,118,073	468 , 140	
38.	Oregon	OR	l	52,699,510	53.705.760		28.778.170	29,026,935		574,452	
	Pennsylvania		I	283, 191, 432	292,667,662		154,374,332	131,920,214	328,627,268	3,399,211	
40.	Rhode Island		I	43,167,361	43,518,008		16,240,616	21,752,007	25,048,244	419,250	
	South Carolina		l	165,848,681	169,049,733		81,211,518	89, 196, 165	71,357,967	2,485,170	
42.	South Dakota	-	I	5,518,927	5,361,555		2,914,913	2,513,433	3,374,839	60,835	
43.	Tennessee		l	95,839,480	98,022,748		46,899,745	41,806,164	33,094,203	1,123,427	
44.	Texas		I	100,094,262	99,539,764		1,008,966,447	1,064,775,058	101,075,859	987,838	
45.	Utah		 	44,069,025	45,281,683		22,289,239	19,567,533	17,408,883	403,478	
46.	Vermont		l	9,462,444	9,810,554		3,070,966	2,413,461	2,261,543	132,581	
	Virginia	• •		234,005,291	238,368,350		107,009,544	105,060,560	84,217,738	2,635,137	
	Washington		l	136,197,978	138,660,949		78,731,042	81,441,314	81,895,768	1,435,154	
	West Virginia			38,348,171	39,322,053		15,217,029	12,777,827	12,160,529	404,791	
50.	Wisconsin		I	12,859,998	13.109.723		7,797,718	10,386,095	33,543,861	150,837	
	Wyoming	•••	l	4,840,606	5,063,607		2,465,711	5,601,746	4,051,554	49,970	
52.	American Samoa		 N		5,000,007		, <u>,</u> ,700,711	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	7,001,004		
53.	Guam		N								
54.	Puerto Rico										
55.	U.S. Virgin Islands		N								
	Northern Mariana		1								
55.	Islands	MP	N								
57.	Canada		L					(565,762)	1,953		
58.	Aggregate other alien	_	XXX				59,633	35 , 134	108,867		
	Totals			5,996,500,280	6,107,750,683			4,536,046,888	7,300,491,266	65,287,463	
	DETAILS OF WRITE-	INS	.,	, , , , , , , , , , , ,	, , ,		, , , , , , , , , , , , , , , ,	, , ,,,,,,,	, , , , , , , , , , , ,	, .,	
58001.	ZZZ Other Alien		XXX				59,633	35 , 134	108,867		
58002.			XXX				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
58003.			XXX								
	Summary of remaining)									
	write-ins for Line 58 fi	rom									
F00	overflow page		XXX								
58999.	Totals (Lines 58001 th										
	58003 plus 58998)(Li above)	ne 58	XXX				59,633	35,134	108,867		
<u></u>	sed or Chartered - Licen										1

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

Explanation of basis of allocation of premiums by states, etc.

PERSONAL LINES - PREMIUMS ALLOCATED TO VARIOUS STATES, ETC., ACCORDING TO LOCATION OF PROPERTY INSURED.

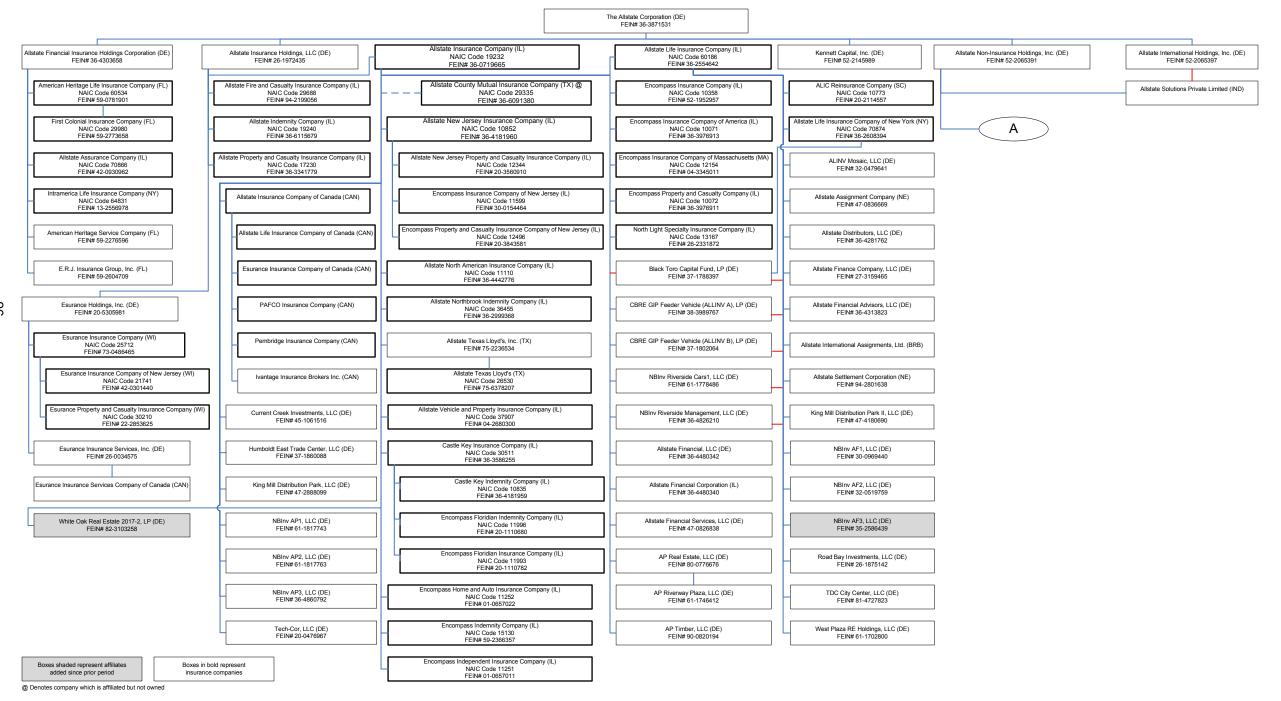
(a) Insert the number of D and L responses except for Canada and Other Alien.

SCHEDULE T - PART 2

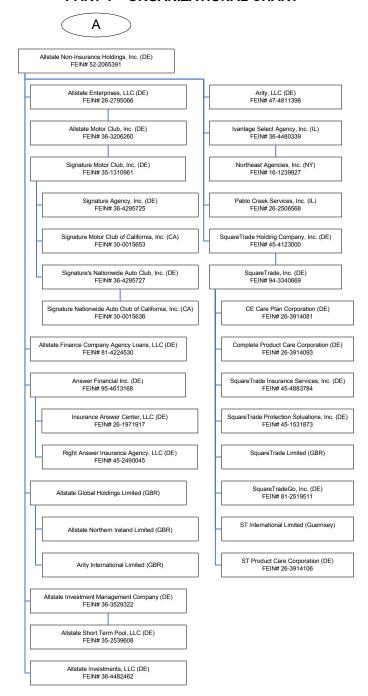
INTERSTATE COMPACT - EXHIBIT OF PREMIUMS WRITTEN Allocated by States and Territories

			Allocated by	States and Territ	tories	iness Only		
			1	2	3	4	5	6
			Life	Annuities	Disability Income	Long-Term Care		
			(Group and	(Group and	(Group and	(Group and	Deposit-Type	
	States, Etc.		Individual)	Individual)	Individual)	Individual)	Contracts	Totals
1.	Alabama	AL						
2.	Alaska							
3.	Arizona							
4.	Arkansas							
5.	California							
6.	Colorado							
7.	Connecticut							
8.	Delaware							
9.	District of Columbia							
10.		FL						
11.	Georgia							
12.	Hawaii							
13.	ldaho							
14.	Illinois			1	1	1		1
15.		IN		1	1	1		1
16.	lowa							
17.	Kansas							
18.	Kentucky							
19.	Louisiana							-
20.	Maine							
21.	•	MD						
22.		MA						
23.	Michigan							
24.	Minnesota							
25.	Mississippi							
26.	Missouri	MO						
27.	Montana	MI						
28.	Nebraska							
29.	Nevada	7.0						
30.	New Hampshire	NH V				!		
31.	New Jersey	NJ						
32. 33.	New Mexico	NM						
34.	North Carolina							
35.	North Dakota							
36.	Ohio							
37.	Oklahoma	ОК						
38.	Oregon							
39.	· ·							
40.	Pennsylvania							†
41.	South Carolina							
42.	South Dakota							
43.		TN						
44.	Texas							
45.	Utah							
46.	Vermont							
47.	Virginia							
48.	Washington							
49.		WV						
50.	Wisconsin							
51.	Wyoming							
52.	American Samoa							
53.	Guam							
54.	Puerto Rico	PR						
55.		VI						
56.	Northern Mariana Islands							
57.	Canada							
58.	Aggregate Other Alien							
	Total	٠,						
JJ.	iviai			1	l .	1	Î.	Î.

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



Boxes shaded represent affiliates added since prior period

Boxes in bold represent insurance companies

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

				PA	MI I	A - DE I AI	L OF INSURANC	,C [JOLL	JING COMPANT	SISIEI				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
	_										Type	If			
											of Control	Control			
											(Ownership,	is		ls an	
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC					Names of	-	- 1-					3	
_		NAIC	ın			if Publicly Traded	Names of	ciliary	to	D: " O . " !!	Attorney-in-Fact,	Provide	1.00	Re-	
Group		Company	ID.	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	*
			36-3871531	2877532	0000899051	New York Stock Exchange	The Allstate Corporation	DE	UIP					N	
8000	Allstate Insurance Group	10773	20-2114557				ALIC Reinsurance Company	SC DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			32-0479641				ALINV Mosaic, LLC	UE	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	N	
0000	All-4-4- I 0	70000	42-0930962				All-4-4- A O		1.4	Allstate Financial Insurance Holdings	0hi	_100.000	The Alledon Commention	N.	
8000	Allstate Insurance Group	70866 29335	36-6091380				Allstate Assurance Company	IL	DS	Corporation	Ownership		The Allstate Corporation	NN	
8000	Allstate Insurance Group	29330	36-4281762		0001094466		Allstate County Mutual Insurance Company Allstate Distributors, LLC	DE	DS	Allstate Insurance CompanyAllstate Life Insurance Company	Ownership	100.000	The Allstate Corporation The Allstate Corporation	N N	
			26-2795066		000 1094400		Allstate Enterprises, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc.		100.000	The Allstate Corporation	NN.	
			81-4224530				Allstate Finance Company Agency Loans, LLC	DE	NIA	Allstate Non-Insurance Holdings, Inc	Ownership	100.000	The Allstate Corporation	NN	1
			27-3159465				Allstate Finance Company Agency Loans, LLC	DE	NIA DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	NN.	
			36-4313823				Allstate Finance Company, LLC	DE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	NN	
			36-4480340				Allstate Financial Corporation	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
			1700040				Allstate Financial Insurance Holdings			Mirotate modianoe company	Omior Strip		I mo mistate ourpolation		1
			36-4303658				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	1
			47-0826838		0000797152		Allstate Financial Services, LLC	DE	DS.	Allstate Insurance Company	Ownership.	100.000	The Allstate Corporation	N	1
			0020000				Allstate Fire and Casualty Insurance Company			l l l l l l l l l l l l l l l l l l l					
8000	Allstate Insurance Group	29688	94-2199056				, , , , , , , , , , , , , , , , , , , ,	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	.]
	,						Allstate Global Holdings Limited	GBR	NI A	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	19240	36-6115679				Allstate Indemnity Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	N	
8000	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	N	
			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	NI A	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	
8000	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	
8000	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	
8000	Allstate Insurance Group	10852	36-4181960				Allstate New Jersey Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000	All-4-4- I 0	10044	00 0500040		0001470070		Allstate New Jersey Property and Casualty	l	DO	Alletete New Jersey Jersey O	0hi	100 000	The Alledete Commention		
8000	Allstate Insurance Group	12344	20-3560910 52-2065391		0001470270		Insurance Company	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	NN.	
8000	Allstate Insurance Group	11110	36-4442776				Allstate Non-Insurance Holdings, Inc		NIA DS	The Allstate Corporation	Ownership	100.000	The Allstate Corporation The Allstate Corporation	NN	
8000	Allstate Insurance Group	36455	36-2999368				Allstate Northbrook Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	NN	
0000	Arristate insurance group	20400	30-2333308				Allstate Northern Ireland Limited	GBR	NIA	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	NN.	
							Allstate Property and Casualty Insurance		NI 7	ATTRIBUTE OF THE PROPERTY OF T	omici sittp		. The Arratate corporation		
0008	Allstate Insurance Group	17230	36-3341779				Company	IL	IA	Allstate Insurance Holdings, LLC	Ownership.	100.000	The Allstate Corporation	N	
0000	miotate mourance droup		94-2801638			***************************************	Allstate Settlement Corporation	NE	DS	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	1
			35-2539608				Allstate Short Term Pool, LLC	DE	NIA	Allstate Investment Management Company	Ownership.	100.000	The Allstate Corporation	N N	1
							Allstate Solutions Private Limited	IND	NIA	Allstate Non-Insurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
8000	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	N]
							Allstate Vehicle and Property Insurance								
8000	Allstate Insurance Group	37907	04-2680300				Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
	,		1				. ,			Allstate Financial Insurance Holdings			,		
8000	Allstate Insurance Group	60534	59-0781901				American Heritage Life Insurance Company	FL	IA	Corporation	Ownership	100.000	The Allstate Corporation	N	
										Allstate Financial Insurance Holdings					
		.	59-2276596				American Heritage Service Company	FL	NIA	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	1

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

				PA		A - DE I AI	L OF INSURANC	, C I	TOLD	ING COMPANT	SISIEIVI				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
									_		Type	If			_
											of Control	Control		l l	
											(Ownership,	is		Is an	
						Name of Constition			Deletion			-			
						Name of Securities			Relation-		Board,	Owner-		SCA	
						Exchange		Domi-	ship		Management,	ship		Filing	
		NAIC				if Publicly Traded	Names of	ciliary	to		Attorney-in-Fact,	Provide		Re-	
Group		Company	ID	Federal		(U.S. or	Parent, Subsidiaries	Loca-	Reporting	Directly Controlled by	Influence,	Percen-	Ultimate Controlling	quired?	
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(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	NI A	Allstate Global Holdings Limited	Ownership	100.000	The Allstate Corporation	N	
			47-4811398				Arity, LLC	DE	NI A	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	
										Allstate Life Insurance Company of New York				J.	
			37-1788397				Black Toro Capital Fund, LP	DE	DS		Ownership	10.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10835	. 36-4181959				Castle Key Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	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	NI A	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	
8000	Allstate Insurance Group	11996	20-1110680				Encompass Floridian Indemnity Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	11993	20–1110782				Encompass Floridian Insurance Company	IL	DS	Castle Key Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group		01-0657022				Encompass Home and Auto Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	15130	59–2366357				Encompass Indemnity Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	11251	01-0657011				Encompass Independent Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10358	52-1952957				Encompass Insurance Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10071	36-3976913				Encompass Insurance Company of America	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000		40454	04 0045044				Encompass Insurance Company of Massachusetts		D0			400 000	T. 411 4 4 0 4:		
8000	Allstate Insurance Group	12154	04-3345011					MA	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10072	30-0154464				Encompass Insurance Company of New Jersey	IL	DS	Allstate New Jersey Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	10072	36–3976911				Encompass Property and Casualty Company	IL	DS	Allstate Insurance Company	Ownership	100.000	The Allstate Corporation	N	
0000	Alletete Incurence Creue	10406	20 2042501				Encompass Property and Casualty Insurance		DS	Allatata Nami Jaraani Jaraani Camaanii	Ownership	100,000	The Alletete Correction	N	
8000	Allstate Insurance Group	12496	20-3843581				Company of New Jersey	IL	Do	Allstate New Jersey Insurance Company Allstate Financial Insurance Holdings	owner snip	100.000	The Allstate Corporation	N	
			59-2604709				E.R.J. Insurance Group, Inc.	FL	NIA	Corporation	Ownership.	100.000	The Allstate Corporation	N	
			20-5305981				Esurance Holdings, Inc.	PE	NIA	Allstate Insurance Holdings, LLC	Ownership	100.000	The Allstate Corporation	NN	
8000	Allstate Insurance Group	25712	73-0486465				Esurance Insurance Company	WI	IA	Esurance Holdings, Inc.	Ownership	100.000	The Allstate Corporation	N	
0000	Initiate insulative dioup	23/ 12	0-0400400				Esurance Insurance Company of Canada	CAN	DS	Allstate Insurance Company of Canada	Ownership	100.000	The Allstate Corporation	N	1
8000	Allstate Insurance Group	21741	42-0301440				Esurance Insurance Company of New Jersey	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	NI	
0000	Introduce mouranee aroup		12 000 1440				Esurance Insurance Services Company of Canada		· · · · · · · · · · · · · · · · · · ·	Lourance mourance company	omioi sirip		mo mistate ourporation		1
							255. 4.155 Thou and Got Freed Company of Canada	CAN	NIA	Esurance Insurance Services. Inc.	Ownership	100.000	The Allstate Corporation	N	
	1		26-0034575				Esurance Insurance Services, Inc.	DE	NIA	Esurance Holdings, Inc.	Ownership.	100.000	The Allstate Corporation	N	1
							Esurance Property and Casualty Insurance				55				
8000	Allstate Insurance Group	30210	22-2853625				Company	WI	IA	Esurance Insurance Company	Ownership	100.000	The Allstate Corporation	N	
8000	Allstate Insurance Group	29980	59-2773658				First Colonial Insurance Company	FL	IA.	American Heritage Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	
	The state mountained at our		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	
			1				, ===			Allstate Financial Insurance Holdings					
8000	Allstate Insurance Group	64831	13-2556978		l		Intramerica Life Insurance Company	NY	IA	Corporation	Ownership	100.000	The Allstate Corporation	N	l
]						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	l
			47-4180690				King Mill Distribution Park II, LLC	DE	DS	Allstate Life Insurance Company	Ownership	92.500	The Allstate Corporation	N	
			61-1778486				NB Riverside Cars1, LLC	DE	DS	Allstate Insurance Company	Ownership	55.000	The Allstate Corporation	N	
			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	J

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
											Type	If			Ĭ
											of Control	Control			Ĭ
											(Ownership,	is		Is an	1
						Name of Securities			Relation-		Board.	Owner-		SCA	1
						Exchange		Domi-	ship		Management.	ship		Filina	1
		NAIC				if Publicly Traded		ciliary	to		Attorney-in-Fact,	Provide		Re-	1
Group		_	ID	Federal		(U.S. or	Parent, Subsidiaries		Reporting	Directly Controlled by	Influence.	Percen-	Ultimate Controlling	quired?	1
	0 11	Company			011/			Loca-							
Code	Group Name	Code	Number	RSSD	CIK	International)	Or Affiliates	tion	Entity	(Name of Entity/Person)	Other)	tage	Entity(ies)/Person(s)	(Y/N)	<u> </u>
			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	
			35-2586439				NBInv AF3, 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	ļ
			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	·
800Q.	state 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	
							Signature Nationwide Auto Club of California,								Ĭ
			30-0015636				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	1
							ST International Limited	GGY	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	1
			26-3914106				ST Product Care Corporation	DE	NIA	SquareTrade, Inc.	Ownership	100.000	The Allstate Corporation	N	1
			81-4727823				TDC City Center, LLC	DE	DS	Allstate Life Insurance Company	Ownership	90.000	The Allstate Corporation	N	1
			20-0476967				Tech-Cor, LLC	DE	DS	Allstate Insurance Company	Ownership	_100.000	The Allstate Corporation	N.	1
			61-1702800				West Plaza RE Holdings, LLC	DE	DS.	Allstate Life Insurance Company	Ownership	100.000	The Allstate Corporation	N	1
			82-3103258				White Oak Real Estate 2017-2. LP	DE	DS	Allstate Insurance Company	Ownership	90.000	The Allstate Corporation	N	
			0.00200	1											

Asterisk	Explanation

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

		PARI 2	- SUMMAF	RY OF INS	SUKER'S	IKANSAC	FIIONS WI	IH ANY /	AFFILIATES		
1	2	3	4	5	6	7 Income/	8	9	10 11	12	13
					Purchases, Sales or Exchanges of	(Disbursements) Incurred in Connection with		Income/	Any Other Material		Reinsurance Recoverable/
NAIG					Loans, Securities,	Guarantees or		(Disbursements)	Activity Not in the		(Payable) on
NAIC Company	ID	Names of Insurers and Parent.	Shareholder	Capital	Real Estate, Mortgage Loans or	Undertakings for the Benefit of any	Management Agreements and	Incurred Under Reinsurance	Ordinary Course of the Insurer's		Losses and/or Reserve Credit
Code	Number	Subsidiaries or Affiliates	Dividends	Contributions	Other Investments	Affiliate(s)	Service Contracts	Agreements	* Business	Totals	Taken/(Liability)
	20-2114557	ALIC Reinsurance Company		(325,000,000)	(1,120,000)			381,493,056		55,373,056	(1,840,090,899)
	12-0930962	Allstate Assurance Company									(287,695,861)
	36-6091380	Allstate County Mutual Insurance Company .									215,808,271
8	31–4224530	Allstate Finance Company Agency Loans,									
	27-3159465	Allstate Finance Company, LLC		95,000,000						95,000,000	
3	36-4303658	Allstate Financial Insurance Holdings									
		Corporation	70,000,000							70,000,000	
	17–0826838	Allstate Financial Services, LLC									
29688 9	94-2199056	Allstate Fire and Casualty Insurance									
		Company	(22,940,000)				(1,821,993,795)	(3,025,844,143)		(4,870,777,938)	6,495,431,066
	86-6115679	Allstate Indemnity Company	(9,400,000)				(639,392,838)	(1,311,062,743)		(1,959,855,581)	2,623,866,825
19232 3	36-0719665	Allstate Insurance Company	(695,052,400)	(28,943,123)			4,400,342,520	8,390,324,224		12,066,671,221	(19,168,787,708)
		Allstate Insurance Company of Canada	(109,846,999)							(109,846,999)	
	26-1972435	Allstate Insurance Holdings, LLC	1,611,417,000	405 700 005	007 404 075					1,611,417,000	
	86-2554642	Allstate Life Insurance Company	(598, 172, 565)	185,793,895	327, 124, 375			(381,493,056)		(466,747,351)	1,879,665,964
70874 3	36–2608394	Allstate Life Insurance Company of New									0.000.500
10050	00 4404000	YorkAllstate New Jersey Insurance Company	(110, 050, 000)							(110, 050, 000)	8,668,586
	36-4181960 20-3560910	Alistate New Jersey Insurance Company Alistate New Jersey Property and Casualty	(119,850,000)							(119,850,000)	(919,761,966)
12344 2	20-3360910	Insurance Company									753,456,622
36455 3	36-2999368	Allstate Northbrook Indemnity Company					(466,927,376)	(715,944,331)		(1, 182, 871, 707)	1,621,996,257
	36-2999366 36-3341779	Allstate Property and Casualty Insurance					(400,927,370)	(115,944,331)		(1,162,6/1,70/)	1,021,990,237
1/230	00-0041779	Company	(23,640,000)				(1,077,289,217)	(2,213,920,112)		(3,314,849,329)	4,006,479,690
26530 7	75-6378207	Allstate Texas Lloyd's	(23,040,000)				(1,077,209,217)	(2,210,920,112)		(3,314,048,328)	260.337.036
	04-2680300	Allstate Vehicle and Property Insurance									200,007,000
07307	74 2000000	Company					(394,739,294)	(755,934,310)		(1,150,673,604)	1,634,045,006
60534 5	59-0781901	American Heritage Life Insurance Company	(70.000.000)				(004,700,204)	(755,554,610)		(70,000,000)	239,452,210
	30-0776676	AP Real Estate, LLC	(160,309)	(3,539,691)						(3.700.000)	
	00-0820194	AP Timber, LLC	(10,000,000)	(0,000,001)						(10,000,000)	
	36-4181959	Castle Key Indemnity Company									55,569,847
	36-3586255	Castle Key Insurance Company	960,000							960,000	(55,849,773)
	15-1061516	Current Creek Investments, LLC	(11,247,292)	(60,752,708)						(72,000,000)	
	20–1110680	Encompass Floridian Indemnity Company	(480,000)	. , - ,,						(480,000)	167, 186
11993 2	20-1110782	Encompass Floridian Insurance Company	(480,000)							(480,000)	656,784
11252 0)1-0657022	Encompass Home and Auto Insurance Company									,
			(1,900,000)							(1,900,000)	443, 172, 129
	59-2366357	Encompass Indemnity Company	(800,000)							(800,000)	364,028,017
11251 0)1-0657011	Encompass Independent Insurance Company	(620,000)							(620,000)	15,851,200
	52-1952957	Encompass Insurance Company	(560,000)							(560,000)	136,278,212
	36-3976913	Encompass Insurance Company of America	(1,000,000)							(1,000,000)	126,269,700
12154 0	04-3345011	Encompass Insurance Company of									
		Massachusetts								.	20,315,838

SCHEDULE Y

PART 2 - SUMMARY OF INSURER'S TRANSACTIONS WITH ANY AFFILIATES

	PARI 2 - SUMMA	•					· ·	, 		
1 2 3	4	5	6	7 Income/	8	9	10	11	12	13
NAIC Company ID Names of Insurer Code Number Subsidiaries of		Capital Contributions	Purchases, Sales or Exchanges of Loans, Securities, Real Estate, Mortgage Loans or Other Investments	(Disbursements) Incurred in Connection with Guarantees or Undertakings for the Benefit of any Affiliate(s)	Management Agreements and Service Contracts	Income/ (Disbursements) Incurred Under Reinsurance Agreements	*	Any Other Material Activity Not in the Ordinary Course of the Insurer's Business	Totals	Reinsurance Recoverable/ (Payable) on Losses and/or Reserve Credit Taken/(Liability)
11599 30-0154464 Encompass Insurance Cor	mpany of New Jersey									
	(2,660,000)								(2,660,000)	50,998,748
10072 36-3976911 Encompass Property and	Casualty Company (550,000)								(550,000)	56,332,085
12496 20-3843581 Encompass Property and										
Company of New Jersey .									(1,190,000)	50,027,411
20-5305981 Esurance Holdings, Inc.									1,100,000	
25712 73-0486465 Esurance Insurance Comp	pany(1,100,000)								(1,100,000)	334,026,906
21741 42-0301440 Esurance Insurance Comp	pany of New Jersey									65,279,185
30210 22-2853625 Esurance Property and (Casualty Insurance									
Company						(367,618,585)			(367,618,585)	823,469,003
29980 59-2773658 First Colonial Insurance	ce Company									(11,578,398)
Kennett Capital, Inc			(326,004,375)						(326,004,375)	
		24,801,937							24,801,937	
32-0519759 NBInv AF2, LLC		19,000,000							19,000,000	
		1,050,000							1,050,000	
NBInv AP1, LLC		39,464,895							39,464,895	
		19,321,653							19,321,653	
		33,560,745							33,560,745	
	LLC	1,514,962							1,514,962	
		100,000							100,000	
13167 26-2331872 North Light Specialty	nsurance Company							ļ		2,114,821
		(700,000)							(700,000)	
	, LLC(1,827,435)	(672,565)							(2,500,000)	
9999999 Control Totals							XXX			

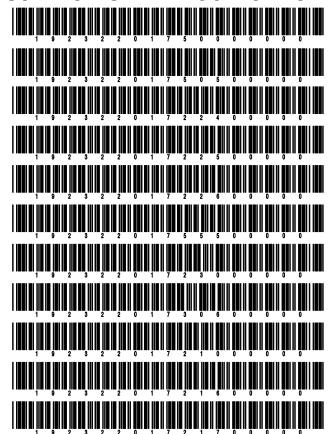
SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

o roqu	and or your company but is not being med for whatever reason enter bee that there and provide an explanation following the interrogatory qu	Responses
1.	MARCH FILING Will an actuarial opinion be filed by March 1?	YES
2.	Will the Supplemental Compensation Exhibit be filed with the state of domicile by March 1?	YES
3. 4.	Will the confidential Risk-based Capital Report be filed with the NAIC by March 1?	
	APRIL FILING	
5. 6.	Will the Insurance Expense Exhibit be filed with the state of domicile and the NAIC by April 1?	
7.	Will the Supplemental Investment Risk Interrogatories be filed by April 1?	YES
8.	MAY FILING Will this company be included in a combined annual statement which is filed with the NAIC by May 1?	YES
0	JUNE FILING Will an audited financial report be filed by June 1?	
9. 10.	Will Accountant's Letter of Qualifications be filed with the state of domicile and electronically with the NAIC by June 1?	
	AUGUST FILING	
11.	Will the regulator-only (non-public) Communication of Internal Control Related Matters Noted in Audit be filed with the state of domicile and	
ne follo	electronically with the NAIC (as a regulator-only non-public document) by August 1?owing supplemental reports are required to be filed as part of your annual statement filing. However, in the event that your company does not transaction	YES ct the type of business for which the
	al 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 of your company but is not being filed for whatever reason enter SEE EXPLANATION and provide an explanation following the interrogatory ques	
	MARCH FILING	
12. 13.	Will Schedule SIS (Stockholder Information Supplement) be filed with the state of domicile by March 1?	NO NO
14.	Will the Medicare Supplement Insurance Experience Exhibit be filed with the state of domicile and the NAIC by March 1?	N0
15. 16.	Will the Trusteed Surplus Statement be filed with the state of domicile and the NAIC by March 1?	N0
17. 18.	Will the Premiums Attributed to Protected Cells Exhibit be filed by March 1?	
19.	Will the Medicare Part D Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	NO
20. 21.	Will the confidential Actuarial Opinion Summary be filed with the state of domicile, if required, by March 15 (or the date otherwise specified)? Will the Reinsurance Attestation Supplement be filed with the state of domicile and the NAIC by March 1?	YES YES
22. 23.	Will the Exceptions to the Reinsurance Attestation Supplement be filed with the state of domicile by March 1? Will the Bail Bond Supplement be filed with the state of domicile and the NAIC by March 1?	NO
24.	Will the Director and Officer Insurance Coverage Supplement be filed with the state of domicile and the NAIC by March 1?	
25.	Will an approval from the reporting entity's state of domicile for relief related to the five-year rotation requirement for lead audit partner be filed electronically with the NAIC by March 1?	NO
26.	Will an approval from the reporting entity's state of domicile for relief related to the one-year cooling off period for independent CPA be filed electronically with the NAIC by March 1?	
27.	Will an approval from the reporting entity's state of domicile for relief related to the Requirements for Audit Committees be filed electronically with I	the
28.	NAIC by March 1?	micile
	and the NAIC by March 1?	NO
29.	Will the Credit Insurance Experience Exhibit be filed with the state of domicile and the NAIC by April 1?	NO
30. 31.	Will the Long-term Care Experience Reporting Forms be filed with the state of domicile and the NAIC by April 1? Will the Accident and Health Policy Experience Exhibit be filed by April 1?	
32. 33.	Will the Supplemental Health Caré Exhibit (Parts 1, 2 and 3) be filed with the state of domicile and the NAIC by April 1?	NO
	April 1?	NO
34.	Will the Cybersecurity and Identity Theft Insurance Coverage Supplement be filed with the state of domicile and the NAIC by April 1?	YES
35.	Will Management's Report of Internal Control Over Financial Reporting be filed with the state of domicile by August 1?	YES
14. 15. 16. 17. 18. 19. 22. 23. 24. 25. 26. 27. 28. 29. 30. 31.		
33.	Bar Codes:	
12.	SIS Stockholder Information Supplement [Document Identifier 420]	
13.	Financial Guaranty Insurance Exhibit [Document Identifier 240]	
14.	Medicare Supplement Insurance Experience Exhibit [Document Identifier 360]	
15.	Supplement A to Schedule T [Document Identifier 455]	
16.	Trusteed Surplus Statement [Document Identifier 490]	
17.	Premiums Attributed to Protected Cells Exhibit [Document Identifier 385]	
18.	Reinsurance Summary Supplemental Filing [Document Identifier 401]	
19.	Medicare Part D Coverage Supplement [Document Identifier 365]	
22.	Exceptions to the Reinsurance Attestation Supplement [Document Identifier 400]	

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

- 23. Bail Bond Supplement [Document Identifier 500]
- 24. Director and Officer Insurance Coverage Supplement [Document Identifier 505]
- 25. Relief from the five-year rotation requirement for lead audit partner [Document Identifier 224]
- 26. Relief from the one-year cooling off period for independent CPA [Document Identifier 225]
- 27. Relief from the Requirements for Audit Committees [Document Identifier 226]
- Reinsurance Counterparty Reporting Exception Asbestos and Pollution Contracts [Document Identifier 555]
- 29. Credit Insurance Experience Exhibit [Document Identifier 230]
- 30. Long-Term Care Experience Reporting Forms [Document Identifier 306]
- 31. Accident and Health Policy Experience Exhibit [Document Identifier 210]
- 32. Supplemental Health Care Exhibit (Parts 1, 2 and 3) [Document Identifier 216]
- Supplemental Health Care Exhibit's Expense Allocation Report [Document Identifier 217]



OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

			Current Year		
		1	2	3	4
				Net Admitted Assets	Net Admitted
		Assets	Nonadmitted Assets	(Cols. 1 - 2)	Assets
2504.	MCCA refund	518,433		518,433	465,370
2505.	OPEB prepaid benefits	96,729,000	96,729,000		
2506.	Advances	28,528,606	28,528,606		
2507.	Accounts receivable from sale of securities	18,598	18,598		
2597.	Summary of remaining write-ins for Line 25 from overflow page	125,794,637	125,276,204	518,433	465,370

Additional Write-ins for Liabilities Line 25

		1	2
		Current Year	Prior Year
2504.	Deposit for assumed reinsurance from CNA	15,817,950	17,534,952
2505.	Derivative cash	817,895	551, 195
2506.	Securities lending	339,468	94,885
2507.	Retroactive reinsurance reserve ceded	(5,344,358)	(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	11,630,955	34,839,780

Additional Write-ins for Underwriting and Investment Exhibit Part 3 Line 24

	Actional Title Inc for Chaof Mitting and Infocurate Extract Care En						
		1	2	3	4		
		Loss Adjustment	Other Underwriting	Investment	Total		
		Expenses	Expenses	Expenses	Total		
2404.	Miscellaneous income and expense	16,422,905	48,491,404	(8,938,748)	55,975,560		
2405.	Servicing fees	(76,722,748)	(57, 124, 477)		(133,847,225)		
2497.	Summary of remaining write-ins for Line 24 from overflow page	(60,299,844)	(8,633,073)	(8,938,748)	(77,871,665)		

Additional Write-ins for Exhibit of Nonadmitted Assets Line 25

		1	2	3
				Change in Total
		Current Year Total	Prior Year Total	Nonadmitted Assets
		Nonadmitted Assets	Nonadmitted Assets	(Col. 2 - Col. 1)
2504.	OPEB prepaid benefits	96,729,000	99,570,000	2,841,000
2505.	Accounts receivable from sale of securities	18,598	23,598	5,000
2597.	Summary of remaining write-ins for Line 25 from overflow page	96,747,598	99,593,598	2,846,000

SUMMARY INVESTMENT SCHEDULE

	SUMMARY INVE	SIME	VI 30	HEDUL		Admitted Assets as Reported		
		Gross Investm	ent Holdings		Admitted Asset in the Annua			
		1	2	3	4 Securities Lending Reinvested Collateral	5 Total (Col. 3 + 4)	6	
	Investment Categories	Amount	Percentage	Amount	Amount	` Amount ´	Percentage	
1.	Bonds: 1.1 U.S. treasury securities	1,334,380,429	3.149	1,334,380,429		1,334,380,429	3.149	
	1.2 U.S. government agency obligations (excluding mortgage-backed securities):							
	1.21 Issued by U.S. government agencies	33,816,475	0.080	33,816,475		33,816,475	0.080	
	1.22 Issued by U.S. government sponsored agencies			36,706,826		36,706,826	0.087	
	Non-U.S. government (including Canada, excluding mortgaged-backed securities)	3,966,639	0.009	3,966,639		3,966,639	0.009	
	1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S. :							
	1.41 States, territories and possessions general obligations	597,713,358	1.411	597,713,358		597,713,358	1.411	
	1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	1,245,082,387	2.939	1,245,082,387		1,245,082,387	2.939	
	1.43 Revenue and assessment obligations	2,821,868,758	6.660	2,821,868,758		2,821,868,758	6.660	
	1.44 Industrial development and similar obligations	20,337,130	0.048	20,337,130		20 , 337 , 130	0.048	
	1.5 Mortgage-backed securities (includes residential and commercial MBS):							
	1.51 Pass-through securities:							
	1.511 Issued or guaranteed by GNMA						0.003	
	1.512 Issued or guaranteed by FNMA and FHLMC	41,311,262	0.098	41,311,262		41,311,262	0.098	
	1.513 All other	.						
	1.52 CMOs and REMICs:							
	1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	5,908,527	0.014	5,908,527		5,908,527	0.014	
	1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521							
	1.523 All other		0.506	214,318,154		214,318,154	0.506	
2.	Other debt and other fixed income securities (excluding short-term):	214,510,154	0.500	2 14,5 10, 154		214,010,104	0.300	
۷.	Unaffiliated domestic securities (includes credit tenant loans and hybrid)							
	securities)	.18,149,147,797	42.835	18, 149, 147, 797		.18,149,147,797	42.835	
	2.2 Unaffiliated non-U.S. securities (including Canada)	3,258,335,540	7.690	3,258,335,540		3,258,335,540	7.690	
	2.3 Affiliated securities							
3.	Equity interests:							
	3.1 Investments in mutual funds	1,723,730,915	4.068	1,723,730,915		1,723,730,915	4.068	
	3.2 Preferred stocks:							
	3.21 Affiliated							
	3.22 Unaffiliated	105,275,014	0.248	105,275,014		105,275,014	0.248	
	3.3 Publicly traded equity securities (excluding preferred stocks):							
	3.31 Affiliated	, ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		3,923,588	0.009	
	3.32 Unaffiliated	2,091,387,264	4.936	2,091,387,264		2,091,387,264	4.936	
	3.4 Other equity securities:							
	3.41 Affiliated			5,412,658,109				
	3.42 Unaffiliated	68,945,260	0.163	68,945,260		68,945,260	0 . 163	
	3.5 Other equity interests including tangible personal property under lease: 3.51 Affiliated							
	3.52 Unaffiliated							
4.	Mortgage loans:							
	4.1 Construction and land development							
	4.2 Agricultural							
	4.3 Single family residential properties							
	4.4 Multifamily residential properties							
	4.5 Commercial loans	394,213,591	0.930	394,213,591		394,213,591	0.930	
	4.6 Mezzanine real estate loans							
5.	Real estate investments:							
	5.1 Property occupied by company	235 , 161 , 950	0.555	235, 161,950		235 , 161 , 950	0.555	
	5.2 Property held for production of income (including							
	\$ of property acquired in satisfaction of							
	debt)	98,794,774	0.233	98,794,774		98,794,774	0.233	
	5.3 Property held for sale (including \$							
	property acquired in satisfaction of debt)							
6.	Contract loans							
7.	Derivatives					17,549,054		
8.	Receivables for securities			25,928,808		25,928,808		
9.	Securities Lending (Line 10, Asset Page reinvested collateral)				XXX	XXX	XXX	
10.	Cash, cash equivalents and short-term investments				24,822,317	, ,	0.255	
11.	Other invested assets	4,320,228,780		4,320,228,780		4,320,228,780	10.197	
12.	Total invested assets	42,369,627,881	100.000	42,369,627,881	24,822,317	42,369,627,881	100.000	
		-						

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		346,202,856
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	16,380,570	16,380,570
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		
4.	Total gain (loss) on disposals, Part 3, Column 18		36,989
5.	Deduct amounts received on disposals, Part 3, Column 15		36,989
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		
7.	Deduct current year's other than temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11		
	8.2 Totals, Part 3, Column 9		28,626,701
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		333,956,725
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		333,956,725

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	280,368,276
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	122,690,000
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 12(310,834)	
	3.2 Totals, Part 3, Column 11(3,479)	(314,313)
4.	Accrual of discount	2,235
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 9	
	5.2 Totals, Part 3, Column 8	
6.	Total gain (loss) on disposals, Part 3, Column 18	
7.	Deduct amounts received on disposals, Part 3, Column 15	8,532,607
8.	Deduct amortization of premium and mortgage interest points and commitment fees	
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:	
	9.1 Totals, Part 1, Column 13	
	9.2 Totals, Part 3, Column 13	
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 11	
	10.2 Totals, Part 3, Column 10	
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	394,213,591
12.	Total valuation allowance	
13.	Subtotal (Line 11 plus 12)	394,213,591
14.	Deduct total nonadmitted amounts	
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)	394,213,591

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year	3,661,408,135
2.	Cost of acquired:	
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,077,485,410
3.	Capitalized deferred interest and other:	
	3.1 Totals, Part 1, Column 16	
	3.2 Totals, Part 3, Column 12	
4.	Accrual of discount	
5.	Unrealized valuation increase (decrease):	
	5.1 Totals, Part 1, Column 13	
	5.2 Totals, Part 3, Column 9	245,302,359
6.	Total gain (loss) on disposals, Part 3, Column 19	(1,480,827)
7.	Deduct amounts received on disposals, Part 3, Column 16	623,688,458
8.	Deduct amortization of premium and depreciation	40,457,280
9.	Total foreign exchange change in book/adjusted carrying value:	
	9.1 Totals, Part 1, Column 17	
	9.2 Totals, Part 3, Column 14	20,064,758
10.	Deduct current year's other than temporary impairment recognized:	
	10.1 Totals, Part 1, Column 15	
	10.2 Totals, Part 3, Column 11	9,356,366
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	4,329,277,731
12.	Deduct total nonadmitted amounts	9,048,952
13.	Statement value at end of current period (Line 11 minus Line 12)	4,320,228,780

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

			00 040 000 001
1.	Book/adjusted carrying value, December 31 of prior year		
2.	Cost of bonds and stocks acquired, Part 3, Column 7		27,677,244,950
3.	Accrual of discount		31,074,616
4.	Unrealized valuation increase (decrease):		
	4.1. Part 1, Column 12	(3,571,643)	
	4.2. Part 2, Section 1, Column 15	10,462,445	
	4.3. Part 2, Section 2, Column 13	915,696,457	
	4.4. Part 4, Column 11	(107,231,168)	815,356,092
5.	Total gain (loss) on disposals, Part 4, Column 19		309,865,200
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		25,415,713,622
7.	Deduct amortization of premium		125,924,864
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1. Part 1, Column 15	780,402	
	8.2. Part 2, Section 1, Column 19	412,943	
	8.3. Part 2, Section 2, Column 16	40,746,517	
	8.4. Part 4, Column 15	51,231,076	93, 170, 938
9.	Deduct current year's other than temporary impairment recognized:		
	9.1. Part 1, Column 14	8,015,759	
	9.2. Part 2, Section 1, Column 17	458,649	
	9.3. Part 2, Section 2, Column 14	5,096,141	
	9.4. Part 4, Column 13	39,172,781	52,743,331
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		37, 176, 199,839
11.	Deduct total nonadmitted amounts		6,284,350
12.	Statement value at end of current period (Line 10 minus Line 11)		37, 169, 915, 489

SCHEDULE D - SUMMARY BY COUNTRY

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

		Long Tomi Bondo and C	1	2	3	4
	escripti	nn	Book/Adjusted Carrying Value	Fair Value	Actual Cost	Par Value of Bonds
BONDS	1.			1,360,710,309	1,370,356,079	1,371,107,231
Governments	2.	Canada		1,000,710,000	1,070,000,070	1,0/1,10/,201
(Including all obligations guaranteed	3.	Other Countries	3,966,639	4,171,252	3,895,000	4,000,000
by governments)	4.	Totals	1,373,265,599	1.364.881.561	1,374,251,079	1,375,107,231
U.S. States, Territories and Possessions			1,0.0,=10,000	.,,	.,,	1,000,000
(Direct and guaranteed)	5.	Totals	597,713,358	596,248,490	655,320,614	547,210,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6.	Totals	1,245,082,387	1,242,705,189	1,283,302,014	1,091,670,000
U.S. Special Revenue and Special Assessment Obligations and all Non- Guaranteed Obligations of Agencies and Authorities of Governments and						
their Political Subdivisions	7.	Totals	2,905,795,373	2,906,740,597	3,027,066,592	2,616,183,038
laduate a land Missallanaan CVO	8.	United States		18,577,146,428	18,464,298,817	18,579,987,125
Industrial and Miscellaneous, SVO Identified Funds and Hybrid	9.	Canada	, ,	459,411,647	453,848,009	452,815,986
Securities (unaffiliated)	10.	Other Countries	2,805,331,703	2,813,323,799	2,808,744,750	2,809,656,038
,	11.	Totals	21,642,138,622	21,849,881,874	21,726,891,576	21,842,459,149
Parent, Subsidiaries and Affiliates	12.	Totals				
	13.	Total Bonds	27,763,995,339	27,960,457,711	28,066,831,875	27,472,629,418
PREFERRED STOCKS	14.	United States	94,445,194	137 , 484 , 633	79,274,976	
Industrial and Miscellaneous	15.	Canada				
(unaffiliated)	16.	Other Countries	10,829,820	13,636,501	11,721,120	
	17.	Totals	105,275,014	151, 121, 134	90,996,096	
Parent, Subsidiaries and Affiliates	18.	Totals				
	19.	Total Preferred Stocks	105,275,014	151, 121, 134	90,996,096	
COMMON STOCKS	20.	United States	2,724,444,592	2,724,444,592	2,259,845,082	
Industrial and Miscellaneous	21.	Canada		87,156,324	72,377,138	
(unaffiliated)	22.	Other Countries	1,072,462,524	1,072,432,679	882,311,947	
	23.	Totals	3,884,063,440	3,884,033,595	3,214,534,167	
Parent, Subsidiaries and Affiliates	24.	Totals	5,422,866,048	5,422,866,048	3,852,093,844	
	25.	Total Common Stocks	9,306,929,488	9,306,899,643	7,066,628,011	
	26.	Total Stocks	9,412,204,502	9,458,020,777	7,157,624,107	
	27.	Total Bonds and Stocks	37, 176, 199, 841	37,418,478,488	35,224,455,982	

SCHEDULE D - PART 1A - SECTION 1

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

	Quality and I	•	on of All Bonds O	wned December 31, a		ed Carrying valu	es by Major Types		designations	40	- 44	10
NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	5 ver 20 Years	No Maturity Date	Total Current Year	8 Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	10 % From Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments			,									,
1.1 NAIC 1	11,380,468	1, 165,043,818	192,874,674			XXX	1,369,298,960	4.8	777 , 435 , 132	2.9	1,369,298,960	
1.2 NAIC 2						XXX						
1.3 NAIC 3						XXX						
1.4 NAIC 4						XXX						
1.5 NAIC 5						XXX						
1.6 NAIC 6						XXX						
1.7 Totals	11,380,468	1,165,043,818	192.874.674			XXX	1,369,298,960	4.8	777,435,132	2.9	1.369.298.960	
2. All Other Governments	,,	.,,	,,			7001	1,010,201,011		,		1,010,201,011	
2.1 NAIC 1		3,966,639				XXX	3,966,639	0.0	13,958,561	0.1	3,966,639	
2.2 NAIC 2						XXX	3,000,000		20.088.823	0.1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
2.3 NAIC 3						XXX			20,000,020			
2.4 NAIC 4						XXX						
2.5 NAIC 5						XXX						
2.6 NAIC 6						XXX						
2.7 Totals		3,966,639				XXX	3,966,639	0.0	34,047,385	0.1	3.966.639	
3. U.S. States, Territories and Possessions etc., Guaranteed		0,900,009					0,900,009	0.0	54,047,005	0.1	3,900,039	
3.1 NAIC 1	237,625,630	156,264,860	191,968,881			XXX	585,859,371	2.1	646.633.960	2.4	585.859.371	
3.2 NAIC 2	201,020,000	11.853.988	131,300,001			XXX	11.853.988	0.0	1.058.588	0.0	11.853.988	
3.3 NAIC 3		11,000,000				XXX	11,000,000	0.0	1,000,000	0.0	11,000,300	
						XXX						
• • • • • • • • • • • • • • • • • • • •						XXX						
3.5 NAIC 5 3.6 NAIC 6												
3.7 Totals	237.625.630	168.118.847	191.968.881			XXX	597,713,358	2.1	647.692.548	2.4	597,713,358	
	237,020,030	100,110,047	191,900,001			XXX	397,713,338	2.1	047,092,348	2.4	397,713,338	
U.S. Political Subdivisions of States, Territories and Possessions , Guaranteed												
4.1 NAIC 1	122,205,844	287,589,361	737,394,862	86,982,062		XXX	1,234,172,128	4.3	896,280,563	3.3	1,234,172,128	
4.1 NAIC 1	122,203,044	4.820.353	2.566.135			XXX	7.386.488	0.0	5.398.188	0.0	7.386.488	
4.2 NAIC 2			2,500,105			XXX		J	5,396,188	0.0		
4.4 NAIC 4						XXX						
4.5 NAIC 5		585,970				XXX		0.0			585.970	
4.6 NAIC 6	103,500	493.614	845.911	1,494,775		XXX	2,937,800	0.0	2,540,800	0.0	2,937,800	
4.7 Totals	122.309.344	293,489,298	740.806.908	88.476.837		XXX	1,245,082,387	4.4	904.818.259	3.3	1,245,082,387	
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed	122,000,044	200,700,290	740,000,300	00,470,007		^^^	1,240,002,001	4.4	307,010,233	0.0	1,270,002,007	
5.1 NAIC 1	428,423,111	1,028,788,460	1,249,252,204	87,881,806		XXX	2,794,345,581	9.8	2.174.550.638	8.0	2.794.345.581	
5.2 NAIC 2	4,608,713	20,363,020	44,592,173	3,019,073	7,344,853	XXX	79,927,832	0.3	69,069,525	0.3	79,927,832	
5.3 NAIC 3	3.675.180	9,931,452				XXX	13.606.632	0.0	9,632,760	0.0	13,606,632	
5.4 NAIC 4		, , , , 102	13.222.279			XXX	13,222,279	0.0	25.930.156	0.1	13,222,279	
5.5 NAIC 5						XXX	10,222,270		4,916,610	0.0		
5.6 NAIC 6	124,004	595,220	1,031,006	3,617,377		XXX	5,367,607	0.0	5,600,412	0.0	5,367,607	
5.7 Totals	436.831.009	1.059.678.152	1.308.097.661	94,518,256	7.344.853	XXX	2.906.469.930	10.2		8.4	2.906.469.930	

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

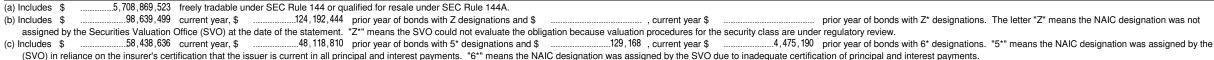
Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations

	Quality and	Maturity Distribution	on of All Bonds O	whed December 3			es by Major Types	or issues and ina	ic Designations			
	1	2 Over 1 Year	3 Over 5 Years	4 Over 10 Years	5	6 No Maturity	7	8 Col. 7 as a % of	9 Total from Col. 7	10 % From Col. 8	11 Total Publicly	12 Total Privately
NAIC Designation	1 Year or Less		Through 10 Years		Over 20 Years	Date	Total Current Year	Line 10.7	Prior Year	Prior Year	Traded	Placed (a)
6. Industrial & Miscellaneous (Unaffiliated)		rmough o routo	rinough to route	rineagir 20 reale	0.70. 20 . 00.0	54.0	Total Gallon, Total	20 1017	1 1101 1 041	1 1101 1001	114404	1 1400d (4)
6.1 NAIC 1	1,297,425,925	6,281,861,779	1,201,380,727	101,324,633	109.852.570	XXX	8,991,845,634	31.6	8,759,826,726	32.2	6,326,565,237	2,665,280,397
6.2 NAIC 2	1,056,224,896	5,279,577,190	1.744.845.760	90,047,837	148.094.983	XXX	8.318.790.666	29.3		29.2	6,264,045,578	2,054,745,087
6.3 NAIC 3	81,281,112	876, 178,008	1,638,652,939	48,927,754	46,604,695	XXX	2,691,644,508	9.5		12.8	1,485,934,882	1,205,709,626
6.4 NAIC 4	23,699,206	578,539,501	1.259.888.144	49.092.405	3.503.022	XXX	1,914,722,278	6.7	2,076,227,858	7.6	664 . 174 . 674	1,250,547,604
6.5 NAIC 5	8.723.055	170, 162, 583	95,563,041	19,219,704	6.115.604	XXX	299,783,986	1.1	219,576,874	0.8	26,919,734	272,864,253
6.6 NAIC 6	122,572	5,621,784	12,501,026	665,719	1,612,668	XXX	20,523,769	0.1	21,909,971	0.1	3,354,234	17, 169, 535
6.7 Totals	2,467,476,767	13,191,940,844	5,952,831,637	309.278.052	315.783.541	XXX	22.237.310.841	78.2	22.500.730.575	82.6	14,770,994,339	7,466,316,502
7. Hybrid Securities	_,,,	,,,	2,002,001,00	010,211,102	0.00,0.00,0.00	7001			,,		,,	.,,
7.1 NAIC 1						XXX			8.202.500	0.0		
7.2 NAIC 2						XXX	-		16.957.500	0.1		
7.3 NAIC 3						XXX						
7.4 NAIC 4						XXX						
7.5 NAIC 5						XXX	-					
7.6 NAIC 6						XXX						
7.7 Totals						XXX			25.160.000	0.1		
8. Parent, Subsidiaries and Affiliates						7000			20,100,000	• • • • • • • • • • • • • • • • • • • •		_
8.1 NAIC 1						XXX						
8.2 NAIC 2						XXX						
8.3 NAIC 3						XXX						
8.4 NAIC 4						XXX	-					
8.5 NAIC 5						XXX						
8.6 NAIC 6						XXX	-					
8.7 Totals						XXX						
9. SVO Identified Funds						7001						
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX							
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX							
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX							
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	79.425.099	79.425.099	0.3	51,517,518	0.2	79.425.099	
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX							
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX							
9.7 Totals	XXX	XXX	XXX	XXX	XXX	79,425,099	79,425,099	0.3	51,517,518	0.2	79,425,099	

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

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

Quality and Maturity Distribution of All Bonds Owned December 31, at Book/Adjusted Carrying Values by Major Types of Issues and NAIC Designations												
	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Col. 7 as a % of Line 10.7	Total from Col. 7 Prior Year	% From Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
10. Total Bonds Current Year	i feal of Less	Tillough 5 fears	Tillough to feats	THIOUGH 20 TEATS	Over 20 fears	Date	Total Current Tear	Line 10.7	FIIOI Teal	FIIOI TEAI	rraueu	Flaceu (a)
10.1 NAIC 1	(d) _2,097,060,978	8,923,514,917	3,572,871,347	276.188.501	109.852.570		14.979.488.313	52.7	XXX	xxx	12,314,207,916	2.665.280.397
	(d) .2,097,000,978	5,316,614,550	1.792.004.067	93.066.911	155.439.836		8.417.958.973	29.6			6.363.213.886	2.054.745.087
			1,792,004,067	48,927,754	46.604.695		2.705.251.140	9.5		XXX	1,499,541,514	1.205.709.626
10.3 NAIC 3					, , ,	70 405 000	, , , , ,		XXX	XXX		, , , , ,
10.4 NAIC 4	(d)23,699,206	578,539,501	1,273,110,423	49,092,405	3,503,022	79,425,099	2,007,369,656	7.1	XXX	XXX	756,822,052	1,250,547,604
10.5 NAIC 5	(d)8,723,055	170,748,553	95,563,041	19,219,704	6,115,604		(c)300,369,956	1.1	XXX	XXX	27,505,704	272,864,253
10.6 NAIC 6	(d) 350,076	6,710,618	14,377,943	5,777,871	1,612,668		(c) 28,829,176	0.1	XXX	XXX	11,659,640	17,169,535
10.7 Totals	3,275,623,217	15,882,237,598	8,386,579,760	492,273,145	323 , 128 , 394		(-)			XXX	20,972,950,712	7,466,316,502
10.8 Line 10.7 as a % of Col. 7	11.5	55.8	29.5	1.7	1.1	0.3	100.0	XXX	XXX	XXX	73.7	26.3
11. Total Bonds Prior Year												
11.1 NAIC 1	2,334,669,240	8,405,172,146	2,285,108,139	111,007,095	140,931,460		XXX	XXX	13,276,888,080	48.8		3,222,659,872
11.2 NAIC 2	1,394,772,616	5, 189, 357, 884	1,330,824,228	48,922,341	91,871,403		XXX	XXX	8,055,748,473	29.6	5,888,608,461	2, 167, 140,011
11.3 NAIC 3	116,942,589	996,838,656	2,245,372,498	105,687,852	25,403,172		XXX	XXX	3,490,244,767	12.8	2,039,007,919	1,451,236,848
11.4 NAIC 4	26, 188, 201	580,874,900	1,475,669,745	12,480,559	6,944,609	51,517,518	XXX	XXX	2, 153, 675, 531	7.9	813,609,580	1,340,065,951
11.5 NAIC 5	5,573,620	89,441,090	89, 195, 484	36,615,682	3,667,607		XXX	XXX	(c)224,493,484	0.8	59, 165, 061	165,328,422
11.6 NAIC 6	1,972,048	2,427,098	15,615,488	4,764,193	5,272,356		XXX	XXX	(c) 30,051,183	0.1	8,141,212	21,909,971
11.7 Totals	3,880,118,313	15,264,111,774	7,441,785,582	319.477.723	274.090.608	51.517.518	XXX	XXX	(b) 27,231,101,517	100.0	18.862.760.442	8,368,341,076
11.8 Line 11.7 as a % of Col. 9	14.2	56.1	27.3	1.2	1.0	0.2	XXX	XXX	100.0	XXX	69.3	
12. Total Publicly Traded Bonds							7001	7001		7001		
12.1 NAIC 1	1,457,747,629	7,220,316,221	3,314,153,244	275,478,335	46,512,487		12,314,207,916	43.3	10,054,228,207	36.9	12,314,207,916	XXX
12.2 NAIC 2	709,670,240	4,127,809,113	1,337,830,772	63,925,012	123,978,748		6,363,213,886	22.4	5.888.608.461	21.6		XXX
12.3 NAIC 3	74,093,306	598,520,528	758,445,465	21,877,520	46,604,695		1,499,541,514	5.3	2,039,007,919	7.5	1,499,541,514	XXX
12.4 NAIC 4	4.623.675	164,369,112	485, 137, 743	20,256,422	3,010,000	79,425,099	756,822,052	2.7	813,609,580	3.0	756,822,052	XXX
12.5 NAIC 5		23,708,164		20,200,422	3,797,540		27.505.704	0.1	59.165.061	0.2		XXX
12.6 NAIC 6	231,362	4.439.209	1,876,917	5,112,152	, 131, 340		11,659,640	0.0	8,141,212	0.0	11,659,640	XXX
	2,246,366,212	12, 139, 162, 348	5.897.444.141	386.649.441	223.903.470	79.425.099	20.972.950.712	73.7		69.3		
12.7 Totals 12.8 Line 12.7 as a % of Col. 7	2,246,366,212	57.9		1.8	223,903,470	79,425,099	100.0		18,862,760,442			XXX
		57.9	28.1	1.8	l.l	J.4	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7,	7.9	42.7	20.7	1.4	0.8	0.3	73.7	XXX	XXX	xxx	73.7	xxx
Section 10	7.8	42.1	20.7	1.4	0.0	0.5	13.1	XXX	XXX	XXX	13.1	XXX
13. Total Privately Placed Bonds	000 040 040	1 700 100 000	050 740 400	710.165	00 040 000		0 005 000 007	0.4	0 000 050 070	44.0	2007	2.665.280.397
13.1 NAIC 1	639,313,349	1,703,198,695	258,718,103		63,340,083		2,665,280,397	9.4	3,222,659,872	11.8		
13.2 NAIC 2	351, 163, 369	1, 188, 805, 437	454, 173, 295	29,141,898	31,461,088		2,054,745,087	7.2	2, 167, 140,011	8.0	XXX	2,054,745,087
13.3 NAIC 3	10,862,986	287,588,932	880,207,474	27,050,235			1,205,709,626	4.2	1,451,236,848	5.3		1,205,709,626
13.4 NAIC 4	19,075,531	414, 170, 388	787,972,680	28,835,983	493,022		1,250,547,604	4.4	1,340,065,951	4.9	XXX	1,250,547,604
13.5 NAIC 5	8,723,055	147,040,389	95,563,041	19,219,704	2,318,064		272,864,253	1.0	165,328,422	0.6	XXX	272,864,253
13.6 NAIC 6	118,714	2,271,409	12,501,026	665,719	1,612,668		17,169,535	0.1	21,909,971	0.1	XXX	17,169,535
13.7 Totals	1,029,257,005	3,743,075,250	2,489,135,619		99,224,924		7,466,316,502	26.3	8,368,341,076	30.7	XXX	7,466,316,502
13.8 Line 13.7 as a % of Col. 7	13.8	50.1	33.3	1.4	1.3		100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7,												
Section 10	3.6	13.2	8.8		0.3		26.3	XXX	XXX	XXX	XXX	26.3
(a) Includes \$ 5,708,869,523, freely tradak	ala undar CEC Dula 14	A ar avalified for rea	ala undar CEC Dula	1 4 4 4								



SCHEDULE D - PART 1A - SECTION 2

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

	Matur	rity Distribution of	All Bonds Owned	d December 31, a	at Book/Adjusted (Carrying Values I	by Major Type and	Subtype of Issue	es			
	1	2	3	4	5	6	7	8	9	10	11	12
		Over 1 Year	Over 5 Years	Over 10 Years		No Maturity		Col. 7 as a % of	Total from Col. 7	% From Col. 8	Total Publicly	Total Privately
Distribution by Type	1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 10.6	Prior Year	Prior Year	Traded	Placed
1. U.S. Governments												i
1.1 Issuer Obligations	11,067,298	1, 164, 356, 014	192,773,592			XXX	1,368,196,904	4.8	743,805,760	2.7	1,368,196,904	
1.2 Residential Mortgage-Backed Securities	313, 170	687,804	101,082			XXX	1,102,056	0.0	1,688,376	0.0	1, 102,056	
1.3 Commercial Mortgage-Backed Securities						XXX						
1.4 Other Loan-Backed and Structured Securities						XXX			31,940,996	0.1		i
1.5 Totals	11,380,468	1,165,043,818	192,874,674			XXX	1,369,298,960	4.8	777,435,132	2.9	1,369,298,960	
2. All Other Governments												
2.1 Issuer Obligations		3,966,639				XXX	3,966,639	0.0	34,047,385	0.1	3,966,639	i
2.2 Residential Mortgage-Backed Securities						XXX	, , , , , , , , , , , , , , , , , , , ,					i
2.3 Commercial Mortgage-Backed Securities						XXX						i
2.4 Other Loan-Backed and Structured Securities						XXX						i
2.5 Totals		3,966,639				XXX	3,966,639	0.0	34,047,385	0.1	3,966,639	
3. U.S. States, Territories and Possessions, Guaranteed		2,011,100				7001	2,222,222		01,111,011		2,222,200	
3.1 Issuer Obligations	237,625,630	168 . 118 . 847	191,968,881			XXX	597.713.358	2.1	647,692,548	2.4	597,713,358	i
3.2 Residential Mortgage-Backed Securities	207,020,000	100, 110,047				XXX		٠ــــــــــــــــــــــــــــــــــ				
3.3 Commercial Mortgage-Backed Securities						XXX						
3.4 Other Loan-Backed and Structured Securities						XXX						
3.5 Totals	237,625,630	168, 118, 847	191,968,881			XXX	597,713,358	2.1	647,692,548	2.4	597,713,358	
U.S. Political Subdivisions of States, Territories and	201,020,000	100, 110,047	101,000,001			XXX	007,710,000	2.1	047,002,040	2.7	007,710,000	
Possessions, Guaranteed												i
4.1 Issuer Obligations	122,309,344	293,489,298	740,806,908	88,476,837		XXX	1,245,082,387	4.4	904,818,259	3.3	1,245,082,387	i
4.2 Residential Mortgage-Backed Securities	122,000,011	200, 100, 200	10,000,000			XXX	1,210,002,007				1,210,002,007	
4.3 Commercial Mortgage-Backed Securities						XXX						
4.4 Other Loan-Backed and Structured Securities						XXX						
4.5 Totals	122.309.344	293.489.298	740.806.908	88.476.837		XXX	1.245.082.387	4.4	904.818.259	3.3	1.245.082.387	
5. U.S. Special Revenue & Special Assessment Obligations	122,000,011	200, 100,200	1 10,000,000	00, 110,001		7000	1,210,002,007	1.1	001,010,200	0.0	1,210,002,007	
etc Non-Guaranteed												i
5.1 Issuer Obligations	426,687,996	1,033,421,900	1,297,556,072	92,489,876	7,344,853	XXX	2,857,500,697	10.0	2,219,352,300	8.2	2,857,500,697	i
5.2 Residential Mortgage-Backed Securities	9,735,192	24,914,629	10,541,588	2,028,380	, , ,	XXX	47,219,789	0.2	59,756,734	0.2	47,219,789	1
5.3 Commercial Mortgage-Backed Securities	, , ,	, , ,	, , , ,	, , ,		XXX	, ,		, , ,		, , ,	L
5.4 Other Loan-Backed and Structured Securities	407,820	1,341,623				XXX	1,749,443	0.0	10,591,066	0.0	1,749,443	i
5.5 Totals	436,831,009	1,059,678,152	1,308,097,661	94,518,256	7,344,853	XXX	2,906,469,930	10.2	2,289,700,101	8.4	2,906,469,930	
6. Industrial and Miscellaneous	.02,223,220	1,100,1111,102	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0.,0.2,202	1,011,100		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				_,,,,,,,,,,,,	
6.1 Issuer Obligations	2,313,341,861	12,393,937,789	5,785,647,972	252,957,537	239,696,760	XXX	20,985,581,919	73.8	21,006,030,250	77.1	14,314,099,545	6,671,482,374
6.2 Residential Mortgage-Backed Securities	30,311,881	67,040,572	47,555,503	35,788,966	2,482,451	XXX	183, 179, 372	0.6	235,708,439	0.9	178,316,238	4,863,134
6.3 Commercial Mortgage-Backed Securities	263, 144	1,265,173	4,398,751	50,700,000	25,211,714	XXX	31, 138, 782	0.1	26,651,406	0.1		31, 138, 782
6.4 Other Loan-Backed and Structured Securities	123,559,881	729,697,311	115,229,410	20,531,550	48,392,616	XXX	1,037,410,768	3.6	1,232,340,480	4.5	278,578,556	758,832,212
6.5 Totals	2,467,476,767	13, 191, 940, 844	5,952,831,637	309,278,052	315,783,541	XXX	22,237,310,841	78.2	22,500,730,575	82.6	, ,	7,466,316,502
7. Hybrid Securities	2,,,	.0, .0.,0.0,011	0,002,001,001	333,2.3,002	5.5,155,011	7001	==,==:,;=:=,===	70.2	12,000,.00,010	32.0	,,,	.,.55,5.5,002
7.1 Issuer Obligations						XXX						i
7.1 Issuer Obligations						XXX						
7.3 Commercial Mortgage-Backed Securities						XXX						
7.4 Other Loan-Backed and Structured Securities						XXX			25.160.000	0.1		
7.5 Totals						XXX			25, 160,000	0.1		
8. Parent, Subsidiaries and Affiliates						^^^			20, 100,000	0.1		
						VVV						
8.1 Issuer Obligations 8.2 Residential Mortgage-Backed Securities						XXX						
8.3 Commercial Mortgage-Backed Securities						XXX						
8.4 Other Loan-Backed and Structured Securities						XXXXXX	-					
							-					
8.5 Totals						XXX						

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

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

iviatu	ity Distribution of	All Dollas Owner	u December 51, a	ii book/Aujusieu	Carrying values t	y Major Type and	oubtype of issue				
1	2	3	4	5	6	7	8	9	10	11	12
											Total Privately
1 Year or Less	Through 5 Years	Through 10 Years	Through 20 Years	Over 20 Years	Date	Total Current Year	Line 10.6	Prior Year	Prior Year	Traded	Placed
XXX		XXX	XXX	XXX	79,425,099	79,425,099	0.3	51,517,518	0.2	79,425,099	
XXX	XXX	XXX	XXX	XXX							
XXX	XXX	XXX	XXX	XXX	79,425,099	79,425,099	0.3	51,517,518	0.2	79,425,099	
3, 111, 032, 129	15,057,290,487	8,208,753,426	433,924,249	247,041,614	XXX	27,058,041,905	95.1	XXX	XXX	20,386,559,531	6,671,482,374
40,360,243	92,643,004	58 , 198 , 173	37,817,346	2,482,451	XXX	231,501,217	0.8	XXX	XXX	226,638,083	4,863,134
263 , 144	1,265,173	4,398,751	, , ,	25,211,714	XXX	31, 138, 782	0.1			, , ,	31, 138, 782
123,967,701	731,038,934	115,229,410	20,531,550	48,392,616	XXX	1,039,160,211	3.7			280,327,999	758,832,212
	XXX	XXX	XXX	XXX	79,425,099	79,425,099	0.3			79,425,099	, ,
3,275,623,217	15,882,237,598	8,386,579,760	492,273,145	323, 128, 394	79,425,099	28,439,267,214	100.0	XXX	XXX	20,972,950,712	7,466,316,502
11.5	55.8	29.5	1.7	1.1	0.3	100.0	XXX	XXX	XXX	73.7	26.3
3.703.829.728	14 . 164 . 610 . 780	7.243.734.426	245.869.612	197.701.957	XXX	XXX	XXX	25.555.746.503	93.8	18 . 124 . 373 . 765	7,431,372,738
											10.826.993
259.753									0.1	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	26,651,406
									4.8	400.542.603	899,489,939
									0.2		
					. , . , .						8,368,341,076
			1.2	, ,						69.3	30.7
		-									-
2 183 539 255	11 852 555 395	5 799 309 618	329 734 243	221 421 020	XXX	20 386 559 531	71 7	18 124 373 765	66 6	20 386 559 531	XXX
									1 1		XXX
				, 102, 101		220,000,000		200,020,000			XXX
26.411.667	194 . 812 . 259	40.006.221	19.097.852			280.327.999	1.0	400.542.603	1.5	280.327.999	XXX
				XXX							XXX
											XXX
				1.1							XXX
7.9	42.7	20.7	1.4	0.8	0.3	73.7				73.7	XXX
-					-	-				-	
927,492,875	3,204,735,092	2,409,443,807	104, 190, 007	25,620,594	XXX	6,671,482,374	23.5	7,431,372,738	27.3	XXX	6,671,482,374
			, , ,	, , , , , ,					0.0		4,863,134
263 . 144	1.265.173			25.211.714	XXX	31, 138, 782		26,651,406	0.1	XXX	31, 138, 782
			1.433.697		XXX		2.7		3.3		758,832,212
XXX	XXX	XXX	XXX	XXX						XXX	
						7,466,316,502	26.3	8.368.341 076	30.7		7,466,316,502
			1.4								100.0
3.6	13.2		0.4	0.3		26.3			XXX	XXX	26.3
	1 1 Year or Less XXX XXX XXX 3,111,032,129 40,360,243 263,144 123,967,701 XXX 3,275,623,217 11.5 3,703,829,728 53,455,319 259,753 122,573,514 XXX 3,880,118,313 14.2 2,183,539,255 36,415,290 26,411,667 XXX 2,246,366,212 10.7 7.9 927,492,875 3,944,953 263,144 97,556,033 XXX 1,029,257,005 13.8	1 2 Over 1 Year Through 5 Years XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX XXX 3,111,032,129 15,057,290,487 40,360,243 92,643,004 263,144 1,265,173 123,967,701 731,038,934 XXX XXX 3,275,623,217 15,882,237,598 11.5 55.8 3,703,829,728 14,164,610,780 259,753 1,321,619 122,573,514 976,175,805 XXX XXX 3,880,118,313 15,264,111,774 14.2 56.1 2,183,539,255 11,852,555,395 36,415,290 91,794,694 26,411,667 194,812,259 XXX XXX 2,246,366,212 12,139,162,348 10.7 7.9 42.7 927,492,875 3,204,735,092 3,944,953 848,311 263,144 1,265,173 397,566,033 536,226,675 XXX XXX 1,029,257,005 3,743,075,250 13.8 50.1	1 Year or Less	1	1 2 Over 1 Year Through 5 Years Over 5 Years Through 10 Years Over 10 Years Through 20 Years Over 20 Years XXX <t< td=""><td>1 2 Over 1 Year Through 5 Years Over 5 Years Through 10 Years Over 10 Years Through 20 Years No Maturity Date XXX<td>1 Year or Less</td><td>1 Vear or Less</td><td> 1 Year or Less Through 5 Years Through 5 Years Through 10 Years Through 20 Year</td><td> 1</td><td>1 2 2 3 4 4 5 6 No Maturity 1 Year or Less</td></td></t<>	1 2 Over 1 Year Through 5 Years Over 5 Years Through 10 Years Over 10 Years Through 20 Years No Maturity Date XXX <td>1 Year or Less</td> <td>1 Vear or Less</td> <td> 1 Year or Less Through 5 Years Through 5 Years Through 10 Years Through 20 Year</td> <td> 1</td> <td>1 2 2 3 4 4 5 6 No Maturity 1 Year or Less</td>	1 Year or Less	1 Vear or Less	1 Year or Less Through 5 Years Through 5 Years Through 10 Years Through 20 Year	1	1 2 2 3 4 4 5 6 No Maturity 1 Year or Less

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	Short-Term investments	2	3	1	F
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
Book/adjusted carrying value, December 31 of prior year	1,559,844,993	1,559,844,993			
Cost of short-term investments acquired	23,877,425,731	23,877,425,731			
3. Accrual of discount	94,430	94,430			
Unrealized valuation increase (decrease)	293,815	293,815			
5. Total gain (loss) on disposals	(389,795)	(389,795)			
Deduct consideration received on disposals	25,067,619,307	25,067,619,307			
7. Deduct amortization of premium	1,742,736	1,742,736			
Total foreign exchange change in book/adjusted carrying value					
Deduct current year's other than temporary impairment recognized	305	305			
10. Book adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		367,906,826			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	367,906,826	367,906,826			

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

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:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	4,045,828	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(34,719,636)	(30,673,809)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	(396,811)	
	3.2 Section 2, Column 19	458,280	61,470
4.	Total gain (loss) on termination recognized, Section 2, Column 22		6,587,192
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(27,693,106)
6.	Amortization:		
	6.1 Section 1, Column 19	(313,224)	
	6.2 Section 2, Column 21	384,708	71,484
7.	Adjustment to the book/adjusted carrying value of hedged item:		
	7.1 Section 1, Column 20		
	7.2 Section 2, Column 23		
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Section 1, Column 18	(11,292,424)	
	8.2 Section 2, Column 20	(7,833,599)	(19,126,023)
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6+7+8)		(8,368,434)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(8,368,434)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

.....6,944,050

1. Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)......

• • •	Decivitation of the second of	· /			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Foo	tnote - Cumulative Cash Chan	ige Column)		(109,223)
3.1	Add:				
	Change in variation margin on open contracts - Highly effective hedge	es			
	3.11 Section 1, Column 15, current year minus	1,599,410			
	3.12 Section 1, Column 15, prior year	(2,015,268)	3,614,678		
	Change in variation margin on open contracts - All other				
	3.13 Section 1, Column 18, current year minus	1,100			
	3.14 Section 1, Column 18, prior year		(5,945)	3,608,733	
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	1,600,510			
	3.24 Section 1, Column 19, prior year	(2,008,223)	3,608,733	3,608,733	
3.3	Subtotal (Line 3.1 minus Line 3.2)				
4.1	Cumulative variation margin on terminated contracts during the year (Secti	on 2, Column 15)	11,850,842		
4.2	Less:				
	4.21 Amount used to adjust basis of hedged item (Section 2, Column 17)				
	4.22 Amount recognized (Section 2, Column 16)	13,859,065	13,859,065		
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 pri				
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5	5.1-5.2)			6,834,827
7.	Deduct total nonadmitted amounts				
8.	Statement value at end of current period (Line 6 minus Line 7)				6,834,827
	,				

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

		Replication (Synt	thatia Accat) Tra	neactions	ricplication	Cyrilliciic A	issei) ITalis	actions Open as of Decei	ilibel 31 of Out		of the Popli	cation (Synthetic Asset) Tra	neactions		
-1	2	3	4	5	6	7	8								
'	2	3	4	5	b	1	0				10			1 45 1	
		NAIC Designation or Other	Notional	Book/Adjusted Carrying		Effective	Maturity	9	10 Book/Adjusted Carrying		12	13	14 NAIC Designation or Other	15 Book/Adjusted Carrying	16
Number	Description	Description	Amount	Value	Fair Value	Date	Date	Description	Value	Fair Value	CUSIP	Description	Description	Value	Fair Value
000005040	CDS SINGLE SWAP CDS (OLN) due 06/20/2022, CDSAttached to Cash	3FE	4 500 000	4 070 074	4 400 005	00 (00 (00 47	00 (00 (0000		(400,000)	24.542	000540 57 7	BANK OF AMERICA CORP	1FE	4 500 000	4 450 405
680665B#2	Security-BANK OF AMERICA CORP BASOP7FH1 7.9885 NOK / (1 USD) due 01/26/2018. FX FORWARDAttached to	3FE	4,500,000	4,376,074	4,460,030	06/28/2017	06/20/2022	CDS SINGLE SWAP CDS (OLN)	(123,926)	34,510	06051G-FZ-7	BANK OF AMERICA CORP		4,500,000	4,452,125
65527#AD5	Cash Security-TREASURY NOTEBASOPRB73 6.6009 CNH / (1 USD) due	1FE	33,000,000	32,969,913	31,677,325	07/24/2017	01/26/2018	BASOP7FH1 7.9885 NOK / (1 USD)		(747,749)	912828-XR-6	TREASURY NOTE	1	32,969,913	32,425,074
12702@AA2	03/08/2018, FX FORWARDAttached to Cash Security-WI TREASURY NOTE BASOPU1D4 18.1524 MXN / (1 USD)	1FE	1,666,666	1,665,330	1,675,750	09/06/2017	03/08/2018	BASOPRB73 6.6009 CNH / (1 USD)		16,766	912828-3D-0	WI TREASURY NOTE	1	1,665,330	1,658,984
55404@AL8	due 03/20/2018, FX FORWARDAttached to Cash Security-WI TREASURY NOTE BASO03UC3 19.1216 MXN / (1 USD)	1FE	1,400,000	1,398,878	1,275,203	09/15/2017	03/20/2018	BASOPU1D4 18.1524 MXN / (1 USD)		(118,344)	912828-3D-0	WI TREASURY NOTE	1	1,398,878	1,393,547
55404@AL8	due 03/20/2018, FX FORWARDAttached to Cash Security-WI TREASURY NOTE	1FE	330,000	329,735	316,647	10/09/2017	03/20/2018	BASOQ3UC3 19.1216 MXN / (1 USD)	-	(11,832)	912828-3D-0	WI TREASURY NOTE	1	329,735	328,479
PENDING	BASOQHLZ1 14.6501 ZAR / (1 USD) due 02/20/2018, FX FORWARDAttached to Cash Security-WI TREASURY NOTE	1FE	1,390,000	1,388,886	1,625,994	11/15/2017	02/20/2018	BASOQHLZ1 14.6501 ZAR / (1 USD)		242,401	912828-3D-0	WI TREASURY NOTE	1	1,388,886	1,383,593
94106LF#1	CDS CS4200321 ON WMI 100 03/20/2018 due 03/20/2018, CDSAttached to Cash Security-GENZYME CORP-GENL DIVISN	2FF	10.000.000	10.274.719	10 642 514	02/22/2013	03/20/2018	CDS CS4200321 ON WMI 100 03/20/201	8 2.102	20.404	372917-AS-3	GENZYME CORP-GENL DIVISN	1FE	10.272.617	10,622,020
	CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018, CDSAttached to Cash	<u> </u>	, ,	, ,				CDS CS4218240 ON HIG 100 09/20/201	8	,				, ,	
416515F*0	Security-HARTFORD CONN CDS CS4218240 ON HIG 100 09/20/2018 due 09/20/2018. CDSAttached to Cash	2FE	4, 175,000	4,748,344	4,727,585	05/01/2014	09/20/2018	CDS CS4218240 ON HIG 100 09/20/201	(6,660)	28,914	416415-HU-4	HARTFORD CONN	1FE	4,755,004	4,698,670
416515F*0	Security-HARTFORD CONN BASOQTGU2 13.8 ZAR / (1 USD) due	2FE	5,825,000	6,689,580	6,717,481	05/01/2014	09/20/2018	000 007210240 ON 1110 100 007207201	(9,293)	40,342	416415-HV-2	HARTFORD CONN	1FE	6,698,873	6,677,139
98914*AK5	02/20/2018, FX FORWARDAttached to Cash Security-TREASURY NOTE	1FE	174,500	174,781	191,396	12/07/2017	02/20/2018	BASOQTGU2 13.8 ZAR / (1 USD)		18,565	912828-X9-6	TREASURY NOTE	1	174,781	172,830
														-	
9999999 - Tot	als			64,016,240	63,336,529	XXX	XXX	XXX	(137,777)	(475,933)	XXX	XXX	XXX	64,154,017	63,812,462

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

·				symmetric ricecty in a						
	First C	uarter	Second	Quarter	Third C	Quarter	Fourth	Quarter	Year T	o Date
	1	2	3	4	5	6	7	8	9	10
	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value	Number of Positions	Total Replication (Synthetic Asset) Transactions Statement Value
Beginning Inventory	25	163,355,954	21	137,991,379	23	143, 192, 662	12	100,845,271	25	163,355,954
Add: Opened or Acquired Transactions	15	89,823,074	14	80,572,255	7	71,913,303	6	5,213,560	42	247,522,192
Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	xxx	2,119	XXX	3,569,620	XXX	6,932	xxx	8,579	XXX	3,587,249
Less: Closed or Disposed of Transactions	19	115, 110, 798	12	75 , 758 , 569	18	114,192,984	8	41,976,380	57	347,038,731
Less: Positions Disposed of for Failing Effectiveness Criteria										
Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	xxx	78,971	xxx	3,182,022	xxx	74,643	xxx	74,789	xxx	3,410,425
7. Ending Inventory	21	137,991,379	23	143,192,662	12	100,845,271	10	64,016,240	10	64,016,240

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY **SCHEDULE DB - VERIFICATION**

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

		Book/Adjusted Carrying Value C	heck
1.	Part A, Section 1, Column 14	(8,368,433)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote - Total Ending Cash Balance	8,434,237	
3.	Total (Line 1 plus Line 2)		65,803
4.	Part D, Section 1, Column 5	19,148,464	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		
		Fair Value Check	
7.	Part A, Section 1, Column 16	(8,705,183)	
8.	Part B, Section 1, Column 13	(825,347)	
9.	Total (Line 7 plus Line 8)	(9	,530,530)
10.	Part D, Section 1, Column 8	11,119,416	
11.	Part D, Section 1, Column 9	(20,649,947)	
12	Total (Line 9 minus Line 10 minus Line 11)		
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	26,034,511	
14.	Part B, Section 1, Column 20	6,461,600	
15.	Part D, Section 1, Column 11	32,496,111	
16.	Total (Line 13 plus Line 14 minus Line 15)		

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

(Cash Equivalents) 2 Money Market Total Other (a) Bonds Mutual funds 1. Book/adjusted carrying value, December 31 of prior year. .295, 121, 192 .295, 121, 191 10,537,597,966 ..9,061,725,203 .1,475,872,762 2. Cost of cash equivalents acquired2,968,050 ...2,968,050 3. Accrual of discount Unrealized valuation increase (decrease) ..(395) ..(33,655) ..(33,260) 5. Total gain (loss) on disposals ..9,052,409,877 ...1,417,346,186 ..10,469,756,063 6. Deduct consideration received on disposals .6,258 Deduct amortization of premium ... 8. Total foreign exchange change in book/adjusted carrying value 9. Deduct current year's other than temporary impairment recognized 10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-.365,891,189 .307,365,050 .58,526,140 7+8-9) 11. Deduct total nonadmitted amounts ... 365,891,189 307,365,050 58,526,140 Statement value at end of current period (Line 10 minus Line 11)

 $[\]hbox{(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:}\\$

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE A - PART 1

Showing All Real Estate OWNED December 31 of Current Year

1	2	Locati	on	5	I 6	7	8	9	10		ne in Book/Δdius	ted Carrying Valu	e Less Encumbr	ances	16	17
'		2	J 4	ď	0	,	O	3	10	11	12	12	1/	15	10	17
		3	4							- ''	12	13	14			
													-	Total Foreign		
													Total	Exchange	Gross Income	
											Current Year's		Change in	Change in	Earned Less	
								Book/Adjusted			Other-Than-	Current Year's	Book/	Book/	Interest	Taxes,
					Date of		Amount of	Carrying Value	Fair Value	Current Year's	Temporary	Change in	Adjusted	Adjusted	Incurred on	Repairs and
				Date	Last		Encum-	Less Encum-	Less Encum-	Depre-	Impairment	Encum-	Carrying Value	Carrying	Encum-	Expenses
Description of Property	Code	City	State	Acquired	Appraisal	Actual Cost	brances	brances	brances	ciation	Recognized	brances	(13-11-12)	Value	brances	Incurred
Home Office Buildings		Northbrook	IL	05/01/1965	10/31/2008	481,184,848		149,054,287	255, 158, 614	19,262,939			(19, 262, 939)		43,421,631	17,036,799
Allstate Printing and Comm. Warehouse - 1600 S.																
Wolf Rd.		Wheeling	IL	01/01/1967	10/31/2008	30,884,324		2, 103, 431	15,700,000	397,875			(397,875)		3,634,817	3, 132, 940
Office Building - 75 Executive Pkwy		Hudson	OH	01/01/1968	10/31/2008	61,842,978		23,883,831	37,500,000	2,956,256			(2,956,256)		9,634,367	5,535,932
Tech-Cor Training Center		Wheeling	IL	01/01/1973	10/31/2008	10,262,528		2, 136, 780	3,850,000	394,371			(394,371)		1,045,905	558,855
Greenfield Data Center		Rochelle	L	11/29/2007	12/01/2009	52,971,946		41,525,540	51,599,876	1,338,999			(1,338,999)		7,117,501	3,855,972
Texas Vacant Land - Parking Lot		Irving	X	05/01/1989	10/31/2008	1,549,873 27,619,027		1,380,268	1,521,749	46,284 743,129			(46,284)		3.121.579	4 707 000
Lincoln Benefit Life Building			NE	06/16/1998	10/31/2008	, ,		15,077,813	27, 100, 000				., .,			1,707,022
0299999. Property occupied by the repor						666,315,524		235, 161, 950	392,430,239	25, 139, 853			(25, 139, 853)		67,975,801	31,827,520
0399999. Total Property occupied by the						666,315,524		235, 161, 950	392,430,239	25, 139, 853			(25, 139, 853)		67,975,801	31,827,520
3200 USA Parkway - Zulily		McCarran	NV		09/30/2017	42,980,070		39,547,938	46,300,000	987,427			(987,427)		3,248,163	677,963
Tribune Broadcasting Studios		Seattle	WA		09/30/2017	19,985,436		19,456,061	20,300,000	183,331			(183,331)		1,491,264	331,806
South Barrington		South Barrington	IL		10/31/2013	878,801		878,801	13,068,000							109,809
West Plaza Building		Northbrook	L	05/01/1986	11/02/2017	90,701,587		26,096,593	38,400,000	2,316,090			(2,316,090)		1,714,810	5,430,785
Sanders Rd. Vacant Land		Prospect Heights	IL	08/11/2010	01/05/2016	12,815,381		12,815,381	26,500,000							250,121
0499999. Properties held for the product	ion of inc	ome				167,361,275		98,794,774	144,568,000	3,486,848			(3,486,848)		6,454,237	6,800,485
												_				
				·				†				†				
0699999 - Totals				+	· 	833.676.799		333,956,725	536.998.239	28.626.701		+	(28.626.701)		74.430.038	38.628.005

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1		-	4	5	6	7	8	9
	Location							
	2	3	1					Additional
					Actual Cost		Book/Adjusted	Investment
			Date		at Time of	Amount of	Carrying Value	Made After
Description of Property	City	State	Acquired	Name of Vendor	Acquisition	Encumbrances	Less Encumbrances	Acquisition
Home Office Buildings	Nor thbrook	IL	05/01/1965 VARIOUS		·			4,502,094
Allstate Printing and Comm. Warehouse - 1600 S. Wolf Rd.	Wheeling	IL	01/01/1967 VARIOUS					190 , 140
Office Building - 75 Executive Pkwy	Hudson	OH	01/01/1968 VARIOUS					1,458,338
Tech-Cor Training Center	Wheeling	IL						471,608
Greenfield Data Center	Rochelle	IL	11/29/2007 VARIOUS					141,640
Texas Vacant Land - Parking Lot	Irving	TX						4,306
Lincoln Benefit Life Building	Lincoln	NE	06/16/1998 VARIOUS					900,342
	Northbrook	IL	05/01/1986 VARIOUS					8,712,103
0199999. Acquired by Purchase								16,380,570
			- 					
0399999 - Totals								16,380,570

SCHEDULE A - PART 3

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

1	Location	on	4	5	6	7			Book/Adjusted					15	16	17	18	19	20
	2	3	1			Expended		9	10	11	12	13							
						for	Book/					Total	Book/					Gross	
						Additions,	Adjusted				Total	Foreign	Adjusted					Income	
						Permanent			Current		Change in	Exchange	Carrying		Foreign			Earned	
							Value Less		Year's	Current	Book/	Change in	Value Less		Exchange	Realized	Total	Less	Taxes.
						ments and		Current	Other-Than-	Year's	Adjusted	Book/	Encum-	Amounts	Gain	Gain	Gain	Interest	Repairs
						Changes	brances	Year's	Temporary	Change in	Carrying	Adjusted	brances	Received	(Loss)	(Loss)	(Loss)	Incurred on	and
			Disposal		Actual	in Encum-	Prior	Depre-	Impairment	Encum-	Value	Carrying	on	During	on	on	on	Encum-	Expenses
Description of Property	City	State	Disposal	Name of Purchaser	Cost	brances	Year	ciation			(11-9-10)	Value	Disposal	Year	Disposal	Disposal	Disposal	brances	Incurred
	Nor thbrook	Siale			312,492		i eai	Cialion	Recognized	brances	(11-9-10)	value	312,492		Dispusai	Dispusai	Dispusai	brances	incurred
Home Office Buildings Office Building - 75 Executive Pkwy		JL	12/01/201/	scrap/retirements	12,492 هــــــــ								12,492 د						
office buffullig 75 Executive Tkmy	Hudson	OH	12/01/2017	scrap/retirements	1, 187, 400								1, 187, 400						
Tech-Cor Training Center	Wheeling	ĴĹ		scrap/retirements	52,080								52,080						
	Madison	MS		Lushommi, LLC										36,989		36,989			
0199999. Property Dispose	d				1,551,972	!							1,551,972	36,989		36,989	36,989		
											ļ	ļ	ļ	ļ	ļ			ļ	
				-	-														
				-															
			<u> </u>	-	-	- †	†				†	†	†	t	t	<u> </u>		†	
			<u> </u>			1					İ	İ	İ	İ	İ			İ	
			<u> </u>												<u> </u>		<u></u>		
0399999 - Totals	!		-					1,551,972	36,989		36,989	36,989							

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

		1		51.011	1 -	gago Loano OTTI	ALD December 3	or carrone ro				-		
1	2		Location	5	6	7	8			ook Value/Recorde			14	15
		3	4				Book	9	10	11	12	13		
							Value/Recorded			Current Year's				Date of
							Investment	Unrealized		Other-Than-		Total Foreign		Last
							Excluding	Valuation	Current Year's	Temporary	Capitalized	Exchange	Value of	Appraisal
				Loan	Date	Rate of	Accrued	Increase	(Amortization)/	Impairment	Deferred Interest	Change in	Land and	or
Loan Number	Code	City	State	Type	Acquired	Interest	Interest	(Decrease)	Accretion	Recognized	and Other	Book Value	Buildings	Valuation
123295	Code	WASHINGTON	State	туре	06/15/2011	4.240	25.000.000	(Decrease)	Accretion	necognized	and Other	DOOK Value		05/12/2011
123296		SANTEE			07/28/2011	4.750	24,500,000							04/15/2011
123333		CLEVELAND		······	09/30/2011	5.020	7.741.849							08/05/2011
123346		WINSTON SALEM		······	10/13/2011	4.250	12, 162, 176							08/19/2011
123351		AUSTIN	ту		111/16/2011	3.650	13,353,137							09/16/2011
123359		BURLINGAME	CA		111/04/2011	4.250	16,881,120							08/24/2011
123367		CITY OF INDUSTRY	CA		11/17/2011	3.800	17,250,000							11/03/2011
123370		MARLTON	NJ		02/23/2012	4.050	9,990,451							01/17/2012
123371		STOUGHTON	MA		02/03/2012	4.510								11/08/2011
123525		EDINA	MN		04/10/2015	3.000	9,235,658							02/25/2015
123575		ATLANTA	GA		06/15/2016	3.480	20,000,000						29,614,552	05/23/2016
123581		NASHVILLE	TN		09/14/2016	3.040	42,500,000							08/16/2016
123583		CHAPEL HILL	NC		09/15/2016	4.111	21,234,940							05/06/2016
123580		LAKEWOOD			10/31/2016	3.500	29,375,369							08/24/2016
123587		CHARLOTTE	NC		11/22/2016	4.261	14,325,000							08/24/2016
123600		SEATTLE		·	06/30/2017	2.850	18,109,208							05/02/2017
123603		AUSTIN	TX		07/28/2017	3.670	10,000,000							05/15/2017
123601		ORLANDO			08/01/2017	3.550	28,500,000							06/22/2017
400001		SACRAMENTO		······	10/12/2017	5.372	13,222,923		2,214		(128,082)			08/24/2017
123612		IRVING		······	11/30/2017	3.500	11,825,000							09/21/2017
123613		HOUSTON	IX		11/29/2017	3.500	25,000,000				(400.750)			09/29/2017
400002		FREMONT	CA		12/19/2017	4.772	15,040,000				(182,752)		21,315,000	
		nding - Commercial mortgag	es-all other				394,213,591		2,214		(310,834)		804,615,881	
0899999. Total Mortgag	ges in god	od standing					394,213,591		2,214		(310,834)		804,615,881	XXX
1699999. Total - Restru	uctured M	lortgages				_				_				XXX
2499999. Total - Mortga	ages with	overdue interest over 90 da	ys											XXX
3299999. Total - Mortg	ages in th	e process of foreclosure												XXX
3399999 - Totals	•	•					394,213,591		2,214		(310,834)		804,615,881	XXX

- General Interrogatory:

 1. Mortgages in good standing \$ unpaid taxes \$ interest due and unpaid.

 2. Restructured mortgages \$ unpaid taxes \$ interest due and unpaid.

 3. Mortgages with overdue interest over 90 days not in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.

 4. Mortgages in process of foreclosure \$ unpaid taxes \$ interest due and unpaid.
 - interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3					Additional	
			Loan			Actual Cost at	Investment Made	Value of Land
Loan Number	City	State	Type	Date Acquired	Rate of Interest	Time of Acquisition	After Acquisition	and Buildings
123600	SEATTLE	WA		06/30/2017	2.850			70,000,000
123603	AUSTIN	TX		07/28/2017	3.670	10,000,000		15,398,551
123601	ORLANDO	FL		08/01/2017		28,500,000		
400001	SACRAMENTO	CA		10/12/2017	5.372	13,350,000		18,870,000
123612	IRVING	TX		11/30/2017	3.500	11,825,000		18,980,000
123613	HOUSTON	TX		11/29/2017	3.500	25,000,000		34,858,108
400002	FREMONT	CA		12/19/2017	4.772	15, 225, 000		21,315,000
0599999. Mortgages in good sta	anding - Commercial mortgages-all other					122,690,000		218,292,698
0899999. Total Mortgages in goo	od standing					122,690,000		218,292,698
1699999. Total - Restructured M	fortgages							
2499999. Total - Mortgages with	overdue interest over 90 days							
3299999. Total - Mortgages in th	ne process of foreclosure							
					_			
					4			
								
				<u> </u>	1			
3399999 - Totals						122,690,000		218,292,698

SCHEDULE B - PART 3

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

1	l	ocation	4	5	6	7	-	Change	in Book Value	Recorded Inv	estment		14	15	16	17	18
	2	3				Book Value/	8	9	10	11	12	13	Book Value/				
		_				Recorded	-	-	Current			_	Recorded				
						Investment			Year's Other-		Total		Investment		Foreign		
						Excluding	Unrealized	Current	Than-	Capitalized	Change	Total Foreign	Excluding		Exchange	Realized	Total
						Accrued	Valuation	Year's	Temporary	Deferred	in	Exchange	Accrued		Gain	Gain	Gain
			Loon	Date	Diagonal						De els Velsse			Consid-			
	0	0	Loan		Disposal	Interest	Increase	(Amortization)		Interest and	Book Value	Change in	Interest on		(Loss) on	(Loss) on	(Loss) on
Loan Number	City	State	Type	Acquired	Date	Prior Year	(Decrease)	/Accretion	Recognized	Other	(8+9-10+11)	Book Value	Disposal	eration	Disposal	Disposal	Disposal
	CLEVELAND	OH		09/30/2011		378,399							378,399				
	WINSTON SALEM	<u>NC</u>		10/13/2011		627,769							627,769	627,769			
123351	AUSTIN	IX		11/16/2011		302,575							302,575	302,575			
	BURLINGAME			11/04/2011		569,528							569,528	569,528			
	MARLTON	NJ		02/23/2012		336, 116							336 , 116	336, 116			
	STOUGHTON			02/03/2012		199,429							199, 429	199, 429			
123525	EDINA	MN		04/10/2015		1,095,521							1,095,521	1,095,521			
123583	CHAPEL HILL	NC		09/15/2016		3,765,060							3,765,060				
123580	LAKEWOOD			10/31/2016		577,418							577,418	577,418			
120000	SEATTLE			06/30/2017		680,792							680,792	680,792			
	SACRAMENTO	CA		10/12/2017		1,210		21		(1,231)	(1,210)						
	FREMONT	CA		12/19/2017		2,248				(2,248)	(2,248)						
0299999. Mortgages with	n partial repayments					8,536,065		21		(3,479)	(3,458)		8,532,607	8,532,607			
					· · · · · · · · · · · · · · · · · · ·												
0599999 - Totals		·	-	·		8,536,065		21		(3,479)	(3,458)		8,532,607	8,532,607			

SCHEDULE BA - PART 1

			-		Showing Other Long-Te	rm Invested <i>i</i>	Assets OWN	IED Dece		Current Ye					-				
1	2	3	Location		6	7	8	9	10	11	12			k/Adjusted C			18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
												Lingadiand	,						Davasa
011010							. .	_			Value	Unrealized	or	Impair-	Deferred	Book/	l	for	Percen-
CUSIP							Date	Туре			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	
ldenti-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
05069@-10-5	AUDAX MEZZANINE FUND III, L.P.		Boston	MA	Audax Group	5S	02/14/2011	2	6, 124, 691	6, 124, 691	6, 124, 691	(653, 126)	İ				1,781,093	1,582,027	1.750
G5319*-10-8	KREOS CAPITAL IV		London	GBR	Kreos Capital	58	04/26/2012	22	8,242,871	8,242,871	8,242,871	(1,574,979)				1,021,764	2, 118, 152	440,718	8.840
1399999.	Joint Venture Interests - Fixed Income	- Unaffil	iated	•					14.367.562	14.367.562	14.367.562	(2.228.106)				1.021.764	3,899,245	2.022.745	XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III		Singapore	SGP	AFFINITY EQUITY PARTNERS		01/29/2007	3	3,053,562	3,053,562	3,053,562	(34,088)				.,,	299, 146	648, 127	
000000-00-0	APOLLO INVESTMENT FUND VI		New York	NY.	Apollo Management		09/30/2008	3	6,803,119	6,803,119	6,803,119	(225,086)					1,561,744	1,034,556	
000000-00-0	APOLLO INVESTMENT FUND VII LP		New York	NY	Apollo Management		01/28/2008	3	3,645,945	3,645,945	3,645,945	(602,825)					887,310	2,249,885	
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV		Los Angeles	CA	Ares Management LLC		11/05/2012		27,473,243	27,473,243	27,473,243	4,901,947					1,575,747	8,226,460	
000000-00-0	ASTORG IV		Paris	FRA	Astorg Partners		03/20/2008	3	6, 176	6,176	6,176	(19,441)				15,781	45,407	,,	0.930
000000-00-0	ASTORG V		Paris	FRA	Astorg Partners		12/28/2011	3	10,294,108	10,294,108	10,294,108	(100,965)				1, 158, 885	3, 149, 503	3,206,707	
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II		Singapore	SGP	AXIOM ASIA PRIVATE CAPITAL		12/22/2011		8,048,580	8,048,580	8,048,580	527,009		<u> </u>			613,324	1, 165, 224	
000000-00-0	BARING ASIA PRIVATE EQUITY FUND V		Central	HKG	BARING PRIVATE EQUITY ASIA	.	12/01/2010	ļ	19,614,424	19,614,424	19,614,424	2,789,612	ļ	ļ		ļ	383,679		0.860
000000-00-0	BEHRMAN CAPITAL PEP L.P.		New York	NY	Behrman Capital		08/23/2012	3	6,421,190	6,421,190	6,421,190	815,008		ļ			240 , 102	701,654	11.120
000000-00-0	BLACKSTONE CAPITAL PARTNERS V, LP		New York	NY	Blackstone Group		01/30/2006	3	1,266,479	1,266,479	1,266,479	(578,745)		ļ			848,075		
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP		New York	NY	Blackstone Group		04/18/2007	3	17 , 178	17, 178	17, 178							457,000	
000000-00-0	CCMP CAPITAL INVESTORS III LP		New York	NY	CCMP Capital Advisors		01/17/2014	3	12,346,772	12,346,772	12,346,772	369,086						3,341,808	
000000-00-0	EQT V FUND		St Peter Port	GGY	EQT		12/01/2006	3	985,322	985,322	985,322	(632,093)				237,364	704,044		
000000-00-0	FRANCISCO PARTNERS II, LP		San Francisco	CA	Francisco Partners		07/10/2006	3	4,245,594	4,245,594	4,245,594	825,917					456,200		
000000-00-0	FRANCISCO PARTNERS III, LP		San Francisco	CA	Francisco Partners		12/22/2011	3	15,875,597	15,875,597	15,875,597	(28,518)					9,832,690	1,903,000	
000000-00-0	ADVENT INTERNATIONAL GPE III LP		Boston	MA	Advent International		03/19/1997	3				(230,111)		ļ			262,064		2.300
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP		Boston	MA	Advent International		07/07/2008	3	6,081,976	6,081,976	6,081,976	(1,743,723)					2, 114, 810		0.510
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP		BOSTON	MA	. ADVENT INTERNATIONAL		09/26/2016	3	11,620,335	11,620,335	11,620,335	540,738						13,602,800	
000000-00-0	GTCR FUND IX		Chicago	<u> </u> L	GTCR	· · · · · · · · · · · · · · · · · · ·	12/01/2006	3	1,211,289	1,211,289	1,211,289	(27,039)						673,994	
000000-00-0	GTCR FUND VIII		Chicago	.‡	GTCR		09/29/2003	3	1,637,325	1,637,325	1,637,325	510,535					4 474 505	1,711,821	
000000-00-0	GTCR FUND XI LP		CHICAGO	!L	GTCR	···	09/02/2014	3	31,224,547	31,224,547	31,224,547	4,842,129					1, 171, 525	5,509,494	
000000-00-0	GTCR INVESTORS CROWN LP		Chicago	IL MA	GTCR		03/10/2014	3	7,935,600	7,935,600	7,935,600	2, 120, 162					822.509	1, 126, 705	
000000-00-0	HARBOURVEST BUYOUT FUND VII		Boston	MA	HarbourVest Partners HarbourVest Partners		11/12/2003	3	2, 104, 955 1, 103, 809	2, 104, 955 1, 103, 809	2, 104, 955 1, 103, 809	(327,376)					356.504	880,000 70,000	
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP		New York	NY	INSIGHT VENTURE PARTNERS		07/10/2013		29, 138, 843	29, 138, 843	29, 138,843	3,589,601	'				1,040,614	1,583,639	
000000-00-0	LEXINGTON V. LP		New York	NY	Lexington Partners	-	06/27/2003		1,901,519	1,901,519	1,901,519	(363,413)					544,311	1,363,639	
000000-00-0	LINDSAY GOLDBERG & BESSEMER II		New York	NY	GOLDBERG LINDSAY & CO.	···	08/17/2006	3	1,572,884	1,572,884	1,572,884	(1, 182, 447)					435, 144		
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP		New York	NY	MATLINPATTERSON GLOBAL ADVISORS LLC		07/30/2007		4,625,022	4,625,022	4,625,022	15,144					385,947		
000000-00-0	MBK PARTNERS FUND III		Central	HKG	MBK Partners		04/17/2013		19.349.076	19,349,076	19.349.076	4.612.467		ļ				809.845	
000000-00-0	OAK HILL CAPITAL PARTNERS III		Stamford	. CT	Oak Hill Partners		12/22/2011	3	10,047,204	10,047,204	10,047,204	956,766		<u> </u>			407,208	667, 144	
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP		STAMFORD	CT	OAK HILL PARTNERS		07/28/2017	3				(418,276)					,200	29,541,270	
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP		New York	NY	Odyssey Partners		12/10/2008	3	1,209,786	1,209,786	1,209,786	(1,269,903)					5,652,824		
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP		NEW YORK	NY	ODYSSEY PARTNERS		07/07/2014	3	8,479,518	8,479,518	8,479,518	(1, 187, 267)	L				, . ,	6,775,797	
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P		Beverly Hills		Platinum Equity Partners		08/05/2013		25,631,734	25,631,734	25,631,734	1,599,191					7,588,311		
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP		BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS		11/28/2016		8 , 164 , 386	8, 164, 386	8, 164, 386							27,365,870	
000000-00-0	PROVIDENCE EQUITY PARTNERS VI		Providence	RI	PROVIDENCE EQUITY PARTNERS		09/30/2008	3	6,305,799	6,305,799	6,305,799	395,488		ļ			156,982	733,812	0.120
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP		CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		04/21/2017	2	4,079,683	4,079,683	4,079,683	146,977		ļ		ļ	ļ	12,399,195	
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP		New York	NY	. Quadrangle Group		02/28/2006	3	1,526,123	1,526,123	1,526,123	382,551		ļ				926,912	0.880
000000-00-0	REALOGY CORP. CO-INVESTMENT		New York	NY	. Apollo Management		04/04/2007	3											
000000-00-0	SAIF PARTNERS IV		Central	HKG	SAIF Partners		08/27/2010	.	24,321,772	24,321,772	24,321,772	1,012,317		ļ			518,983		1.410
1	BAIN CAPITAL DISTRESSED AND SPECIAL SITUATIONS	S																	
000000-00-0	2013		Boston	MA	Bain Capital Credit, LP		10/17/2012		11, 113, 441	11, 113, 441	11, 113, 441	(281,732)					1, 122, 334	815,000	
000000-00-0	SEGULAH IV, LP		Stockholm	SWE	Segulah Advisor		04/28/2008	3	2, 170,048	2, 170, 048	2, 170,048	904,617				967,214	338,349	1,848,139	
000000-00-0	SILVER LAKE III, LP		Menlo Park		Silver Lake Partners		10/22/2007	3	5,054,099	5,054,099	5,054,099	1,324,228					836,951	1, 182, 644	
000000-00-0	SILVER LAKE PARTNERS IV, LP	-	MENLO PARK	CA	SILVER LAKE PARTNERS		10/22/2013	3	37,937,486	37,937,486	37,937,486	5,237,205	J	·		 	579,528	5,605,661	
000000-00-0	SL SPV-1 LP		MENLO PARK	CA	. SILVER LAKE PARTNERS		08/15/2017	3	1,882,213	1,882,213	1,882,213	(253,990)	<u> </u>	·			·		0.710
000000-00-0	SP ARCH INVESTORS LLC		NEW YORK	NYNY	SYCAMORE PARTNERS		09/12/2017	3	15,030,536	15,030,536	15,030,536	(8)		·					1.690
000000-00-0	SP CS0 LP		NEW YORK			·	09/12/2017	3	4,297,197	4,297,197	4,297,197			·					1.690
000000-00-0	SP USH INVESTORS LLC		NEW YUHK	NYCT	SYCAMORE PARTNERS Sterling Partners		09/12/2017	3	1,672,259	1,672,259	1,672,259	(1.676.358)		·		 	<u> </u>	000 005	1.690
000000-00-0			Westport CHICAGO	IL	. Sterling PartnersTHOMA BRAVO PARTNERS		09/30/2008		3,237,927 22,212,564	3,237,927	3,237,927	(1,6/6,358)	' 	 			l	638,025	
000000-00-0	THOMA BRAVO XIITPG V		Fort Worth	TX	TPG Capital		06/27/2006	33	3,762,007	3,762,007	22,212,564	(1,226,466)		·			1,390,500		
000000-00-0	TPG VI		Fort Worth	TX	TPG Capital		12/22/2011	3	8.703.280	8,703,280	8.703.280			·			2,388,888		
			I O C HOLLII	- L	4 11 0 0apitai	- 	14/44/4011		0,100,200 [.	0,100,200	0,100,200	L(1,JUE,JUE)	L	L	L	L		1, 100,009	0.000

					Showing Other Long-Ter	rm Invested A	Assets OWN	NED Dece		f Current Ye									
1	2	3	Location		6	7	8	9	10	11	12			k/Adjusted (18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
											Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nizeď	Other	Value	Income	ment	ship
000000-00-0	TRIDENT V		Greenwich	CT	Stone Point Capital		12/20/2010	3	25,597,641	25,597,641	25,597,641	3,073,310					1,699,082	1, 124, 814	1.280
000000-00-0	TRIDENT VI LP		GREENWICH	CT	STONE POINT CAPITAL		09/12/2014	3	21,969,135	21,969,135	21,969,135	2,818,390					122,713	5,098,084	1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		10/22/2007	3	1,875,558	1,875,558	1,875,558	319,510					255,850	873,642	
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP WARBURG PINCUS PRIVATE EQUITY IX, LP		SAN FRANCISCO New York	CANY	VISTA EQUITY PARTNERS		12/30/2016 07/26/2005	3	7,039,863 2,002,492	7,039,863 2,002,492	7,039,863 2,002,492	(238,966)					1,510,596 95.871	1,111,477	0.210
00000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP		New York	NY	Warburg Pincus		10/24/2007		10,461,181	10,461,181	10,461,181	420,542					1,354,463		0.150
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP		Wayzata	MN	Wayzata Partners		05/24/2013		7,023,708	7,023,708	7,023,708	(457,920)					991,033	19,702,600	1.120
000000-00-0	WAYZATA OPPORTUNITIES FUND LP		Wayzata	MN	Wayzata Partners		02/17/2006		83,497	83,497	83,497	(4,087)						765,887	0.910
	WCAS XI		New York	NY	WELSH CARSON ANDERSON & STOWE		02/13/2009	3	8,587,889	8,587,889	8,587,889	1,605,882	ļ			ļ	423 , 127		0.450
	NEW VERNON INDIA FUND, LP	-	Jersey City	NJ	. NEW VERNON MGMT		10/26/2007	5	217,003	217,003	217,003	(4,278)	ļ		ļ	ļ			0.050
000000-00-0	ACTIS ENERGY 4 LP		LONDON	GBR	ACTIS CAPITAL	- 	02/02/2017	3	6,625,862	6,625,862	6,625,862	(467,311)				0.550		16,655,592	0.860
	ANTIN INFRASTRUCTURE PARTNERS III LP		BOSTON	LUX MA	ANTIN INFRASTRUCTURE PARTNERS		01/23/2017 08/14/2015	3	4,359,429 15,206,129	4,359,429 15,206,129	4,359,429 15,206,129	(601,269) 853,106				9,558		37,700,699 5,086,748	
	BROOKFIELD INFRASTRUCTURE FUND III-B LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	-	07/07/2016	3	15,206,129	15,435,974	15,206,129	468.599	·		·	<u> </u>		30,926,564	
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC		NEW YORK	NY	IFM INVESTORS		05/03/2016	3	45.972.872	45.972.872	45.972.872	(74,288)							1.210
000000-00-0	EIG ENERGY FUND XVI		HOUSTON	TX	EIG Global Energy Partners		12/13/2013	2	13,724,666	13,724,666	13,724,666	2,770,554					527, 131	10,709,074	0.660
000000-00-0	ENERGY SPECTRUM PARTNERS VII		DALLAS	TX	ENERGY SPECTRUM PARTNERS		12/04/2014		3,886,154	3,886,154	3,886,154	436,293						4,207,778	
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP		NEW YORK	NY	Macquarie Infrastructure Partners		02/13/2015	3	30,762,797	30,762,797	30,762,797	3,990,395	ļ			ļ		9,637,464	
	NATURAL GAS PARTNERS IX		Irving	TXTX	Natural Gas Partners		12/22/2011	3	417 , 129	417,129	417, 129	(438,714)					453,555	72,714	
	NATURAL GAS PARTNERS X		IrvingIRVING	TX	Natural Gas Partners NATURAL GAS PARTNERS		06/04/2012	3	11,896,711	11,896,711 18,252,215	11,896,711	(215, 193)					599,663 549.246	1,531,784 5.751.706	0.700
00000-00-0	NGP NATURAL RESOURCES XII LP		IRVING	TX	NATURAL GAS PARTNERS		11/20/2017		4,372,899	4,372,899	4,372,899	1,090,102						22,227,101	
	PIKE PETROLEUM HOLDINGS, LLC		BOSTON	MA.	ARCLIGHT PARTNERS		09/30/2015	3	8,968,658	8,968,658	8,968,658	(2,706,210)							1.140
	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUN	D										, , ,							
000000-00-0	LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		12/01/2017	3	543,543	543,543	543,543							2,426,457	
	QUANTUM ENERGY PARTNERS VII LP		HOUSTON	TX	QUANTUM ENERGY PARTNERS		08/22/2017	3	4,934,287	4,934,287	4,934,287	(229, 148)	ļ			ļ		24,753,586	
000000-00-0	1903 EQUITY FUND, LP		Boston	MA	Gordon Brothers		11/30/2006	3	4,535	4,535	4,535	(196,367)					764.722	0.000.405	4.400
000000-00-0	ACTIS AFRICA IVACTIS EMERGING MARKETS 3 LP		London	GBRGBR.	Actis Capital		07/19/2013 01/02/2008		13,721,000	13,721,000	13,721,000	(1,353,999)						3,690,465	
	AFFINITY ASIA PACIFIC FUND IV		Singapore	SGP	AFFINITY EQUITY PARTNERS		08/16/2013	3	30,503,836	30,503,836	30,503,836	5,521,466					2,413,901		
	ATLAS CAPITAL RESOURCES I		Greenwich	CT	Atlas Holdings		05/07/2010		17,468,483	17,468,483	17,468,483	2, 107, 274						4,411,108	
	ATLAS CAPITAL RESOURCES II L.P		GREENWICH	CT	ATLAS HOLDINGS		06/13/2014		14,491,489	14,491,489	14, 491, 489	(1,056,556)						11,823,902	
000000-00-0	RESURGENCE PE INVESTMENTS LIMITED		Mumbai	IND	Siguler Guff		06/30/2010		7,951,355	7,951,355	7,951,355	(1,488,335)				ļ		6, 194, 608	8.790
000000-00-0	AURORA EQUITY PARTNERS V LP		LOS ANGELES	CA	AURORA CAPITAL GROUP		06/10/2016	3	10,624,982	10,624,982	10,624,982	943,483					0 545 005	20,717,512	
	AXA SECONDARY FUND VAXXON BRAZIL PRIVATE EQUITY FUND II	-	New York	NYBRA	ARDIAN	-	12/14/2011	·	8,972,999 16,371,412	8,972,999 16,371,412	8,972,999 16,371,412	(5,065,246)	<u> </u>		·	·	8,545,605	8,510,534 2.626.854	
	BACH CO-INVESTMENT LP 2	-	CENTRAL	HKG	BARING PRIVATE EQUITY ASIA	-	12/22/2011	3	16,371,412	16,371,412	16,371,412	4,603,028						6, 185, 484	
	BLACK TORO CAPITAL FUND-II		BARCELONA	ESP	Black Toro Capital		12/04/2015		43,545,516	43,545,516	43,545,516	2,654,493				2,638,735		2,452,719	
000000-00-0	BRAIT IV LP		Johannesburg	ZAF	Brait		04/02/2007		3,762,636	3,762,636	3,762,636	(304, 433)						1,217,711	2.200
	CALERA CAPITAL PARTNERS IV		San Francisco		Calera Capital		12/22/2011	3	2,756,485	2,756,485	2,756,485	1,639,316						47,879	1.540
131380-10-6	CALTIUS PARTNERS III		Los Angeles	CA	Caltius Capital		09/03/2004	2	95,614	95,614	95,614	(9,518)				·		300, 117	1.300
000000 00 0	CCMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP		Ediphurah	GBR	ARDIAN		01/00/0014					(2 000 040)				1	0 440 000	1 000 054	00 400
	CHINA EVERBRIGHT REINFORE GRAIN CO-INVESTMENT	.	Edinburgh	GBH	CHINA EVERBRIGHT REINFORE SPECIAL	-	01/09/2014			ļ		(3,002,213)	·		 	 	3,448,339	1,663,851	23.190
	FUND LP		Beijing	CHN	OPPORTUNITIES		02/12/2015	3	18,809,087	18,809,087	18,809,087	(1,616,703)	L	L	L	L		251,696	19.940
	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT		,9		CHINA EVERBRIGHT REINFORE SPECIAL							.,0.0,700)						20.,000	
000000-00-0	FUND LP		BEIJING	CHN	OPPORTUNITIES		01/05/2017	.	2,428,915	2,428,915	2,428,915	(4,618)		ļ		ļ		66,467	6.900
	CHINA EVERBRIGHT REINFORE SPECIAL			1	CHINA EVERBRIGHT REINFORE SPECIAL											1			
	OPPORTUNITIES FUND I		BEIJING	CHN	OPPORTUNITIES		11/16/2015	·	10,142,971	10,142,971	10,142,971	(398,758)				/ 400 000		8,606,782	
	CHUSA II, INC.		SEOUL	LUX_	MBK PARTNERS	·	04/27/2016 12/22/2011	3	56,499,339 9,950,587	56,499,339 9,950,587	56,499,339 9,950,587	43,281,532 1,121,849				(462,838)	1,307,039	2,761,762	17.320
	CMP GERMAN OPPORTUNITY FUND III	-	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS		06/12/2017	†	9,950,587	9,950,587	9,950,587		·		 		1,307,039	2, 761, 762	
00000-00-0	CYPRIUM INVESTORS IV LP	-	Cleveland		Cyprium Partners		12/30/2013	2	10,608,182	10,608,182	10,608,182	(895,597)					1,459,024		
000000-00-0	DATA BRIDGE HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		07/11/2016	3	18, 157, 718	18, 157, 718	18, 157, 718	(3, 172, 634)					, 100,027	1,546,094	
000000-00-0	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC		BOCA RATON	FL	DIGITAL BRIDGE		11/06/2015	3	10,126,220	10,126,220	10,126,220	(1,562,188)						10,047,213	7.130
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV		London	GBR	Barclays		02/20/2012	3	30,232,150	30,232,150	30,232,150	(3,292,327)	<u> </u>		<u> </u>	4,988,211	13,344,912	1,944,629	2.250

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

					Showing Other Long-Te	rm Invested	Assets OWN	IED Dece	ember 31 of	Current Yea	ar								
1	2	3	Location		1 6	7	8	9	10	11	12	Cha	ange in Boo	k/Adjusted C	arrying Val	IIE .	18	19	20
· ·	=		4	5	Ť	,		Ŭ	10			13	14	15	16	17			
			4	5								13	14	-	10	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
												I I ama all and al							D
								_			Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nizeď	Other	Value	Income	ment	ship
	EQUISTONE PARTNERS EUROPEAN FUND V	0000	LONDON	GBR	BARCLAYS	2 congruentori	06/26/2015	2	27.706.076	27.706.076	27,706,076	3,673,179	71001011011	200	0 11.01	1.315.929		6.409.634	1.240
000000-00-0	ETHOS PE FUND V		Johannesburg	ZAF	Ethos Equity Ltd.		09/30/2008	3	1,344,670	1.344.670	1,344,670					1,010,020		3.407.467	5. 120
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC		Mumba i	IND	Everstone Capital		12/22/2011		30 . 150 . 655	30.150.655	30 . 150 . 655	4.915.231						927 . 500	4.570
	EVERSTONE CAPITAL PARTNERS III		MUMBAI	IND	EVERSTONE CAPITAL		08/14/2015		5,793,729	5,793,729	5,793,729	272,669						15,265,000	2.940
	EXCELLERE CAPITAL FUND II		Denver	CO	EXCELLERE PARTNERS, LLC		10/03/2011	2	6,807,674	6,807,674	6,807,674	2,369,322						6, 126, 107	3.600
	EXCELLERE CAPITAL FUND III		DENVER		EXCELLERE PARTNERS LLC		10/03/2016	3	3,266,572	3,266,572	3,266,572	(485,028)						22,048,400	
	EXCELLERE CAPITAL FUND LP		Denver		EXCELLERE PARTNERS. LLC		03/27/2007	3	1.337	1.337	1.337	(465,028)						22,040,400	3. 130
	FIMI OPPORTUNITY FUND II		Tel-Aviv	ISR.	FIMI Opportunity LTD		10/11/2005	3	1,337,156	1,337,156	1,337,156	(1,459)				·	738.613	792.830	6.560
	FIMI OPPORTUNITY FUND IV		Tel-Aviv	ISR	FIMI Opportunity LTD		01/07/2008	3	2,700,853	2,700,853	2,700,853	669,758							3.210
	FIMI OPPORTUNITY FUND V		Tal-Aviv	ISR	FIMI Opportunity LTD		08/15/2012	3	39,799,449	39,799,449		10,372,357				l		2,464,734	7.040
			Tel-Aviv				05/28/2014	3	12,964,888							l	130 , 745	∠,404,/34	7.040
	FITNESS CAPITAL PARTNERS LPFLORIDA FOOD HOLDINGS LP		DALLAS	TX	Fitness Capital Partners	 	10/07/2016		12,964,888	12,964,888	12,964,888	6,958,458					130,000		3.670
			NEW YORK	NY	Gamut Capital	···						(388,716)						04 500 000	
	GAMUT INVESTMENT FUND I, L.P.			NY			02/29/2016		2,908,912	2,908,912	2,908,912							24,502,062	2.770
	QCP II EQUITY INVESTORS GET LP	K	New York	NY	Quadrangle Group		03/31/2009	3	25,800	25,800	25,800	(2,773)					40, 405, 000	0.000.050	17.560
	GTCR FUND X		Chicago	IL	GTCR		07/18/2011	3	30,549,160	30,549,160	30,549,160	(2,048,201)					10,495,220	2,936,858	1.730
	HARGRAY CAPITAL HOLDINGS LLC		NEW YORK	NY	QUADRANGLE GROUP	···	06/08/2015	3			0 470 757	(107,048)					4,080,821		3.810
	HURON FUND III LP		Detroit	MI	HURON CAPITAL PARTNERS	···	05/31/2009	3	2, 170, 757	2, 170, 757	2, 170,757	(1,008,260)					984,001	1,012,385	2.230
000000-00-0	INVESTCORP WRENCH AS LP		GRAND CAYMAN	CYM	INVESTCORP		06/30/2017	3	10,884,960	10,884,960	10,884,960	2,755,950						2,095,510	70.000
					Invision Capital Partners Hospitality			_											
000000-00-0	INVISION HOSPITALITY LP		ST HELIER	JEY	Limited		11/12/2015	3	18,313,977	18,313,977	18,313,977	5,598,889				147,212		1,802,176	4.090
	JADE CHINA VALUE PARTNERS II, LP		Shanghai	CHN	Jade Invest	···	07/12/2012		12,269,138	12,269,138	12,269,138	1,708,565						2, 145, 080	13.050
	JIUDING CHINA GROWTH FUND II		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital		05/01/2014		16,559,707	16,559,707	16,559,707	2,438,233						11,504,784	12.790
	KAINOS CAPITAL PARTNERS II LP		DALLAS	TX	KAINOS CAPITAL		12/19/2016	3	7,369,052	7,369,052	7,369,052	(1, 159, 507)						37,971,441	5.200
	KAINOS CAPITAL PARTNERS LP		Dallas	TX	Kainos Capital		05/10/2013	3	9,278,339	9,278,339	9,278,339	1,946,916					1,554,479	2,234,524	2.530
000000-00-0	KAINOS CAPITAL PARTNERS, EARTHBOUND SAV LP		Dallas	TX	Kainos Capital		04/08/2013	3	21,904	21,904	21,904	(438)						29,663	2.550
	KAINOS CAPITAL PARTNERS, MSG SAV LP		Dallas	TX	Kainos Capital		04/08/2013	3	242,215	242,215	242,215	(1,073,758)					1, 179, 280	143,524	2.430
	KOHLBERG INVESTORS V, LP		Mount Kisco	NY	Kohlberg & Co		12/28/2004	3	143,935	143,935	143,935	77,834						659, 151	3.080
	KOHLBERG INVESTORS VI, LP		Mount Kisco	NY	Kohlberg & Co		09/30/2008	3	499,781	499,781	499,781	(492,916)					421,051	1,787,242	1.830
	KOHLBERG INVESTORS VII LP		Mount Kisco	NY	Kohlberg & Co		06/27/2012	3	23,051,621	23,051,621	23,051,621	3,314,886					569,215	3,383,001	7.930
	LANDMARK EQUITY PARTNERS XI		Simsbury	CT	LANDMARK PARTNERS		07/01/2003		343,371	343,371	343,371	(92,517)					132,944	504,304	2.360
	LANDMARK EQUITY PARTNERS XII, LP		Simsbury	CT	LANDMARK PARTNERS		12/13/2004		938 , 483	938,483	938,483	(54,828)					199,845	1,579,303	7.020
	LEEDS WELD EQUITY PARTNERS IV		New York	NY	LEEDS WELD ASSOCIATES		07/21/2004	3	2,954,546	2,954,546	2,954,546	(64,676)						1,539,495	
	LEXINGTON MIDDLE MARKET INVESTORS LP		New York	NY	Lexington Partners		06/25/2004		2,467,266	2,467,266	2,467,266	(302,751)					847 , 164	109,519	
000000-00-0	LTRI HOLDINGS, LP		MIDLAND	TX	CLEARLAKE CAPITAL GROUP L.P		06/29/2017	3	1,988,944	1,988,944	1,988,944								3.020
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP		New York	NY	LINCOLNSHIRE PARTNERS		10/01/2004	3	3,998,295	3,998,295	3,998,295	350,093					18,694	72,933	2.400
	LINCOLNSHIRE EQUITY PARTNERS IV LP		New York	NY	LINCOLNSHIRE PARTNERS		12/22/2011	3	8,987,905	8,987,905	8,987,905	595,831				ļ	620,092	372,502	
	LIVINGBRIDGE 6 LP		LONDON	GBR	LIVINGBRIDGE EP LLP		11/16/2016	3	4,470,457	4,470,457	4,470,457	(488,956)				179,775		18,753,922	
	MAIN POST GROWTH CAPITAL LP		SAN FRANCISCO	CA	Main Post Partners		03/15/2016	ļ	16,584,928	16,584,928	16,584,928	573,336				ļ		26,429,002	
	MERIT MEZZANINE FUND IV		Chicago	IL	MERIT CAPITAL PARTNERS		01/13/2005	2				28 , 162				ļ	462, 183	257 , 143	
	MERIT MEZZANINE FUND V		Chicago	IL	MERIT CAPITAL PARTNERS		09/14/2010	2	16,935,313	16,935,313	16,935,313	(4,596,144)					8,288,468	1,831,837	7.460
	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP		New York	NY	Morgan Stanley Private Equity Asia		03/18/2013		2, 139, 388	2, 139, 388	2, 139, 388	73,876						813,499	0 . 150
000000-00-0	MOUNTAINGATE CAPITAL FUND I LP		DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP		09/15/2017	3	6,664,467	6,664,467	6,664,467	(157,171)						20,841,304	6.900
	MP HOLDCO LLC		NEW YORK	NY	BROAD SKY PARTNERS		01/05/2015	3				(81,621)					33,775,917		22.060
000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP		SAN FRANCISCO		Main Post Partners		02/10/2016		14,016,913	14,016,913	14,016,913	2,572,504							58.330
	NORTH HAVEN PRIVATE EQUITY ASIA IV VISION																		
000000-00-0	INVESTORS LP		NEW YORK	NY	Morgan Stanley Private Equity Asia		08/06/2014	3	1,336,982	1,336,982	1,336,982	37,228							1. 120
000000-00-0	NB CROSSROADS FUND XVII		Dallas	TX	Neuberger Berman LLC		06/27/2005	<u> </u>	355,639	355,639	355,639	(1,130,837)	L			L	447,983	1,925,000	14.060
000000-00-0	NG CAPITAL PARTNERS II LP		Lima	PER	NEXUS GROUP		07/22/2013		15,665,819	15,665,819	15,665,819	1,974,907						4,501,221	2.920
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP		New York	NY	Odyssey Partners		08/27/2004	3	42,018	42,018	42,018	1,035,435					1,000,839	1,692,624	2. 160
000000-00-0	OHCP IV EPIC COI LP		STAMFORD	CT	OAK HILL PARTNERS		09/06/2017	3	13,996,605	13,996,605	13,996,605	(3,395)						1,278,055	
	ONCAP III		Toronto	CAN	ONCAP		07/08/2011	3	16,536,366	16,536,366	16,536,366	(32,545)				1,405,978	833, 180	1,981,202	4.510
	ONCAP IV LP		TORONTO		ONCAP		12/19/2016	3	1,560,235	1,560,235	1,560,235	(223,982)				<u> </u>		10,090,783	0.990
	ORCHID ASIA V		Central	HKG	ORCHID ASIA GROUP MANAGEMENT		12/22/2011		5,291,113	5,291,113	5,291,113	(627,568)						3,656,952	3.280
000000-00-0	ORCHID ASIA VI LP		Central	HKG	ORCHID ASIA GROUP MANAGEMENT		10/30/2014		6,872,837	6,872,837	6,872,837	729,471						6,402,061	1.630
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC		ST PETER PORT	GGY	PARTNERS GROUP		01/26/2015	3	35,600,021	35,600,021	35,600,021	10,962,909				ļ	16,231		8.420
	PARTNERS GROUP EUROPEAN BUYOUT 2005 B LP		St Peter Port	GGY	Partners Group		06/27/2006	3.	2,328,308	2,328,308	2,328,308	(964, 452)				913,238	1,426,819	1,274,058	
										, ,	/- /							. , ,	

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

					Showing Other Long-Teri	m Invested A	ssets OWN	IED Dece	ember 31 of	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	nge in Boo	k/Adjusted C	Carrying Val	IIE	18	19	20
	_		4	5	ŭ	1 ' 1	Ü	Ü	10			13	14	15	16	17	10	10	, -,
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											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	, ,
											,				ized	Change in			1 '
											Carrying		ciation)	Temporary		3 -		ment	1_
											Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	0.1	0	or General Partner	Designation	Acquired		Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income		
lication		Code	City	State	of General Faither	Designation	Acquired	Strategy	COSI	value	brances	(Decrease)	Accretion	Hizeu	Other	value	Income	ment	ship
	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP																		1
000000-00-0			Sao Paulo	BRA	Patria Investimentos		08/29/2011		32,231,118	32,231,118	32,231,118	5,706,421						6, 161, 811	2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP		Sao Paulo	BRA	Patria Investimentos		10/16/2008		12,512,786	12,512,786	12,512,786	1,480,929						426,600	1.170
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC		CHICAGO	IL	PRUDENTIAL CAPITAL GROUP		10/02/2017	3	19,938,918	19,938,918	19,938,918	338,918							6.450
70712#-10-8	PENINSULA FUND IV		Detroit	MI	Peninsula Partners		09/30/2005	2	1,022,297	1,022,297	1,022,297	(108,350)					62,455	361,946	2.210
707140-10-8	PENINSULA FUND V		Detroit	MI	Peninsula Partners		12/22/2011	2	14,059,908	14,059,908	14,059,908	(656,385)					1,968,273	1, 198, 304	5. 140
000000-00-0	PROAMPAC PG HOLDINGS LLC		CHICAGO	IL	PRITZKER GROUP PRIVATE CAPITAL		11/18/2016	3	21,636,751	21,636,751	21,636,751	(3, 171, 496)							3.820
74459*-10-1	PRUDENTIAL CAPITAL PARTNERS II, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP		04/28/2005	2	522,690	522,690	522,690	(11,836)					43,643	1, 135, 340	1.290
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP		Chicago	IL	PRUDENTIAL CAPITAL GROUP	[12/20/2012	2	19,222,204	19,222,204	19,222,204	155,280					1,343,707	3,037,804	2.370
000000-00-0	PSC MARLIN LP		ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED		08/15/2017	3	27 , 182 , 204	27, 182, 204	27 , 182 , 204	(73,658)				1, 107, 428		924,526	6. 170
000000-00-0	ROSE DS INVESTMENT LP		ED I NBURGH	GBR.	Rose DS Investment		04/20/2016	3	14,390,061	14,390,061	14,390,061	(7,435)			L	(1,072,731)		, 520	18.960
000000-00-0	SENTINEL CAPITAL PARTNERS III. LP		New York	NY	Sentinel Partners		05/20/2005	3		, 500,001	,000,001	(24,414)			[., ., ., ., ., ., ., .,	84.981		2.730
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP		New York	NY	Sentinel Partners		12/28/2011	3	2.542.013	2.542.013	2.542.013	588,917			Ī		2.573.870	129.894	1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III. L.P.		MINNEAPOLIS	MN	ShoreView Capital III		05/29/2014	3	9,555,732	9.555.732	9,555,732	(522,603)					2,0/0,0/0	5,756,988	6.350
000000-00-0	SK CAPITAL PARTNERS III LP		New York	NY	SK Capital Partners		08/26/2011	3	17.391.375	17.391.375	17.391.375	11,218,922					3.968.621	1.823.104	4.580
	SK CAPITAL PARTNERS IV LP		NEW YORK	NY	SK CAPITAL PARTNERS		02/16/2015	3	13.688.351	13.688.351	13.688.351	11,210,922					3,900,021	7,595,217	2.560
	STERLING CAPITAL PARTNERS II, LP		Westport	CT			09/30/2008	s.	2,398,061	2,398,061	2,398,061	(1, 136, 465)							2.390
					Sterling Partners													120,248	
000000-00-0	SYCAMORE PARTNERS, LP		New York	NY	SYCAMORE PARTNERS		07/10/2012	3	32,952,627	32,952,627	32,952,627	674,113					1,546,554	11,073,527	2.430
000000-00-0	SUNSTONE PARTNERS I LP		PALO ALTO	CA	Sunstone Partners		01/13/2016		4, 190, 858	4, 190, 858	4, 190, 858	(117,133)						14,296,005	6.140
000000-00-0	TCP ORTHOLITE INVESTMENTS LP		NEW YORK	NY	TRILANTIC CAPITAL PARTNERS		08/23/2017	3	14,030,374	14,030,374	14,030,374	(89,905)						2,800,000	16.570
000000-00-0	TRILANTIC CAPITAL PARTNERS III, LP		New York	NY	TRILANTIC CAPITAL PARTNERS		11/17/2004	3	664,803	664,803	664,803	277,802					217,640	1,613,246	1.950
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPE		ST PETER PORT	GGY	TRILANTIC CAPITAL PARTNERS EUROPE		02/13/2015	3	14,345,921	14,345,921	14,345,921	(89, 147)				624,476		6,480,053	2.000
000000-00-0	TRILANTIC CAPITAL PARTNERS V LP		New York	NY	TRILANTIC CAPITAL PARTNERS		05/01/2013	3	3,833,851	3,833,851	3,833,851						121,542	1,082,340	0.250
000000-00-0	TRILLIANT HOLDING LP		DALLAS	TX	KAINOS CAPITAL		07/29/2015		152,212	152,212	152,212	6,719,880					3, 155, 176		5.780
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP		Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS		03/28/2012	3	9,402,480	9,402,480	9,402,480	199,564						3,480,681	1.760
000000-00-0	VISTA EQUITY PARTNERS FUND III LP		San Francisco	CA	VISTA EQUITY PARTNERS		11/04/2008	3	3,934,042	3,934,042	3,934,042	(2,527,087)					2,399,928	1, 126, 061	1.220
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP		San Francisco	CA	VISTA EQUITY PARTNERS		10/14/2011	3	35,688,061	35,688,061	35,688,061	(1,637,013)					6,273,750	8, 124, 456	1.710
000000-00-0	VP PRIMALOFT MANAGEMENT, LLC		NEW YORK	NY	VICTOR CAPITAL PARTNERS		10/05/2017	3	29,254,400	29,254,400	29, 254, 400								64.810
000000-00-0	WIND POINT PARTNERS VI. LP		Southfield	MI	Wind Point Partners		02/15/2006	3	4,657,669	4,657,669	4,657,669	(1, 136, 804)					157,069	1,097,894	1.540
000000-00-0	OFI GLOBAL: EMERGING MARKETS EQUITY FUND. LP		New York	NY	OFI GLOBAL TRUST COMPANY		03/03/2014		154.844.471	154,844,471	154.844.471	32,445,501							13.850
452540-10-6	IMPACT COMMUNITY CAPITAL LLC CLASS A		San Francisco	CA	IMPACT COMMUNITY CAPITAL		03/17/1998		2, 187, 823	2, 187, 823	2.187.823	278.074							14.330
000000-00-0	IMPACT HUNTINGTON CAPITAL II LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		06/10/2008					(258,470)							22.730
	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC		NEW YORK	NY	JPMORGAN INV MGMT	[10/01/2014		163,623,832	163,623,832	163,623,832	50 , 138 , 898			[23.240
	OZ ASIA OVERSEAS FUND, LTD	R	NEW YORK	NY	OZ MANAGEMENT		05/01/2013	5	100,020,002	100,020,002	100, 020, 002						5.275		0.010
	OZ EUROPE OVERSEAS FUND II LTD.	P	NEW YORK	NY	OZ MANAGEMENT	[05/01/2013	5 5							ļ		202		0.010
	SPT CAPITAL INTERNATIONAL, LTD.	11	Stamford	CT	PWC CORPORATE FINANCE & RECOVERY	<u> </u>	05/01/2013	5	234.994	234,994	234.994	(62.334)			·		202		0.030
000000-00-0	FINTAN CAPITAL PARTNERS, LP		Palo Alto		FINTAN CAPITAL PARTNERS. LP		02/28/2008	13	198,280	198,280	198,280	(420,818)							0.470
000000-00-0	FORTELUS SPECIAL SITUATIONS FUND LTD		London	GBR	FORTELUS CAPITAL MANAGEMENT		04/01/2013	11	1.321.582	1,321,582	1,321,582	(420,818)							0.470
000000-00-0	INVESTORP INTERLACHEN MULTI-STRATEGY FUND		Luliuuli	ubn	TUNTLLOS CAFITAL MANAGEMENT	·	04/01/2010		1,021,082	1,321,382	1, 321, 382	220,448							0.000
000000 00 0	INVESTOURP INTERLACHEN MULTI-STRATEGY FUND	n	Minnes I in	MN	INTERLACIEN CARLEAL CROUP LD	1	04/04/0012	44	10 540	10 540	10 540]				7.050
000000-00-0		M	Minneapolis		INTERLACHEN CAPITAL GROUP LP	·	04/01/2013	11	18,542	18,542	18,542	4 004							7.650
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	K	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	7,281	7,281	7,281	4,924							0.950
000000-00-0	SVRF OFFSHORE HOLDINGS LTD	К	Greenwich	CT	STRATEGIC VALUE PARTNERS		04/01/2013	11	35,828	35,828	35,828	11,889							0.490
000000-00-0	BOPA1 LP		NEW YORK	NY	BLACKROCK	·····	07/21/2016		50,311,835	50,311,835	50,311,835	1,420,460						83,989,504	66.500
					CRAYHILL PRINCIPAL STARTEGIES PARTNERS														1
000000-00-0	CRAYHILL NORTHBROOK FUND LP		NEW YORK	NY	LLC		10/14/2016	3	12,803,006	12,803,006	12,803,006	146,472					80,887	91, 169	49.230
					CRAYHILL PRINCIPAL STARTEGIES PARTNERS														1
	CRAYHILL PRINCIPAL STRATEGIES FUND LP		NEW YORK	NY	LLC	ļl.	03/01/2017	3	7,987,135	7,987,135	7,987,135	(158,430)						5,217,721	8.630
000000-00-0	CROSS OCEAN AVIATION FUND I DEL FEEDER LP		GREENWICH	CT	CROSS OCEAN PARTNERS	ļ	11/14/2017	L	11,492,450	11,492,450	11,492,450		l		L	ļ		27,232,711	42.000
	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP .		NEW YORK	NY	LGK ADVISORS, LP		06/28/2017		1,829,775	1,829,775	1,829,775	(104,807)						19,064,749	
	BLUE ROAD CAPITAL LP		NEW YORK	NY	Blue Road Capital		11/05/2015	3	4,779,167	4,779,167	4,779,167	498 , 181						5,449,059	
	BRC NATIONAL PECAN CO-INVEST LP		NEW YORK	NY	Blue Road Capital		11/06/2015		7,185,005	7,185,005	7,185,005	722,610						1,508,862	10.380
000000-00-0	BRC VANGUARD CO-INVEST LP		NEW YORK	NY	BLUE BOAD CAPITAL		12/29/2016		6,240,035	6,240,035	6,240,035							4, 161, 959	
000000-00-0	TEAYS RIVER INVESTMENTS LLC		ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT		07/01/2015		65,728,605	65,728,605	65,728,605	(1,798,745)			[1,466,457	,,	3.540
000000-00-0	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP		IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	[05/11/2017	3	2,357,230	2,357,230	2,357,230	(239,707)			[17,354,055	
	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY LP									,507,200					l			, 50-1, 000	
000000-00-0	THE THOUGHT OF THE PARTY OF THE	1	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	1	11/14/2013		54.905.790	54.905.790	54.905.790	6.230.347		1	1	1		45.701.666	99.010

Showing Other Long-Term	Invested Assets OWNE	D December 31 of Current Year
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					Showing Other Long-Ter	rm Invested A	Assets OWN	NED Dece	ember 31 of (Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	ange in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			
				-										Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrying		ciation)	Temporary	ized	Change in		ment	
											Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	O:h.	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	ARCLIGHT ENERGY PARTNERS V LP	Code	City	- 10.11		Designation		Strategy		44.674.197	44,674,197	2.304.387	Accretion	Hizeu	Other	value		11.180.457	
	BASALT INFRASTRUCTURE PARTNERS LP		Boston St Peter Port	MA GGY	ArcLight Partners BASALT INFRASTRUCTURE PARTNERS		12/01/2011	2	44,674,197 25,335,377	25,335,377	25,335,377	2,304,387					5,075,279 293,178	1, 180, 457	2.270 4.050
	BASALT INFRASTRUCTURE PARTNERS II		ST PETER PORT		BASALT INFRASTRUCTURE PARTNERS		03/02/2017	3	3, 120, 480	3.120.480	3, 120, 480	(196,217)					293, 176	32,279,051	3.560
	CARLYLE POWER PARTNERS II. L.P.		New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	5.855.977	5.855.977	5.855.977	147 . 657						14.271.258	1.810
000000-00-0	CPP II SOUTHEAST GEN COINVESTMENT LP		New York	NY	CARLYLE POWER PARTNERS		02/20/2015	3	10,475,483	10,475,483	10,475,483	118,388						, , , .	11.330
000000-00-0	EASTERN GENERATION HOLDINGS, LLC		BOSTON	MA	ARCLIGHT PARTNERS		12/28/2015	3	9,992,250	9,992,250	9,992,250	(117,361)						466 , 170	1.610
000000-00-0	EIG CORPUS CHRISTI CO-INVESTMENT, L.P		HOUSTON	TX	EIG Global Energy Partners		03/31/2015	2	9,657,587	9,657,587	9,657,587	(1,346,485)					3, 128, 804		5.820
292690-10-3	EIG ENERGY FUND XV		HOUSTON	TX	EIG Global Energy Partners	·	03/07/2011	2	15,671,832	15,671,832	15,671,832	1,561,352					321,961	4,229,589	1.820
29276@-10-4	ENERVEST ENERGY INSTITUTIONAL FUND XI		HOUSTON	TX TX	ENERVEST MANAGEMENT PARTNERS	-	06/22/2007	3	1,489,955	1,489,955	1,489,955	(2,609,558)		278.926					2.770
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XIII-A LP . GRIDIRON ENERGY. LLC		NEW BRUNSWICK		GRIDIRON ENERGY MANAGEMENT, LLC		04/24/2013	3	17.864.643	17,864,643	17.864.643	752.976		2/8,926				392.597	1.540 1.940
	HIGHSTAR CAPITAL II		New York	NY	Highstar Capital	·	05/24/2004	3	6.781.660	6,781,660	6,781,660	(293,588)					458,241	216.884	4.920
	HIGHSTAR CAPITAL III		New York	NY	Highstar Capital		05/25/2007	3	9,352,966	9,352,966	9,352,966	(1, 105, 563)					662,620	228,030	1.230
	HIGHSTAR CAPITAL IV		New York	NY	Highstar Capital		10/03/2011	3	68 , 180 , 897	68,180,897	68 , 180 , 897	(1,364,879)					5,815,545	7,405,819	
000000-00-0	MIP CLECO PARTNERS LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		04/12/2016	3	40,612,154	40,612,154	40,612,154	3,084,173					1,428,571		3. 160
	MIP III US ENERGY HOLDINGS II LP		NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS		06/09/2017	3	16,438,557	16,438,557	16,438,557	(400,271)						5,661,172	74.990
	NGP BRAVO CO-INVEST LLC		IRVING	TX	NATURAL GAS PARTNERS	-	05/27/2015	- -	12,699,333	12,699,333	12,699,333	(393,726)							11.250
	NGP XI MIDSTREAM COINVEST LLC		IRVING	TX	NATURAL GAS PARTNERS		10/27/2016		2,887,864	2,887,864	2,887,864	389,222		·				2,539,620	5.000
000000-00-0	PROJECT ARTHUR HOLDCO LLCPROJECT HYPERION LLC		NEW YORK	NY NY	BASALT INFRASTRUCTURE PARTNERS	-	12/18/2017	3	931,579 15.158.904	931,579 15.158.904	931,579	(9.846)						20, 114, 856	17.500
000000-00-0	ROCKCLIFF CO-INVESTMENT PARTNERS. LP		HOUSTON	TX	Quantum Energy Partners		04/25/2016	3	11.587.285	11.587.285	11.587.285	(158,619)						3,438,891	21.430
000000-00-0	STEELRIVER LDC INVESTMENTS LP		SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	-	12/11/2013	3	39,317,777	39,317,777	39.317.777	4.082.421						١٠٠٠, ٥٥٠, ١٠٠٠	5.370
	AQR STYLE PREMIA FUND LP		GREENWICH	CT	AQR CAPITAL MANAGEMENT HOLDINGS LLC		09/16/2016	5	34,306,723	34,306,723	34,306,723	3,869,370							0.760
	CAPSTONE EQUITY REPLACEMENT FUND US LP		NEW YORK	NY	CAPSTONE FUND SERVICES II, LLC		10/06/2016		61,115,443	61,115,443	61, 115, 443	10,338,894							34.030
000000-00-0	TWO SIGMA RISK PREMIA ENHANCED FUND LP		NEW YORK	NY	TWO SIGMA ADVISORS, LP		09/01/2017		30,630,330	30,630,330	30,630,330	630,330							3.380
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P		Boston	MA	HarbourVest Partners		12/31/2012		4,770,005	4,770,005	4,770,005	(278,032)					1,050,168		0.840
000000-00-0	LITTLEJOHN FUND IV		Greenwich	CT	Littlejohn & Co.	-	06/18/2010		12,250,394	12,250,394	12,250,394	(460,750)					5,880,911	1,963,437	2.610
	IMPACT HUNTINGTON		San Francisco	CA	IMPACT COMMUNITY		01/01/2009		841,501	841,501	841,501						2,012		
	oint Venture Interests - Common Stoo	k - Unai			Te	1				2,957,172,290	2,957,172,290			278,926		14,882,270	207,622,660	1,175,194,540	
	BLACK TORO CAPITAL FUND, LP		BARCELONA	ESP	Black Toro Capital	·	10/29/2014		29,761,067	29,761,067	29,761,067	4,248,328				2,043,743		1,208,388	47.500
000000-00-0	TECH-COR, LLCALLSTATE FINANCIAL SERVICES LLC		Dover	DE DE	DIRECT		01/01/2007 01/01/2007		331,058 17,461,118	331,058	331,058	(225,417) 2,150,918							100.000 100.000
	oint Venture Interests - Common Stoo	V ttili		DE	DIRECT		1/01/2007		47,553,243	47,553,243	47,553,243	6,173,828				0.040.740		4 000 000	XXX
	BEACON CAPITAL STRATEGIC PARTNERS IV. LP	K - Allilli		MA	BEACON CAPITAL PARTNERS	1	06/22/2006	1	47,553,243	47,553,243	47,553,243	6, 1/3,828				2,043,743		1,208,388	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP		Boston	MA	BEACON CAPITAL PARTNERS	-	02/15/2011		2,618,956	2,618,956	2,618,956	(2,655,378)					3,206,897	4,200,000	0.730
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS EUROPE III		New York	NY	Blackstone Group		03/31/2009		8,475,549	8,475,549	8,475,549	721,293				2,116,981	1,808,538	2,894,953	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS IV		New York	NY	Blackstone Group		10/22/2003		2,893,614	2,893,614	2,893,614	(19,938)					,,,		0.880
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS V		New York	NY	Blackstone Group		09/30/2007		8,041,450	8,041,450	8,041,450	(3,743,852)			L		4,987,474	1,202,127	0.550
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP		New York	NY	Blackstone Group		09/30/2008		4,782,097	4,782,097	4,782,097	(3,769,859)					6,883,923	1,472,371	0.280
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII		New York	NY	Blackstone Group		12/12/2011	-	40,525,729	40,525,729	40,525,729	(1,625,619)					7,818,982	7,563,405	0.380
000000 00 0	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV,		l	0.1	ODDE OLIVILIA		40 /07 /0005												4 000
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL		Los Angeles New York	CA	CBRE Global Investors		12/07/2005 07/22/2009		2,973,009	2,973,009	2,973,009	(1,271,769)					1,785,328	2,614,079	1.300 0.540
	PROSPERITAS REAL ESTATE PARTNERS III		Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.		12/22/2011	· · · · · · · · · · · · · · · · · · ·	2,419,151	2.419.151	2,419,151	(1,978,274)					1,700,320	2,614,079	
	ROCKPOINT REAL ESTATE FUND II, LP		Boston		Rockpoint Group		10/31/2006	T	646,616	646,616		7,423		·					1.060
	ROCKPOINT REAL ESTATE FUND III LP		Boston	MA	Rockpoint Group		09/30/2008		2,468,107	2,468,107	2,468,107	(10,026)					119,744	2,035,759	0.950
	WESTBROOK REAL ESTATE FUND VIII		New York	NY	Westbrook Partners		12/22/2011		4,841,215	4,841,215	4,841,215	(49,462)					.,	2,069,069	1.120
	BLACKSTONE CITY PROPERTY CO-INVESTMENT		1]	I	1					
000000-00-0	PARTNERS II LP		NEW YORK	NY	BLACKSTONE GROUP	.	12/17/2015		14,809,954	14,809,954	14,809,954	1,089,724	ļ	ļ	ļ	ļ	290,600	652,040	2.470
000000 00 0	BRAZILIAN CAPITAL REAL ESTATE DEVELOPMENT			DC.			40 (00 (0011		0 000 100	0 000 100	0 000 1	100 5	I	1					00.000
	FUND II		Sao Paulo	BRA	Brazilian Capital	-	12/22/2011	·	2,822,130	2,822,130	2,822,130	188,563		····					28.330
000000-00-0	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II FCP- SIF		Luxembourg	LUX	CBRE GLOBAL INVESTORS		07/15/2011		547,367	547,367	547,367	(1,488,755)					1,316,347	900,294	19.250
	CBRE STRATEGIC PTR US OPP V LP		Los Angeles		CBRE GLOBAL INVESTORS		12/11/2007	†	5.991.465	5.991.465	5.991.465	(3,356,291)	1	<u> </u>			4, 112, 066		3.530
	BLACKSTONE RETAIL PRINCIPAL TRANSACTION		200 /g0100	v/	SOLUTION INTERVIOLE			1				(0,000,201)							
	PARTNERS LP		New York	NY	Blackstone Group	1	06/24/2011	L				(250.196)	L	L	L		1.533.306		24.060

Showing Other Long-Term	Invested Assets OWNE	D December 31 of Current Year
SHOWING OTHER LONG-TEITH	IIIVESIEU ASSEIS OVVINLI	D December 31 of Guiterit Tear

					Showing Other Long-Ter	m Invested A	ssets OWN	IED Dece	ember 31 of 0	Current Ye	ar								
1	2	3	Location		6	7	8	9	10	11	12	Cha	inge in Boo	k/Adjusted (Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			
														Current					
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											Carrving		ciation)	Temporary	ized	Change in		ment	
											Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
000000-00-0	DEASIL LAND PARTNERS, LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		01/14/2015		17,746,957	17,746,957	17,746,957	3,711,402						926,826	29.610
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP		RENO	NV	DERMODY PARTNERS		07/13/2016		36, 122, 643	36, 122, 643	36, 122,643	2,596,625						15,810,234	11.300
000000-00-0	EAGLE ROSE LAND PARTNERS LLC		LOS ANGELES		TRUAMERICA MULTIFAMILY		07/25/2017		21,050,945	21,050,945	21,050,945	(311,664)						7,624,533	
000000-00-0	HEMISFERIO SUL INVESTIMENTOS FUND IV LP		Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS		04/27/2012		11, 165,099	11, 165, 099	11,165,099	(6,582,543)						1,213,780	4.660
000000-00-0	HIGH STREET REAL ESTATE FUND V LP KEYSTONE INDUSTRIAL FUND, LP		BOSTON New York	MANY	HIGH STREET REALTY COMPANY LLC KTR CAPITAL PARTNERS		12/31/2017		11,028,179	11,028,179	11,028,179	352,490					57 , 182	17,365,068	
000000-00-0	KTR INDUSTRIAL FUND II	V	New York	NY NY	KTR CAPITAL PARTNERS	· [12/31/2008		1,954	1,954	1,954	(55,739) (81,378)		 	†	·			2.610
00000-00-0	KTR INDUSTRIAL FUND III LP		Conshohocken	PA	KTR CAPITAL PARTNERS		06/26/2013		1,219	1,219	1,219	(55, 107)					54,542		2.080
000000-00-0	LANDMARK FUND IV		Simsbury	CT	LANDMARK PARTNERS		03/27/2002		22,459	22,459	22,459	(218)							4.960
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	.	Simsbury	CT	LANDMARK PARTNERS	.	07/27/2005	ļ	1,534,831	1,534,831	1,534,831	66,780			ļ	ļ		2, 136, 304	4.410
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI		Simsbury	CT	LANDMARK PARTNERS	-	12/22/2011		7,602,734	7,602,734	7,602,734	(2,304,079)					2,243,507	4,909,392	6.610
000000-00-0	LION GABLES APARTMENT FUND		New York Dallas	NYTX	Clarion Partners	·	11/02/2005		1,558,608	1,558,608	1,558,608	(6,375,244)					29, 130 3, 405, 068	6,163,550	2.160 3.750
000000-00-0	LONE STAR FUND VII		DALLAS	TX	LONE STAR FUNDS	· 	05/20/2011		1,558,608	1,558,608	1,558,608	(6,375,244)		·			3,405,068	6, 163, 550	1.010
000000-00-0	MERCURY LAND PARTNERS. LLC		LOS ANGELES	CA	TRUAMERICA MULTIFAMILY		09/03/2015		9,999,656	9.999.656	9,999,656	(1,068,245)						1,251,090	16.800
000000-00-0	ML-AI VENTURE 2, LLC		MORRISTOWN	NJ.	METLIFE INVESTMENT MANAGEMENT. LLC		10/07/2014		31,224,006	31,224,006	31,224,006	(2, 165, 958)						,20.,000	25.000
000000-00-0	ML-AI VENTURE 3, LLC	R	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC		07/22/2016		50,290,449	50,290,449	50,290,449	(158,667)							49.770
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP		New York	NY	O'Connor Group	ļ	09/30/2008		2,980,322	2,980,322	2,980,322	(2,596)						219,629	2.650
000000-00-0	PATRIA BRAZIL REAL ESTATE FUND II		Sao Paulo	BRAIND	Patria Investimentos		12/22/2011		13, 158, 517	13, 158, 517	13, 158, 517	(125,257)						9,939,591	9.850
000000-00-0	RED FORT INDIA REAL ESTATE FUND II		New Delhi	NY	RED FORT CAPITAL ADVISORS		10/04/2011		30,536,038	30,536,038	30,536,038	(8,673,538)						295,711	12.000 2.390
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII		White Plains	NY	Rockwood Capital		10/19/2006		7.057.993	7,057,993	7.057.993	(568.743)							2.320
000000-00-0	STARWOOD CAPITAL HOSPITALITY FUND II		Greenwich	CT	Starwood Capital		12/22/2011		11,557,622	11,557,622	11,557,622	(1,468,231)					1,692,778	878,400	2.650
000000-00-0	STARWOOD HOSPITALITY I		Greenwich	CT	Starwood Capital		01/10/2006		3,910,226	3,910,226	3,910,226	(611,757)					780,644	,	2.330
000000-00-0	WALTON STREET REAL ESTATE FUND IV		Chicago	. .	Walton Street		10/08/2003		164,616	164,616	164,616	(1,977,863)					1,656,709		2.670
000000-00-0	WALTON STREET REAL ESTATE FUND VI		Chicago	IL	Walton Street		05/11/2009		9,829,919	9,829,919	9,829,919	(1,292,903)					1,977,062	3,729,980	1.240
000000-00-0	. WB SJC CO-INVESTMENT PARTNERSHIP, LP		NEW YORK	NY	WESTBROOK PARTNERS		12/03/2016		24,321,935	24,321,935	24,321,935 8,073,950	1,953,094					1 , 154 , 545	2,592,542	10.680
000000-00-0	WESTBROOK REAL ESTATE FUND X		NEW YORK	NY	WESTBROOK PARTNERS		07/18/2016			12,380,979	12,380,979	(1,126,822)					1, 104, 040	37,368,422	1.750
000000-00-0	WESTBROOK REAL ESTATE PARTNERS V, LP		New York	NY	Westbrook Partners	· · · · · · · · · · · · · · · · · · ·	10/01/2004		5,495,992	5,495,992	5,495,992	(47,734)						07,000,422	4.480
000000-00-0	WESTBROOK REAL ESTATE PARTNERS VI		New York	NY	Westbrook Partners		05/04/2006		5,249,175	5,249,175	5, 249, 175	150,857							2.260
000000-00-0	JER FUND 11		McLean	VA	JER Partners		06/04/1999												
1799999.	Joint Venture Interests - Real Estate -	Unaffilia	ited						451,027,967	451,027,967	451,027,967	(44,620,712)				2,116,981	50,301,513	140,332,450	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP		LONDON	GBR	CBRE Global Investors		03/22/2016		27,073,555	27,073,555	27,073,555	4,588,255					303,552	8,479,644	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP		LONDON	GBR	CBRE Global Investors	·	03/22/2016	ļ	27,073,555	27,073,555	27,073,555	4,588,254		 	}		303,553	8,479,644	51.000
000000-00-0	CURRENT CREEK INVESTMENTS LLC	-	Dover	DEDE	DIRECT	·	04/29/2011	l	61,100,826	61,100,826	113,258,238	14,784,618 (1,254,199)					11,247,293		100.000
000000-00-0	AP Timber LLC		Dover	DE	DIRECT	-	05/22/2012		147,834,033	147,834,033	147,834,033	1,329,622					1,623,982		100.000
000000-00-0	King Mill Distribution Park, LLC		McDonough		SVF Distribution McDonough, LLC		02/09/2015												92.500
000000-00-0	Humboldt East Trade Center LLC	R	Hazle Township		CB Richard Ellis		07/13/2017		9,121,038	9, 121, 038	9, 121,038	(182,644)						14,339,700	95.000
000000-00-0	White Oak Real Estate 2017-2, LP		Westerville	OH	White Oak GP		11/07/2017		47,737,671	47,737,671	47,737,671	(1,204,219)						2,810,611	90.000
	Joint Venture Interests - Real Estate -	Affiliated	d						433, 198, 917	433, 198, 917	433, 198, 917	22,649,687					23,478,379	34,109,600	
	MPP FSG ACQUISITION LLC	R	SAN FRANCISCO	CA	MAIN POST PARTNERS		12/15/2017	3	12,246,667	12,246,667	12,246,667								10.540
000000-00-0	CIT NORTHBRIDGE CREDIT LLC		NEW YORK	NY	CIT ASSET MANAGEMENT LLC	·	07/10/2017		14,224,729	14,224,729	14,224,729	(615,271)						43,960,000	56.000
000000-00-0	AGRICULTURE FUND II LP		NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	·	10/13/2017	3	4, 147, 749 533, 926	4, 147, 749	4, 147, 749 533, 926	198,061		}	<u> </u>	ļ		15,802,251	3.990 1.430
	Joint Venture Interests - Other - Unaffil	liated	DE111011	MI	YOUTHOU FARINCIO	- 	00/20/20/10	<u> </u>	31,153,071	31, 153, 071	31,153,071	(417,210)						59,762,251	
	NBINVRIVERSIDE CARS1 LLC	naieu	DOVER	. DE	DIRECT		02/29/2016		7,338,859	7,338,859	7,338,859	(417,210)		1	+	1		Jy, 102, 201	55.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC		DOVER	DE	DIRECT		02/29/2016					(56,059)							55.000
	Joint Venture Interests - Other - Affiliat	ed	20.0.		4			h	7.365.300	7,365,300	7.365.300	85,282							XXX
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY	.cu	NEW YORK	NY	STIFEL CAPITAL MARKETS	1 1	01/17/2017		1,000,000	1,000,000	1,000,000	03,202		 	 	 			
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANC		SPRINGFIELD		CITIGROUP GLOBAL MARKETS	1	03/20/2017												
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS		NEW YORK	NY	JPMORGAN CHASE & CO.	1	05/03/2017		14,952,520	15,863,115	14,952,520		553				359,736		
2399999.	Surplus Debentures, etc - Unaffiliated						-		14,952,520	15,863,115	14,952,520		553				359,736		XXX
02000#-AB-8	ALLSTATE CNTY MUTUAL INS SURPLUS NOTE		Dallas	TX	ALLSTATE COUNTY MUTUAL		12/31/2005		12.450.000	12,450,000	12.450.000						94,496		

Showing Other Long-Term Invested Assets OWNED December 31 of Co	urrant Vaar

					Showing Other Long-Terr	ili ilivesteu F	122612 OMI	ILD Dece		Juli elit i e	aı								
1	2	3	Location		6	7	8	9	10	11	12	Cha	nae in Bool	k/Adjusted C	arrving Val	ue	18	19	20
		_	4	5	-		-	-	-			13	14	15	16	17	-		
			-	3								10		Current	.0	.,			
													Current	Year's		Total			
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	
											,		\ I						
											Carrying		ciation)	Temporary	ized	Change in		ment	_
											Value	Unrealized	or	Impair-	Deferred	Book/		for	Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	tage of
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment	Invest-	Owner-
				_															
fication		Code	City	State	or General Partner	Designation	Acquired	Strategy	Cost	Value	brances	(Decrease)	Accretion	nized	Other	Value	Income	ment	ship
02004@-AA-8	ALLSTATE TEXAS LLOYD SURPLUS NOTE		IRVING	TX	ALLSTATE TEXAS LLOYD		12/31/2005		12,600,000	12,600,000	12,600,000						95,634		
2499999 5	Surplus Debentures, etc - Affiliated	•		•	•	•		•	25,050,000	25,050,000	25,050,000						190, 130		XXX
	AIC COLLATERAL LOAN (AIMCO)		Dover	DE	DIRECT		05/24/2017		18.619.125	18.387.598	18,619,125						246.215		100.000
	, , , , , , , , , , , , , , , , , , , ,		Dover	UE	DIRECT		05/24/201/				, , ,								
	Collateral Loans - Affiliated								18,619,125	18,387,598	18,619,125						246,215		XXX
000000-00-0	ALLIANT TAX CREDIT FUND 65 LP		Palm Beach	FL	Alliant Capital		12/21/2011		7,578,724	7,578,724	7,578,724		(1,332,510)						12.550
000000-00-0	ALLIANT TAX CREDIT FUND 66, LTD		Palm Beach	FL	Alliant Capital		06/12/2012		11,447,614	11,447,614	11,447,614		(1,641,067)						11.650
	BOSTON CAPITAL CORPORATE TAX CREDIT FUND				,														1
000000-00-0	XXXIII		Boston	MA	Boston Capital		10/01/2010		7 ,700 ,763	7,700,763	7,700,763		(1,725,600)						7.650
	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXIV						, 2010			,. 50,750	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(.,. 20,000)						
000000-00-0	DOGIGIT ON THE OUT OTHER TAX OILDIT TONO ANATY		Boston	МА	Boston Capital		04/29/2011		4,625,354	4.625.354	4,625,354		(896,084)						5.000
000000-00-0	BOSTON CAPITAL CORPORATE TAX CREDIT FUND XXXV		DO9 FOLL		DOS (OI) OAPITAI		04/23/2011		4,020,004	4,020,334	4,020,334		(090,084)						5.000
000000 00 0	DUSTON CAFTIAL CONFONATE TAX CHEDIT FUND XXXV		Dankan.	144	Bankan Caribal		10 (00 (0011]	10 410 010	10 410 010	10 110 010		/4 745 000						0.040
000000-00-0	DOOTON CHANGLAL INOTITIES OF THE OPENING		Boston	MA	Boston Capital	<u> </u>	12/22/2011	}	10,413,216	10,413,216	10,413,216		(1,715,086)	·					6.940
1	BOSTON FINANCIAL INSTITUTIONAL TAX CREDITS			l	L]											
000000-00-0	XXXV LP		Boston	MA	Boston Financial	·····	12/22/2011		1,811,763	1,811,763	1,811,763		(1,262,535)						24.690
000000-00-0	CENTERLINE CORPORATE PARTNERS XXXVII		New York	NY	CENTERLINE CAPITAL GROUP		12/19/2007		4, 132, 487	4, 132, 487	4, 132, 487		(1,955,596)						21.120
000000-00-0	CREA CORPORATE TAX CREDIT FUND 57 LLC		INDIANAPOLIS	IN	CITY REAL ESTATE ADVISORS		12/22/2017		19,977,469	19,977,469	19,977,469		(22,531)						13.860
000000-00-0	CREA CORPORATE TAX CREDIT FUND XXVI, LLC		Indianapolis	IN	CITY REAL ESTATE ADVISORS		04/11/2012		7 , 733 , 258	7 , 733 , 258	7,733,258		(1,340,338)						12.400
000000-00-0	ENTERPRISE HOUSING PARTNERS XX		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		12/21/2010		8,031,636	8,031,636	8,031,636		(1,816,944)						9.350
	ENTERPRISE HOUSING PARTNERS XXI LP		Columbia	MD	ENTERPRISE COMMUNITY INVESTMENT		08/12/2011		5,065,351	5,065,351	5,065,351		(865,948)						12.500
	NATIONAL EQUITY FUND 2007 LP		Chicago	II	NATIONAL EQUITY FUND. INC.		08/29/2007		1.542.094	1.542.094	1.542.094		(859.524)						5. 130
	NATIONAL EQUITY FUND 2011 LP		Chicago	IL	NATIONAL EQUITY FUND, INC.		12/20/2011		9,616,847	9,616,847	9,616,847		(1,537,478)						9.890
000000-00-0	PNC MULTIFAMILY CAPITAL INSTITUTIONAL FUND		om cayo		NATIONAL EQUITITIONS, INC.		12/20/2011		3,010,047	3,010,047			(1,301,410)						
000000-00-0	XXXVI LP		Louisville	KY	PNC TAX CREDIT CAPITAL		11/30/2007		3,792,282	2 702 202	3,792,282		(1,693,659)						9.470
000000-00-0			Louisviile	N1	PNC TAX CHEDIT CAPITAL		11/30/2007		3,792,282	3,792,282	3, 192, 282		(1,093,009)						9.470
	PNC REAL ESTATE TAX CREDIT CAPITAL																		
000000-00-0	INSTITUTIONAL FUND 45		Portland	OR	PNC TAX CREDIT CAPITAL		11/23/2010		6,368,579	6,368,579	6,368,579		(1,284,231)						6.000
	PNC REAL ESTATE TAX CREDIT CAPITAL																		
000000-00-0	INSTITUTIONAL FUND 46		Portland	OR	PNC TAX CREDIT CAPITAL		06/15/2011		4,595,833	4,595,833	4,595,833		(868,476)						6.670
	PNC REAL ESTATE TAX CREDIT CAPITAL																		
000000-00-0	INSTITUTIONAL FUND 65		PORTLAND	OR	PNC TAX CREDIT CAPITAL		08/14/2017		12.317.162	12.317.162	12.317.162		(182,839)						10.810
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 36 LLC		St Petersburg	FI	RAYMOND JAMES TAX CREDIT FUNDS. INC.		08/23/2010		6.652.280	6.652.280	6.652.280		(1.452.926)						8.420
	RAYMOND JAMES TAX CREDIT FUND 37, LLC		St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC		06/09/2011		9,264,765	9,264,765	9,264,765		(1,643,004)						8.510
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 38, LLC		St Petersburg	FI	RAYMOND JAMES TAX CREDIT FUNDS, INC		02/29/2012		11,140,713	11,140,713	11,140,713		(1,709,668)						9.760
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	EI	RAYMOND JAMES TAX CREDIT FUNDS, INC		09/27/2016	ļ	9,585,791	9,585,791	9,585,791		(1,703,000)						5. 100
000000-00-0	RAYMOND JAMES TAX CREDIT FUND 42 LLC		ST PETERSBURG	EI	RAYMOND JAMES TAX CREDIT FUNDS, INC	·	08/28/2017	ļ	9,585,791	9,585,791	9, 585, 791		(308,768)						11.670
000000-00-0			Cleveland				11/04/2010		8.398.051		8.398.051								
	RBC TAX CREDIT EQUITY NATIONAL FUND 13 LP			OH	RBC Capital Markets	·				8,398,051			(1,777,610)						11.080
000000-00-0	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP		Cleveland	OH	RBC TAX CREDIT EQUITY GROUP		08/15/2011	ļ	8,928,366	8,928,366	8,928,366		(1,809,149)						8.280
	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP		CLEVELAND	OH	RBC CAPITAL MARKETS	ļ	10/25/2017	ļ	12, 171, 857	12, 171,857	12, 171,857		(328, 143)						8.630
	RED STONE 2011 NATIONAL FUND LP		Cleveland	OH	RED STONE EQUITY PARTNERS		08/15/2011		5,601,621	5,601,621	5,601,621		(1,108,490)						11.900
	RED STONE 2017 NATIONAL FUND LP		CLEVELAND	OH	RED STONE EQUITY PARTNERS		10/02/2017		17,487,338	17,487,338	17 , 487 , 338		(12,662)						9.310
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND CXI LP		GREENWICH	CT	RICHMAN GROUP		10/31/2017	ļ	14,980,853	14,980,853	14,980,853		(19, 147)						9.230
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXX LP		Greenwich	CT	Richman Group		07/30/2010		10,509,956	10,509,956	10,509,956		(2,325,696)						10.640
000000-00-0	USA INSTITUTIONAL TAX CREDIT FUND LXXXIV LP		Greenwich	CT	Richman Group		04/15/2011		14,521,244	14,521,244	14,521,244		(2,711,068)						11.760
000000-00-0	WNC INSTITUTIONAL TAX CREDIT FUND 35 LP R.		Irvine	.CA	WNC & Associates		02/29/2012		6,246,844	6,246,844	6,246,844		(1,148,407)						12.490
	CHICAGO EQUITY FUND		Chicago	IL	CHICAGO EQUITY FUND		05/29/1998		,,	,,	,=,						18.982		3.600
000000-00-0	ILLINOIS EQUITY FUND		Chicago	II	ILLINOIS EQUITY FUND		05/29/1998	[11.110
	LEHMAN HOUSING VII a		Dover	DE	LEHMAN HOUSING		11/20/1998												14.630
	LEHMAN HOUSING VII b		Dover	DE	LEHMAN HOUSING		11/20/1998												10.320
	NATIONAL EQUITY FUND		Chicago	IL	NATIONAL EQUITY FUND	•	02/02/1998												24.390
			•	IL	INNTIONAL EQUITE FUND		02/02/1990												
	Ion-Guaranteed Federal Low Income Ho	busing							279,736,411	279,736,411	279,736,411		(37,358,884)				18,982		XXX
	AEP GEORGIA INVESTMENT FUND 2007 LLC		Columbia	MO	AFFORDABLE EQUITY PARTNERS	L	11/30/2007	ļ	3,981,027	3,981,027	3,981,027		(1,714,280)			L			100.000
000000-00-0	MOGA TAX CREDIT FUND II LLC		New York	NY	AFFORDABLE EQUITY PARTNERS		12/05/2006	ļ	2,685,205	2,685,205	2,685,205		(543,602)						22.000
3599999	Guaranteed State Low Income Housing T	Tax Cre	edit - Unaffiliated						6,666,232	6,666,232	6,666,232		(2.257.882)						XXX
	CSFB GEORGIA STATE FUND I LLC		New York	NY	Credit Suisse	1	12/12/2006		379.574	379,574	379,574		(2,237,002)						18.570
	TCF A/GA-1 LLC		Charlotte	NCNY	Wachovia		12/12/2006		347,226	379,574	347,226		(77,442)						91.370
				IVU	maviluvia		10/31/2000	h											
3999999. A	All Other Low Income Housing Tax Credit	ıt - Una	ittiliated						726,800	726,800	726,800		(841, 132)						XXX

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Cha	nge in Bool	k/Adjusted C	Carrying Val	ue	18	19	20
			4	5								13	14	15	16	17			
														Current					.
													Current	Year's		Total			.
											Book/		Year's	Other-		Foreign			
											Adjusted		(Depre-	Than-	Capital-	Exchange		Commit-	.
											Carrying		ciation)	Temporary	ized	Change in		ment	
											Value	Unrealized	or	Impair-	Deferred	Book/			Percen-
CUSIP							Date	Type			Less	Valuation	(Amorti-	ment	Interest	Adjusted	Invest-	Additional	
Identi-					Name of Vendor	NAIC	Originally	and	Actual	Fair	Encum-	Increase	zation)/	Recog-	and	Carrying	ment		Owner-
fication	Name or Description	Code	City	State	or General Partner	Designation		Strategy		Value			Accretion	nized	Other	Value	Income	ment	ship
	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	Oouc	NEW YORK	State	BLACKSTONE GROUP	Designation	06/15/2017	Ottatogy	5.788.646	5.788.646	5,788,646	408.471	Accidion	IIIZCa	Otrici	Value	moonic	14.869.825	
	COMMREINVEST V LLC		Chicago	II	COMMUNITY REINVESTMENT FUND INC.		12/20/2011											14,000,020	3.330
	COMMUNITY REINVESTMENT FUND 2005 LLC		Chicago	IL	COMMUNITY REINVESTMENT FUND INC		12/20/2011												13.300
000000-00-0	IMPACT C.I.L. PARENT LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		12/23/2009		4,649,512	4,649,512	4,649,512	(868,035)							9.770
	IMPACT PCCP IV LLC		San Francisco	CA	IMPACT COMMUNITY CAPITAL		10/18/2006			762,004	762,004	(195,871)					423,673	37,494	7. 150
	FOLIUM TIMBER FUND I LP		BOSTON		FOLIUM CAPITAL LP		12/29/2016	3	632,956	632,956	632,956							14, 121, 899	
	FOCUS SENIOR HOUSING FUND I LP		CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC		06/08/2017		14,223	14,223	14,223	(325, 161)						41,658,995	
	MEADOWBROOK LP		Arlington Heights	IL	CONCORD HOMES		08/25/1993												30.000
000000-00-0	PARTNERS GROUP REAL ESTATE SECONDARY 2009 USD		St Peter Port	CCV	Partners Group		07/15/2011		29.597.201	29,597,201	29,597,201	2.513.337						3.192.214	11.770
000000-00-0	WESTMINSTER FUND II, LP		Lake Forest		WESTMINSTER ADVISORS		08/03/1998	-	29,597,201	29,597,201	29,597,201	(19,567)						, 192,214 رد	18.670
	ny Other Class of Assets - Unaffiliated	4	Lake 101631		WEGTINITIONETT ADVIOUND		307 007 1330		41.688.294	41.688.294	41.688.294	1,325,689					423.673	73,880,426	
	,	,							, , ,	, , , ,			(40, 457, 044)	070 000		40 004 045			
	otal - Unaffiliated								3,797,491,146		3,797,491,146	210,263,758	(40,457,344)	278,926		18,021,015		1,451,192,413	
	otal - Affiliated								531,786,586		531,786,586	28,908,797				2,043,743	23,914,723		
4699999 -	l otals								4,329,277,731	4,329,956,799	4,329,277,731	239, 172, 555	(40,457,344)	278,926		20,064,758	286,540,533	1,486,510,400	XXX

SCHEDULE BA - PART 2

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

	,	Showing Other Long-Term Inve	ested Asset	s ACQUIRED AND ADDITIONS MADE December 31 of	Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
		_			Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
050690-10-5	AUDAX MEZZANINE FUND III. L.P.	City Boston	State		02/14/2011	olialegy	Acquisition		Liteumbrances	
		Boston	MA	Audax Group	02/14/2011	2		574,545		1.750
	Venture Interests - Fixed Income - Unaffiliated							574,545		XXX
000000-00-0	AFFINITY ASIA PACIFIC FUND III	Singapore	SGP	AFFINITY EQUITY PARTNERS	01/29/2007	3		59,207		3. 170
000000-00-0	APOLLO INVESTMENT FUND VII LP	New York	NY CA	Apollo Management	01/28/2008	3		223,523		0.210
000000-00-0 000000-00-0	ASTORG V	Los AngelesParis	FRA	Ares Management LLC	11/05/2012 12/28/2011	3		4,046,256 319.516		0.700 1.020
000000-00-0	BEHRMAN CAPITAL PEP L.P.	New York	NY	Behrman Capital	08/23/2012	3		135,049		1.120
00000-00-0	BLACKSTONE CAPITAL PARTNERS V. LP	New York	NY	Blackstone Group	01/30/2006	3		7,020		0.040
000000-00-0	BLACKSTONE CAPITAL PARTNERS V-S LP	New York	NY	Blackstone Group	04/18/2007	3		4,636		0.020
000000-00-0	COMP CAPITAL INVESTORS III LP	New York	NY	COMP Capital Advisors	01/17/2014	3		4,479,866		0.410
000000-00-0	EQT V FUND	St Peter Port	GGY	EOT	12/01/2006	3		12.304		0.160
000000-00-0	FRANCISCO PARTNERS II. LP	San Francisco	CA	Francisco Partners	07/10/2006	3				0.870
000000-00-0	FRANCISCO PARTNERS III, LP	San Francisco	CA	Francisco Partners	12/22/2011	3		1,803,175		1.110
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	3		263,000		0.510
000000-00-0	ADVENT INTERNATIONAL GPE VIII-B LP	BOSTON	MA	ADVENT INTERNATIONAL	09/26/2016	3		10,676,400		0.980
000000-00-0	GTCR FUND IX	Chicago	IL	GTCR	12/01/2006	3		352,500		0.560
000000-00-0	GTCR FUND XI LP	CHICAGO	IL	GTCR	09/02/2014	3		12,398,500		1. 150
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	 	 	556		0.200
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NY	INSIGHT VENTURE PARTNERS	07/10/2013			6		0.940
000000-00-0	LINDSAY GOLDBERG & BESSEMER II	New York	NY	GOLDBERG LINDSAY & CO. MATLINPATTERSON GLOBAL ADVISORS LLC	08/17/2006	3		544,773		0.360
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NY HKG	MAILINPATIERSUN GLUBAL ADVISURS LLC	07/30/2007			90,984		0.160
000000-00-0	MBK PARTNERS FUND III	Central Stamford	CT	Oak Hill Partners	04/17/2013	3		3,673,438		0.570
000000-00-0	OAK HILL CAPITAL PARTNERS IV ONSHORE LP	STAMFORD	CT	OAK HILL PARTNERS	07/28/2017	3	3.031.771	207,076		1.130
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odvssev Partners	12/10/2008	3	ا ۱٫۱۲ د د د د د د د د د د د د د د د د د د د	66.392		0.680
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	3		5,244,374		0.820
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III. L.P.	Beverly Hills	CA	Platinum Equity Partners	08/05/2013					0.990
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA	PLATINUM EQUITY PARTNERS	11/28/2016			7, 192, 245		0.550
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	3		32.127		0.120
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHI CAGO	IL	PRUDENTIAL CAPITAL GROUP	04/21/2017	2	403,965	3,796,840		0.910
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	3		92, 182		0.880
000000-00-0	SAIF PARTNERS IV	Central	HKG	SAIF Partners	08/27/2010			835,014		1.410
000000-00-0	SEGULAH IV, LP	Stockholm	SWE	Segulah Advisor	04/28/2008	3		82,936		1.000
000000-00-0	SILVER LAKE III, LP	Menlo Park	CA	Silver Lake Partners	10/22/2007	3		46,581		0.120
000000-00-0	SILVER LAKE PARTNERS IV, LP	MENLO PARK	CA	SILVER LAKE PARTNERS	10/22/2013	3		10,542,124		0.350
000000-00-0	SL SPV-1 LP	MENLO PARK	CA	SILVER LAKE PARTNERS	08/15/2017	3	2, 133, 453	2,750		0.710
000000-00-0	SP ARCH INVESTORS LLC	NEW YORK	NY	SYCAMORE PARTNERS	09/12/2017	3	15,030,544			1.690
000000-00-0	SP CSO LP	NEW YORK	NY NY	SYCAMORE PARTNERS SYCAMORE PARTNERS	09/12/2017	3	4,297,197			1.690
000000-00-0 000000-00-0	SP USR INVESTORS LLC	NEW YORK	NY	THOMA BRAVO PARTNERS	09/12/2017	3	1,672,259	9, 109, 119		1.690
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	33				1.160 0.090
00000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	3		1,992,913		1.280
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	3		6,440,806		1.000
000000-00-0	TRILANTIC CAPITAL PARTNERS IV, LP	New York	NY	TRILANTIC CAPITAL PARTNERS	10/22/2007	3		7,753		0.470
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	3		247.508		0.910
000000-00-0	WCAS XI	New York	NY	WELSH CARSON ANDERSON & STOWE	02/13/2009	3		389,830		0.450
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	02/02/2017	3	633,282	6,611,784		0.860
000000-00-0	ANTIN INFRASTRUCTURE PARTNERS III LP	LUXEMBOURG	LUX	ANTIN INFRASTRUCTURE PARTNERS	01/23/2017	3	382,844	4,568,296		0.990
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	3		8,785,631		0.360
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	3		7,889,935		0.330
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	2		2,687,500		0.660
000000-00-0	ENERGY SPECTRUM PARTNERS VII	DALLAS	TX	ENERGY SPECTRUM PARTNERS	12/04/2014	ļ	 	1,945,420		0.650
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	3		1,111,860		1.230
000000-00-0	NATURAL GAS PARTNERS IX	Irving	TX	Natural Gas Partners	12/22/2011	3		18,762		0.190
000000-00-0	NATURAL GAS PARTNERS X	IrvingIRVING	TX	Natural Gas Partners	06/04/2012	3		623,415		0.700
000000-00-0 000000-00-0	NATURAL GAS PARTNERS XI NGP NATURAL RESOURCES XII LP	TRVING	TXTX	NATURAL GAS PARTNERS	11/05/2014	3		5,840,517 1,241,730		0.410
000000-00-0	NGP NATURAL RESOURCES XIT LP	BOSTON		ARCLIGHT PARTNERS	11/20/201/	3	3, 131, 169	1,241,730		0.620
000000-00-0	QUANTUM ENERGY PARTNERS VII CO-INVESTMENT FUND LP	HOUSTON		QUANTUM ENERGY PARTNERS	12/01/2017	3	543,543	43,820		0.400
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	3	1.897.853	3,846,685		0.850
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	u	1,007,000	235, 181		11.350
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008			102,329		1.100
000000-00-0	AFFINITY ASIA PACIFIC FUND IV	Singapore	SGP	AFFINITY EQUITY PARTNERS	08/16/2013	3		7,141,121		2.110

		Showing Other Long-Term Inv	ested Assets	s ACQUIRED AND ADDITIONS MADE December 31 of	Current Ye	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Туре	Actual Cost	Additional		
CUSIP	N 5 ''			Name of Vendor	Originally	and	at Time of	Investment Made	_ Amount of	Percentage of
Identification	Name or Description ATLAS CAPITAL RESOURCES I	City	State	or General Partner	Acquired05/07/2010	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
000000-00-0	ATLAS CAPITAL RESOURCES I	GreenwichGREENWICH	CT 	Atlas HoldingsATLAS HOLDINGS	06/13/2014	·		540,711 6,113,224		6.030 2.760
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	3		18,346,878		3.260
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011			477,459		3.700
000000-00-0	AXXON BRAZIL PRIVATE EQUITY FUND II	Rio de Janeiro	BRA	Axxon Group BARING PRIVATE EQUITY ASIA	12/22/2011	3	44 000 040	127,694		16.300
000000-00-0	BACH CO-INVESTMENT LP 2	BARCELONA	HKG ESP	BARING PRIVATE EQUITY ASTA	08/22/2017	3	14,832,016	18.728.835		10.500 15.550
000000-00-0	BRAIT IV LP	Johannesburg	ZAF	Brait	04/02/2007	· · · · · · · · · · · · · · · · · · ·		15.117		2.200
000000-00-0	CALERA CAPITAL PARTNERS IV	San Francisco		Calera Capital	12/22/2011	3		71,112		1.540
000000-00-0	COMP CAPITAL INVESTOR II LP/ASF MILLER DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	3		81,171		23.190
000000-00-0 000000-00-0	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT FUND LP	BEIJING BEIJING		CHINA EVERBRIGHT REINFORE SPECIAL OPPORTUNITIES	01/05/2017		1,460,280	1,329,780 5,124,737		6.900 7.500
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	· · · · · · · · · · · · · · · · · · ·		5, 124, 737 486, 496		6.440
000000-00-0	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017		292.258	3,065,085		8.650
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland	OH	Cyprium Partners	12/30/2013	2		1,382,973		5.250
000000-00-0	DATA BRIDGE HOLDINGS, LLC	BOCA RATON	<u>F</u> L	DIGITAL BRIDGE	07/11/2016	3		2,428,906		6.740
	DIGITAL BRIDGE SMALL CELLS HOLDINGS, LLC	BOCA RATON	FL GBR	DIGITAL BRIDGE Barclays	11/06/2015	33		992,336 153,392		7.130 2.250
	EQUISTONE PARTNERS EUROPEAN FUND V	LONDON	GBR	BARCLAYS	06/26/2015	3		4.947.952		1.240
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai	IND.	Everstone Capital	12/22/2011			1,768,044		4.570
000000-00-0	EVERSTONE CAPITAL PARTNERS III	MUMBAI	IND	EVERSTONE CAPITAL	08/14/2015			2,580,000		2.940
000000-00-0	EXCELLERE CAPITAL FUND II	Denver		EXCELLERE PARTNERS, LLC	10/03/2011	3		2,203,948		3.600
000000-00-0 000000-00-0	EXCELLERE CAPITAL FUND III	DENVER		EXCELLERE PARTNERS LLC	10/03/2016	33.		3,589,593		4. 130 6. 560
	FIMI OPPORTUNITY FUND IV	Tel-Aviv		FIMI Opportunity LTD	01/07/2008	3		5.504		3.210
	FIMI OPPORTUNITY FUND V	Tel-Aviv	ISR	FIMI Opportunity LTD	08/15/2012	3		3,569,439		7.040
000000-00-0	FITNESS CAPITAL PARTNERS LP	PALM BEACH		Fitness Capital Partners	05/28/2014	3		6,794		7.130
000000-00-0	GAMUT INVESTMENT FUND I, L.P.	NEW YORK	NY	Gamut Capital	02/29/2016			3,304,219		2.770
000000-00-0 000000-00-0	HURON FUND III LP	Detroit	CYM	INVESTCORP	05/31/2009 06/30/2017	33 3	12.302.500	100,286 4,490		2.230 70.000
000000-00-0	INVISION HOSPITALITY LP	ST HELIER	JEY	Invision Capital Partners Hospitality Limited	11/12/2015	3	12,302,300			4.090
000000-00-0	JADE CHINA VALUE PARTNERS II, LP	Shangha i	CHN	Jade Invest	07/12/2012			2,461,300		13.050
000000-00-0	KAINOS CAPITAL PARTNERS II LP	DALLAS	TX	KAINOS CAPITAL	12/19/2016	3		8, 166, 943		5.200
000000-00-0	KAINOS CAPITAL PARTNERS LP	Dallas	TXNY	Kainos Capital	05/10/2013	3		30 , 122 47 . 476		2.530
000000-00-0	KOHLBERG INVESTORS VI. LP	Mount Kisco	NY NY	Koniberg & Co	12/28/2004	33		47,476		1.830
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	06/27/2012	3		4,308,866		7.930
000000-00-0	LTRI HOLDINGS, LP	MIDLAND	TX	CLEARLAKE CAPITAL GROUP L.P.	06/29/2017	3	1,988,944			3.020
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	3		61,005		2.400
000000-00-0 000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New YorkLONDON	NY	LINCOLNSHIRE PARTNERS	12/22/2011	33		163,423 3,454,195		1.450 2.680
000000-00-0	MAIN POST GROWTH CAPITAL LP	SAN FRANCISCO		Main Post Partners	03/15/2016			7,091,781		10.430
000000-00-0	NORTH HAVEN PRIVATE EQUITY ASIA IV, LP	New York	NY	Morgan Stanley Private Equity Asia	03/18/2013			286,970		0.150
	MOUNTAINGATE CAPITAL FUND I LP	DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	3	6,963,799			6.900
000000-00-0 000000-00-0	MPGC EAGLERIDER CO-INVESTMENT, LP NB CROSSROADS FUND XVII	SAN FRANCISCO		Main Post Partners	02/10/2016	·				58.330 14.060
	NB CHUSSHUAUS FUND XVII	Lima	PER	NEXUS GROUP	06/27/2005	·		2,780,905		14.060
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND III, LP	New York	NY	Odyssey Partners	08/27/2004	3		8,448		2.160
000000-00-0	OHCP IV EPIC COI LP	STAMFORD	CT	OAK HILL PARTNERS	09/06/2017	3	14,000,000			11.030
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	3		2, 162		4.510
000000-00-0	ONCAP IV LP	TORONTO		ONCAP ORCHID ASIA GROUP MANAGEMENT	12/19/2016	3		1,162,301 82,820		0.990
000000-00-0	ORCHID ASIA V	Central	HKGHKG.	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	-		82,820		3.280
000000-00-0	PARTNERS GROUP CLIENT ACCESS 15,LP INC	ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	3		2,728,768		8.420
000000-00-0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV, LP	Sao Paulo	BRA	Patria Investimentos	08/29/2011	ļ		5,062,356		2.330
000000-00-0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Sao Paulo	BRA	Patria Investimentos	10/16/2008	·		1,965,676		1.170
000000-00-0 70714@-10-8	PCP MASTER HAMBURGER HOLDING COMPANY, LLC PENINSULA FUND V	CHICAGO	IL	PRUDENTIAL CAPITAL GROUP	10/02/2017	32	20,000,000	1,051,392		6.450 5.140
74459*-10-8	PRUDENTIAL CAPITAL PARTNERS II, LP	Chicago		Peninsula Partners	04/28/2005	22		1,051,392		5.140
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	IL	PRUDENTIAL CAPITAL GROUP	12/20/2012	2		1,636,293		2.370
000000-00-0	PSC MARLIN LP	ST PETER PORT	GGY	POLLEN STREET CAPITAL LIMITED	08/15/2017	3	23,937,737	2,210,697		6. 170
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	3		44,058		1.900
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P	MINNEAPOLIS		ShoreView Capital III	05/29/2014	33 3		3,815,298 126,584		6.350 4.580
000000-00-0	SN CAPITAL PARTINERS (II LP	New York	NY	ISN Capital Partners	11 02/26/2011			126,584		4.580

		Showing Other Long-Tern	n Invested Asset	s ACQUIRED AND ADDITIONS MADE Decemb	er 31 of Current Yea	ar				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage c
Identification	Name or Description	City	State	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	K CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	3		10,363,285		2.56
	SYCAMORE PARTNERS, LP	New York	NY	SYCAMORE PARTNERS	07/10/2012	3		201, 130		2.43
000000-00-0 SU	SUNSTONE PARTNERS I LP	PALO ALTO	CA	Sunstone Partners	01/13/2016		14.070.575	3,488,203		6.14
	TRILANTIC CAPITAL PARTNERS V EUROPE	ST PETER PORT	NY GGY	TRILANTIC CAPITAL PARTNERS	08/23/2017	3	14,0/0,5/5	49,704 9,624,828		2.00
	RILANTIC CAPITAL PARTNERS V LP	New York	NY	TRILANTIC CAPITAL PARTNERS CONCRE	05/01/2013	3		1,536,347		0.25
	/ICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	3		2,642,579		1.76
000000-00-0 VI	/ISTA EQUITY PARTNERS FUND III LP	San Francisco	CA	VISTA EQUITY PARTNERS	11/04/2008	3		50,688		1.22
	/ISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	3		713,732		1.71
	/P PRIMALOFT MANAGEMENT, LLC	NEW YORK	NY	VICTOR CAPITAL PARTNERS	10/05/2017	3	29,254,400			64.81
	MPACT HUNTINGTON CAPITAL II LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	06/10/2008	· · · · · · · · · · · · · · · · · · ·		258,470		22.73
	JP MORGAN GLOBAL EMERGING MARKETS FUND LLC	NEW YORK	NYNY	JPMORGAN INV MGMT BLACKROCK	10/01/2014	·		7,500,000		23.24
	RAYHILL NORTHBROOK FUND LP	NEW YORK		CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC	07/21/2016	3		39,805,426 12,581,141		66.50 49.23
000000-00-0CH	RAYHILL NORTHBHOOK FUND LP	NEW YORK	NY NY	CRAYHILL PRINCIPAL STARTEGIES PARTNERS LLC	03/01/2017	3	1.793.303	7.510.903		
	PROSS OCEAN AVIATION FUND I DEL FEEDER LP	GREENWICH	CT	CROSS OCEAN PARTNERS	11/14/2017		5,324,226	6,168,224		42.00
	SV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS, LP	06/28/2017	[I		1,909,825		30.80
000000-00-0 BL	BLUE ROAD CAPITAL LP	NEW YORK	NY	Blue Road Capital	11/05/2015	3		793,802		2.31
000000-00-0 BF	RC NATIONAL PECAN CO-INVEST LP	NEW YORK	NY	Blue Road Capital	11/06/2015			646,698		10.38
	RC VANGUARD CO-INVEST LP	NEW YORK	NY	BLUE ROAD CAPITAL	12/29/2016	·		3,048,606		39.72
	TILLRIDGE GLOBAL AGRIBUSINESS PARTNERS II LP	IRVING	TX	TILLRIDGE CAPITAL PARTNERS LLC	05/11/2017	3	239,707	2,357,230		2.66
	CM GROSVENOR - ALLSTATE INSURANCE COMPANY LP	NEW YORK	NY GGY	GROSVENOR CAPITAL MANAGEMENT BASALT INFRASTRUCTURE PARTNERS	11/14/2013	3		20,923,450		99.01
	BASALT INFRASTRUCTURE PARTNERS IT	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/14/2013 03/02/2017	3	196,217	5,038,969 3,163,149		3.56
000000-00-0 CA	CARLYLE POWER PARTNERS II, L.P.	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	3	100,217	323.904		1.81
	ASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	3		483.947		1.61
29269@-10-3 EI	IG ENERGY FUND XV	HOUSTON	TX	EIG Global Energy Partners	03/07/2011	22		1, 175, 320		1.82
	RIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	3	17,500,000	1,448,513		1.94
	HIGHSTAR CAPITAL IV	New York	NY	Highstar Capital	10/03/2011	3		7,219,115		9.14
	IIP III US ENERGY HOLDINGS II LP	NEW YORK	NY	MACQUARIE INFRASTRUCTURE PARTNERS	06/09/2017	3	10,613,178	6,225,650		74.99
	IGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	·		1,359,243 689,452		11.25
	PROJECT ARTHUR HOLDCO LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	12/18/2017	3	931.579	009,402		17.50
	PROJECT HYPERION LLC	NEW YORK	NY	BASALT INFRASTRUCTURE PARTNERS	11/10/2016			12.593.824		21.43
	OCKCLIFF CO-INVESTMENT PARTNERS, LP	HOUSTON	ТХ	Quantum Energy Partners	04/25/2016	3.		9,509,006		5.71
	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	3		1, 174, 439		5.37
	TWO SIGMA RISK PREMIA ENHANCED FUND LP	NEW YORK	NY	TWO SIGMA ADVISORS, LP	09/01/2017		30,000,000			3.38
	.ITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co.	06/18/2010			939,297		2.61
	/enture Interests - Common Stock - Unaffiliated						238,884,028	457,757,777		XXX
	BLACKSTONE REAL ESTATE PARTNERS EUROPE III	New York	NY	Blackstone Group	03/31/2009			136,673		0.55
	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY	Blackstone Group	09/30/2008	· · · · · · · · · · · · · · · · · · ·				0.28
	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY NY	Blackstone Group MORGAN STANLEY REAL ESTATE GROUP	12/12/2011 07/22/2009	·		1,760,333 75,988		0.38
	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA	PROSPERITAS INVESTIMENTOS S.A.	12/22/2011	tt-		32,301		1.96
	NOCKPOINT REAL ESTATE FUND II, LP	Boston		Rockpoint Group	10/31/2006	·		8,809		1.06
000000-00-0 R0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	II		45,558		0.95
000000-00-0 WE	JESTBROOK REAL ESTATE FUND VIII	New York	NY	Westbrook Partners	12/22/2011	ļ		50,724		1.12
000000-00-0 BL	BLACKSTONE CITY PROPERTY CO-INVESTMENT PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	ļ		151,085		2.47
	BRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	·}		83,696		3.53
	BLACKSTONE RETAIL PRINCIPAL TRANSACTION PARTNERS LP	New York	NY	Blackstone Group	06/24/2011	·		2,282		24.06
	NEASIL LAND PARTNERS, LLC	LOS ANGELES	CA NV	TRUAMERICA MULTIFAMILY	01/14/2015	· 		2,176,911		29.6
	EHMODY PROPERTIES INDUSTRIAL FUND LP	LOS ANGELES		TRUAMERICA MULTIFAMILY	07/13/2016	· 	21,889,109	21,414,961		
	MEMISFERIO SUL INVESTIMENTOS FUND IV LP	Sao Paulo	BRA	HEMISFERIO SUL INVESTIMENTOS	04/27/2012	·	21,009,109	3,323,643		4.66
	HIGH STREET REAL ESTATE FUND V LP	BOSTON	MA	HIGH STREET REALTY COMPANY LLC	03/31/2017	I 1	11,475,928	5,020,040		8.58
000000-00-0 LC	ONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	l I				1.01
	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	09/03/2015	ļ <u>.</u> .		1,880,480		16.80
	IL-AI VENTURE 2, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014	·		1,715,659		25.00
	IL-AI VENTURE 3, LLC	MORRISTOWN	NJ	METLIFE INVESTMENT MANAGEMENT. LLC	07/22/2016	· 		23,796,835		49.77
	O'CONNOR NORTH AMERICAN PROPERTIES LP	New York Sao Paulo	NY BRA	0'Connor Group	09/30/2008	· -		39,326 840.813		2.65
	AINTA BHAZIL HEAL ESTATE FUND II	New Delhi	IND	Patria Investimentos	12/22/2011	·				9.85
	NOCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/04/2011	·		3,774		2.32
000000 00 0nu	OVINIOUS ON THE REAL COUNTE FAITHERS THE				10/ 13/ 2000	·				2.0

SCHEDULE BA - PART 2

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

		Showing Other Long-Term in	IVESIEU ASSEI	s ACQUIRED AND ADDITIONS MADE December 31 o	Current re	ai				
1	2	Location		5	6	7	8	9	10	11
		3	4							
					Date	Type	Actual Cost	Additional		
CUSIP				Name of Vendor	Originally	and	at Time of	Investment Made	Amount of	Percentage of
Identification	Name or Description	O'th.	04-4-	or General Partner	Acquired	Strategy	Acquisition	After Acquisition	Encumbrances	Ownership
	· ·	City	State			Strategy	Acquisition		Effcumbrances	
	WALTON STREET REAL ESTATE FUND VI	Chicago	İİL	Walton Street	05/11/2009			282		1.240
	WESTBROOK REAL ESTATE FUND VII	New York	NY	Westbrook Partners	12/03/2007			108,784		1.540
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016			7,852,975		1.750
		New York	NYNY	Westbrook Partners	10/01/2004			47,001 54.694		4.480 2.260
	WESTBROOK REAL ESTATE PARTNERS VI	New York	NT	Westbrook Partners	03/04/2006			, ,		
	Venture Interests - Real Estate - Unaffiliated		1	T	1	ı	33,365,037	70,590,493		XXX
	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016			12,493,545		51.000
	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	· · · · · · · · · · · · · · · · · · ·		12,493,545		51.000
	King Mill Distribution Park, LLC	McDonough	GA	SVF Distribution McDonough, LLC	02/09/2015		0 050 075	38,342		92.500
	Humboldt East Trade Center LLC	Hazle Township	GA	CB Richard Ellis	07/13/2017	·}	3,650,675	5,653,007		95.000
	White Oak Real Estate 2017-2, LP	Westerville	OH		11/07/2017	. L	49, 189, 389			90.000
	Venture Interests - Real Estate - Affiliated				_		52,840,065	30,678,440		XXX
	MPP FSG ACQUISITION LLC	SAN FRANCISCO	CA	MAIN POST PARTNERS	12/15/2017	3	12,246,667			10.540
	CIT NORTHBRIDGE CREDIT LLC	NEW YORK	NY	CIT ASSET MANAGEMENT LLC	07/10/2017		2,800,000	12,040,000		56.000
	AGRICULTURE FUND II LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	10/13/2017	3	4,147,749			3.990
2199999. Joint	Venture Interests - Other - Unaffiliated						19, 194, 416	12,040,000		XXX
000000-00-0	NBINVRIVERSIDE CARS1 LLC	DOVER	DE	DIRECT	02/29/2016			833,229		55.000
000000-00-0	NBINV RIVERSIDE MANAGEMENT LLC	DOVER	DE	DIRECT	02/29/2016			55,000		55.000
2299999. Joint	Venture Interests - Other - Affiliated							888.229		XXX
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY	NEW YORK	NY	STIFEL CAPITAL MARKETS	01/17/2017		8.417.975			
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANC	SPRINGFIELD	MA	CITIGROUP GLOBAL MARKETS	03/20/2017		4,261,257			
	TEACHERS INSURANCE AND ANNUITY ASS	NEW YORK	NY	JPMORGAN CHASE & CO.	05/03/2017		14,952,000	12.858.720		
2399999 Surpl	lus Debentures, etc - Unaffiliated						27,631,232	12,858,720		XXX
	AIC COLLATERAL LOAN (AINCO)	Dover	DF	DIRECT	05/24/2017		18,619,125	12,000,120		100.000
	teral Loans - Affiliated			UNEVI	00/ 2-1/ 2017	·	18.619.125			XXX
	CREA CORPORATE TAX CREDIT FUND 57 LLC	INDIANAPOLIS	IN	CITY REAL ESTATE ADVISORS	12/22/2017	1	20,000,000			13.860
	PNC REAL ESTATE TAX CREDIT CAPITAL INSTITUTIONAL FUND 65	PORTLAND	OR	PNC TAX CREDIT CAPITAL	08/14/2017		12.500.000			10.810
	RAYMOND JAMES TAX CREDIT FUND 36 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS. INC.	08/23/2010		12,300,000	(201)		8.420
	RAYMOND JAMES TAX CREDIT FUND 38 LLC	St Petersburg	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	02/29/2012			232		9.760
	RAYMOND JAMES TAX CREDIT FUND 42 LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	09/27/2016			(98,000)		5. 100
	RAYMOND JAMES TAX CREDIT FUND 44. LLC	ST PETERSBURG	FL	RAYMOND JAMES TAX CREDIT FUNDS, INC.	08/28/2017		10,000,000	7.500.000		11.670
	RBC TAX CREDIT EQUITY NATIONAL FUND 14 LP	Cleveland	0H	RBC TAX CREDIT EQUITY GROUP	08/15/2011			14.083		8.280
	RBC TAX CREDIT EQUITY NATIONAL FUND 26 LP	CLEVELAND	OH	RBC CAPITAL MARKETS	10/25/2017		12.500.000			8.630
	RED STONE 2017 NATIONAL FUND LP	CLEVELAND	OH.	RED STONE EQUITY PARTNERS	10/02/2017		17.500.000			9.310
	USA INSTITUTIONAL TAX CREDIT FUND CXI LP	GREENVICH	CT	RICHMAN GROUP	10/31/2017		15,000,000			9.230
	WINC INSTITUTIONAL TAX CREDIT FUND 35 LP	Irvine	CA	WNC & Associates	02/29/2012			(248,213)		12.490
3399999, Non-0	Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated	•	•	·	•		87.500.000	7,167,901		XXX
	BLACKSTONE REAL ESTATE PARTNERS EUROPE V LP	NEW YORK	NY	BLACKSTONE GROUP	06/15/2017		1.513.614	3,866,561		0.250
	IMPACT PCOP IV LLC	San Francisco	CA	IMPACT COMMUNITY CAPITAL	10/18/2006			10,015		7.150
	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	3		1.034.747		4.76
	FOCUS SENIOR HOUSING FUND LP	CHICAGO	IL.	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017		382,965	87,500		13.46
	Other Class of Assets - Unaffiliated		1				1,896,579	4,998,824		XXX
4499999. Total							408.471.292	565.988.259		XXX
4599999. Total							,,	, . ,		XXX
							71,459,190	31,566,669		
4699999 - Tota	IIS						479,930,482	597,554,928		XXX

			;	Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tr	ansferred	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-							Encum-		Gain	Realized	Total	
					D-4-			Valuation	ciation) or	Impair-	Deferred	Carrying	Book/						
OLIGIB					Date	D	brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP			_	Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
G5319*-10-8	KREOS CAPITAL IV	London	GBR	Kreos Capital	04/26/2012	12/22/2017	3,485,353							3,485,353	2,872,716	(612,637)		(612,637)	
050690-10-5	AUDAX MEZZANINE FUND III, L.P.	Boston	MA	Audax Group	02/14/2011	12/13/2017	2,882,500							2,882,500	2,882,500				
	nt Venture Interests - Fixed Income - I						6,367,854							6,367,854	5,755,216	(612,637)		(612,637)	
000000-00-0	ARES CORPORATE OPPORTUNITIES FUND IV	Los Angeles	CA	Ares Management LLC	11/05/2012	12/21/2017	9,336,676												
000000-00-0	ASTORG IV	Paris	FRA	Astorg Partners	03/20/2008	03/29/2017	14,945							14,945	(1,655	(16,600).		(16,600)	
000000-00-0	ASTORG V	Paris	FRA	Astorg Partners	12/28/2011	12/14/2017	1,832,199							1,832,199	1,458,941	(373,258)		(373,258)	
000000-00-0	AXIOM ASIA PRIVATE CAPITAL FUND II	Singapore	SGP HKG	AXION ASIA PRIVATE CAPITAL	12/22/2011	12/22/2017 09/29/2017	1,715,639 4.654.079							1,715,639 4.654.079	1,715,639 4,654,079				
000000-00-0	BARING ASIA PRIVATE EQUITY FUND VBLACKSTONE CAPITAL PARTNERS V, LP	Central New York	NY	Blackstone Group	01/30/2006	12/15/2017	14,654,079								4,654,079				
000000-00-0	CCMP CAPITAL INVESTORS III LP	New York	NY NY	CCMP Capital Advisors	01/30/2006	12/15/2017	2,030,544												
000000-00-0	EOT V FUND	St Peter Port	GGY	FOT	12/01/2006	11/02/2017	322,368							322,368	2,030,544	(195,278)		(195, 278)	
000000-00-0	FRANCISCO PARTNERS II, LP	San Francisco		Francisco Partners	07/10/2006	11/08/2017	3,075,088							3,075,088	3,075,088	(.00, 2, 0)		(.50, 2, 5)	
000000-00-0	FRANCISCO PARTNERS III. LP	San Francisco	CA.	Francisco Partners	12/22/2011	11/21/2017	13.789.805							13,789,805	13.789.805				
G0115*-10-5	ADVENT INTERNATIONAL GPE VI-A LP	Boston	MA	Advent International	07/07/2008	12/29/2017	1,330,883							1,330,883	1,330,883				
000000-00-0	GTCR FUND XI LP	CHI CAGO	IL	GTCR	09/02/2014	12/01/2017	4,820,189							4,820,189	4,820,189				
000000-00-0	HARBOURVEST BUYOUT FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/27/2017	1,323,811							1,323,811	1,323,811				
000000-00-0	HARBOURVEST VENTURE FUND VII	Boston	MA	HarbourVest Partners	11/12/2003	12/27/2017	285,016							285,016	285,016				
000000-00-0	INSIGHT VENTURE PARTNERS FUND VIII LP	New York	NYNY	INSIGHT VENTURE PARTNERS	07/10/2013	09/20/2017	4,519,032							4,519,032	4,519,032				
000000-00-0	MATLIN PATTERSON GLOBAL OPP FUND III LP	New York	NYNY	MATLINPATTERSON GLOBAL ADVISORS LLC	07/30/2007	11/22/2017	1,019,990							1,019,990	1,019,990				
000000-00-0	MBK PARTNERS FUND III	Central	HKG	MBK Partners	04/17/2013	09/28/2017	835,772							835,772	835,772				
000000-00-0	OAK HILL CAPITAL PARTNERS III	Stamford	CT CT	Oak Hill Partners	12/22/2011	06/19/2017 11/03/2017	962,081							962,081 2,613,496	962,081 2.613,496				
000000-00-0	ODYSSEY INVESTMENT PARTNERS FUND IV LP	New York	NY	Odyssey Partners	12/10/2008	12/29/2017	2,915,774							2,613,496	2,915,774				
000000-00-0	ODYSSEY INVESTMENT PARTNERS V LP	NEW YORK	NY	ODYSSEY PARTNERS	07/07/2014	10/06/2017	42.557							42,557	42,557				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS III, L.P	Beverly Hills	CA	Platinum Equity Partners	08/05/2013	12/13/2017	563,796							563,796	563,796				
000000-00-0	PLATINUM EQUITY CAPITAL PARTNERS IV LP	BEVERLY HILLS	CA.	PLATINUM EQUITY PARTNERS	11/28/2016	11/17/2017	3,506,045							3,506,045	3,506,045				
000000-00-0	PROVIDENCE EQUITY PARTNERS VI	Providence	RI	PROVIDENCE EQUITY PARTNERS	09/30/2008	10/05/2017	1,372,287							1,372,287	1,372,287				
000000-00-0	PRUDENTIAL CAPITAL PARTNERS V, LP	CHI CAGO	IL	PRUDENTIAL CAPITAL GROUP	_04/21/2017	11/13/2017								268,100	268, 100				
000000-00-0	QUADRANGLE CAPITAL PARTNERS II, LP	New York	NY	Quadrangle Group	02/28/2006	11/27/2017	2,402,568							2,402,568	2,402,568				
000000-00-0	REALOGY CORP. CO-INVESTMENT	New York	NY	Apollo Management	04/04/2007	04/01/2017									574		574	574	
000000-00-0	SAIF PARTNERS IV	Central	HKG	SAIF Partners	08/27/2010	12/20/2017	1,750,094							1,750,094	1,750,094				
	BAIN CAPITAL DISTRESSED AND SPECIAL																		
000000-00-0	SITUATIONS 2013	Boston	MA SWE	Bain Capital Credit, LP	10/17/2012	11/20/2017	2,831,383							2,831,383	2,831,383	(000, 000)		(000, 000)	
000000-00-0	SEGULAH IV, LPSILVER LAKE III, LP	Stockholm Menlo Park	SWE	Segulah Advisor	04/28/2008	10/31/2017 12/07/2017	3,830,907 3,370,875							3,830,907 3,370,875	3,202,017 3,370,875	(628,890)		(628,890)	
000000-00-0	SILVER LAKE 111, LP	MENLO PARK	CA CA	Silver Lake Partners	10/22/2007	12/07/2017	1,197,638							1,197,638	1, 197, 638				
000000-00-0	THOMA BRAVO XII	CHICAGO		THOMA BRAVO PARTNERS	05/31/2016	11/30/2017	1.688.955							1,688,955	1,688,955				
000000-00-0	TPG V	Fort Worth	TX.	TPG Capital	06/27/2006	12/14/2017	933 . 157							933 . 157		[
000000-00-0	TPG VI	Fort Worth	TX	TPG Capital	12/22/2011	12/21/2017	1,066,959							1,066,959	1,066,959				
000000-00-0	TRIDENT V	Greenwich	CT	Stone Point Capital	12/20/2010	10/19/2017	6,095,777							6,095,777	6,095,777				
000000-00-0	TRIDENT VI LP	GREENWICH	CT	STONE POINT CAPITAL	09/12/2014	12/29/2017	2,092,684	ļ						2,092,684	2,092,684	ļ ļ			
000000-00-0	VISTA EQUITY PARTNERS FUND IV PARALLEL LP	SAN FRANCISCO	CA	VISTA EQUITY PARTNERS	12/30/2016	12/04/2017	2,017,851					ļ		2,017,851	2,017,851	ļ ļ			
000000-00-0	WARBURG PINCUS PRIVATE EQUITY IX, LP	New York	NY	Warburg Pincus	07/26/2005	03/01/2017	164,882							164,882	164,882				
000000-00-0	WARBURG PINCUS PRIVATE EQUITY X, LP	New York	NY	Warburg Pincus	10/24/2007	12/01/2017	1,377,690							1,377,690	1,377,690				
000000-00-0	WAYZATA OPPORTUNITIES FUND III, LP	Wayzata	MN	Wayzata Partners	05/24/2013	12/19/2017 12/21/2017	1,884,014 99.975							1,884,014 99.975	1,884,014				
000000-00-0	WAYZATA OPPORTUNITIES FUND LP	Wayzata New York	NY	Wayzata Partners WELSH CARSON ANDERSON & STOWE	02/17/2006	12/21/2017	3,671,860	 						3,671,860	99,975 3,671,860				
000000-00-0	NEW VERNON INDIA FUND. LP	Jersev City	NJ	NEW VERNON MGMT	10/26/2007	12/00/2017	14,538	(1.825)				(1.825)			70.517		57.804	57.804	
000000-00-0	ACTIS ENERGY 4 LP	LONDON	GBR	ACTIS CAPITAL	.02/02/2017	03/31/2017	17,500	(1,023)				(1,023)		151.893	151,893				
000000-00-0	ARCLIGHT ENERGY PARTNERS FUND VI LP	BOSTON	MA	ARCLIGHT PARTNERS	08/14/2015	09/28/2017	3, 192, 118	[<u></u>		3, 192, 118	3, 192, 118	[
000000-00-0	BROOKFIELD INFRASTRUCTURE FUND III-B LP	NEW YORK	NY	BROOKFIELD ASSET MANAGEMENT	07/07/2016	12/20/2017	1,050,337							1,050,337	1,050,337				
000000-00-0	CONCESSION INVESTMENT HOLDINGS LLC	NEW YORK	NY	IFM INVESTORS	05/03/2016	11/13/2017	1,222,910							1,222,910	1,222,910				
000000-00-0	EIG ENERGY FUND XVI	HOUSTON	TX	EIG Global Energy Partners	12/13/2013	11/16/2017	3,460,259							3,460,259	3,460,259	ļ ļ			
000000-00-0	MACQUARIE INFRASTRUCTURE PARTNERS III, LP	NEW YORK	NY	Macquarie Infrastructure Partners	02/13/2015	12/07/2017	1,825,037							1,825,037	1,825,037	ļ ļ			
000000-00-0	NATURAL GAS PARTNERS XI	IRVING	TX	NATURAL GAS PARTNERS	11/05/2014	06/19/2017	174,265							174, 265	174,265				
000000-00-0	PIKE PETROLEUM HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	09/30/2015	12/15/2017	6.574	1		1		1		6.574	6.574	1			

			;	Showing Other Long-Term Inv	ested Ass	sets DISP	OSED, Tr	ansferred (or Repaid	I During the	e Current	Year							
1	2	Location		5	6	7	8		Change	in Book/Adju	usted Carry	ing Value		15	16	17	18	19	20
		3	4	1				9	10	11	12	13	14						
		-					Book/	-		Current		_		Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value				0			Value		Faraian			
									Year's	Than-	Capital-	Book/	Exchange			Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
					_		Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	QUANTUM ENERGY PARTNERS VII LP	HOUSTON	TX	QUANTUM ENERGY PARTNERS	08/22/2017	12/21/2017								581, 103	581, 103				
000000-00-0	ACTIS AFRICA IV	London	GBR	ACTIS CAPITAL	07/19/2013	06/30/2017	6,801,459							6,801,459	6,801,459				
000000-00-0	ACTIS EMERGING MARKETS 3 LP	London	GBR	Actis Capital	01/02/2008	05/30/2017	1,049,626							1,049,626	1,049,626				
000000-00-0	ATLAS CAPITAL RESOURCES I	Greenwich	CT	Atlas Holdings	05/07/2010	12/29/2017	4,525,193							4,525,193	4,525,193				
000000-00-0	ATLAS CAPITAL RESOURCES II L.P	GREENWICH	CT	ATLAS HOLDINGS	06/13/2014	11/24/2017	1,016,459							1,016,459	1,016,459				
000000-00-0	AURORA EQUITY PARTNERS V LP	LOS ANGELES	CA	AURORA CAPITAL GROUP	06/10/2016	06/12/2017	11,981,172	ļ						11,981,172	11,981,172				
000000-00-0	AXA SECONDARY FUND V	New York	NY	ARDIAN	12/14/2011	11/20/2017	11,332,372	ļ				ļ		11,332,372	11,332,372			ļ	
000000-00-0		Rio de Janeiro	BRA	Axxon Group	12/22/2011	12/29/2017	1,096,759							1,096,759	1,096,759				
000000-00-0	BLACK TORO CAPITAL FUND-II	BARCELONA	ESP	Black Toro Capital	12/04/2015	02/14/2017	10,773,999							10,773,999	10,410,877	(363, 122)		(363, 122))
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				
1	CCMP CAPITAL INVESTOR II LP/ASF MILLER											1						1	
000000-00-0	DIRECT B LP	Edinburgh	GBR	ARDIAN	01/09/2014	12/28/2017	6,790,831							6,790,831	6,790,831				
	CHINA EVERBRIGHT REINFORE LINK CO-INVESTMENT	DE1 11110	0.51	CHINA EVERBRIGHT REINFORE SPECIAL	04 (05 (0045	04/07/004-						1		050	050			1	
000000-00-0	FUND LP	BEIJING	CHN	OPPORTUNITIES	01/05/2017	04/07/2017								356,528	356,528				
	CHINA EVERBRIGHT REINFORE SPECIAL			CHINA EVERBRIGHT REINFORE SPECIAL															
000000-00-0	OPPORTUNITIES FUND I	BEIJING	CHN	OPPORTUNITIES	11/16/2015	07/14/2017	16,718							16,718	16,718				,
000000-00-0	CMP GERMAN OPPORTUNITY FUND II	Luxembourg	LUX	. CMP CAPITAL MANAGEMENT-PARTNERS	12/22/2011	12/27/2017	316,042							316,042	170,062	(145,980)		(145,980))
	CMP GERMAN OPPORTUNITY FUND III	LUXEMBOURG	LUX OH	CMP CAPITAL MANAGEMENT-PARTNERS	06/12/2017	06/13/2017	0.007.470							43,277	43,295	1/		1/	
000000-00-0	CYPRIUM INVESTORS IV LP	Cleveland BOCA RATON		Cyprium Partners	12/30/2013	10/17/2017 07/10/2017	3,297,479							3,297,479	3,297,479 2,573,554				
000000-00-0			FL	DIGITAL BRIDGE	07/11/2016		2,573,554							2,573,554		(0.400.000)		(0.400.000	,
000000-00-0	EQUISTONE PARTNERS EUROPEAN FUND IV	London	GBR	Barclays Everstone Capital	02/20/2012	11/07/2017	10,675,833							6.496.923		(3, 186, 998)		(3, 186, 998)	/
000000-00-0	EVERSTONE CAPITAL PARTNERS II LLC	Mumbai Denver	CO	EXCELLERE PARTNERS. LLC	12/22/2011 10/03/2011	12/22/2017 11/14/2017	6,496,923 7,476,810												
00000-00-0		Tel-Aviv	ISR	FIMI Opportunity LTD	10/03/2011	12/21/2017	1, 476, 810							1,334,138					
000000-00-0	FIMI OPPORTUNITY FUND IV	Tel-Aviv	ISR	FIMI Opportunity LTD	01/07/2008	12/21/2017	2,016,429							2,016,429	2,016,429				
000000-00-0		Tel-Aviv	ISR	FIMI Opportunity LTD	_08/15/2012	12/19/2017	1,985,918							1,985,918	1,985,918				
		NEW YORK	NY	Gamut Capital	_02/29/2016	10/13/2017	6,591							6,591	6,591				
000000-00-0		NEW YORK	NY	QUADRANGLE GROUP	06/08/2015	09/28/2017	7,382,399							7.382.399	7.382.399				
000000-00-0		GRAND CAYMAN	CYM	INVESTCORP	06/30/2017	12/22/2017								4, 177, 981	4, 177, 981				
000000-00-0		Shanghai	CHN	Jade Invest	_07/12/2012	12/22/2017	1,830,312							1,830,312	1,830,312				
000000-00-0		Grand Cayman Islands	CYM	Jiuding Dingfeng Capital	_05/01/2014	11/21/2017	3, 198, 401							3, 198, 401	3, 198, 401				
000000-00-0		Dallas	TX	Kainos Capital	05/10/2013	10/06/2017	3,669,925							3,669,925	3,669,925				
000000-00-0	KOHLBERG INVESTORS V, LP	Mount Kisco	NY	Kohlberg & Co	12/28/2004	12/21/2017	3, 116, 964							3, 116, 964	3,116,964				
000000-00-0	KOHLBERG INVESTORS VII LP	Mount Kisco	NY	Kohlberg & Co	_06/27/2012	10/18/2017	3,881,770							3,881,770	3,881,770				
000000-00-0	LANDMARK EQUITY PARTNERS XI	Simsbury	CT	LANDMARK PARTNERS	_07/01/2003	12/20/2017	95,508							95,508	95,508				
000000-00-0	LANDMARK EQUITY PARTNERS XII, LP	Simsbury	CT	LANDMARK PARTNERS	12/13/2004	12/20/2017	231,839	L						231,839	231,839				
000000-00-0	LEXINGTON MIDDLE MARKET INVESTORS LP	New York	NY	Lexington Partners	06/25/2004	12/28/2017	117,466							117,466	117,466				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS III, LP	New York	NY	LINCOLNSHIRE PARTNERS	10/01/2004	10/25/2017	1,503,397	ļ						1,503,397	1,503,397				
000000-00-0	LINCOLNSHIRE EQUITY PARTNERS IV LP	New York	NYNY	LINCOLNSHIRE PARTNERS	12/22/2011	10/13/2017	2,696,593					ļ		2,696,593	2,696,593			ļ	
		Chicago	IL	MERIT CAPITAL PARTNERS	01/13/2005	08/02/2017	235,308	ļ				ļ		235,308	235,308			ļ	
000000-00-0		New York	NY	Morgan Stanley Private Equity Asia	03/18/2013	09/29/2017	139,048							139,048	139,048				
000000-00-0		DENVER		MOUNTAINGATE CAPITAL MANAGEMENT LP	09/15/2017	12/29/2017								142, 161	142, 161				
000000-00-0		NEW YORK	NYNY	BROAD SKY PARTNERS	01/05/2015	12/08/2017	8,433,500							8,433,500					
		Dallas	TX	Neuberger Berman LLC	06/27/2005	12/28/2017	2,953,683	ļ ļ				ļ	ļ	2,953,683	2,953,683		ļ	ļ	
000000-00-0	NG CAPITAL PARTNERS II LP	Lima	PER	NEXUS GROUP	07/22/2013	12/07/2017	35,073							35,073	35,073				
		New York	NY	Odyssey Partners	08/27/2004	12/14/2017	5,929,806							5,929,806	5,929,806				
000000-00-0	ONCAP III	Toronto	CAN	ONCAP	07/08/2011	11/28/2017	2,860,427							2,860,427	2,282,627	(577,799)		(577,799)	/
000000-00-0	ORCHID ASIA V	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	12/22/2011	03/31/2017	341,811	}				}	}	341,811	341,811				
000000-00-0	ORCHID ASIA VI LP	Central	HKG	ORCHID ASIA GROUP MANAGEMENT	10/30/2014	10/06/2017	2,001,231	}				}	}	2,001,231	2,001,231			}	
000000-00-0		ST PETER PORT	GGY	PARTNERS GROUP	01/26/2015	10/18/2017	66,624							66,624	66,624	(040 500)		(040 500	
000000-00-0		St Peter Port	GGY	Partners Group	06/27/2006	12/20/2017	2,886,900							2,886,900	2,074,310	(812,589)		(812,589)	/
000000 00 0	PATRIA - BRAZILIAN PRIVATE EQUITY FUND IV,	Con Doub	DD.	Data in Investigants	00/00/0044	07/11/0017	454 050					1		454 050	454 050			1	
000000-00-0	DATELA DEATH LAN DELVATE FOULTY FIND / 1 1 12	Sao Paulo	BRA	Patria Investimentos	08/29/2011	07/11/2017	151,656	<u> </u>				 	}	151,656	151,656			 	
000000 00 0	PATRIA-BRAZILIAN PRIVATE EQUITY FUND III LP	Con Paulo	BRA	Datain Inventimentes	10/16/0000	00/00/0047	00.000					I		00.000	00.000			I	
000000-00-0	PCP MASTER HAMBURGER HOLDING COMPANY, LLC	Sao Paulo	II BHA	Patria InvestimentosPRUDENTIAL CAPITAL GROUP	10/16/2008 10/02/2017	08/28/2017 11/07/2017	32,990							32,990 400,000	32,990				
		Detroit	MI	Peninsula Partners	12/22/2017		517.063	 				·		517.063	517.063				
/U/ 148-10-8	FENTINOULA FUND V	שלווטון	IM	remnsura rartners	12/22/2011	12/20/201/	317,063	L		ļ	ļ	ļ		517,063				<u> </u>	

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

			5	Showing Other Long-Term In	vested Ass	sets DISP	OSED, Tra	ansferred o	or Repaid	During the	Current	Year							
1	2	Location		5	6	7	8			in Book/Adju				15	16	17	18	19	20
		3	4					9	10	11	12	13	14					1	
		-					Book/			Current				Book/				1	
							Adjusted			Year's		Total	Total	Adjusted				1	
							Carrying		Current	Other-		Change in	Foreign	Carrying				1	
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		1	
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange		1	
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Disposar	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	PROAMPAC PG HOLDINGS LLC	CHICAGO	State	PRITZKER GROUP PRIVATE CAPITAL	11/18/2016	12/11/2017	191.752	Crease)	Accretion	IIIZEU	Other	11+12)	value	191,752	191,752	Disposai	Disposai	Disposai	IIICOIIIE
744640-10-2	PRUDENTIAL CAPITAL PARTNERS IV, LP	Chicago	II	PRUDENTIAL CAPITAL GROUP	12/20/2012	12/28/2017	3,753,948							3,753,948	3,753,948				
000000-00-0	SENTINEL CAPITAL PARTNERS IV LP	New York	NY	Sentinel Partners	12/28/2011	12/21/2017	3,731,402							3,731,402	3,731,402				
000000-00-0	SHOREVIEW CAPITAL PARTNERS III, L.P	MINNEAPOLIS	MN	ShoreView Capital III	05/29/2014	12/15/2017	19,721							19,721	19,721				
000000-00-0	SK CAPITAL PARTNERS III LP	New York	NY	SK Capital Partners	08/26/2011	10/26/2017	5,680,527							5,680,527	5,680,527			ļ	
000000-00-0	SK CAPITAL PARTNERS IV LP	NEW YORK	NY	SK CAPITAL PARTNERS	02/16/2015	11/15/2017	720,622	(187,588)				(187,588)		533,034	533,034			_}	
000000-00-0	STERLING CAPITAL PARTNERS II, LP	Westport	CT	Sterling Partners	09/30/2008	05/23/2017	146,417							146,417	146,417				
000000-00-0	TRILANTIC CAPITAL PARTNERS V EUROPETRILANTIC CAPITAL PARTNERS V LP	ST PETER PORT	GGYNY	TRILANTIC CAPITAL PARTNERS EUROPE TRILANTIC CAPITAL PARTNERS	02/13/2015	08/25/2017 12/20/2017	158, 163 2,475,706							158 , 163	164,711 2,475,706	6,548		6,548	
000000-00-0	TRILLIANT HOLDING LP	DALLAS	TX	KAINOS CAPITAL	05/01/2013 07/29/2015	12/20/2017	22,940,306							2,475,706 22,940,306	22,940,306			·	
000000-00-0	VICTORIA SOUTH AMERICAN PARTNERS II LP	Buenos Aires	ARG	VICTORIA CAPITAL PARTNERS	03/28/2012	10/00/2017	173,548							173,548	173,548				
000000-00-0	VISTA EQUITY PARTNERS FUND IV LP	San Francisco	CA	VISTA EQUITY PARTNERS	10/14/2011	12/04/2017	19,236,798							19,236,798	19,236,798			Ļ	
	OFI GLOBAL: EMERGING MARKETS EQUITY FUND, LP																	1	
000000-00-0		New York	NY	OFI GLOBAL TRUST COMPANY	03/03/2014	03/27/2017	24,352,691	10,741,433				10,741,433		35,094,124	36,500,000		1,405,876	1,405,876	
	INVESTCORP INTERLACHEN MULTI-STRATEGY FUND			LUTERI LOUEN CARLEN CROUP LE	04/04/0040	00/04/0047	0.700	(070)				(070)		4 004			04 405	04.405	
000000-00-0	LIMITEDINVESTCORP LONG-SHORT ASIA FUND LIMITED	Minneapolis	MN HKG.	INTERLACHEN CAPITAL GROUP LP PENTA ASIA ADVISORS, LTD.	04/01/2013	03/31/2017 11/29/2017	2,738	(873)				(873)		1,864	36,030		34, 165	34, 165 15, 590	
000000-00-0	STRATEGIC VALUE RESTRUCTURING FUND, LTD	Greenwich	CT	STRATEGIC VALUE PARTNERS	04/01/2013	11/29/2017	16,066							16,066	15,590		15,590	15,590	
000000-00-0	BOPA1 LP	NEW YORK	NY	BLACKROCK	07/21/2016	_02/15/2017	929,526							929,526	929,526				
				CRAYHILL PRINCIPAL STARTEGIES PARTNERS														,	
000000-00-0	CRAYHILL NORTHBROOK FUND LP	NEW YORK	NY	LLC	10/14/2016	08/10/2017	2,537,107							2,537,107	2,537,107			Ļ	
				CRAYHILL PRINCIPAL STARTEGIES PARTNERS														1	
000000-00-0	CRAYHILL PRINCIPAL STRATEGIES FUND LP	NEW YORK	NY	LLC	03/01/2017	06/02/2017								1, 158, 641	1, 158, 641			_F	
000000-00-0	LSV SPECIAL OPPORTUNITIES DOMESTIC FUND V LP	NEW YORK	NY	LGK ADVISORS. LP	00/00/0047	12/22/2017								669	669			1	
000000-00-0	TEAYS RIVER INVESTMENTS LLC	ZIONSVILLE	IN	TEAYS RIVER MANAGEMENT	06/28/2017 07/01/2015	12/22/2017	892,799											i	
000000 00 0	GCM GROSVENOR - ALLSTATE INSURANCE COMPANY	ZIONOVILLE		TEATO TITVEIT MANAGEMENT		12/11/2017	552,755												
000000-00-0	LP	NEW YORK	NY	GROSVENOR CAPITAL MANAGEMENT	11/14/2013	11/08/2017	11,099,365							11,099,365	11,099,365			L	
000000-00-0	BASALT INFRASTRUCTURE PARTNERS II	ST PETER PORT	GGY	BASALT INFRASTRUCTURE PARTNERS	03/02/2017	12/20/2017								42,669	42,669			ļ	
000000-00-0	CARLYLE POWER PARTNERS II, L.P	New York	NY	CARLYLE POWER PARTNERS	02/20/2015	06/30/2017	1,241,139							1,241,139	1,241,139			t	
000000-00-0	EASTERN GENERATION HOLDINGS, LLC	BOSTON	MA	ARCLIGHT PARTNERS	12/28/2015	12/21/2017	287, 142							287, 142	287,142			r	
000000-00-0 29269@-10-3	EIG CORPUS CHRISTI CO-INVESTMENT, L.P EIG ENERGY FUND XV	HOUSTON	TXTX	EIG Global Energy PartnersEIG Global Energy Partners	03/31/2015 03/07/2011	12/28/2017 12/29/2017	1,014,431							1,014,431 1,844,826	1,014,431			i	
29277*-10-5	ENERVEST CO-INVESTMENT FUND XII-2A LP	HOUSTON	TX	Bedrock Energy Partners LLC	12/19/2011	12/29/2017	9,000,000			9,000,000		(9,000,000)		1,044,020	371,746		371.746	371,746	
000000-00-0	ENERVEST ENERGY INSTITUTIONAL FUND XII	HOUSTON	TX	Bedrock Energy Partners LLC	12/13/2011	12/29/2017	203,294					(77, 440)		125,854	64,357		(61,497)	(61,497)	
000000-00-0	GRIDIRON ENERGY, LLC	NEW BRUNSWICK	NJ	GRIDIRON ENERGY MANAGEMENT, LLC	05/10/2017	10/23/2017	_	L [ļ [ļ		1,836,846	1,836,846			,	
000000-00-0	HIGHSTAR CAPITAL II	New York	NY	Highstar Capital	05/24/2004	12/21/2017	4,646,530							4,646,530	4,646,530			t	
000000-00-0		New York	NYNY	Highstar Capital	05/25/2007	12/21/2017	491,375							491,375	491,375			r	
000000-00-0		New York	NY	Highstar Capital	10/03/2011 04/12/2016	12/19/2017 09/29/2017	11,022,056 3,687							11,022,056 3,687	11,022,056 3,687			_[
000000-00-0	NGP BRAVO CO-INVEST LLC	IRVING	TX	NATURAL GAS PARTNERS	05/27/2015	05/09/2017	3,687	·		ļ			·	3,687				,	
000000-00-0	STEELRIVER LDC INVESTMENTS LP	SAN FRANCISCO	CA	STEELRIVER INFRASTRUCTURE PARTNERS	12/11/2013	12/29/2017	142,894							142,894	142,894			L	
000000-00-0	HARBOURVEST STRUCTURED SOLUTIONS II L.P	Boston	MA	HarbourVest Partners	12/31/2012	12/22/2017	710,297							710,297	710,297			L	
000000-00-0	LITTLEJOHN FUND IV	Greenwich	CT	Littlejohn & Co	06/18/2010	12/22/2017	13,028,444	ļ						13,028,444	13,028,444			₊	
000000-00-0	IMPACT HUNTINGTON	San Francisco	CA	IMPACT COMMUNITY	01/01/2009	04/15/2017	2, 170, 938							2, 170, 938	2, 170, 938				
	nt Venture Interests - Common Stock						403,429,597	10,551,146		9,077,440		1,473,706		416,676,665	412,206,975	(6,293,950)	1,824,260	(4,469,690)	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS IV, LP	Boston	MA	BEACON CAPITAL PARTNERS	06/22/2006	06/28/2017	457,942							457,942	457,942		4 00		
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS V, LP	Boston	MA	Kline Hill Partners Fund LP	09/30/2008	12/29/2017	1,107,687	(1,661,541)				(1,661,541)		(553,855)	1,071,366		1,625,221	1,625,221	
000000-00-0	BEACON CAPITAL STRATEGIC PARTNERS VI	Boston	MA NY	BEACON CAPITAL PARTNERS	02/15/2011	12/19/2017 12/11/2017	972,692 8.933.820			}		<u> </u>		972,692 8,933,820	972,692 7,637,275	(1,296,546)		(1,296,546)	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VI LP	New York	NY NY	Blackstone Group	03/31/2009	12/11/2017 12/27/2017	4, 195, 224			ļ		†		4, 195, 224	4, 195, 224	(1,290,346)		(1,280,340).	
000000-00-0	BLACKSTONE REAL ESTATE PARTNERS VII	New York	NY	Blackstone Group	12/12/2011	12/26/2017	4,353,110							4,353,110	4,353,110			L	
	CB RICHARD ELLIS STRATEGIC PARTNERS U.S. IV,			•			,,							,,	, , , , , , , , , , , , , , , , , , , ,			ı	
000000-00-0	LP	Los Angeles	CA	CBRE Global Investors	12/07/2005	10/30/2017	ļ								67,203		67,203	67,203	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND II	New York	NY	MORGAN STANLEY REAL ESTATE GROUP	01/23/1995	10/31/2017									1,470		1,470	1,470	
000000-00-0	MORGAN STANLEY REAL ESTATE FUND VII GLOBAL	New York	NYNY	MORGAN STANLEY REAL ESTATE GROUP	07/22/2009	12/29/2017	652, 155							652, 155	652, 155				

				Showing Other Long-Term In	vested As	sets DISP	OSED, Tr	ansferred o	or Repaid	During the	e Current	Year							
1	2	Location		5	6	7	8			in Book/Adiu				15	16	17	18	19	20
	_	3	4			-		9	10	11	12	13	14						
							Book/	_		Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying				1	
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign		1	
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred		Book/	Encum-		Gain	Realized	Total	
					Doto							Carrying							Invest
OLICID				Name of Division on	Date	D:I	brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances	0!-	(Loss)	Gain	Gain	Invest-
CUSIP	Name on Description	0.1	0	Name of Purchaser or	Originally		Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
000000-00-0	PROSPERITAS REAL ESTATE PARTNERS III	Sao Paulo	BRA MA		12/22/2011	08/11/2017	4,645 1,467,363							4,645 1,467,363	4,645 1,467,363				
000000-00-0	ROCKPOINT REAL ESTATE FUND III LP	Boston	MA	Rockpoint Group	09/30/2008	12/29/2017	1,467,363							1,467,363	1,467,363				
000000-00-0	STARWOOD OPPORTUNITY FUND IV	Greenwich		Starwood Capital	01/22/1997	12/29/2017		(3,081,577)				(3,081,577)		(3,059,079)	16,382		3,075,461	3,075,461	
000000 00 0	BLACKSTONE CITY PROPERTY CO-INVESTMENT	ui celiii tuli		otar wood oapritar	0 1/22/ 155/	12/23/2017		(0,001,377).				(0,001,377)		(0,000,070)			, 70, 401 و		
000000-00-0	PARTNERS II LP	NEW YORK	NY	BLACKSTONE GROUP	12/17/2015	12/29/2017	667,760							667.760	667.760			1	
	CB RICHARD ELLIS ASIA ALPHA PLUS FUND II													,	,				
000000-00-0	FOP-SIF	Luxembourg	LUX	CBRE GLOBAL INVESTORS	07/15/2011	12/22/2017	24, 109							24 , 109	24, 109				
000000-00-0	CBRE STRATEGIC PTR US OPP V LP	Los Angeles	CA	CBRE GLOBAL INVESTORS	12/11/2007	12/08/2017	4,352,080							4,352,080	4,352,080				
000000-00-0	DEASIL LAND PARTNERS, LLC	LOS ANGELES	CA	TRUAMERICA MULTIFAMILY	01/14/2015	12/13/2017	4,782,576							4,782,576	4,782,576			,	
000000-00-0	DERMODY PROPERTIES INDUSTRIAL FUND LP	LOS ANGELES	NV	DERMODY PARTNERS	07/13/2016	02/08/2017	1,772,500	}		}		}		1,772,500	1,772,500	}			
000000-00-0	EAGLE ROSE LAND PARTNERS LLC	LOS ANGELES	CA BRA	TRUAMERICA MULTIFAMILY	07/25/2017 04/27/2012	12/21/2017	11,960							526,500 11,960	526,500				
00000-00-0	HIGH STREET REAL ESTATE FUND V LP	BOSTON	DNA	HIGH STREET REALTY COMPANY LLC	03/31/2017	10/02/2017	11,900							800,239					
000000-00-0	JER REAL ESTATE PARTNERS IV LP	McLean	VA	JER Partners	12/31/2008	12/28/2017									2, 193		2, 193	2, 193	
000000-00-0	LANDMARK REAL ESTATE FUND V, LP	Simsbury	CT.	LANDMARK PARTNERS	.07/27/2005	.09/01/2017	349.682							349,682	349.682				
000000-00-0	LANDMARK REAL ESTATE FUND VII	Simsbury	CT	LANDMARK PARTNERS	10/20/1997	10/31/2017									759		759	759	
000000-00-0	LANDMARK REAL ESTATE PARTNERS FUND VI	Simsbury	CT	LANDMARK PARTNERS	12/22/2011	12/04/2017	4,446,845							4,446,845	4,446,845				
000000-00-0	LONE STAR FUND VII	Dallas	TX	Lone Star Funds	12/22/2011	11/16/2017	2,145,886							2, 145,886	2, 145, 886			·	
000000-00-0	LONE STAR REAL ESTATE FUND III LP	DALLAS	TX	LONE STAR FUNDS	05/20/2014	12/29/2017	11, 177, 426							11, 177, 426	11, 177, 426			ر	
000000-00-0	MERCURY LAND PARTNERS, LLC	LOS ANGELES	CA	TRUMERICA MULTIFAMILY	09/03/2015	11/03/2017	1,365,486							1,365,486	1,365,486				
000000-00-0	ML-AI VENTURE 2, LLC	MORRISTOWN	NJ NV	. METLIFE INVESTMENT MANAGEMENT. LLC	10/07/2014	07/24/2017	519,500							519,500	519,500			i	
000000-00-0	O'CONNOR NORTH AMERICAN PROPERTIES LP PATRIA BRAZIL REAL ESTATE FUND II	New York	BRA	O'Connor Group Patria Investimentos	12/22/2011	12/18/2017 06/21/2017	914,504 1,843,127							914,504 1,843,127	914,504 1,843,127			·	
000000-00-0	RED FORT INDIA REAL ESTATE FUND II	New Delhi	IND	RED FORT CAPITAL ADVISORS	10/04/2011	11/28/2017	4,452,787							4,452,787	4,452,787			,	
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS V	White Plains	NY	Rockwood Capital	09/30/2008	12/29/2017	215,828	(1, 115)				(1, 115)		214,713	214,713				
000000-00-0	ROCKWOOD CAPITAL REAL ESTATE PARTNERS VII	White Plains	NY	Rockwood Capital	10/19/2006	12/27/2017	2,865,002							2,865,002	2,865,002				
000000-00-0	WESTBROOK REAL ESTATE FUND X	NEW YORK	NY	WESTBROOK PARTNERS	07/18/2016	10/25/2017	1,842,104							1,842,104	1,842,104			L	
000000-00-0	JER FUND II	McLean	VA	JER Partners	06/04/1999	12/27/2017									498		498	498	
1799999. Joii	nt Venture Interests - Real Estate - L	Jnaffiliated					66,089,526	(4,744,234)				(4,744,234)		62,672,031	66,148,288	(1,296,546)	4,772,803	3,476,258	
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV A LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/28/2017	2,642,627							2,642,627	2,642,627				
000000-00-0	CBRE GIP US FEEDER VEHICLE ALLINV B LP	LONDON	GBR	CBRE Global Investors	03/22/2016	12/28/2017	2,642,626							2,642,626	2,642,626				
000000-00-0	CURRENT CREEK INVESTMENTS LLC	Dover	DE	DIRECT	04/29/2011	09/29/2017	60,752,707							60,752,707	60,752,707			r	
000000-00-0	AP REAL ESTATE LLC	Dover	DE	DIRECT	03/26/2012	12/22/2017	2,076,018							2,076,018	2,076,018				0.004.075
000000-00-0	King Mill Distribution Park, LLC White Oak Real Estate 2017-2, LP	McDonough	GA OH	. SVF Distribution McDonough, LLC White Oak GP	02/09/2015	04/18/2017	11,625,223	382,000				382,000		12,007,223 247,500	12,007,223				8,694,675
			UП	_ Will te bak dr	11/0//201/	12/31/201/	70 700 004	000 000				000 000		80.368.701	80.368.701				0.004.075
	nt Venture Interests - Real Estate - A			DDIDENTIAL CARLTAL CROLD	00/10/0010	10 (00 (0017	79,739,201	382,000		1		382,000		80,368,701	80,368,701	+			8,694,675
000000-00-0	OSI GROUP, LLC A3 COMMON	AURORA	IL	PRUDENTIAL CAPITAL GROUP	09/19/2016	10/02/2017	43,714	(43,714)				(43,714)		92,700	92,700				239,603
000000-00-0	OSI GROUP. LLC B3 PREFERRED	AURORA	II	PRUDENTIAL CAPITAL GROUP	08/15/2016	10/02/2017	20.400.000	(400,000)				(400.000)			20.000.000				1.200.000
	nt Venture Interests - Other - Unaffili			THE WIND WINDS		10/02/2017	20.536.414	(443.714)				(443,714)		20,092,700	20.092.700				1,439,603
401378-AC-8	GUARDIAN LIFE INSURANCE COMPANY	NEW YORK	MV	STIFEL CAPITAL MARKETS	01/17/2017	05/03/2017	20,000,414	(440,714)	48	1		(443,714)		8,418,023	8,458,393	1	40,370	40,370	84,740
575767-AL-2	MASSACHUSETTS MUTUAL LIFE INSURANC	SPRINGFIELD	MA	CITIGROUP GLOBAL MARKETS	03/20/2017	05/03/2017						17		4,261,274			183.550	183.550	32,776
878091-BF-3	TEACHERS INSURANCE AND ANNUITY ASS	NEW YORK	NY	JPMORGAN CHASE & CO.	05/03/2017	06/06/2017			1/					12,858,753	13,110,227		251,474	251,474	32,770
	rplus Debentures, etc - Unaffiliated								65			65		25.538.050	26,013,444		475.393	475.393	117.516
000000-00-0	RELATED CORPORATE PARTNERS VIII	Dover	DE	RELATED CORPORATE PARTNERS	07/01/1998	.02/28/2017				L		30		20,000,000	20,010,111	<u> </u>	.70,000	0,000	967.324
	n-Guaranteed Federal Low Income I			201 01112 11111210															967.324
000000-00-0	COMMREINVEST V LLC	Chicago	II	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	11/13/2017				1					43,456	+	43,456	43,456	301,024
000000-00-0	COMMUNITY REINVESTMENT FUND 2005 LLC	Chicago	IL	COMMUNITY REINVESTMENT FUND INC.	12/20/2011	11/13/2017	İ								4,255		4,255	4,255	
000000-00-0	IMPACT CHILDCARE LLC	San Francisco		IMPACT COMMUNITY CAPITAL	01/03/2006	12/12/2017	113,343	384,606				384,606		497,949	100,088		(397,861)	(397,861)	
000000-00-0	IMPACT PCCP IV LLC	San Francisco		IMPACT COMMUNITY CAPITAL	10/18/2006	12/01/2017	1,111,059	ļ						1, 111, 059	1, 111, 059				
000000-00-0	FOLIUM TIMBER FUND I LP	BOSTON	MA	FOLIUM CAPITAL LP	12/29/2016	12/15/2017	352, 153							352, 153	352, 153				
000000-00-0	FOCUS SENIOR HOUSING FUND I LP	CHICAGO	IL	FOCUS HEALTHCARE PARTNERS LLC	06/08/2017	07/25/2017	ļ	ļ ļ		ļ ļ		ļ		131,081	131,081	ļ		,	
	PARTNERS GROUP REAL ESTATE SECONDARY 2009	1																ı	
000000-00-0	USD A, LP	St Peter Port	GGY	Partners Group	07/15/2011	12/27/2017	11,361,042							11,361,042	11,361,042				

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8		Change	in Book/Adj	usted Carry	ing Value		15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
							Book/			Current				Book/					
							Adjusted			Year's		Total	Total	Adjusted					
							Carrying		Current	Other-		Change in	Foreign	Carrying					
							Value		Year's	Than-	Capital-	Book/	Exchange	Value		Foreign			
							Less	Unrealized	(Depre-	Temporary	ized	Adjusted	Change in	Less		Exchange			
							Encum-	Valuation	ciation) or	Impair-	Deferred	Carrying	Book/	Encum-		Gain	Realized	Total	
					Date		brances,	Increase	(Amorti-	ment	Interest	Value	Adjusted	brances		(Loss)	Gain	Gain	Invest-
CUSIP				Name of Purchaser or	Originally	Disposal	Prior	(De-	zation)/	Recog-	and	(9+10-	Carrying	on	Consid-	on	(Loss) on	(Loss) on	ment
Identification	Name or Description	City	State	Nature of Disposal	Acquired	Date	Year	crease)	Accretion	nized	Other	11+12)	Value	Disposal	eration	Disposal	Disposal	Disposal	Income
4299999. Any	Other Class of Assets - Unaffiliated						12,937,597	384,606				384,606		13,453,284	13, 103, 133		(350, 151)	(350, 151)	
4499999. Tot	al - Unaffiliated						509,360,987	5,747,804	65	9,077,440		(3,329,572)	544,800,584	543,319,757	(8,203,133)	6,722,306	(1,480,827)	2,524,443
4599999. Tot	al - Affiliated						79,739,201	382,000				382,000		80,368,701	80,368,701				8,694,675
4699999 - To	tals						589, 100, 188	6, 129, 804	65	9,077,440		(2,947,572)	625, 169, 285	623,688,458	(8,203,133)	6,722,306	(1,480,827)	11,219,118

SCHEDULE D - PART 1

								Showing All Lor	g-Term BOND	S Owned Decei	mber 31 of	Current Ye	ear								
1	2		Code	es	6	7		air Value	10	11	Change	in Book/Ad	justed Carryin	g Value			lr Ir	nterest		Da	ates
			4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			-											Total							
														Foreign							
			F										0								
													Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	- 1	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
		е	Ш	Gilai	Des.						(Decrease)			value		_	raiu		During real		
912828-2S-8 912828-2U-3	TREASURY NOTE				4	42,529,688 72,069,176	97.5270	41,936,739 71,132,587	43,000,000 73,100,000	42,554,194 72,106,744		24,506 37,569			1.625	1.858 2.095	FA	237,421 465,710		09/25/2017 09/22/2017	08/31/2022
912828-2W-9	TREASURY NOTE	 -			4	195, 785, 183		194,025,041	196,878,200	195,827,200		42,017			1.875	1.993		943, 149		11/03/2017	09/30/2022
912828-2Z-2	TREASURY NOTE	tl-			4	21.936.406		21,804,926	22.000.000	21,939,827		3.421			1.625	1.726		76,607		11/03/2017	10/15/2020
912828-3C-2	TREASURY NOTE				1	127,887,021		126,852,279	127,967,000	127,889,598		2,577			2.000	2.013		438.340		10/31/2017	10/31/2022
912828-3C-2	TREASURY NOTE	LS			1	174,990,016		173,475,575	175,000,000	174,990,341		325			2.000	2.001		599,448		11/02/2017	10/31/2022
912828-3H-1	TREASURY NOTE				1	179,558,203	99.7500	179,550,000	180,000,000	179,560,072		1,869			1.750	1.881		276,923		12/28/2017	11/30/2019
912828-3L-2	TREASURY NOTE	†			1	74,774,414	99.7110	74,783,175	75,000,000	74,775,230		816			1.875	1.980		65.677		12/27/2017	12/15/2020
912828-F6-2	TREASURY NOTE	[]			1	18,958,438	99.3130	18,869,375	19,000,000	18,961,798		3,360			1.500	1.612	AO	48.812		11/02/2017	10/31/2019
912828-G9-5	TREASURY NOTE				1	573,495	99.4770	571,990	575,000	574,384		301			1.625	1.680	JD	4,698	9,344	12/30/2014	12/31/2019
912828-M8-0	TREASURY NOTE	1			1	79,262,500	99.0900	79,271,840	80,000,000	79,263,963		1,463			2.000	2. 199		140,659		12/28/2017	11/30/2022
912828-M8-0	TREASURY NOTE	LS			1	41,316,516	99.0900	41,221,357	41,600,000	41,318,973		2,457			2.000	2.146		73, 143		12/27/2017	11/30/2022
912828-W6-3	TREASURY NOTE	L			1	16,672,930	99.3910	16,498,840	16,600,000	16,655,001		(17,929)			1.625	1.471		80,478	134,875	04/07/2017	03/15/2020
912828-W9-7	TREASURY NOTE	SD			1	4,999	99.2620	4,963	5,000	4,999					1.250	1.261	MS	16	31	03/31/2017	03/31/2019
912828-X9-6	TREASURY NOTE	ļ			1	39,063,633	99.0430	38,626,770	39,000,000	39,051,535		(12,098)			1.500	1.443		75,953	292,500	06/08/2017	05/15/2020
912828-XR-6	TREASURY NOTE				1	94,653,770	98.2580	93,099,266	94,750,000	94,663,613		9,843			1.750	1.772		145,769	829,063	06/20/2017	05/31/2022
912828-XR-6	TREASURY NOTE	0			11	32,966,484		32,425,074	33,000,000	32,969,913		3,428			1.750	1.772		50,769	288,750	06/20/2017	05/31/2022
912828-XW-5	TREASURY NOTE	SD			ļ <u>]</u>		98.1910	490,957	500,000	498,695		121			1.750	1.811		4,399		07/24/2017	06/30/2022
912810-EB-0	U S TREAS BDS	SD			1	615,313		584,332	550,000	554,872		(5,219)			9.000	8.126		6,427	49,460	02/13/1992	11/15/2018
912810-EE-4	U S TREAS BDS				······1·····	63,352	113.7660	56,883	50,000	52,303		(987)			8.500	6.149		1,605	4,250	04/19/2000	02/15/2020
912810-EE-4 912810-ET-1	U S TREAS BDS	SD			4	324,984 393,447	113.7660 134.6910	341,297 471,420	300,000 350,000	304,371 369,030		(1,829)			8.500 7.625	8.112 6.707		9,632 10.080	25,500 26,688	02/08/1995	02/15/2020 02/15/2025
912810-E1-1 912810-ED-6	US TREASURY N/B	SD			4	1,840,389	134.6910	2,000,151	1,820,000	1,822,700		(1,508)			8. 125	8.362		55.855	20,088	12/07/1992	08/15/2019
912810-EH-7	US TREASURY N/B				1	2,514,546		2,000,131	1,700,000	1,986,559		(87,636)			7.875	2.253		50,567	133,875	08/09/2011	02/15/2021
912810-EH-7	US TREASURY N/B	M			1	2,678,046		2,444,286	2,075,000	2,279,025		(61,854)			7.875	4.503		61,721	163,406	08/09/2011	02/15/2021
912828-RT-9	US TREASURY N/B				1			4,931,631	4,950,000	4,943,129		7,427			1.375	1.529		5,984	68,063	12/07/2011	11/30/2018
912828-RT-9	US TREASURY N/B	SD			11	1,039,340		1.046.103	1,050,000	1,048,542		1,575			1.375	1.529		1,269	14,438	12/07/2011	11/30/2018
912828-3D-0	WI TREASURY NOTE	1			1	102,629,077	99.5390	102,239,928	102,713,334	102,630,991		1,914			2.250	2.263	AO	395,815		10/27/2017	10/31/2024
912828-3D-0	WI TREASURY NOTE	0			1	4,782,739	99.5390	4,764,604	4,786,666	4,782,829		89			2.250	2.263	A0	18,446		10/27/2017	10/31/2024
49549C-AA-6	KING INTL LEASING LLC			1	1FE	2,275,791	100.9170	2,296,662	2,275,791	2,275,791					2.754	2.754		13,231	60,516	11/10/2010	10/15/2022
74046B-AA-4	PREMIER AIRCRAFT LEASING				1FE	7,881,924	102.4760	8,077,072	7,881,924	7,881,924					3.576	3.576		43,062	270, 116	03/11/2010	02/06/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING	 -			1FE	1, 176, 825	102 . 1490	1,202,115	1, 176, 825	1, 176,825					3.547			24,641	105,015	04/22/2010	04/10/2022
746388-AA-5	PURPLE CHEN 2011 LLC				1FE	2,623,910	100 . 8950	2,647,397	2,623,910	2,623,910					2.735	2.690		11,961	69,615	10/25/2011	08/01/2023
797224-AB-8 89609G-AB-8	SAN CLEMENTE LEASING LLCTRICAHUE LEASING LLC				1FE	4,089,610 3,247,674	102. 1490 102. 9740	4, 177,508 3,344,247	4,089,610 3,247,674	4,089,610 3,247,674					3.350	3.350 3.744		9, 133 11,822	131,506 116,753	06/15/2010	06/07/2022 02/26/2022
938782-EK-1	WASHINGTON D C MET AREA TRAN A	·			1FE	3,247,674 4,170,495		4,053,630	3,247,674	4, 120, 086		(50, 409)			5.000	1.620			10,753	03/26/2010	02/26/2022
938782-EL-9	WASHINGTON D C MET AREA TRAN A	-			1FE	3,331,936			2.745.000	4, 120,086		(37, 350)			5.000	1.730		64, 431		06/29/2017	07/01/2023
938782-EM-7	WASHINGTON D C MET AREA TRAN A				1FE	5, 158, 608		5.047.014	4.200.000	5, 106, 070		(52,538)			5.000	1.900		98.583		06/29/2017	07/01/2025
	btotal - Bonds - U.S. Governments - Issue	r Oblic	ratio	ns		1,369,239,195	XXX	1,359,610,107	1,370,060,933	1,368,196,904		(186, 309)			XXX	XXX		4,704,388	2,941,629	XXX	XXX
36208N-YT-4	GOVT NATL MTG ASSOC I #456222	I	,4101	2	1	259		255	255	255		(100,303)			7.000	6.219		1	2,341,023	04/26/2001	06/15/2028
36213F-VX-8	GOVT NATL MTG ASSOC #553330			2	1		100.6880	26.452	26,272	26,296		(65)			5.000	4.431		109	823	09/11/2003	07/15/2018
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677	L		2	1		104.0560	230,742	221,749	233, 102		(808)			4.000	1.944		739	8,641	10/07/2011	07/15/2024
36225B-5P-9	GOVT NATL MTG ASSOC I #781754	ļ		2	1	41,667	101.7520	39,625	38,942	39,487		(399)			5.000	2.345	MON	162	1,738	10/07/2011	06/15/2019
36241L-KS-4	GOVT NATL MTG ASSOC I #783005	ļ		2	1	568, 131		563,520	529,466	561,649		(804)			5.000	2.229		2,206	25,618	10/07/2011	06/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759	ļ -		2	1	46,373		45,506	43,613	45,974		(23)		ļ ļ.	4.000	1.977		145	1,699	10/07/2011	08/20/2025
36202F-N4-4	GOVT NATL MTG ASSOC II #004911			2	1	197,770	104.3550	194, 101	186,000	195,292		122			4.000	2.126	MON	620	7,281	10/07/2011	01/20/2026
	btotal - Bonds - U.S. Governments - Resid	dential	Mort	tgage-Ba	cked								1								
	curities					1, 116, 884	XXX	1,100,201	1,046,298	1,102,056		(1,978)			XXX	XXX	XXX	3,984	45,814	XXX	XXX
0599999. To	tal - U.S. Government Bonds					1,370,356,079	XXX	1,360,710,309	1,371,107,231	1,369,298,960		(188, 287)	<u> </u>		XXX	XXX	XXX	4,708,372	2,987,444	XXX	XXX
168863-AV-0	REPUBLIC OF CHILE)		1FE	3,895,000	104.2810	4,171,252	4,000,000	3,966,639		11,928			3.875	4.218	FA	62,861	155,000	07/29/2010	08/05/2020
0699999. Su	btotal - Bonds - All Other Governments - Is	ssuer (Oblia	ations		3,895,000	XXX	4,171,252	4,000,000	3,966,639		11,928			XXX	XXX	XXX	62,861	155,000	XXX	XXX
	tal - All Other Government Bonds		8			3,895,000	XXX	4,171,252	4,000,000	3,966,639		11.928			XXX	XXX	XXX	62,861	155.000	XXX	XXX
011770-X5-8	ALASKA ST GO - REF - 2012 SER A				1FE	6,018,250	105.0990	4,992,203	4,750,000	5,028,353		(173,017)			5.000	1.250	FA	98.958	237,500	01/19/2012	08/01/2019
040654-WJ-0	ARIZONA ST TRANSN BRD HWY REV	1			1FE		119.3280	369,917	310,000	376,312		(9,631)			5.000	1.530	JJ		15,500	04/21/2016	07/01/2024
041042-VM-1	ARKANSAS ST	[]			1FE	6,783,014		5,885,085	5,735,000	5,899,785		(217,643)			5.000	1.140		71,688	286,750	11/05/2013	10/01/2018
						,							,						200,.00		

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryir	g Value			lr	nterest		Da	ites
1		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		-					_							Total							
														Foreign							
			_										Current	Exchange							
			-																		
			0				. .						Year's	Change							
		_	r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	,	Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
13063C-UD-0	CALIFORNIA ST				1FE	8,752,895	114.0940	8,385,909	7.350.000	8,304,100		(196,757)			5.000	2.020	FA	153, 125	367.500	08/27/2015	08/01/2022
13063C-Z2-9	CALIFORNIA ST	I			1FE	6,335,150	119.4460	5,972,300	5,000,000	6,127,517		(160,026)			5.000	1.440		83,333	241,667	08/31/2016	09/01/2024
13063D-CP-1	CALIFORNIA ST				1FE	17,842,540	124.0730	17,692,810	14,260,000	17,733,826		(108,714)			5.000	1.980	MN	118,833	97,047	08/30/2017	11/01/2026
13063C-4N-7	CALIFORNIA ST FOR PREVIOUS ISS				1FE	6,337,100		6, 181, 300	5,000,000	6, 190, 877		(126, 161)			5.000	1.970		104, 167	186,111	10/20/2016	08/01/2026
13063C-5Q-9	CALIFORNIA ST FOR PREVIOUS ISS				1FE	1,849,371	114.0940	1,819,799	1,595,000	1,813,272		(36,099)			5.000	1.870		33,229	30,349	03/08/2017	08/01/2022
13063C-5R-7	CALIFORNIA ST FOR PREVIOUS ISS	-‡			1FE	4,388,813		4,379,738	3,750,000	4,313,642		(75, 171)		ļ ļ-	5.000	2.130		78 , 125	71,354	03/08/2017	08/01/2023
13063C-5U-0	CALIFORNIA ST FOR PREVIOUS ISS	-+			1FE	5,918,900	121.6230	6,081,150	5,000,000	5,839,651		(79,249)		}	5.000	2.550		104, 167	95, 139	03/08/2017	08/01/2025
13063C-FR-6	CALIFORNIA ST FOR PREVIOUS ISS	-+			1FE	15,943,988	102.9250	14,054,409	13,655,000	14,049,125		(466,751)		}	5.000	1.500		113,792	682,750	10/23/2013	11/01/2018
130628-W8-9 13063A-LY-8	CALIFORNIA ST G O BDS 1998 OCT REF	+		1	1FE 1FE	8,404	100.2360 100.9960	10,024 318.137	10,000 315,000	9,898 311,193		129		·	4.500	5.910 6.538		113 4.331		10/05/1999	10/01/2018
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR	+		1	1FE	289, 106	100.9960	318, 137	315,000	311, 193		2,838			4.750	6.628		5,779	17,325	12/06/2007	04/01/2019
13063A-MG-6	CALIFORNIA SI G O VAR PURP 1993 SEPI	·†	-	1	1FE	554,540		634,353	630,000	611,984	ļ	7,465		}	5.500	6.628		11,550	34,650	12/07/2007	09/01/2018
20772J-5G-3	CONNECTICUT ST	·†		1	1FE	2,200,680		2, 159, 520	2,000,000			(50,347)		<u> </u>	5.000	2.271		11,550	34,650	12/06/2007	11/01/2020
20772G-KL-1	CONNECTICUT ST G 0 2005 SER B	·†			1FE	19,595,807		17,018,663				(442,651)			5.250	2.380		71,028	852,338	06/10/2011	06/01/2019
20772J-DQ-2	CT ST-D				1FE	16,837,716		14,751,166	14,360,000	14,768,386		(483, 427)			5.000	1.550		119,667	718.000	08/07/2013	11/01/2018
34153P-UD-8	FLORIDA ST GO BRD OF ED 2010 SER A				1FE	5,778,180		4,922,028	4,700,000	4,918,161		(150,962)			5.000	1.670		19,583	235,000	01/20/2012	06/01/2019
419792-HQ-2	HAWAII ST				1FE	16,583,548		15,616,043	13,475,000	16,004,535		(462,789)			5.000	1.290		168,438		09/27/2016	04/01/2023
419792-ME-3	HAWAII ST				1FE	3,689,687	_117.2080	3,492,798	2,980,000	3,570,631		(97,976)			5.000	1.400		37,250	144,033	09/30/2016	10/01/2023
419792-MF-0	HAWAII ST				1FE	5,037,280	119.5340	4,781,360	4,000,000	4,886,853		(123,806)			5.000	1.530	AO	50,000	193,333	09/30/2016	10/01/2024
419792-MG-8	HAWAII ST				1FE	3,866,374	121.7420	3,682,696	3,025,000	3,759,312		(88, 124)			5.000	1.650		37,813	146,208	09/30/2016	10/01/2025
419792-QT-6	HAWAII ST				1FE	3,281,530		3,209,474	2,765,000	3,231,367		(50, 163)			5.000	1.680		23,042	60,292	05/11/2017	05/01/2023
419792-RC-2	HAWAII ST	R			1FE	14,333,950		14,433,111	11,735,000	14,174,422		(159,528)			5.000	2.250		97,792	255,888	05/11/2017	05/01/2026
419792-SA-5	HAWAII ST	R			1FE	3, 167,835		3,073,565	2,750,000	3,111,453		(56,382)		ļ ļ	5.000	1.390		34,375	48,507	05/11/2017	10/01/2021
419792-SB-3	HAWAII ST				1FE	1,764,810	114.5360	1,718,040	1,500,000	1,736,065		(28,745)			5.000	1.550		18,750	26,458	05/11/2017	10/01/2022
419792-SD-9	HAWAII ST				1FE	4,844,000		4,781,360	4,000,000	4,779,146		(64, 854)			5.000	1.910		50,000	70,556	05/11/2017	10/01/2024
419791-D9-6 452152-P6-2	HAWAII ST G.O. REF - 2011 SER EA				1FE 2FE	7, 177, 534	106.2560 107.0180	6, 130, 971	5,770,000 10,000,000	6, 130, 891		(183,802)			5.000	1.667		24,042	288,500	01/23/2012	12/01/2019
452152-VN-8	ILLINOIS ST	-			2FE2FE	10,846,500	1070180	10,701,800 1,024,250	1,000,000	10,823,207		(27,808)			5.000	2.110		73,611 20,833	50,000	02/07/2014	02/01/2022
546415-ZX-1	LOUISIANA ST G O REF 2010 A	-			2FE	21,751,005	102.4250	19,061,660	18.500.000	19,055,455		(628, 125)			5.000	1.520		118.194	925,000	08/01/2013	11/15/2018
574193-GL-6	MARYLAND ST				1FE	22,767,600	101.8060	20,361,200	20,000,000	20,339,941		(575,901)			4.500	1.560		375,000	900,000	08/27/2013	08/01/2018
574193-PM-4	MARYLAND ST				1FE	6,046,848	124.2500	5,964,000	4,800,000	6,003,442		(43, 406)			5.000	1.830				08/17/2017	08/01/2026
574192-W7-1	MARYLAND ST GO - ST & LOC FACS - 2ND SER				1FE	9, 158, 746		7,443,390	7,270,000	7,455,575		(295, 680)			5.250	1.120		144, 188		01/25/2012	08/15/2018
57582P-Q3-7	MASSACHUSETTS ST	. [1FE	4,730,075	105.3070	4, 196, 484	3,985,000	4, 199, 165		(132,612)			5.000	1.550	FA	83,021	199,250	11/20/2013	08/01/2019
57582R-KY-1	MASSACHUSETTS ST				1FE	8,080,384	119.6740	7,659,136	6,400,000	7,823,548		(198,807)		ļ	5.000	1.520		80,000	346,667	09/12/2016	10/01/2024
594610-2F-3	MICHIGAN ST	-			1FE	11,081,374	101.1770	9,733,227	9,620,000	9,730,097		(327,353)		ļ	5.000	1.540		80 , 167	481,000	10/03/2013	05/01/2018
594612-AF-0	MICHIGAN ST GO - REF- ENVIRONMENTAL PROG	-‡			1FE	25,755,250		21,478,778	20,870,000	21,573,235		(836,995)		ļ ļ.	5.000	0.930		173,917	1,043,500	11/16/2012	11/01/2018
60412A-AE-3	MINNESOTA ST FOR PREVIOUS ISSU	-+			1Z	33,862		30,769	30,000	30,739		(972)		ļ ļ-	5.000	1.677		375	1,500	09/23/2014	10/01/2018
60412A-AY-9	MINNESOTA ST FOR PREVIOUS ISSU	-+			1FE	2,223,605		2,021,259	1,970,000	2,018,557		(63,848)			5.000	1.677		24,625	98,500	09/23/2014	10/01/2018
60412A-LU-5	MINNESOTA ST FOR PREVIOUS ISSU	-+			1FE	5,624,443		5,528,422	4,700,000	5,591,484		(32,959)		ļ ļ-	5.000	1.540		52,222		09/27/2017	10/01/2023
60412A-LY-7	MINNESOTA ST FOR PREVIOUS ISSU	+			1FE1FE	7, 197, 789	125.9340	7,178,238	5,700,000	7, 167, 584	·	(30, 205)		}	5.000	2.070		63,333	040,000	09/27/2017	10/01/2027
604129-VT-0 606301-MK-2	MINNESOTA ST G O REF VAR PURP 2010D	-†			1FE	6,085,824	105.2750	5,053,200 24,454,800	4,800,000 24,000,000	5,080,505 24,541,888		(174,332)			4.000	1.260 0.970		100,000 240,000	240,000 960,000	01/17/2012	08/01/2019
606301-MK-2	MISSOURI ST GO REF - 4TH ST BLDG- 2012 S	·†			1FE			24,454,800	24,000,000	24,541,888		(80,929)			4.000	0.970		240,000	108.400	09/11/2012	10/01/2018
658256-Q8-8	NORTH CAROLINA ST GO - REF - 2013 SER C	·†			1FE	6,272,805		5,542,735	5,500,000	5,550,903		(151,858)		<u> </u>	3.750	0.972		34,375	206,250	09/11/2012	05/01/2018
677522-QZ-0	OHIO ST	†	1		1FE	5,883,873		5,808,490	4,750,000	5,851,898		(31,974)		ļ	5.000	1.810		58.056	200,230	09/20/2017	11/01/2025
677522-RA-4	OHIO ST	1	1		1FE	6,263,050		6,208,200	5,000,000	6,231,843		(31, 207)			5.000	1.950		61, 111		09/20/2017	11/01/2025
677521-E9-3	OHIO ST GO - 2013 SER A - REF - COMMON S	1			1FE	23,702,569		20,063,234	19.580.000	20,121,985		(761,683)			5.000	1.050		288,261	979.000	03/20/2017	09/15/2018
677521-G2-6	OHIO ST GO - 2013 SER A - REF - HGR EDU	1			1FE			7,485,074	7,335,000	7,502,994		(285, 701)			5.000	1.050		152,813	366,750	02/15/2013	08/01/2018
677521-6F-8	OHIO STATE	<u> </u>			1FE	7,730,566	105.3070	6,908,139	6,560,000	6,927,386		(227,892)			5.000	1.410		136,667	328,000	05/08/2014	08/01/2019
677521-DZ-6	OHIO STATE	[1		1FE	8,369,569	102.0460	7,280,982	7,135,000	7,292,495		(267,562)			5.000	1. 190		148,646	356,750	11/20/2013	08/01/2018
68609B-PW-1	OREGON ST				1FE	501,480	119.4910	471,989	395,000	479,693		(12, 124)			5.000	1.560		8,229	19,750	02/24/2016	08/01/2024
68609B-PX-9	OREGON ST				1FE	1,238,394	121.7810	1, 175, 187	965,000	1, 189, 114	ļ	(27,441)		ļ [5.000	1.720	FA	20,104	48,250	02/24/2016	08/01/2025
68609B-SJ-7	OREGON ST				1FE	3,645,470	121 . 1860	3,435,623	2,835,000	3,530,463	ļ	(89,222)	L	ļ ļ.	5.000	1.460		23,625	141,750	09/13/2016	05/01/2025
68608U-TH-9	OREGON ST GO - OR UNIV SYS - 2013 SER A				1FE	233, 116		202,956	200,000	203,610		(6, 147)			4.000	0.890		3,333	8,000	01/17/2013	08/01/2018
68608U-UG-9	OREGON ST GO - OR UNIV SYS - 2013 SER C				1FE		100 . 9050	418,756	415,000	420,082		(8,653)			3.000	0.890		5, 188	12,450	01/17/2013	08/01/2018
70914P-B4-3	PENNSYLVANIA ST				1FE	12,586,972		11,806,511	10,090,000	12, 163, 126		(289,066)		ļ	5.000	1.740		148,547	504,500	07/06/2016	09/15/2024
70914P-G6-3	PENNSYLVANIA ST		.		1FE	9,286,787	108.9710	9,099,079		9,056,615		(222, 854)		L	5.000	2.110	JJ	192,514	242,382	12/14/2016	01/15/2021

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2	L	Со	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ites
		3	4	5]	ļ	8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted	_		Stated
		0					Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
70914P-WV-0 70914P-QU-9	PENNSYLVANIA STPENNSYLVANIA ST GO - FIRST SER - 2011				1FE1FE	10,720,511 19,421,584	111.8110	9,822,596 16,469,741	8,785,000 15,535,000	9,960,489 16,556,400		(267,510)			5.000 5.000	1.690 1.428	MS	129,335 99,251	439,250 776,750	02/04/2015	03/15/2022 11/15/2019
76222R-RM-6	RHODE ISLAND ST & PROVIDENCE P				1FE	5,986,100	108. 1290		5,000,000	5,453,733		(334,006)			5.000	1.410	FA	104, 167	250,000	10/17/2014	08/01/2020
76222R-SL-7	RHODE ISLAND ST & PROVIDENCE P				1FE	127,978	108 . 1290		110,000	119,455		(3,558)			5.000	1.590		2,292	5,500	07/22/2015	08/01/2020
76222R-VP-4	RHODE ISLAND ST & PROVIDENCE P				1FE	2, 127, 813	118.8100	2,096,997	1,765,000	2,098,436		(29, 378)			5.000	1.930		36,771	20, 101	05/12/2017	08/01/2024
76222R-VQ-2	RHODE ISLAND ST & PROVIDENCE P				1FE	10,080,560	123.0060	10, 117, 244	8,225,000	9,966,968		(113,592)			5.000	2.270		171,354	93,674	05/12/2017	08/01/2026
83710R-EC-7 13063C-B5-8	SOUTH CAROLINA STSTATE OF CALIFORNIA				1FE 1FE	9,595,054 2,160,356	102 . 6550	8,361,250 2,100,429		8,376,517 2.084.282		(305,679)			5.000 5.000	1.180 2.050		101,813	407, 250 86, 250	12/02/2013	10/01/2018
882723-BJ-7	TEXAS ST REF-CLG STUDENT LOAN-SER A-AMT				1FE		101.9930	16,864,543	16,535,000	16,899,008		(42,659)			5.000	1.200		344,479		05/23/2013	08/01/2018
917542-SR-4	UTAH ST G 0 2011 SER A				1FE	12,896,679	101.7730	10,986,395	10,795,000	10,955,319		(315,893)			5.000	1.996		269,875	539,750	06/16/2011	07/01/2018
93974D-GC-6	WASHINGTON ST				1FE	7,041,360	105 . 1230	6,307,380	6,000,000	6,321,346		(210,577)		ļ	5.000	1.380	JJ	150,000	300,000	06/26/2014	07/01/2019
93974D-W6-1 93974D-CU-0	WASHINGTON STWASHINGTON ST FOR ISSUES DTD P				1FE 1FE	30,840,000 21,816,522	123.5380	30,884,500	25,000,000 18.525.000	30,798,907		(41,093)			5.000 5.000	2.040 1.590		83,333 463,125	926.250	01/08/2017	08/01/2026
939740-H5-2	WASHINGTON ST GO - MOTOR VEHICLE - REF -				1FE		105. 1230	5,088,150	5,000,000	5,099,497		(609,506)			5.000	1.000		463, 125	250,000	05/13/2013	07/01/2019 07/01/2018
97705M-ER-2	WISCONSIN ST FOR ISSUES DTD PR				11		104.4470		9,615,000	10,063,973		(331, 199)			5.000	1.450		80,125	480,750	09/15/2016	05/01/2019
97705M-EU-5	WISCONSIN ST FOR ISSUES DTD PR				1FE	12,586,890	104.5150	12,055,805	11,535,000	12,073,628		(397, 336)			5.000	1.450		96 , 125	576,750	09/15/2016	05/01/2019
97705L-2A-4	WISCONSIN ST SER-A				1FE	14,912,022	101.1870	12,577,544	12,430,000	12,599,533		(505,972)			5.000	0.890	MN	103,583	621,500	05/01/2013	05/01/2018
	ubtotal - Bonds - U.S. States, Territories a	nd Po	osses	sions - Iss	suer																
	Obligations					655,320,614	XXX	596,248,490	547,210,000	597,713,358		(15,377,947)			XXX	XXX	XXX	7,165,484	21,730,253	XXX	XXX
	otal - U.S. States, Territories and Possess	ions I	Bonds	3		655,320,614	XXX	596,248,490	547,210,000	597,713,358		(15,377,947)			XXX	XXX	XXX	7,165,484	21,730,253	XXX	XXX
003430-BC-8 003430-BD-6	ABILENE KANS PUB BLDG COMMN RE				1FE	621,229	109.3590	617,878	565,000	620,716		(512)			4.000	1.890		1,067		11/22/2017	12/01/2022
003430-BD-6	ABILENE KANS PUB BLDG COMMN RE				1FE	600, 107 408, 273	110.8610		540,000 345,000	599,657 407,873		(450)			5.000	2.010 2.150		1,020 815		11/22/2017	12/01/2023
003430-BF-1	ABILENE KANS PUB BLDG COMMN RE				1FE	610,088	119.7450		510,000	609,544		(544)			5.000	2.290		1,204		11/22/2017	12/01/2025
003430-BG-9	ABILENE KANS PUB BLDG COMMN RE				1FE	638 , 168	120.8340	640,420	530,000	637,655		(513)			5.000	2.450	JD	1,251		11/22/2017	12/01/2026
005176-JK-9	ADA & CANYON CNTYS IDAHO JT SC				1FE	170,355	114.4540	160,236	140,000	164,056		(4,936)			5.000		MS	2,061	6,883	09/08/2016	09/15/2022
005176-JL-7 005176-JM-5	ADA & CANYON CNTYS IDAHO JT SCADA & CANYON CNTYS IDAHO JT SC				1FE1FE	558,770 1,265,840	116.8460	525,807	450,000 1,000,000	539,624 1,225,326		(15,008)			5.000	1.360 1.460	MS	6,625 14,722	22, 125 49, 167	09/08/2016	09/15/2023
005176-JN-3	ADA & CANYON CNTYS IDAHO JT SC				1FE		121.3080	2, 135, 021	1,760,000	2, 199, 389		(53, 288)			5.000	1.550		25,911	86,533	09/08/2016	09/15/2024
005176-JX-1	ADA & CANYON CNTYS IDAHO JT SC				1FE		111.1200	427,812	385,000	433, 171		(4,670)			4.000	1.690		8,983		05/18/2017	09/15/2023
005176-JY-9	ADA & CANYON CNTYS IDAHO JT SC				1FE		112.7480	794,873	705,000	800 , 158		(7,736)			4.000		MS	16,450		05/18/2017	09/15/2024
005176-JZ-6 005176-KA-9	ADA & CANYON CNTYS IDAHO JT SC				1FE	1, 150, 390	113.8220	1,138,220 854,448	1,000,000	1,140,606		(9,784)			4.000 4.000	2.020 2.180		23,333		05/18/2017	09/15/2025
005482-2T-0	ADA & CANYON CNTYS IDAHO JT SCADAMS & ARAPAHOE CNTYS COLO JT				1FE	858,434 956,675	109. 4820		745,000 850,000	851,962 931,761		(6,471)			5.000	1.610		17,383 3,542	35,535	05/18/2017 01/11/2017	09/15/2026 12/01/2020
005482-2U-7	ADAMS & ARAPAHOE CNTYS COLO JT				1FE	994,823	115.1780	979,013	850,000	973, 112		(21,711)			5.000	1.900		3,542	35,535	01/11/2017	12/01/2022
005482-2V-5	ADAMS & ARAPAHOE CNTYS COLO JT				1FE	1,383,065	117.6820	1,370,995	1, 165,000	1,355,551		(27,514)			5.000	2.050	JD	4,854	48,703	01/11/2017	12/01/2023
005482-2W-3	ADAMS & ARAPAHOE CNTYS COLO JT				1FE	1,082,538	120 . 0590	1,080,531	900,000	1,062,740		(19,798)			5.000	2.170		3,750	37,625	01/11/2017	12/01/2024
005482-3H-5 005482-3N-2	ADAMS & ARAPAHOE CNTYS COLO JT				1FE	1,147,970 1,012,950	112.3940	1,123,940 985.338	1,000,000	1, 120,880 986.570	 	(27,090)		<u> </u>	5.000 5.000	1.790 1.610		4, 167 3,750	41,806 37,625	01/11/2017 01/11/2017	12/01/2021 12/01/2020
005518-VS-1	ADAMS & WELD CNTYS COLO SCH DI	t			1FE		112.3940	174,211	155,000	176,701		(26,364)			5.000	1.320		646	8,353	10/26/2016	12/01/2020
005518-VU-6	ADAMS & WELD CNTYS COLO SCH DI				1FE	1,228,150		1, 175, 600	1,000,000	1, 192, 441		(30,793)			5.000	1.580	JD	4, 167	53,889	10/26/2016	12/01/2023
005626-RJ-7	ADAMS CNTY COLO SCH DIST NO 00				1FE		106.4460	532,230	500,000	534,201	 	(10, 174)		ļ	4.000	1.590		1,667	16,222	01/27/2017	12/01/2020
005626-RK-4 005626-RL-2	ADAMS CNTY COLO SCH DIST NO 00				1FE	1,099,960 332,580	108.3900	1,083,900	1,000,000	1,082,032	 	(17,928)			4.000	1.820		3,333	32,444	01/27/2017	12/01/2021
005626-RL-2	ADAMS CNTY COLO SCH DIST NO 00				1FE	332,580	110.0480	278,923		327,809		(4,771)			4.000	2.220			9,733 8,111	01/27/2017	12/01/2022
01753P-DS-7	ALLEN CNTY KANS PUB BLDG COMMN				1FE	338,400	112.1720	336,516	300,000	338,338		(62)			5.000	2.240			, III	12/08/2017	12/01/2022
01753P-DT-5	ALLEN CNTY KANS PUB BLDG COMMN				1FE	383,826	113.9510	381,736	335,000	383,762	ļ [(64)			5.000	2.350		140		12/08/2017	12/01/2023
01753P-DU-2	ALLEN CNTY KANS PUB BLDG COMMN				1FE	588,300	115.3970	582,755	505,000	588,207		(93)			5.000	2.400		210		12/08/2017	12/01/2024
01753P-DV-0 01753P-DW-8	ALLEN CNTY KANS PUB BLDG COMMN				1FE1FE	656,365 1,323,757	116.9410	649,023 1,307,535	555,000 1,105,000	656,268 1,323,574		(97)			5.000 5.000	2.450 2.510		231 460		12/08/2017	12/01/2025 12/01/2026
01753P-DX-6	ALLEN CNTY KANS PUB BLDG COMMN				1FE	696 . 141			575,000	696.051	 	(90)			5.000	2.580		400		12/08/2017	12/01/2027
018033-GZ-7	ALLEN PARK MICH PUB SCH DIST			1	1FE	2,635,755	120.6600	2,551,959	2,115,000	2,562,624		(52, 147)			5.000	2.060	MN	17,625	105,750	07/15/2016	05/01/2026
022447-F9-2	ALVIN TEX INDPT SCH DIST				1FE	999,784	118.1160	944,928	800,000	965,271		(25,626)			5.000	1.460		15, 111	40,000	08/04/2016	02/15/2024
022447-G2-6	ALVIN TEX INDPT SCH DISTANCHOR BAY MICH SCH DIST				1FE	216,087	119.9530	203,920 1.092.015	170,000 930.000	209,145	 	(5, 156)			5.000 5.000	1.570 2.020	FA	3,211	8,500	08/04/2016	02/15/2025
032879-SW-9 032879-SX-7	ANCHOR BAY MICH SCH DIST	†			1FE	1, 138, 627 338, 404	118.4240		930,000	1,093,956 325.705		(24, 035)		·	5.000	2.090	MN	7,750 2.292	46,500 13,750	01/14/2016	05/01/2024

SCHEDULE D - PART 1

									g-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7	Fa	air Value	10	11	Change	in Book/Adj	justed Carryin	g Value			lı	nterest			ates
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		C	F o r e i				Rate Used to Obtain			Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Current Year's Other- Than- Temporary	Exchange Change in Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractua
CUSIP	Description	d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received	A = == -! = =!	Maturity
Identification 032879-SY-5	Description ANCHOR BAY MICH SCH DIST	е	n	Char	Des.	Cost 1,529,094	Value 119.2990	Value 1,479,308	Value 1,240,000	Value 1,474,832	(Decrease)	Accretion (29, 216)	Recognized	Value	of 5.000	of 2.190	Paid	Accrued 10,333	During Year 62,000	Acquired 01/14/2016	Date 05/01/2025
03588E-3L-5	ANNE ARUNDEL CNTY MD	†			1FE	1,622,913	104.2720	1,479,306	1,375,000	1,434,699		(46,991)			5.000	1.480	AO	17, 188	68,750	11/21/2013	04/01/2019
052396-2U-1	AUSTIN TEX	1			1FE	1, 167, 730	102.3190	1,023,190	1,000,000	1,023,520		(34,881)			5.000	1.440	MS	16,667	50,000	09/20/2013	09/01/2018 .
054375-SZ-4	AVONDALE MICH SCH DIST				1FE	396, 158	112.9020	395, 157	350,000	389,590		(6,568)			5.000	2.501	MN	2,917	12, 153	01/25/2017	11/01/2022 .
054375-TA-8 074851-RF-5	AVONDALE MICH SCH DISTBEAVER CNTY PA	·			1FE	796, 131 1, 266, 369	114.9380 115.3290	804,566 1,251,320	700,000 1,085,000			(11,407)			5.000 5.000	2.740 2.200	MN	5,833 7,987	24,306	01/25/2017	11/01/2023 .
074851-RG-3	BEAVER CNTY PA				1FE	1,670,034	116.9840	1,661,173	1,420,000	1,665,489		(4,544)			5.000	2.400	AO	10.453		10/04/2017	04/15/2025 .
074851-RH-1	BEAVER CNTY PA				1FE	4,412,120	109.6660	4,386,640	4,000,000	4,405,660		(6,460)			4.000	2.630	A0	23,556		10/04/2017	04/15/2026 .
	BELLEVUE MICH CMNTY SCHS	+			1FE	325,427	115.8100 107.1120	318,478	275,000	316,531		(7,309)			5.000 7.100	2.000 7.127	MN	2,292 10,443	14,476	09/14/2016	05/01/2023 .
	BELLEVUE WA CONVENTION CTR SER 91 ABENTON & KLICKITAT CNTYS WASH	·		'	111FE	1,765,000 3,274,219		1,890,527	1,765,000 2,610,000	1,765,000 3,241,681		(32,538)	ļ	}	5.000			10,443	125,315	08/08/1991	12/01/2019 .
	BENTON CNTY WASH SCH DIST NO 4	1			1FE		121.7670	767, 132	630,000	766, 190		(8,987)			5.000	2.030		17,938		05/18/2017	12/01/2025 .
083023-PJ-4	BENTON CNTY WASH SCH DIST NO 4	ļ			1FE	948,225	123.6380	945,831	765,000	938,256		(9,969)			5.000	2.190	JD	21,781		05/18/2017	12/01/2026 .
	BERGEN CNTY N J	·			1Z	1,435,858		1,449,769	1,260,000	1,435,708		(150)			4.000	2.250		420		12/21/2017	11/01/2026 .
	BEXAR CNTY TEX HOSP DISTBEXAR CNTY TEX HOSP DIST	+			1FE	373, 140 707, 168		349, 125 662, 351		360,807 685,564		(9,408)			5.000 5.000	1.520 1.650		5,667 10,578	14,042 26,211	08/10/2016	02/15/2024 .
	BONNEVILLE & BINGHAM CNTYS IDA	İ			1FE		119.4830	698,976	585,000	707,670		(17, 144)			5.000	1.680	MS	8,613	29,250	02/24/2016	09/15/2024 .
101565-G2-9	BOULDER LARIMER & WELD CNTYS C				1FE	776, 120	112.5550	731,608	650,000	746,766		(23, 783)			5.000	1.140		1,444	38,729	09/29/2016	12/15/2021 .
101565-G3-7	BOULDER LARIMER & WELD CNTYS C	-}			1FE		115.3970	1,102,041	955,000	1, 125, 545		(33, 137)			5.000	1.270		2, 122	56,902	09/29/2016	12/15/2022 .
	BRIDGEPORT CONNBRIDGEPORT CONN				2FE	1,729,382 153.382	103.0830	1,597,787 3,977,696	1,550,000 3,470,000	1,610,588 4.019.278		(36,608)			4.000	1.550 2.400	FA	23,422 65.544	62,000 173,500	09/09/2014	08/15/2019 .
	BRIDGEPORT CT G 0 2004 C				1FE		102.2630	5,982,386	5,850,000	5,895,083		(70, 149)			5.500	4.230		121.550	321,750	03/04/2016	08/15/2018
	BRIDGEPORT CT G 0 2004 C	Ī			1FE		105.5380	5,255,792	4,980,000	5,072,621		(54,025)			5.500	4.300	FA	103,473	273,900	07/21/2004	08/15/2019
	BRIDGEPORT CT G 0 2004 C	.			1FE		108 . 1850	210,961	195,000	200,304		(1,870)			5.500	4.390		4,052	10,725	07/21/2004	08/15/2020
	BROWARD CNTY FLA SCH BRD CTFS	+			1FE	1,696,530 1,624,814	112.9720	1,694,580 1,625,096	1,500,000 1,410,000	1,696,184 1,624,508		(346)			5.000 5.000	1.950 2.060		625 588		12/19/2017	07/01/202207/01/2023
	BROWNSBURG IND 1999 SCH BLDG C	+			1FE		113.6360	323,863	1,410,000	318,244		(6,876)			5.000	2.280		6,571	14,250	12/19/2017 07/09/2015	07/01/202307/15/2022
	BUCKEYE ARIZ UN HIGH SCH DIST	Ī			1FE		101.8060	178, 161	175,000	179,853		(1,803)			3.000	1.130		2,960	,200	05/19/2017	07/01/2019 .
	BUCKEYE ARIZ UN HIGH SCH DIST				1FE		105.4930	237,359	225,000	240 , 125		(3,345)			4.000	1.260		5,075		05/19/2017	07/01/2020 .
	BUCKEYE ARIZ UN HIGH SCH DIST	+			1FE		121.3270	151,659	125,000	151,028		(1,554)			5.000	2.290 1.800		3,524		05/19/2017	07/01/2026 .
120000-DA-9 124511-MA-1	BUFORD GABYRON CENTER MICH PUB SCHS				1FE		117.4230 119.2990	2,665,502 125,264	2,270,000 105,000	2,681,357 126,066		(7,004)			5.000 5.000	2.040		12,296 875	1,794	11/17/2017	01/01/2024 .
124511-MB-9	BYRON CENTER MICH PUB SCHS				1FE		120.5220	138,600	115,000	138,905		(1,319)			5.000	2.250		958	1, 965	05/25/2017	05/01/2026
129577-HU-9	CALEXICO CALIF UNI SCH DIST	ļ			1FE	286,685	105.7020	280,110	265,000	282,347		(4, 338)			4.000	1.410	FA	4,417	2,591	04/20/2017	08/01/2020 _
132033-HF-1	CAMBRIA CNTY PA				1FE	312,741	108.3140	308,695	285,000	303,671		(6,929)			5.000	2.370		5,938	14,250	09/08/2016	08/01/2020 .
132033-HQ-7 132033-HS-3	CAMBRIA CNTY PA	†			1FE	1,201,536 560,000	106.7440	1, 174, 184 539, 349	1, 100,000 485,000	1, 174, 882 544, 114		(23, 199)		l	5.000 5.000	2.271 2.190		22,917	39,000 24,250	04/07/2017	08/01/2020 .
138789-NF-5	CANYON CNTY IDAHO SCH DIST NO	1			1FE	1,453,915	111.5420	1,411,006	1,265,000	1,440,173		(13,742)			5.000	1.170		18,799	27,230	08/30/2017	09/15/2021 .
144753-AQ-3	CARROLL CNTY GA	ļ			1FE	2,251,520	103.4340	2,068,680	2,000,000	2,067,810		(46,979)			4.000	1.570		6,667	80,000	12/19/2013	06/01/2019 .
144783-CY-1	CARROLL CNTY GA SCH DIST	.			1FE		113.3680	1,037,317	915,000	1,055,346		(31,934)	·	 	5.000	1.280		11,438	45,750	02/19/2016	04/01/2022 .
144783-CZ-8 144783-DA-2	CARROLL CNTY GA SCH DIST	†			1FE		115.9980	347,994 662.592	300,000	353,313		(9,699)			5.000	1.470		3,750 7,500	15,000	02/19/2016	04/01/2023 .
147249-HK-5	CASCADE CNTY MONT HIGH SCH DIS	1			1FE			1, 148, 196	965,000	1, 138, 041		(17,363)			5.000	2.040	JJ	41,549		04/12/2017	07/01/2024
158843-WL-2	CHANDLER ARIZ	R			1FE	5,665,000	107.9480	5,397,400	5,000,000	5,359,147		(98, 388)		ļ	4.000	1.870	JJ	100,000	200,000	10/01/2014	07/01/2021 .
163192-EW-3	CHELAN CNTY WA SD 228 CASCADE	+			1FE		112.1170	521,344	465,000	532,019		(16,607)		ļ	5.000	1.220		1,938	23,250	05/06/2016	12/01/2021 .
163192-EX-1 163192-EY-9	CHELAN CNTY WA SD 228 CASCADE	 			1FE		114.7790 117.1980	218,080 585,990	190,000 500,000			(6,383)			5.000 5.000	1.370 1.510		792 2,083	9,500 25,000	05/06/2016	12/01/202212/01/2023
163192-FA-0	CHELAN CNTY WA SD 228 CASCADE	1			1FE	1,069,042		1,011,511	835,000	1,032,712		(13,763)			5.000	1.780		3,479	41,750	05/06/2016	12/01/2025
163597-HV-2	CHEMEKETA ORE CMNTY COLLEGE DI	Ţ			1FE	939,215	113.7170	875,621	770,000	888,960		(25, 692)			5.000	1.410	JD	1,711	38,500	01/07/2016	06/15/2022
164231-MZ-2	CHEROKEE CNTY GA SCH SYS				1FE		114.2840	2,285,680	2,000,000	2,323,351		(67,941)			5.000	1.350		41,667	100,000	05/20/2016	08/01/2022
164231-NA-6 167486-WW-5	CHEROKEE CNTY GA SCH SYS	+			1FE 2FE		116.9080 109.5760	2,922,700 2,081,944	2,500,000 1,900,000	2,971,340 1,987,528		(80,427)	·		5.000 5.000	1.470 4.125		52,083 47.500	125,000 95,000	05/20/2016	08/01/202301/01/2024
170016-YF-0	CHIPPEWA VALLEY MICH SCHS	·			2FE			9,722,459	8,280,000	9,745,120		(12,615)		<u> </u>	5.000	2.010			414,000	01/05/2016	05/01/2024 .
178882-HJ-8	CLACKAMAS CNTY OR SD 3JT WEST LINN 03A	Ţ			1FE	3,496,659	99.3250	6,957,716	7,005,000	6,857,832		312,327			0.000	4.670	N/A			05/29/2003	06/15/2018
179270-GB-3	CLACKAMAS CNTY ORE SCH DIST NO	ļ			1FE	1,559,077	111.2250	1,512,660	1,360,000	1,532,433		(26,644)			5.000	1.240	JD	3,022	68,000	06/09/2017	06/15/2021
	CLARK CNTY NEV SCH DIST FOR IS	- }			1FE	1,912,886		1,844,361	1,550,000	1,842,214		(35,632)	·		5.000	2.240		3,444	77,500	12/23/2015	06/15/2025
181342-GV-2	CLARK CNTY WASH SCH DIST NO 12	4			1FE	233, 148	108 . 4690	227,785	210,000	230 , 148		(3,001)	L	L	4.000	1.470	JD	700	4,363	05/04/2017	12/01/2021

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
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														Foreign							
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			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	ľ	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
181342-GX-8	CLARK CNTY WASH SCH DIST NO 12	Ť			1FE	335,264	117 . 4370		280,000	330,416	(= 00:00:00)	(4,848)			5.000	1.780		1.167	7,272	05/04/2017	12/01/2023
181342-GY-6	CLARK CNTY WASH SCH DIST NO 12	1			1FE	351,132	119.5580		290,000	346,555		(4,577)			5.000	1.970		1,208	7,532	05/04/2017	12/01/2024
181342-GZ-3	CLARK CNTY WASH SCH DIST NO 12	.1			1FE	401,996	121.3590	400,485	330,000	397,326		(4,671)			5.000	2. 180		1,375	8,571	05/04/2017	12/01/2025
182252-UQ-7	CLARKSTON MICH CMNTY SCHS				1FE	118,572	115. 1420	115, 142	100,000	113,961		(2,441)			5.000	2.210	MN	833	5,000	12/04/2015	05/01/2023
182252-UR-5	CLARKSTON MICH CMNTY SCHS				1FE	2,991,600	117.4870		2,500,000	2,886,073		(55,889)			5.000	2.360		20,833	125,000	12/04/2015	05/01/2024
182252-US-3	CLARKSTON MICH CMNTY SCHS				1FE	3, 118,878	119. 1500		2,590,000	3,019,421		(52,710)			5.000	2.510		21,583	129,500	12/04/2015	05/01/2025
183595-AY-3	CLAY IND CMNTY MULTI SCH BLDG	+	-		1FE	469,344	113.7770		400,000	456,481		(11,855)			5.000	1.750		9,222	12,500	10/28/2016	07/15/2022
183595-BC-0	CLAY IND CMNTY MULTI SCH BLDG	-+	-[1FE	493,361	118.8260		410,000	482,285		(10,210)			5.000	2.100		9,453	12,813	10/28/2016	07/15/2024
183595-BD-8 183595-BE-6	CLAY IND CMNTY MULTI SCH BLDG	+	1		1FE	405,819 944,609	119.8090 120.8820	401,360 936.836	335,000	397,051 924.975		(8,082)			5.000 5.000	2.150 2.200		7,724 17.868	10,469 24,219	10/28/2016	01/15/2025
183595-BE-6	CLAY IND CMNIY MULTI SCH BLDG	+	1		1FE	944,609	120 . 8820 122 . 1170		775,000 2,000,000	924,975		(18,099)			5.000	2.200		46, 111	62,500	10/28/2016	07/15/2025
190684-PJ-3	COATESVILLE PA AREA SCH DIST	†	1	-	1FE		122. 1170		2,000,000			(44,016)			5.000	2.295		2,813	2,269	03/01/2017	08/01/2021
190684-PK-0	COATESVILLE PA AREA SCH DIST		1	-	1FE				205,000			(2,730)			5.000	2.290		4.271	3,445	03/01/2017	08/01/2021
191800-HR-5	COCONINO & YAVAPAI CNTYS ARIZ		-		1FE		107 . 4430		175,000	188,309		(3, 130)			4.000	1.750		3,500	2,489	02/01/2017	07/01/2021
19658Q-DJ-3	COLORADO SCH MINES INSTL ENTER				1FE	135,723	108 . 0350		125,000	135,649		(73)			4.000	1.740		139		12/14/2017	12/01/2021
19658Q-DK-0	COLORADO SCH MINES INSTL ENTER	I]		1FE	137,765	109.6160		125,000	137,696		(69)			4.000	1.830		139		12/14/2017	12/01/2022
19658Q-DL-8	COLORADO SCH MINES INSTL ENTER				1FE	158,798	105.4040	158, 106	150,000	158,759		(39)			3.000	1.950	JD	125		12/14/2017	12/01/2023
19658Q-DM-6	COLORADO SCH MINES INSTL ENTER				1FE	148,753	118.9170		125,000	148,664		(89)			5.000	2.050		174		12/14/2017	12/01/2024
19658Q-DN-4	COLORADO SCH MINES INSTL ENTER				1FE	241,582	120 . 1860		200,000	241,448		(134)			5.000	2.140		278		12/14/2017	12/01/2025
19658Q-DP-9	COLORADO SCH MINES INSTL ENTER				1FE	367,041	122.2720		300,000	366,852		(189)			5.000	2.230		417		12/14/2017	12/01/2026
19658Q-DQ-7	COLORADO SCH MINES INSTL ENTER	-+			1FE	246,952	123.8050		200,000	246,835		(117)			5.000	2.340		278		12/14/2017	12/01/2027
19658Q-DR-5	COLORADO SCH MINES INSTL ENTER			[]	1FE	195,654	122.7110		160,000	195,566		(88)			5.000	2.460		222		12/14/2017	12/01/2028
19658Q-DS-3	COLORADO SCH MINES INSTL ENTER	-+			1FE	364,488	122.1190		300,000	364,329		(159)			5.000	2.540		417 486		12/14/2017	12/01/2029
19658Q-DT-1 19658Q-DU-8	COLORADO SCH MINES INSTL ENTER	-+			1FE1FE	422,842 433.177	121.0430 120.5570		350,000	422,663 432.998		(179)			5.000	2.610				12/14/2017	12/01/2030
19668Q-HW-8	COLORADO SCITWINGS INSIE ENTER		-		1FE				1,930,000	2,238,638		(3,772)			5.000	1.770		6.433		11/22/2017	03/15/2023
19668Q-HX-6	COLORADO ST BLDG EXCELLENT SCH				1FE	3,549,300	117.7280		3,000,000	3,543,796		(5,504)			5.000	1.890		10.000		11/22/2017	03/15/2024
19668Q-HY-4	COLORADO ST BLDG EXCELLENT SCH		-		1FE	2,243,259	119.9470		1,865,000	2,240,034		(3,226)			5.000	1.990	MS	6,217		11/22/2017	03/15/2025
19668Q-HZ-1	COLORADO ST BLDG EXCELLENT SCH				1FE	3,676,639	121.5700		3,020,000	3,671,792		(4,846)			5.000	2.120	MS	10,067		11/22/2017	03/15/2026
19668Q-JA-4	COLORADO ST BLDG EXCELLENT SCH				1FE	2,960,146	122.8280	2,954,013	2,405,000	2,956,549		(3,597)			5.000	2.230	MS	8,017		11/22/2017	03/15/2027
198112-CV-4	COLUMBIA MULTNOMAH & WASHINGTO				1FE	1,208,149	110.5150		1,020,000	1, 129, 230		(30,377)			5.000	1.790		2,267	51,000	04/30/2015	06/15/2021
198112-CW-2	COLUMBIA MULTNOMAH & WASHINGTO				1FE	1,270,028	113.2580		1,060,000	1, 195, 380		(28,779)			5.000	1.990		2,356	53,000	04/30/2015	06/15/2022
19923P-BC-1	COLUMBUS IND MULTI-HIGH SCH BL				1FE	269,893	107 . 5120		250,000	269,829		(63)			5.000	1.790		104		12/15/2017	07/15/2020
19923P-BD-9	COLUMBUS IND MULTI-HIGH SCH BL				1FE	355,394	109.0020		325,000	355,313		(81)			5.000	1.830		135		12/15/2017	01/15/2021
19923P-BE-7	COLUMBUS IND MULTI-HIGH SCH BL		-[1FE		110.3640		795,000			(193)			5.000	1.860		331		12/15/2017	07/15/2021
19923P-BF-4 19923P-BG-2	COLUMBUS IND MULTI-HIGH SCH BL		1	-	1FE	307,940	111.6100 112.8930		275,000 230,000	307,874		(65)			5.000	1.910 1.950		115 96		12/15/2017	01/15/2022
19923P-BH-0	COLUMBUS IND MULTI-HIGH SCH BL		1		1FE	371,248	112.8930		325,000	371, 175		(72)			5.000	2.020				12/15/2017	01/15/2022
19923P-BJ-6	COLUMBUS IND MULTI-HIGH SCH BL		1		1FE	368,893	115.2430		320,000	368,824		(69)			5.000	2.070		133		12/15/2017	07/15/2023
19923P-BL-1	COLUMBUS IND MULTI-HIGH SCH BL		1		1FE	1,025,360	117.4170		875,000	1,025,183		(177)			5.000	2.170		365		12/15/2017	07/15/2024
19923P-BM-9	COLUMBUS IND MULTI-HIGH SCH BL		1		1FE	766,344	118.5100		650,000	766,217		(126)			5.000	2.240		271		12/15/2017	01/15/2025
19923P-BP-2	COLUMBUS IND MULTI-HIGH SCH BL				1FE	508, 164	120 . 2690		425,000	508,086		(78)			5.000	2.320	JJ	177		12/15/2017	01/15/2026
19923P-BQ-0	COLUMBUS IND MULTI-HIGH SCH BL				1FE	481,644	121.0700		400,000	481,572		(72)			5.000	2.350		167		12/15/2017	07/15/2026
19923P-BR-8	COLUMBUS IND MULTI-HIGH SCH BL				1FE	1,020,414	121.4540	1,026,286	845,000	1,020,270		(144)			5.000	2.430		352		12/15/2017	01/15/2027
19923P-BT-4	COLUMBUS IND MULTI-HIGH SCH BL		-		1FE	607,965			500,000	607,887		(78)			5.000	2.550		208		12/15/2017	01/15/2028
19923P-BU-1	COLUMBUS IND MULTI-HIGH SCH BL		-[1FE				500,000	609,990		(75)			5.000	2.600		208		12/15/2017	07/15/2028
19923P-BV-9	COLUMBUS IND MULTI-HIGH SCH BL		-[1FE	735,552	123.9750		600,000			(88)			5.000	2.630		250		12/15/2017	01/15/2029
19923P-BW-7	COLUMBUS IND MULTI-HIGH SCH BL		-[1FE	615, 100	124.4600		500,000	615,029		(71)			5.000	2.670		208		12/15/2017	07/15/2029
19923P-BX-5 206165-FH-0	COLUMBUS IND MULTI-HIGH SCH BL		-[1FE	986,288 689,063	125.0140 101.6670			986 , 180 585 , 558		(108)			5.000 5.000	2.720	JJ		28,750	12/15/2017	01/15/2030
216876-KK-7	CONCORD & CARLISLE MA REGL SCH DIST	+	1		1FE	3,546,695	101.6670		3,010,000	3,373,682		(23,022)			5.000	2.068	MN	25.083		05/23/2013	06/15/2018
216876-LG-5	COOPERSVILLE AREA MICH PUB SCH				1FE	957.737	112.9070			922.929		(18,420)			5.000	2.170	MN	6.458	38.750	01/15/2016	05/01/2025
216876-LH-3	COOPERSVILLE AREA MICH PUB SCH	1	1		1FE	1,923,649	120.5220		1,545,000	1,859,647		(13,420)			5.000	2.300		12.875	77,250	01/15/2016	05/01/2026
221687-BS-4	COTTAGE GROVE ORE]		1FE	413,511	116.2700		355,000	413,430		(81)			5.000	1.920		148		12/14/2017	09/01/2023
221687-BT-2	COTTAGE GROVE ORE		1		1FE	539,257	117.8680		455,000	539, 159		(98)			5.000	2.020		190		12/14/2017	09/01/2024
221687-BU-9	COTTAGE GROVE ORE		1		1FE	1,082,673			900,000	1,082,491		(182)			5.000	2.120		375		12/14/2017	09/01/2025
221687-BV-7	COTTAGE GROVE ORE		1		1FE	1,060,626			870,000	1,060,460		(166)			5.000	2.210		363		12/14/2017	09/01/2026

SCHEDULE D - PART 1

Calculation Calculation								S	howing All Lor	g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ear								
F F F F F F F F F F	1	2		Cod	es	6	7	Fa	air Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			lr	nterest		Da	ites
Cut First			3	4	5			8	9			12	13	14	-	16	17	18	19	20	21	22
Column																						
Company Comp				_										_								
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Section Control Cont			_	İ						_	,		, -									Contractual
Part Part		5	_																			Maturity
December 15			е	n	Char							(Decrease)			Value	_		Paid		During Year		Date
2008-1-5			·															MS		17 000		09/01/2027 11/15/2019
2008-0-1-1																		MN				11/15/2020
Part	224856-FC-3																					09/01/2025
2008-1-71																		MS				09/01/2026
2884 Feb.																		JJ				07/15/2019
Description Company			t																			07/15/2021
Description Proceedings Procedings Procedings Proceedings Proceedings Proceedings Proceedings Proceedings Procedings Proceedings Proceedings Proceedings Procedings Proceedings Procedings Proceedings Procedings Proceedings Proceedings Proceedings Procedings Procedings Procedings Procedings Procedings Procedings Proceedings Proceedings Proceedings Proceedings Procedings Procedings Proceedings Proceedings			İ												<u></u>							07/15/2023
2008-1-1-1 2016-2017 201	234839-PH-5		I			1FE	8,517,320	.118.3500	8,284,500	7,000,000	8,325,979					5.000	2.120	FA		260,556	10/20/2016	02/15/2025
2005-1-6-6 2006 2007 1 1 2 2 2 2 2 2 2 2	234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA	ļ			1FE	4,650,959		4,551,791	3,815,000	4,562,510		(79,580))	ļ					136 , 197	05/02/2017	02/15/2026
2007-0-6-1 2007-0-7-1 200			+																			05/01/2023
2897-14-04 2897-15 2			·																			01/01/2019
26975-V-V 2008 200														,								12/01/2023
2505-6-1-2																						12/01/2024
25055 4 2504000 170,																						06/15/2018
Septiment Sept			·																			06/15/2018
2001-1-1-3 SPERIGHWO FOT & SO DIST FF. 1,077 50 11,020 1,057,038 50,000 1,051,073 125,000 1,000			+																			06/15/2025
SSST-9-3 T. PASO OFF OF SO TO SO NO S 0 0 1 0 0 FF 2 915,77 150,490 2,690,700 2,700,700 12,190 3,000 4,47 J. 1,400 1,100 3,000 3,000 1,100 3,0																						09/01/2021
28346F-7 2 2 8 5 0 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 1 7 0 0 0 1 7 0 0 0 1 7 0 0 0 1 7 0 0 0 1 7 0 0 0 1 7 0 0 0 1 7 0 0 0 1 7 0 0 0 0 1 7 0 0 0 0 1 7 0 0 0 0 0 0 0 0 0					2																	12/01/2019
SEASH-Fig. 0 E. PASC OFF CALL SPO DITA NO FFE 9912.555 155.009 591.400 775.000 891.6660 (73.889) 5.500 1.500 1.0 1.772 34.555 1.0713/2017 1.2715 1.2715/2017 1.2715/2017																						12/15/2020
283816-12-4 1.795 ONLY COL 951 DIST 1.995 ONLY COL 951 DIST 1.																						12/15/2021
28981-F-2 L. PASO DITY CALL SPAN																						12/15/2022 12/15/2023
\$15151-6-2 FABINICIU NIN MAPF \$0.0057 \$1.800 \$5.000 \$1.800 \$1																						12/15/2024
1989-8-6-6 FINEY ORT KANS LMI SPI DIST IFE																						02/01/2023
188838-14-6 FLAT ROX HIG OWNT SOLDIST FE 255,846 10,4310 590,254 75,000 156,061 1,5,839 5,000 1,400 MN 1,458 8,750 0,0709/2015 5,05701 1,0570 1,057									683,761													09/01/2019
38898-04-4 FLAT ROOK IMPO BMT SHOT IST IFE 257,344 113,1889 243,564 215,000 245,004 6,649) 5.00 1.60 10 11,702 10,700 20,006,2016 5.00 1.38 30,940 11,84 11,84 11,823 557,569 5.00 1.60 10 11,84 11,823		FINNEY CNTY KANS UNI SCH DIST	·																			09/01/2020
188765-G-J-3			+																			05/01/202105/01/2022
183876-6-0- PLATELO DITY WORT HIGH SOT DI			+																	10,730		01/01/2024
1838765-91-6																		JJ				07/01/2024
338765-60-7 FLATHED ORTW MORT HIGH SCH DI 1FE 794,086 122,7860 797,784 650,000 776,468 (8,617) 5,000 2,701 J 20,944 9,042,82071 01,071 338165-10-3 FLATHED ORTW MORT HIGH SCH DIST NO 1,974,744 5,000 2,701 J 32,000 338165-10-3 FLATHED ORTW MORT HIGH SCH DIST NO 1,974,744 1,000 4,974,747 1,00		FLATHEAD CNTY MONT HIGH SCH DI				1FE							(9, 110))				JJ			04/26/2017	07/01/2025
38876-FF-0 FLATEAD (DITY MORT HICH SCH DI FE 445,564 21,404 445,616 400,000 479,470 5,704 5,000 2,707 J 12,889 5,002,727 7,707			 												}			JJ				07/01/2026
338815-00-3 FLITEAD CUTY MOTT SSCH DIST NO IFE .461.672 115.7060 .662.824 .400.000 .661.526 .1460 .5.000 .2.000 .J. .611 .1272/2017 .07/01			·																			01/01/2027
44150-EK-B FLORIDA ST BRD ED PUB ED FOR			İ																			07/01/2028
348974-RB-9 FOREST LAKE MINN INDET SCH DIS 1.FE 1.908,385 1.17,6770 1.794,574 1.525,000 1.830,280 (47,511) 5.000 1.540 FA 31,1751 94,465 0.503,2201 0.	34153Q-EK-8		[1FE			9,985,524	8,380,000	10,305,984		(286, 427))	[5.000	1.260	JD				06/01/2024
35483_HB8 FRANKLIN TIP IND SCH BLDG CORP 1.FE 1.195,480 1.13 7300 1.137 300 1.000,000 1.155,881 (.32,996) 5.000 1.440 J.J 23.056 3.7,083 0.9/16/2016 0.7/15 35483_HB8 FRANKLIN TIP IND SCH BLDG CORP 1.FE 867,717 116.3800 832 117 7.15,000 841,694 (.21,678) 5.000 1.000	345874-RB-9	FOREST LAKE MINN INDPT SCH DIS	ļ			1FE	1,908,385	.117.6770	1,794,574	1,525,000	1,830,260		(47,511)			5.000	1.540	FA	31,771		05/03/2016	02/01/2024
35483L-MB-8 FRANKLIN TIP IND SCH BLDG CORP 1FE .867,717 .116,3800 .832,117 .715,000 .841,694 .(21,678) .5.000 .1.640 .J. .1.6485 .26,515 .09/16/2016 .07/15 .35483L-MD-4 .FRANKLIN TIP IND SCH BLDG CORP .1.514,204 .118,7590 .1.460,736 .1.230,000 .1.472,591 .3.4,671 .5.000 .1.800 .J. .28,338 .45,613 .09/16/2016 .07/15 .355188-GL-1 .5.000 .1.800 .J. .5.000 .1.800 .J. .2.8,331 .5.100,000 .1.405,333 .3.000 .1.725,311 .2.3,1041 .5.000 .1.800 .J. .5.000 .1.800 .J. .5.000 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .1.800 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .5.500 .J. .J. .5.500 .J. .					2															07.000		07/15/2022
SAB3L-IID-4 FRANKLIN TIP IND SCH BLDG CORP 1.FE 1.514 2.04 1.18 7.590 1.460,736 1.230,000 1.472,591 (34,671) 5.000 1.790 J. 28,358 4.5,613 0.916/2016 0.7715 0.55188-III 1.514 2.04 1.18 7.590 1.002,988 850,000 1.025,311 (23,104) 5.500 1.810 J. 1.514 2.04 1.18 7.590 1.025,813 1.460,000 1.466,823 (27,142) 5.000 1.810 J. 1.514 2.04 1.18 7.590 0.916/2016 0.91715 0.916/2017 0.916/2016 0.91715 0.916/2016 0.91715 0.916/2016 0.91715 0.916/2016 0.91715 0.916/2016 0.91715 0.916/2017			+																			07/15/2022 07/15/2023
35483L-ME-2 FRANKLIN TIIP IND SCH BLDG CORP 1FE 1,053,040 117,9950 1,002,958 850,000 1,025,311 (23,104) 5.000 1.860 JJ 19,597 31,521 0,976/2016 0,0115 0,501			†												<u> </u>							07/15/2024
156188-GL-1 FRANKLIN IN IP UB SD SCH INFT 2013 1.594.889 100.3790 1.485.533 1.480,000 1.466.823 (1																			01/15/2025
355514-NA-4 FRASER MICH PUB SCH DIST 1FE 356,076 115,1420 345,426 300,000 351,266 (4,810) 5,000 1,640 NN 2,500 5,375 06/01/2017 0,5/01			↓						1,465,533											43,800		04/01/2018
355514-NB-2 FRASER MICH PUB SCH DIST 1FE .421,950 .117, 4210 .410,974 .350,000 .416,748 .(5,201) .5.000 .1.800 MN .2.,917 .6.,271 .06/01/2017 .05/01			+												}							05/01/2022
387288-W-4 GASTON CO-REF 1FE 7, 271, 723 100, 581 0 6, 180, 586 6, 125, 000 6, 186, 110 (239, 616) 5, 000 1, 050 MS 1,02, 083 3,06, 250 0,3272/0213 0,3071 3,0			†												l							05/01/202305/01/2024
368347-BM-1 GEARY CNTY KANS UNI SCH DIST N 1FE 392,659 120.5780 391,879 325,000 392,433 (225) 5.000 2.060 MS 451 11/21/2017 0.9/01 368347-BN-9 GEARY CNTY KANS UNI SCH DIST N 1 1FE 419,829 120.7350 4.22.573 3.50,000 4.19,597 (231) 5.000 2.170 MS 466 1.11/21/2017 0.9/01 368347-CF-5 GEARY CNTY KANS UNI SCH DIST N 1 1FE 1.459,072 113.6590 1.451,702 1.275,000 1.458,028 (1,044) 5.000 5.000 1.400 MS 1.771 1.11/2017 0.9/01 378334-NE-6 GLENDALE ARIZ UN HIGH SCH DIST 1 1FE 1.22,112 1.5860 1.21,586 1.00,000 1.21,770 (342) 5.000 2.180 JJ 736 1.0/18/2017 0.7/01			İ																			03/01/2024
368347-CF-5 GEARY CNTY KANS UNI SCH DIST N 1FE 1,459,072 113.8590 1,451,702 1,275,000 1,458,028 (1,044) 5.000 1.780 NS 1,771 11/21/2017 .09/01 378334-NZ-6 GLENDALE ARIZ UN HIGH SCH DIST 1FE 563,775 110.5760 552,880 500,000 561,269 (2,506) 5.000 1.400 JJ 3,681 10/18/2017 .07/01 378334-NZ-2 GLENDALE ARIZ UN HIGH SCH DIST 1FE 122,112 121.5860 121,586 100,000 121,770 (342) 5.000 2.180 JJ 736 10/18/2017 .07/01	368347-BM-1		ļ			1FE			391,879							5.000	2.060	MS				09/01/2025
378334-NZ-6 GLENDALE ARIZ UN HIGH SCH DIST 1FE 563,775 110.5760 552,880 500,000 561,269 (2,506) 5.000 1.400 JJ 3,681 10/18/2017 0.7/01 378334-NZ-2 GLENDALE ARIZ UN HIGH SCH DIST 1FE 122,112 121.5860 121,586 100,000 121,770 (342) 5.000 2.180 JJ 736 10/18/2017 0.7/01	368347-BN-9		ļ		1										ļ							09/01/2026
378334-NE-2 GLENDALE ARIZ UN HIGH SCH DIST																						09/01/2022
																						07/01/2021 07/01/2026
378334-NF-9 GLENDALE ARIZ UN HIGH SCH DIST		GLENDALE ARIZ UN HIGH SCH DIST	L			1FE			122,434	100,000	123,017		(318)		<u></u>	5.000	2.290		736		10/18/2017	07/01/2027

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	ng Value			lr	nterest		Da	ites
		3	4	5	1		8	9	-		12	13	14	15	16	17	18	19	20	21	22
		"		"										Total							
														Foreign							
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			r				Rate					Current	Other-	in							
		С	е				Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
378334-NG-7	GLENDALE ARIZ UN HIGH SCH DIST			1	1FE	122,269	122.2440	122,244	100,000	121,968	(Booroado)	(302)	rioooginzoa	Value	5.000	2.400		71001000	During rour	10/18/2017	07/01/2028
382505-JV-8	GOODYEAR ARIZ			'	1FE	250,245		238,807	215,000	244,247		(5,077)			4.000	1.420		4,300	5,877	09/28/2016	07/01/2023
382505-JW-6	GOODYEAR ARIZ	1			1FE	706.554		675,468	600,000	690.955		(13, 205)			4.000	1.540		12.000	16,400	09/28/2016	07/01/2024
382505-JY-2	GOODYEAR ARIZ				1FE	120,255	114.7110	114,711	100,000	117,957		(1,946)			4.000	1.720	JJ	2,000	2,733	09/28/2016	07/01/2026
384334-EG-9	GRAFTON CNTY N H				1FE	949,314	110.2870		820,000	926,904		(18,498)			4.000	1.520	JJ	16,400	23,416	10/05/2016	07/01/2023
384334-EH-7	GRAFTON CNTY N H				1FE	1,734,421	111. 5690	1,656,800	1,485,000	1,697,274		(30,668)			4.000	1.670		29,700	42,405	10/05/2016	07/01/2024
384334-EJ-3	GRAFTON CNTY N H	.‡			1FE	1,656,609	111.7880	1,576,211	1,410,000	1,624,557		(26,467)			4.000	1.820		28,200	40,263	10/05/2016	07/01/2025
386155-FR-1	GRAND PRAIRIE TEX INDPT SCH DI	-			1FE	272,642	113. 1400	260,222	230,000	263,647		(7,887)			5.000	1.340		4,344	9,583	10/06/2016	02/15/2022
386155-FV-2	GRAND PRAIRIE TEX INDPT SCH DI	-}			1FE	1,350,281	122.7810	1,301,479	1,060,000	1,317,030		(29, 165)			5.000	1.780		20,022	44, 167	10/06/2016	02/15/2026
387460-NK-0	GRANITE SCH DIST UTAH SALT LAK				1FE	951,545	122.7780	951,530	775,000	950,904		(641)		ļ	5.000	2.050		1,292	}	11/22/2017	06/01/2026
387460-NY-0	GRANITE SCH DIST UTAH SALT LAK	-}			1FE1FE	916,000	113.8290	910,632	800,000		·	(841)	·	}	5.000	1.610		1,333	}	11/22/2017	06/01/2022
387460-NZ-7 387460-PA-0	GRANITE SCH DIST UTAH SALT LAKGRANITE SCH DIST UTAH SALT LAK				1FE	935,944 2,382,700	116.3150	930,520 2,376,520	800,000 2,000,000	935, 148 2,380,830		(796) (1,870)			5.000	1.720		1,333		11/22/2017	06/01/2023 06/01/2024
387460-PB-8	GRANITE SCH DIST UTAH SALT LAK	·	1		1FE	1,695,806	120.7970	1,691,158	1,400,000	1,694,571		(1,870)			5.000	1.940		2,333	·	11/22/2017	06/01/2024
387460-PC-6	GRANITE SCH DIST UTAH SALT LAK				1FE	4,395,524		4.395.166	3,580,000	4,392,564		(2,960)			5.000	2.050		5,967		11/22/2017	06/01/2026
388010-EW-6	GRANT CNTY WASH SCH DIST NO 14				1FE	364,002		349,003	290,000	351, 144		(8,246)			5.000	1.750		1,208	14,500	05/25/2016	12/01/2024
391554-CB-6	GREATER ALBANY SCH DIST NO 8J	1			1FE	1,997,743		1,964,609	1,625,000	1,978,659		(19,084)			5.000	1.860		3,611	31,597	07/14/2017	06/15/2025
391554-CC-4	GREATER ALBANY SCH DIST NO 8J	I			1FE	2,207,930	122.8670	2,187,033	1,780,000	2,188,811		(19, 119)			5.000	2.030		3,956	34,611	07/14/2017	06/15/2026
406792-4P-3	HAMDEN CONN				1FE	1, 104, 124	112.2720	1,044,130	930,000	1,065,859		(28,022)			5.000	1.700	FA	17,567	46,113	08/10/2016	08/15/2022
406792-4R-9	HAMDEN CONN				1FE	549,990	115.4860	519,687	450,000	533,949		(11,753)			5.000	1.980		8,500	22,313	08/10/2016	08/15/2024
406792-Y7-0	HAMDEN CONN				2FE	173, 166	104.7800	157 , 170	150,000	157,761		(4,677)			5.000	1.750		2,833	7,500	08/13/2014	08/15/2019
406792-Y8-8	HAMDEN CONN				2FE	305,049		289,669	275,000	288,619		(5,006)			4.000	2.050		4, 156	11,000	08/13/2014	08/15/2020
40785E-W8-5	HAMILTON SOUTHEASTERN IND CONS	-∔			1FE		118 . 1530	933,409	790,000	947,973		(22,612)			5.000	1.750		18,214	29,296	09/14/2016	07/15/2024
408395-QN-4	HAMMOND IND MULTI-SCH BLDG COR	-+			1FE	591,694		546,575	515,000	543,591		(13,565)			5.000	2.200		11,874	25,750	03/28/2014	01/15/2020
414183-BD-4	HARRIS CNTY TEX IMPT DIST NO 18	· 			1FE	1,734,124		1,564,893	1,485,000	1,569,974		(49, 984)			5.000	1.510		24,750	74,250	07/30/2014	09/01/2019
414183-BE-2	HARRIS CNTY TEX IMPT DIST NO 18				1FE	1,846,246	108 . 5480	1,698,776	1,565,000	1,693,604		(46,649)			5.000	1.828		26,083	78,250	07/30/2014	09/01/2020
416489-TS-1 416415-FL-6	HARTFORD CONN MET DIST	+			1FE1FE	319,883	105.5030	311,234	295,000	311,392 1,622,838		(8,491)			5.000	1.901		2,458	13,521	01/05/2017	11/01/2019
416415-FM-4	HARTFORD CONNHARTFORD CONN				1FE	1,794,910	105.8060	1,613,542 1,056,730	1,525,000 995,000	1,087,894		(54,947)			5.000	1.280		19,063	76,250 49,750	10/17/2014	10/01/2019
416415-FN-2	HARTFORD CONN	·			1FE	2,531,116	108.1720	2,266,203	2,095,000	2,337,807		(62,064)			5.000	1.790			104,750	10/17/2014	10/01/2021
416415-HS-9	HARTFORD CONN	· †			1FE	689,987	109.4380	645.684	590,000	659,085		(14,293)			5.000	2.270		13,603	29,500	10/08/2015	07/15/2022
416415-HU-4	HARTFORD CONN				1FE	1,634,771	112.5430	1,558,721	1,385,000	1,577,409		(26,594)			5.000	2.670		31,932	69,250	10/08/2015	07/15/2024
416415-HU-4	HARTFORD CONN	0			1FE	4,927,920	112.5430	4,698,670	4,175,000	4,755,004		(80, 165)			5.000	2.670		96,257	208,750	10/08/2015	07/15/2024
416415-HV-2	HARTFORD CONN	0			1FE	6,920,566	114.6290	6,677,139	5,825,000	6,698,873		(102,846)			5.000	2.780		134,299	291,250	10/08/2015	07/15/2025
416415-JN-8	HARTFORD CONN				5FE	631,835		585,970	550,000	585,970	4,900	(17,638)			5.000	1.600		2,292	27,500	04/29/2016	12/01/2020
421020-A5-7	HAYS CNTY TEX	.‡			1FE	580,320	112.5980	562,990	500,000	573,796		(6,524)		ļ	5.000	1.310		9,375		07/25/2017	02/15/2022
421020-A6-5	HAYS CNTY TEX	-‡			1FE	1, 186, 920	115.3620	1, 153, 620	1,000,000	1, 174, 625		(12,295)			5.000	1.450		18,750		07/25/2017	02/15/2023
421020-A8-1	HAYS CNTY TEX	-+			1FE	1,225,840	120 . 0260	1,200,260	1,000,000	1,215,227		(10,613)			5.000	1.770		18,750		07/25/2017	02/15/2025
421020-A9-9	HAYS CNTY TEX	-+			1FE	761,222	122.0360	750,521	615,000	755,258		(5, 964)			5.000	1.950		11,531	ļ ļ-	07/25/2017	02/15/2026
421020-H3-5	HAYS CNTY TEX	-+			1FE	435,240	112.6830	422,561	375,000	430,347	}	(4,893)	 	ļ	5.000	1.310		7,031	}	07/25/2017	02/15/2022
421020-H5-0	HAYS CNTY TEX	-+			1FE 1FE	1,087,497	118.0220	1,062,198	900,000	1,077,188		(10,309)			5.000	1.610		16,875	}	07/25/2017	02/15/2024
421020-H7-6 421722-S7-5	HAYS CNTY TEXHAZELWOOD MO SCH DIST FORMERLY	+			1FE	1,584,333 1,995,455	122.0360	1,562,061 1,954,210	1,280,000 1,825,000	1,571,919 1,963,212		(12,413)			5.000	1.950 1.540		24,000 24,333	31,228	07/25/2017	02/15/2026 03/01/2021
421722-57-5 421722-T7-4	HAZELWOOD MO SCH DIST FORMERLY	-		1	1FE	5,934,233	107.0800	5,935,545		5,923,406		(32,243)			4.000	2.270		24,333	31,228	10/18/2017	03/01/2021
421722-T8-2	HAZELWOOD MID SCH DIST FORMERLY	·	1	ľ	1FE	1,541,715	103.8940	1,558,410		1,541,065		(650)			3.000	2.625		6.500	t	10/18/2017	03/01/2029
421722-T9-0	HAZELWOOD MIO SCH DIST FORMERLY	·	1	l;	1FE	3,326,220	111. 7920	3,353,760	3,000,000	3,321,116		(5, 104)			4.000	2.540		17,333		10/18/2017	03/01/2029
426362-MG-1	HENRY CNTY GA SCH DIST	. [1FE	8,249,611	117.0820	7,739,120	6,610,000			(220,057)			5.000	1.370		137,708	347,000	05/05/2016	08/01/2023
43232V-UB-5	HILLSBOROUGH CNTY FLA SCH BRD				1FE	2,614,048	122.9110	2,611,859	2,125,000	2,608,019		(6,029)			5.000	2.320		14, 167	, 000	11/02/2017	07/01/2027
43232V-UG-4	HILLSBOROUGH CNTY FLA SCH BRD	<u> </u>			1FE	5,350,988	113.2020	5,263,893	4,650,000	5,331,590		(19,397)			5.000	1.610		31,000		11/02/2017	07/01/2022
43232V-UH-2	HILLSBOROUGH CNTY FLA SCH BRD		1		1FE	6,729,748	115.7620	6,644,739	5,740,000	6,707,510		(22,238)			5.000	1.770		38,267		11/02/2017	07/01/2023
433747-DG-4	HOBART IND BLDG CORP FIRST MTG				1FE	3,847,312	120 . 9830	3,665,785	3,030,000	3,734,891		(74,916)			5.000	2.020		69,858	151,500	06/14/2016	07/15/2026
442331-T5-3	HOUSTON TEX				1FE	2,738,175	110.0800	2,752,000	2,500,000	2,734,588	ļ	(3,587)		L	5.000	1.931		6,250	ļ	12/01/2017	03/01/2021
442331-T6-1	HOUSTON TEX				1FE	3,919,440	112. 1730	3,926,055	3,500,000	3,914,677	ļ	(4,763)	ļ	ļ	5.000	2.020		8,750		12/01/2017	03/01/2022
442331-T7-9	HOUSTON TEX				1FE	3,571,174	114.7450	3,591,519	3,130,000	3,567,177		(3,997)			5.000	2.130				12/01/2017	03/01/2023
442331-T8-7	HOUSTON TEX	-‡			1FE	3,479,790		3,515,370	3,000,000	3,476,193		(3,597)			5.000	2.230		7,500		12/01/2017	03/01/2024
442331-T9-5	HOUSTON TEX	-‡			1FE	5,885,500		5,933,650	5,000,000	5,879,865		(5,635)		ļ ļ	5.000	2.320		12,500	ļ ļ-	12/01/2017	03/01/2025
442331-U2-8	HOUSTON TEX	.1			1FE	5,959,900	120 . 4780	6,023,900	5,000,000	5,954,619		(5, 281)		L	5.000	2.410	MS	12,500	ļ	12/01/2017	03/01/2026

SCHEDULE D - PART 1

							S	Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7	Fa	air Value	10	11	Change	in Book/Adj	justed Carryin	g Value			lı	nterest			ates
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		С	F o r e				Rate Used to			Book/	Unrealized	Current Year's	Current Year's Other- Than-	Exchange Change in Book/				Admitted			Stated
CUSIP		o d	i g	Bond	NAIC	Actual	Obtain Fair	Fair	Par	Adjusted Carrying	Valuation Increase/	(Amor- tization)	Temporary Impairment	Adjusted Carrying	Rate	Effective Rate	When	Amount Due and	Amount Received		Contractual Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
442331-U3-6	HOUSTON TEX				1FE	6,023,100	122.0930	6, 104, 650	5,000,000	6,018,165		(4,935)			5.000	2.500	MS	12,500		12/01/2017	03/01/2027
45528U-VV-0 45528U-VW-8	INDIANAPOLIS IND LOC PUB IMPTINDIANAPOLIS IND LOC PUB IMPT	+			1FE	1, 103,860 1, 129,810	106.3600 109.1880	1,063,600 1,091,880	1,000,000	1,072,104 1,100,451		(31,756)			5.000 5.000	1.400 1.600	JJ	23,056	22,778 22,778	01/27/2017 01/27/2017	01/15/202001/15/2021
45528U-VX-6	INDIANAPOLIS IND LOC PUB IMPT	1			1FE		112.6030	574,275	510,000	572,659		(13,591)			5.000	1.830	JJ	11,758	11,617	01/27/2017	01/15/2022
467486-VK-9	JACKSON CNTY MO REORG SCH DIST	.			1FE	1,073,898	112. 1530	1,031,808	920,000	1,042,209		(18,631)			4.000	1.720	MS	12,267	36,800	04/08/2016	03/01/2024
60534Q-5M-9 476576-HZ-9	JACKSON MS PUBLIC SCH DIST 08				1FE	5,516,573 585,588	100.8960 106.2360	5,014,531 536,492	4,970,000 505,000	4,993,468 537,038		(92,616)			5.250 5.000	3.332 1.624	AO	65,231 2.104	260,925	04/11/2013	04/01/2018
476576-HZ-9 476576-JB-0	JERSEY CITY N J	1	l		1FE	879,586	111.8300		740.000			(16,328)		<u></u>	5.000	2.068	JD	2, 104	25,250 37,000	12/12/2014	12/01/201912/01/2021
478718-M6-3	JOHNSON CNTY KANS UNI SCH DIST	I			1FE	924,008	116.2700	872,025	750,000			(24,017)			5.000	1.480	MS	12,500	36,042	08/11/2016	09/01/2023
	JOHNSON CNTY KANS UNI SCH DIST	.			1FE	1,934,416	113.7150	1,819,440	1,600,000	1,864,029		(54, 473))		5.000	1.340		26,667	76,889	08/11/2016	09/01/2022
478718-P5-2	JOHNSON CNTY KANS UNI SCH DIST	+			1FE	2, 156, 018	116.2700	2,034,725	1,750,000	2,083,620		(56,039)			5.000		MS	29, 167	84,097	08/11/2016	09/01/2023
	JOHNSON CNTY KANS UNI SCH DIST	†			1FE	1,943,762 827,587	118.5510 120.7350	1,837,541 784,778	1,550,000 650,000	1,883,054 803,562		(46,997) (18,601)			5.000 5.000	1.590 1.700		25,833 10,833	74,486 31,236	08/11/2016	09/01/202409/01/2025
	JOHNSON CNTY KANS UNI SCH DIST	İ			1FE.	1,468,769		1,398,193	1,150,000	1,428,222		(33, 375))		5.000	1.660		14,375	55,583	09/21/2016	10/01/2025
478740-TS-2	JOHNSON CNTY KANS UNI SCH DIST				1FE	1,236,660		1, 171, 480	1,000,000	1, 196, 981		(32,654)			5.000	1.420		12,500	48,333	09/21/2016	10/01/2023
478740-TT-0	JOHNSON CNTY KANS UNI SCH DIST	+			1FE		119.5340		635,000			(19,441)			5.000	1.560	AO	7,938	30,692	09/21/2016	10/01/2024
495116-JA-4 495188-NX-8	KING CNTY WASH SCH DIST NO 406	·			1FE	2,416,874 7,080,045	119.3360	2,273,351 6,891,700	1,905,000 5,730,000	2,327,465 6,794,474		(57,319) (141,572)			5.000 5.000	1.600 2.100	JD	7,938 23,875	95,250 286,500	05/19/2016	12/01/202412/01/2024
495206-PZ-1	KING CNTY WASH SCH DIST NO 410				1FE	1,638,433	119.7010	1,627,934	1,360,000	1,635,932		(2,501)			5.000		JD	4,533	200,300	11/16/2017	12/01/2024
495206-QC-1	KING CNTY WASH SCH DIST NO 410			1	1FE	1,085,359	124 . 1630	1,086,426	875,000	1,084,020		(1,339)			5.000	2.180	JD	2,917		11/16/2017	12/01/2027
495224-3J-4	KING CNTY WASH SCH DIST NO 411				1FE	1,723,344	119.9870	1,679,818	1,400,000	1,708,410		(14,934)			5.000	1.620		24,889		08/10/2017	12/01/2024
495224-3L-9	KING CNTY WASH SCH DIST NO 411	·			1FE	1,884,855	124.0970	1,861,455	1,500,000	1,871,354		(13,501)			5.000 5.000	1.960		26,667	440.050	08/10/2017	12/01/2026
495260-C4-1 495260-D8-1	KING CNTY WASH SCH DIST NO 414	+			1FE	10,583,303	115.2290 115.2290	10,215,051	8,865,000 480,000	10,028,873 565,820		(221,995)			5.000	2.170 1.240		36,938 2,000	443,250	05/15/2015 08/10/2016	12/01/202212/01/2022
	KING CNTY WASH SCH DIST NO 414	1			1FE.	1, 121, 150		1, 123, 940	1,000,000	1,119,671		(1,479)			5.000	1.820		2.500	24,000	11/30/2017	12/01/2021
495260-G6-2	KING CNTY WASH SCH DIST NO 414				1FE		115.2290	391,779	340,000	388,559		(472)			5.000	1.940	JD	850		11/30/2017	12/01/2022
	KING CNTY WASH SCH DIST NO 414				1FE		117.6210	464,603	395,000	459,847		(518)			5.000	2.040		988		11/30/2017	12/01/2023
495260-G8-8 495260-G9-6	KING CNTY WASH SCH DIST NO 414				1FE	449,988	119.6290 121.7670	454,590 316,594	380,000 260,000	449,520 311.788		(468)			5.000	2.140 2.240		950 650		11/30/2017	12/01/202412/01/2025
	KING ONLY WASH SCH DIST NO 414	+			1FE	1,285,897	121.7670	1,310,563	1,060,000	1,284,759		(1, 138)			5.000	2.240		2,650		11/30/2017	12/01/2026
495260-H3-8	KING CNTY WASH SCH DIST NO 414	1		1	1FE	679,991	124 . 1630	695,313	560,000	679,425		(567)			5.000	2.450		1,400		11/30/2017	12/01/2027
498062-QA-9	KITSAP CNTY WASH SCH DIST NO 3				1FE	296,775	118.2450	295,613	250,000	296,444		(331))		5.000	2.100	JD	660		12/06/2017	12/01/2024
498062-QB-7	KITSAP CNTY WASH SCH DIST NO 3				1FE	301,520	120.5490	301,373	250,000	301,206		(314)			5.000	2.170		660		12/06/2017	12/01/2025
498062-QC-5 498062-QD-3	KITSAP CNTY WASH SCH DIST NO 3	+		1	1FE	715,531 2,225,262	122.2720	715,291 2,221,206	585,000 1,950,000	714,834 2,223,883		(697)			5.000 4.000	2.240 2.330	JD	1,544 4,117		12/06/2017	12/01/202612/01/2027
498098-RY-0	KITSAP CNTY WASH SCH DIST NO 4	· †		'	1FE	740.838	110. 2950	722.432	655,000	734,967		(5,871)			4.000	1.420	.ID	9.825		07/27/2017	12/01/2022
498098-RZ-7	KITSAP CNTY WASH SCH DIST NO 4	1			1FE		117.5600	852,310	725,000	866,778		(8,558)			5.000	1.530	JD	13,594		07/27/2017	12/01/2023 .
498098-SB-9	KITSAP CNTY WASH SCH DIST NO 4				1FE	673,015	114.0940	661,745	580,000	669, 118		(3,897)			4.000	1.900		8,700		07/27/2017	12/01/2025
507686-NY-5 507686-NZ-2	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP	+			1FE	1,080,110	100.0480 101.2690	1,000,480 1,012,690	1,000,000	1,000,633		(16,225)			3.000	1.360 1.440	JJ	13,833 18,444	30,000	12/06/2012	01/15/2018
510336-RF-9	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORPLAKE ORION MICH CMNTY SCH DIST	†			1FE	1,136,590 1,931,450	101.2690	1,012,690	1,000,000	1,013,689 1,853,718		(25, 130) (41, 029)		l	4.000 5.000	2.240		13,875	83,250	12/06/2012	07/15/201805/01/2022
510336-RG-7	LAKE ORION MICH CMNTY SCH DIST				1FE	2,241,830	115. 1420	2,210,726	1,920,000	2, 162, 296		(42,022)			5.000	2.460		16,000	96,000	10/08/2015	05/01/2023
512264-JN-3	LAKEVIEW MICH PUB SCH DIST MAC				1FE	1,252,203	117.6150	1, 199, 673	1,020,000	1,202,476		(26,789)			5.000	1.980	MN	8,500	51,000	01/13/2016	05/01/2024
512264-JP-8	LAKEVIEW MICH PUB SCH DIST MAC	-}			1FE	1,150,261	.119.1500	1,108,095	930,000	1, 108, 905		(22, 296)		ļ	5.000	2.150		7,750	46,500	01/13/2016	05/01/2025
512462-WY-4 515182-DB-6	LAKEVILLE MINN INDPT SCH DISTLANE CMNTY COLLEGE ORE	+	l		1FE	5,825,770 2,261,324	109.9480 . 109.4570 .	5,480,908 2,156,303	4,985,000 1,970,000	5,580,796 2,188,675		(189, 147)		ł	5.000	1.050 1.420		103,854	308,793 78,800	09/09/2016	02/01/202106/15/2022
515182-DB-6 515182-DC-4	LANE CMNTY COLLEGE ORE	†			1FE	2,261,324	1109.4570	2, 156, 303	1,970,000	2, 188, 675		(47,215)			4.000	1.420		3,502	78,800	06/02/2016	06/15/2022
515408-BL-5	LANE CNTY ORE SCH DIST NO 069	I			1FE	1, 181, 801	110.9110	1,103,564	995,000	1, 128, 024		(37,607)			5.000		JD	2,211	49,750	07/15/2016	06/15/2021
515408-BM-3	LANE CNTY ORE SCH DIST NO 069				1FE	770,979	113.6250	721,519	635,000	738,775		(22,529))		5.000	1.220		1,411	31,750	07/15/2016	06/15/2022
515408-BN-1	LANE CNTY ORE SCH DIST NO 069	+			1FE	905,784	116.3140	849,092	730,000			(24,674)			5.000		JD	1,622	36,500	07/15/2016	06/15/2023
516598-CF-4 516598-CG-2	LAPEER MICH CMNTY SCHS	· 			1FE	1,018,639 1,075,298	115.1700 117.4870	973, 187 1,033,886	845,000 880,000	981,901 1,039,728		(24,246)			5.000 5.000	1.800 1.940	MN	7,042 7,333	42,250 44,000	05/26/2016	05/01/2023 05/01/2024
516825-HW-9	LAREDO TEX CMNTY COLLEGE DIST	1			1FE	250,888	108.8430	239,455	220,000	243, 138		(4,826)		<u> </u>	4.000	1.940			8,800	04/21/2016	08/01/2022
517210-WB-2	LARIMER WELD & BOULDER CNTY CO SCH DIST#	Ţ			1FE	7,481,213	103.3850	6,321,993	6, 115,000	6,317,258		(208,628)			5.000	1.436	JD	13,589	305,750	03/07/2012	12/15/2018
517840-3B-8	LAS VEGAS VY WTR DIST- REF SER C	.			1FE	6,599,390	107.8850	6, 160, 234	5,710,000	5,982,367		(107,226)			5.000	2.940	JD	23,792	285,500	09/29/2011	06/01/2020
527639-EH-7	LEWIS & CLARK CNTY MONT SCH DI	-}			1FE		115.9880	637,934	550,000	648,387		(4, 358)		}	5.000	1.590		7,028		09/22/2017	07/01/2023
527639-EK-0	LEWIS & CLARK CNTY MONT SCH DI				1FE	458,449	120.5510	452,066	375,000	455,895		(2,553))	L	5.000	1.900	JJ	4,792		09/22/2017	07/01/2025 .

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														_Total							
			_											Foreign							
			F										Current	Exchange							
			0				. .						Year's	Change							
			r				Rate			D 1/		Current	Other-	in				A 1 '11 1			0
		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/		C#cotine		Admitted	Amount		Stated
CUSIP		0		Donal	NAIC	Astual	Obtain		Dox	Adjusted	Valuation	(Amor-	Temporary	Adjusted	Data	Effective	Mhan	Amount	Amount		Contractual
Identification	Description	d e	g	Bond Char	NAIC Des.	Actual	Fair Value	Fair Value	Par Value	Carrying Value	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Acquired	Maturity Date
527639-EM-6	LEWIS & CLARK CNTY MONT SCH DI	е	n	Gilai	Des.	Cost768,486	124, 1640	763,609	Value 615,000		(Decrease)	Accretion (3,616)	Recognized	Value	5.000	2.150	r aiu	Accrued 7,858	During Year	Acquired09/22/2017	07/01/2027
527639-EZ-7	LEWIS & CLARK CNTY MONT SCH DI				1FE	735,539	122.4540	728,601	595,000	731,790		(3,749)			5.000	2.040	JJ	7,603		09/22/2017	07/01/2026
528828-X4-3	LEWISVILLE TX ISD PSF - 2013 SER A - REF				1FE	2,861,264	102.1700	2,411,212	2,360,000	2,418,686		(93,605)			5.000	0.980	FA	44,578	118,000	02/13/2013	08/15/2018
542264-CX-2	LONE STAR CLG SYS TX TAX NTS 09			. 1	1FE	2,249,012	105 . 1580	2, 171, 513	2,065,000	2, 101, 608		(20,512)			4.500	3.544	MS	27,361	92,925	11/20/2009	09/15/2020
544646-4J-8 544646-5H-1	LOS ANGELES CALIF UNI SCH DIST				1FE1FE	7,231,597 4,782,200	120.0060	6,942,347 4,701,120	5,785,000 4,000,000	6,943,206 4,708,667		(166,953) (73,533)			5.000 5.000	1.730 1.620		144,625 100,000	289,250 20,000	03/02/2016	07/01/2024 07/01/2023
544646-5L-2	LOS ANGELES CALIF UNI SCH DIST				1FE	12, 123, 600	120.0060	12,000,600	10,000,000	11,954,501		(169,099)			5.000	1.800	.1.1	250,000	50,000	05/17/2017	07/01/2024
544646-5N-8	LOS ANGELES CALIF UNI SCH DIST				1FE	9,786,320	122.4980	9,799,840	8,000,000	9,663,723		(122,597)			5.000	2.000		200,000	40,000	05/17/2017	07/01/2025
544646-5P-3	LOS ANGELES CALIF UNI SCH DIST				1FE	3,697,590	124.6560	3,739,680	3,000,000	3,655,722		(41,868)			5.000	2.170		75,000	15,000	05/17/2017	07/01/2026
546282-L3-6 547675-AA-6	LOUISIANA LOC GOVT ENVIRONMENTLOWELL METRO DIST CO G O LTD TAX 04			- 1 1	1FE6	1,149,750 4,009,649	106.0220	1,060,220 2,937,800	1,000,000 7,940,000	1,063,913	375,318	(32,584) 21,682			5.000 7.250	1.600 7.250		4, 167 47.971	50,000	04/24/2015	12/01/2019 12/01/2033
550697-VS-2	LUZERNE CNTY PA			2	1FE	294,069	105.0650	288,929		2,937,800	اه د د اند	(1,475)			5.000	1.654		611	1,681	10/20/2017	12/01/2033
550697-VT-0	LUZERNE CNTY PA				1FE	169,990	108 . 3420	167,930	155,000	169,212		(778)			5.000	1.800	JD	344	947	10/20/2017	12/15/2020
550697-VU-7	LUZERNE CNTY PA				1FE		110.8970	609,934	550,000	611,997		(2,502)			5.000	2.020		1,222	3,361	10/20/2017	12/15/2021
550697-VW-3 550697-VX-1	LUZERNE CNTY PALUZERNE CNTY PA				1FE		114.9930	597,964 1,185,281	520,000 1,020,000	595,220 1,179,732		(1,953)			5.000 5.000	2.380 2.530		1, 156 2, 267	3, 178 6, 233	10/20/2017	12/15/2023
550697-VY-9	LUZERNE CNTY PA				1FE	583,355	117.0570	585,285	500,000	581,824		(3, 469)			5.000	2.700		1,111	3,056	10/20/2017	12/15/2025
550697-VZ-6	LUZERNE CNTY PA				1FE	587,995	118.0030	590,015	500,000	586,582		(1,413)			5.000	2.800	JD	1,111	3,056	10/20/2017	12/15/2026
550697-WA-0	LUZERNE CNTY PA				1FE	539, 157	118.7020		455,000	537,962		(1, 195)			5.000		JD	1,011	2,781	10/20/2017	12/15/2027
56185P-CB-7 562281-JA-4	MANATEE CNTY FLA SCH DIST SALE				1FE1FE	1,381,541	119. 1850	1,370,628	1,150,000 200,000	1,375,619		(5,922)			5.000 4.000		AO	14,375	8.000	10/19/2017	10/01/2024
566747-EL-1	MARICOPA CNTY ARIZ ELEM SCH DI				1FE	330.975	107.5020	322,506	300,000	327,524		(3, 451)			5.000	1.260		4.792	, ο, υυυ	08/23/2017	07/01/2020
566747-EM-9	MARICOPA CNTY ARIZ ELEM SCH DI				1FE	862,000	110.1800	837,368	760,000	853,682		(8,318)			5.000	1.380	JJ	12,139		08/23/2017	07/01/2021
566747-EN-7	MARICOPA CNTY ARIZ ELEM SCH DI				1FE	1,976,454	113.1560	1,923,652	1,700,000	1,958,758		(17,696)			5.000	1.490		27 , 153		08/23/2017	07/01/2022
566747-EP-2 566747-EQ-0	MARICOPA CNTY ARIZ ELEM SCH DI				1FE1FE	226,092 2,104,078	110.0190	220,038 2,053,118	200,000 1,750,000	224,725 2,088,480		(1,367)			4.000 5.000	1.640 1.830		2,556 27,951		08/23/2017	07/01/2023
566747-ER-8	MARICOPA CNTY ARIZ ELEM SCH DI				1FE	2, 104, 078	117.3210	2,053,118	500,000			(2,661)			4.000	2.040		6,389		08/23/2017	07/01/2024 07/01/2025
56674M-BK-3	MARICOPA CNTY ARIZ ELEM SCH DI				1FE	144,360	111.0060	138,758	125,000	139,726		(4,065)			5.000	1.530		3, 125	4,010	10/21/2016	07/01/2021
56674M-BL-1	MARICOPA CNTY ARIZ ELEM SCH DI				1FE	494,991	113.6170	477 , 191	420,000	480,382		(12,816)			5.000	1.670		10,500	13,475	10/21/2016	07/01/2022
566865-JF-9 566865-JH-5	MARICOPA CNTY ARIZ SCH DIST NO				1FE	739,314 1,051,254	108 . 0520	718,546 1,022,481	665,000 900,000	727,394 1,036,997		(11,920) (14,257)			5.000 5.000	1.180 1.490		16, 163 21,875		06/02/2017	07/01/2020 07/01/2022
566865-JJ-1	MARICOPA CNTY ARIZ SCH DIST NO				1FE	1,702,873	116.1470		1,430,000	1,681,698		(21, 175)			5.000	1.490		34,757		06/02/2017	07/01/2022
566865-JK-8	MARICOPA CNTY ARIZ SCH DIST NO				1FE	998,176	118.8560	980,562	825,000	986,812		(11,363)			5.000	1.790		20,052		06/02/2017	07/01/2024
566865-JL-6	MARICOPA CNTY ARIZ SCH DIST NO				1FE	642,012	120 . 4740		525,000	635,402		(6,610)			5.000	1.970		12,760		06/02/2017	07/01/2025
566880-VX-5 566880-VY-3	MARICOPA CNTY ARIZ SCH DIST NO				1FE	999,414 635.695	108.0770 110.9340	972,693 621,230	900,000 560,000	977,229 622.931		(22, 185)			5.000 5.000	1.490 1.680	JJ	22,500 14.000	10,625 6.611	03/22/2017	07/01/2020
566880-VY-3 566880-WA-4	MARICOPA CNTY ARIZ SCH DIST NO	t	1		1FE	233,600	116.2710		200,000			(12,764)			5.000	2.110	••	5.000		03/22/2017	07/01/2021
566897-VU-5	MARICOPA CNTY ARIZ SCH DIST NO				1FE	6,352,593	108.0260	6, 157, 482	5,700,000	6,203,816		(148,777)			5.000	1.390	JJ	215,333		03/08/2017	07/01/2020
566897-VV-3	MARICOPA CNTY ARIZ SCH DIST NO				1FE	2,699,098	110.8980	2,628,283	2,370,000	2,642,327		(56,771)			5.000	1.610		89,533		03/08/2017	07/01/2021
566897-VX-9 566897-VY-7	MARICOPA CNTY ARIZ SCH DIST NO			-	1FE	350,931 885,675	115.9880	347,964 887,400	300,000 750,000			(5,801)			5.000 5.000	2.090 2.280		11,333 28,333	 	03/08/2017	07/01/2023
567137-G3-2	MARICOPA CNTY ARIZ SCH DIST NO	::I::			1FE	279,880	113.6170		235,000			(7,733)			5.000	1.450		28,333	7,311	10/28/2016	07/01/2024
567137-G5-7	MARICOPA CNTY ARIZ SCH DIST NO				1FE	1,845,210	118.6550	1,779,825	1,500,000	1,797,248		(42,799)			5.000	1.760	JJ	37,500	46,667	10/28/2016	07/01/2024
567137-G7-3	MARICOPA CNTY ARIZ SCH DIST NO				1FE	625,225	122.4540	612,270	500,000	611,894		(11,899)			5.000	2.110		12,500	15,556	10/28/2016	07/01/2026
567137-H2-3 567137-H3-1	MARICOPA CNTY ARIZ SCH DIST NO				1FE	962,434	120 . 5510	934,270	775,000	939,776 2,174,670		(20,222)			5.000 5.000	1.940 1.760		19,375	24, 111	10/28/2016	07/01/2025
567137-H5-6	MARICOPA CNTY ARIZ SCH DIST NO			-	1FE	2,232,704 937,838	118.6550	2,153,588 918,405	1,815,000 750,000	2, 174,670		(51,787) (17,849)			5.000	2.110		45,375 18,750	56,467 23,333	10/28/2016	07/01/2024
567235-JE-7	MARICOPA CNTY ARIZ SCH DIST NO	1			1FE	676,334	101.7410		645,000	657,670		(18,664)			5.000	1.051		16,125	7,794	03/10/2017	07/01/2018
567235-JF-4	MARICOPA CNTY ARIZ SCH DIST NO				1FE	216,200	104.9250	209,850	200,000	210,895		(5,305)			5.000	1.320	JJ	5,000	2,417	03/10/2017	07/01/2019
567235-JG-2	MARICOPA CNTY ARIZ SCH DIST NO				1FE	1,670,520	107.8480	1,623,112	1,505,000	1,633,378		(37, 142)			5.000	1.510		37,625	18, 185	03/10/2017	07/01/2020
567235-JH-0 567235-JJ-6	MARICOPA CNTY ARIZ SCH DIST NO				1FE 1FE	645,896 677.963	110.5040	629,873 666,753	570,000 590,000	633,030 666.073		(12,866)			5.000 5.000	1.730 1.990		14,250 14,750	6,888 7.129	03/10/2017	07/01/2021 07/01/2022
567235-JK-3	MARICOPA CNTY ARIZ SCH DIST NO	1			1FE	684,713	115.4690	681,267	590,000	674, 141		(10,571)			5.000	2.230	JJ	14,750	7 , 129	03/10/2017	07/01/2023
567426-PT-2	MARICOPA CNTY ARIZ SCH DIST NO				1FE	1, 132, 980	110.5040	1, 105, 040	1,000,000	1,110,577		(22, 403)			5.000	1.730	JJ	25,000	11,806	03/23/2017	07/01/2021
567426-PU-9	MARICOPA CNTY ARIZ SCH DIST NO				1FE	1,702,814	113. 1560	1,674,709	1,480,000	1,672,869		(29,945)			5.000	1.960	JJ	37,000	17,472	03/23/2017	07/01/2022
567426-PV-7 567426-PW-5	MARICOPA CNTY ARIZ SCH DIST NO			-	1FE	1,391,972 1,176,810	115.5930		1, 195, 000	1,370,089 1,160,162		(21,883)			5.000 5.000	2.160 2.330		29,875 25.000	14, 108 11, 806	03/23/2017	07/01/2023
J0/420-PW-3	INNUITARIZ SUN DIST NU		1	-	IFE	1, 1/0,810	117.9190	1, 1/9, 190	, 000, 000	, 100, 162		(10,648)			3.000	∠.330	JU	∠ɔ,000	11,806	03/23/201/	

SCHEDULE D - PART 1

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		-	'						_	Adjusted			Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
567505-PB-2	MARICOPA CNTY ARIZ UN HIGH SCH				1FE	1,928,65	111.4050	1,893,885	1,700,000	1,908,258		(20,392)			4.000	1.660	JJ	38,533		05/18/2017	07/01/2023
567505-PC-0	MARICOPA CNTY ARIZ UN HIGH SCH				1FE	1,426,88	118.6550	1,400,129	1, 180,000	1,408,242		(18,638)			5.000	1.830	JJ	33,433		05/18/2017	07/01/2024
567505-PE-6	MARICOPA CNTY ARIZ UN HIGH SCH				1FE	855, 12	120.9380		700,000	845,033		(10,094)			5.000	2.010	JJ	19,833		05/18/2017	07/01/2025
567288-TT-2	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	823,81	121.0930		675,000	823,257		(561)			5.000	1.850		1,031		12/08/2017	07/01/2025
567288-TU-9	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	806,83	122.9780		650,000			(515)			5.000	1.920	JJ	993		12/08/2017	07/01/2026
567288-TV-7	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	345,98	124.6500	342,788	275,000	345,783		(206)			5.000	2.010	JJ	420		12/08/2017	07/01/2027
567288-TW-5	MARICOPA CNTY ARIZ UNI SCH DIS			1	1FE	937,70	123.9700		750,000	937, 161		(542)			5.000	2.090	JJ	1, 146		12/08/2017	07/01/2028
567288-TX-3	MARICOPA CNTY ARIZ UNI SCH DIS			1	1FE	1,399,96	123.3910	1,388,149	1, 125,000	1,399,170		(791)			5.000	2.150	JJ	1,719		12/08/2017	07/01/2029
567288-UF-0	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1,830,70	121.0930	1,816,395	1,500,000	1,829,459		(1,246)		ļ	5.000	1.850	JJ	2,292		12/08/2017	07/01/2025
567288-UG-8	MARICOPA CNTY ARIZ UNI SCH DIS	ļ			1FE	3,339,04		3,308,108	2,690,000	3,336,912		(2, 132)		ļ	5.000	1.920	JJ	4,110		12/08/2017	07/01/2026
567288-UH-6	MARICOPA CNTY ARIZ UNI SCH DIS	ļ			1FE	3,321,49		3,290,760	2,640,000	3,319,515		(1,975)	ļ	ļ	5.000	2.010	JJ	4,033		12/08/2017	07/01/2027
567288-UJ-2	MARICOPA CNTY ARIZ UNI SCH DIS			1	1FE	2, 187, 97	123.9700	2, 169, 475	1,750,000	2, 186, 709		(1,264)		L	5.000	2.090		2,674		12/08/2017	07/01/2028
567389-UY-5	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1,887,21	113.9420	1,777,495	1,560,000	1,768,335		(43,950)			5.000	1.890	JJ	39,000	78,000	03/20/2015	07/01/2022
567389-WR-8	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	971,63	116.0450	968,976	835,000	970,990		(649)			5.000	1.870	JJ	1,160		12/14/2017	07/01/2023
567389-WS-6	MARICOPA CNTY ARIZ UNI SCH DIS				1FE		118.0530		750,000			(546)			5.000	1.990	JJ	1,042		12/14/2017	07/01/2024
567389-WT-4	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1,557,21	119.9370	1,553,184	1,295,000	1,556,322		(890)			5.000	2.080	JJ	1,799		12/14/2017	07/01/2025
567389-WU-1	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1,648,310		1,644,341	1,350,000	1,647,428		(882)			5.000	2.150	JJ	1,875		12/14/2017	07/01/2026
567438-TL-0	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1, 116, 76	108.1280	1,081,280	1,000,000	1,089,163		(27,597)			5.000	1.360	JJ	25,000	14,583	03/03/2017	07/01/2020
567438-TM-8	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1, 141, 34	111.0060	1,110,060	1,000,000	1, 115, 993		(25, 347)			5.000	1.580	JJ	25,000	14,583	03/03/2017	07/01/2021
567438-TN-6	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1,940,67	113.8030	1,906,200	1,675,000	1,902,568		(38, 104)			5.000	1.840	JJ	41,875	24,427	03/03/2017	07/01/2022
567438-TP-1	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	1, 171, 98	116.3850	1,163,850	1,000,000	1, 151, 560		(20,420)			5.000	2.070	JJ	25,000	14,583	03/03/2017	07/01/2023
567438-TQ-9	MARICOPA CNTY ARIZ UNI SCH DIS				1FE	613,40	120.7830	622,032	515,000	604,849		(8,557)			5.000	2.440	JJ	12,875	7,510	03/03/2017	07/01/2025
569203-LH-3	MARION & POLK CNTYS OR SCH DIST #24J SAL	L			1FE	182, 15		152,379	150,000	152,775		(6,052)		L	5.000	0.920		333	7,500	01/16/2013	06/15/2018
569280-CW-8	MARION CNTY ORE SCH DIST NO 10				1FE	498,88	113.9470	478,577	420,000	472,496		(11, 141)			5.000	2.050	JD	933	21,000	07/24/2015	06/15/2022
574446-FX-3	MARYSVILLE MICH PUB SCHS DIST				1FE	466,070	110.2210	440,884	400,000	444,380		(12,871)			5.000	1.570	MN	3,333	20,000	03/23/2016	05/01/2021
574446-FY-1	MARYSVILLE MICH PUB SCHS DIST				1FE	504,22		479,855	425,000	482,770		(12,732)			5.000	1.730	MN	3,542	21,250	03/23/2016	05/01/2022
574446-FZ-8	MARYSVILLE MICH PUB SCHS DIST	L			1FE	600,78		575,710	500,000	577,703		(13,709)		L	5.000	1.920	MN	4,167	25,000	03/23/2016	05/01/2023
574446-GA-2	MARYSVILLE MICH PUB SCHS DIST				1FE	666, 80	117.5500		550,000	643,759		(13,699)			5.000	2.110	MN	4,583	27,500	03/23/2016	05/01/2024
575181-FC-1	MASON & KITSAP CNTYS WASH SCH				1FE	1,023,86			855,000	975,388		(23,092)			5.000	1.980	JD	3,563	42,750	11/12/2015	12/01/2022
575141-KR-6	MASON CNTY WASH SCH DIST NO 30				1FE	1,044,74	112.1120	1,009,008	900,000	1,028,599		(16, 148)			5.000	1.250	JD	3,750	19,000	06/08/2017	12/01/2021
575141-KU-9	MASON CNTY WASH SCH DIST NO 30				1FE	843,59	119.7720	820,438	685,000	833,405		(10, 193)			5.000	1.670	JD	2,854	14,461	06/08/2017	12/01/2024
575141-KV-7	MASON CNTY WASH SCH DIST NO 30				1FE	759,74	121.5220	741,284	610,000	751,391		(8,352)			5.000	1.840	JD	2,542	12,878	06/08/2017	12/01/2025
575141-KW-5	MASON CNTY WASH SCH DIST NO 30				1FE	973,74		953,940	775,000	964,004		(9,745)			5.000	2.000	JD		16,361	06/08/2017	12/01/2026
590252-PX-4	MERRILLVILLE IND MULTI SCH BLD				1FE	1,968,62	113.8850	1,844,937	1,620,000	1,896,738		(52,534)			5.000	1.470	JJ	37,350	73,800	08/03/2016	01/15/2023
590252-QA-3	MERRILLVILLE IND MULTI SCH BLD				1FE	1,228,76	117.2840	1, 155, 247	985,000	1, 188, 727		(29, 272)			5.000	1.650	JJ	22,710	44,872	08/03/2016	07/15/2024
592112-HP-4	MET GOVT NASHVILLE & DAVIDSON CNTY TENN	ļ			1FE	13,929,04		12,398,967	11,475,000	12,226,352		(288,766)	ļ	ļ	5.000	2.290	JJ	286,875	573,750	09/16/2011	07/01/2020
592112-QW-9	METROPOLITAN GOVT NASHVILLE &	ļ			1FE	2,517,90		2,357,140	2,000,000	2,414,227		(65,752)		ļ	5.000	1.390		50,000	100,000	05/18/2016	01/01/2024
605900-BX-6	MISSOULA CNTY MONT ELEM SCH DI	l			1FE	1,470,31		1,432,889	1,330,000	1,459,656		(10,659)		ļ	4.000	1.150		15,664		08/25/2017	07/01/2021
605900-BY-4	MISSOULA CNTY MONT ELEM SCH DI	l			1FE	1,308,96		1,269,416	1,115,000	1,297,398		(11,567)		L	5.000	1.250		16,415		08/25/2017	07/01/2022
605900-BZ-1	MISSOULA CNTY MONT ELEM SCH DI	ļ			1FE	1,739,52	116.2710	1,685,930	1,450,000	1,725,386		(14, 135)		ļ	5.000	1.400	JJ	21,347		08/25/2017	07/01/2023
605900-CB-3	MISSOULA CNTY MONT ELEM SCH DI	l			1FE	989,30	120 . 5510	964,408	800,000	982,619		(6,685)		ļ	5.000	1.740	JJ	11,778		08/25/2017	07/01/2025
605900-CC-1	MISSOULA CNTY MONT ELEM SCH DI				1FE	1,349,94		1,322,503	1,080,000	1,341,631		(8,315)			5.000	1.900		15,900		08/25/2017	07/01/2026
605900-CD-9	MISSOULA CNTY MONT ELEM SCH DI				1FE	287, 19			245,000	286,044		(1, 147)			4.000	2.050		2,886		08/25/2017	07/01/2027
60580T-ED-6	MISSOULA CNTY MONT HIGH DIST N				1FE	827,64	113.7520		705,000	820,328		(7,314)			5.000	1.250	JJ	10,379		08/25/2017	07/01/2022
60580T-EE-4	MISSOULA CNTY MONT HIGH DIST N	ļ			1FE	2, 159, 40		2,095,650	1,800,000	2, 141, 859		(17,547)		ļ	5.000	1.400		26,500		08/25/2017	07/01/2023
60580T-EF-1	MISSOULA CNTY MONT HIGH DIST N	l			1FE	1,985,87		1,949,126	1,935,000	1,983,781		(2,090)		L	2.000	1.590	JJ	11,395		08/25/2017	07/01/2024
60580T-EG-9	MISSOULA CNTY MONT HIGH DIST N	ļ			1FE	834,72	121.3190	818,903	675,000	829,085		(5,640)			5.000	1.740	JJ	9,938		08/25/2017	07/01/2025
60580T-EH-7	MISSOULA CNTY MONT HIGH DIST N	ļ			1FE	849,96	123.0400	836,672	680,000	844,731		(5,235)	ļ	ļ	5.000	1.900	JJ	10,011		08/25/2017	07/01/2026
60580T-EV-6	MISSOULA CNTY MONT HIGH DIST N	ļ			1FE	718,50		711,058	570,000	714,471		(4,037)		ļ	5.000	2.050	JJ			08/25/2017	07/01/2027
607284-TN-6	MOBILE CNTY ALA BRD SCH COMMRS				1FE	1,216,10		1, 142, 170	1,000,000	1, 162, 014		(29,747)			5.000	1.710		16,667	50,000	02/11/2016	03/01/2023
608117-DP-9	MOHAVE CNTY ARIZ UN HIGH SCH D				1FE	158,91		155,075	150,000	156,064		(2,855)			4.000	1.271		4,300		03/30/2017	07/01/2019
608117-DQ-7	MOHAVE CNTY ARIZ UN HIGH SCH D	l			1FE	296,59		289,520	275,000	291,876		(4,720)		L	4.000	1.490				03/30/2017	07/01/2020
608117-DR-5	MOHAVE CNTY ARIZ UN HIGH SCH D	l			1FE	283,75		276,235	250,000	278, 185		(5,568)		L	5.000	1.670				03/30/2017	07/01/2021
608117-DS-3	MOHAVE CNTY ARIZ UN HIGH SCH D	L			1FE	288, 17		282,648	250,000	283, 156		(5,019)			5.000	1.910		8,958		03/30/2017	07/01/2022
608117-DU-8	MOHAVE CNTY ARIZ UN HIGH SCH D	L			1FE.	265,66		265,230	225,000	261,921		(3,745)			5.000	2.270		8,063		03/30/2017	07/01/2024
608117-DV-6	MOHAVE CNTY ARIZ UN HIGH SCH D	L			1FE		119.2410	357,723	300,000	351,666		(4,452)			5.000	2.470		10,750		03/30/2017	07/01/2025
	MOHAVE CNTY ARIZ UNI SCH DIST	L			1FE		115.4240	1,413,944	1,225,000	1,431,491		(35, 441)		L	5.000	1.770		30,625	59,038	06/29/2016	07/01/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adiu	usted Carryin	g Value			lr	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		ľ		ŭ			•	ŭ						Total							
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			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
609694-FF-6	MONMOUTH ORE	Ť	+	Orial	1FE	365,862	117.0950	362,995	310,000	365,769	(Booroado)	(93)	riccognized	Value	5.000	1.930	40	172	During rour	12/08/2017	04/01/2024
609694-FG-4	MONMOUTH ORE				1FE	390,579	119.0420	386,887	325,000	390,485		(93)			5.000	2.000	AO	181		12/08/2017	04/01/2025
609694-FH-2	MONMOUTH ORE				1FE	421.970	121.2780	418,409	345,000	421,874		(95)			5.000	2.050	A0	192		12/08/2017	04/01/2026
613340-2E-7	MONTGOMERY CNTY MD				1FE	7,988,558	102.9420	6.948.585	6.750.000	6,964,251		(254, 488)			5.000	1.160		56.250		11/20/2013	11/01/2018
553543-DN-6	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	2,285,000	99.9890	2,284,749	2,285,000	2,285,000					1.440	1.440	JJ	15,629	32,904	05/09/2013	01/10/2018
553543-DP-1	MSD WARREN TWP IN VISION 2005 SCH BLDG C				1FE	3,895,000	99.7640	3,885,808	3,895,000	3,895,000			L	ļ ļ.	1.490	1.490	JJ	27,567	58,036	05/09/2013	07/10/2018
625482-GN-8	MULTNOMAH-CLACKAMAS CNTYS ORE		-		1FE	2,412,509	114.1770	2,374,882	2,080,000	2,361,803		(50,706)		ļ	5.000	1.820	JD	4,622	82,911	02/15/2017	06/15/2022
625482-HE-7	MULTNOMAH-CLACKAMAS CNTYS ORE				1FE	3,866,902	116 . 9930	3,849,070	3,290,000	3,793,984		(72,917)			5.000	2.020	JD	7,311	131 , 143	02/15/2017	06/15/2023
627474-EM-7	MUSCOGEE CNTY GA SCH DIST				1FE	2,005,782	102.7150	1,946,449	1,895,000	1,950,891		(54, 890)			5.000	1.040	AO	23,688	46,585	03/28/2017	10/01/2018
627474-EN-5	MUSCOGEE CNTY GA SCH DIST				1FE	4,453,640	104.3220	4,355,444	4, 175, 000	4,371,575		(82,064)			4.000	1.270		41,750	82, 108	03/28/2017	10/01/2019
642713-5L-1	NEW BRITAIN CONN				2FE	361,572	109.4000	339, 140	310,000			(8,570)		}	5.000	2.010		5, 167	15,500	03/20/2015	03/01/2021
642713-70-9	NEW BRITAIN CONN				1FE	385,299	109.3680	377,320	345,000	377, 154		(8, 145)			5.000	1.950		5,750	8,625	02/10/2017	03/01/2021
642713-7D-7 642714-AA-7	NEW BRITAIN CONN	-+	-		1FE1FE	317,352 112,666	111.8760	313,253 112,900	280,000 100,000	311,399 110,698		(5,953)		·	5.000 5.000	2.170		4,667 1,667	7,000 2,500	02/10/2017	03/01/2022
642714-AB-5	NEW BRITAIN CONN				2FE	1,306,928	112.9000	1,299,629	1, 160,000	1,284,094		(1,968)			5.000	2.293 2.293		1,067	2,500	03/09/2017	03/01/2022
645020-2B-3	NEW HAVEN CONN				2FE		112.0370	3,695,932	3,215,000	3,715,377		(68,823)		·	5.000	2.293		60,728		12/30/2015	08/15/2024
645020-2C-1	NEW HAVEN CONN				1FE	2,412,580	116.4840	2,294,735	1,970,000	2,329,302		(42,533)			5.000	2.370		37,211	98,500	01/05/2016	08/15/2025
645020-2T-4	NEW HAVEN CONN				1FE	599,290	111.3420	556,710	500,000	577,615		(16,095)			5.000	1.510		9,444	24,306	08/17/2016	08/15/2022
645020-2V-9	NEW HAVEN CONN				1FE	4,939,920	114.9590	4,598,360	4,000,000	4,790,114		(111,294)			5.000	1.820		75,556	194,444	08/17/2016	08/15/2024
645020-T2-4	NEW HAVEN CONN				1FE	1,796,235	109. 1490	1,669,980	1,530,000	1,672,944		(37,875)			5.000	2.270		31,875	76,500	08/21/2014	08/01/2021
645020-U9-7	NEW HAVEN CONN				1FE	2,338,500	106.6670	2,133,340	2.000.000			(56,969)			5.000	1.960		41.667	100,000	08/21/2014	08/01/2020
645020-V4-7	NEW HAVEN CONN				1FE	5,458,674	113.0500	5,313,350	4,700,000	5,243,805		(88,948)			5.000	2.750		97,917	235,000	07/09/2015	08/01/2023
645020-Z9-2	NEW HAVEN CONN		_		1FE	2, 103, 966	111.3420	2,004,156	1,800,000	2,016,102		(43, 889)			5.000	2.250		34,000	90,000	12/10/2015	08/15/2022
647634-5D-2	NEW ORLEANS LA G O 1998 REF				1FE	291,007	103.4470	274, 135	265,000	267,855		(2,993)			5.500	4.288	JD	1,215	14,575	06/04/2003	12/01/2018
64966H-E4-8	NEW YORK CITY NY GO - 2010 SER B				1FE	7,382,040	105.2270	6,313,620	6,000,000	6,306,035		(189,089)			5.000	1.720	FA	125,000	300,000	01/20/2012	08/01/2019
64966K-YR-8	NEW YORK CITY-I				1FE		102.0520	7,653,900	7,500,000	7,666,442		(282,806)			5.000	1.170		156,250	375,000	05/24/2013	08/01/2018
64966L-DT-5	NEW YORK N Y				1FE	9,263,600	102.0520	8, 164, 160	8,000,000	8, 164, 293		(278,563)			5.000	1.450		166,667	400,000	12/12/2013	08/01/2018
64966H-PQ-7	NEW YORK NY SER C				1FE	4,852,083	102.0520	4,204,542	4, 120, 000	4,205,826		(145,576)			5.000	1.400	FA	85,833	206,000	06/10/2013	08/01/2018
64966J-3L-8	NEW YORK NY-SER B				1FE	7, 181, 353	102.0520	6,097,607	5,975,000	6, 108, 305		(226,536)			5.000	1.150	FA	124,479	298,750	02/25/2013	08/01/2018
64990C-J4-4	NEW YORK ST DORM AUTH REVS NON				1FE	2,648,786	118.5600	2,626,104	2,215,000	2,640,268		(8,518)			5.000	1.950	AO	15,997		10/10/2017	10/01/2024
64990C-J7-7	NEW YORK ST DORM AUTH REVS NON				1FE	1,813,680	120.4660	1,806,990	1,500,000	1,808,387		(5,293)			5.000	2.110	AU	10,833		10/10/2017	10/01/2025
64990C-N7-2 64990C-P2-1	NEW YORK ST DORM AUTH REVS NON				1FE1FE	2,521,764 1,397,020	118.8370	2,495,577 1,395,433	2,100,000 1,150,000	2,513,463 1,392,840		(8,301)			5.000	1.880	AU	15, 167		10/10/2017	10/01/2024
64990C-V2-4	NEW YORK ST DORM AUTH REVS NON				1FE	777,296	121.3420	1,395,433				(4, 180)			5.000	1.950	AO	8,306		10/10/2017	10/01/2025
64990C-V3-2	NEW YORK ST DORM AUTH REVS NON		1		IFE	604,560	120.3550	601,775	500,000			(2,500)			5.000	2.110	40			10/10/2017	10/01/2024
653335-AE-9	NEZ PERCE CNTY IDAHO INDPT SCH	·-t			1FE	1,902,290	120.3330	1,847,741	1,740,000	1,876,060		(26,230)		·	4.000	1.060		36.927		06/02/2017	09/15/2020
653335-AG-4	NEZ PERCE CNTY IDAHO INDPT SCH	1	1		1FE	832,982	111.8090	805.025	720,000			(13,842)			5.000	1.190		19, 100		06/02/2017	09/15/2021
653335-AJ-8	NEZ PERCE CNTY IDAHO INDPT SCH	. I	1		1FE	1,019,109	114.6720	986, 179	860,000	1,003,484		(15,625)			5.000	1.330		22,814		06/02/2017	09/15/2022
653335-AK-5	NEZ PERCE CNTY IDAHO INDPT SCH	. I	1		1FE	1,100,718	117.1800	1,066,338	910,000	1,085,161		(15,557)			5.000	1.470		24, 140		06/02/2017	09/15/2023
653335-AL-3	NEZ PERCE CNTY IDAHO INDPT SCH				1FE	1, 193, 731	119.7580	1, 161, 653	970,000	1, 178, 193		(15,537)		L	5.000	1.610		25,732		06/02/2017	09/15/2024
653335-AZ-2	NEZ PERCE CNTY IDAHO INDPT SCH				1FE	1,415,248	119.7580	1,377,217	1, 150,000	1,396,827		(18,421)		L	5.000	1.610		30,507		06/02/2017	09/15/2024
653335-BA-6	NEZ PERCE CNTY IDAHO INDPT SCH				1FE	2,777,755	121.7110	2,714,155	2,230,000	2,744,826		(32,929)			5.000	1.780	MS	59, 157		06/02/2017	09/15/2025
653335-BB-4	NEZ PERCE CNTY IDAHO INDPT SCH				1FE	2,942,737	123.5610	2,891,327	2,340,000	2,910,946		(31,792)			5.000	1.940		62,075		06/02/2017	09/15/2026
662152-CC-9	NORTH ST PAUL MAPLEWOOD MINN		-		1FE	3,876,880	115.0410	3,704,320	3,220,000	3,762,685		(101,871)		ļ	5.000	1.540		67,083	113,594	10/26/2016	02/01/2023
670029-UV-7	NOVI MICH CMNTY SCH DIST		-		1FE	1, 112,836	112.8630	1, 100, 414	975,000	1,091,069		(21,766)		ļ	5.000	2.110			33,719	01/26/2017	05/01/2022
676295-EJ-3	OGDEN CITY UTAH SCH DIST				1FE	1,856,103	107.7790	1,772,965	1,645,000	1,803,958		(44,849)			4.000	1.140		2,924	65,800	10/05/2016	06/15/2021
676295-EK-0	OGDEN CITY UTAH SCH DIST				1FE	1,234,797	113.9930	1, 168, 428	1,025,000	1, 192,517		(36,367)		ļ ļ	5.000	1.220	JD	2,278	51,250	10/05/2016	06/15/2022
676295-EN-4	OGDEN CITY UTAH SCH DIST		-		1FE	2,580,984	121.6720	2,463,858	2,025,000	2,510,249		(60,863)		 	5.000	1.580	JD	4,500	101,250	10/05/2016	06/15/2025
677522-HU-1	OHIO ST				1FE	21,547,511	120 . 3820	20,392,711	16,940,000	20,879,739		(534, 143)		}	5.000	1.470	JD	37,644		09/27/2016	12/15/2024
678841-KW-6	OKLAHOMA CNTY OKLA INDPT SCH D				1FE	4,007,855	113.2480	3,890,069	3,435,000	3,946,562		(61,293)			5.000	1.560	JJ	96,371		05/19/2017	07/01/2022
678841-KX-4 684517-SH-9	OKLAHOMA CNTY OKLA INDPT SCH D ORANGE CNTY FLA SCH BRD CTFS P		-		1FE1FE	4,407,517	115.7620 123.6330	4, 155, 856 5, 563, 485	3,590,000 4.500,000	4,205,395 5.540.349		(59, 561)		·	5.000 5.000	1.720	JJ	104,086		05/19/2017	07/01/2023 08/01/2028
684517-SH-9 684517-SJ-5	ORANGE ONLY FLA SCH BRD CTFS P		-		1FE	5,541,300 10,768,425	123.6330	5,563,485	4,500,000	5,540,349		(951)		<u> </u>	5.000	2.500 2.610	FA	2,500	<u></u>	12/15/201/	
684517-8J-5 691355-EQ-0	OWYHEE & CANYON CNTYS IDAHO JT		1		1FE	10, 768, 425	124.1990	10,805,313		10, /66, /33		(1,692)		<u> </u>	4.000	1.040		4,833		12/15/201/	08/01/2029
691355-ER-8	OWYHEE & CANYON CNTYS IDAHO JT		-		1FE	211,065	106.0360	205, 177	190,000	209,586		(1,480)			4.000	1.150				09/01/2017	09/15/2020
691355-ES-6	OWYHEE & CANYON CNTYS IDAHO JT				1FE		107.9660	197.807	180,000	202,374		(1,460)			4.000	1.130		2,060		09/01/2017	09/15/2021
691355-ET-4	OWYHEE & CANYON CNTYS IDAHO JT	f	-		1FE		103.0330	206.277	185,000	210.957		(1,249)		<u> </u>	4.000			2,000		09/01/2017	09/15/2023
30 1000 E1 T		+	-1				1 1 . 00 10		,000,000			(1,270)									

SCHEDULE D - PART 1

							Showing All Lor	g-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
1 2		Code	es	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ates
	3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
·													Total							
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·		0										Year's	Change							
· ·		r				Rate					Current	Other-	in							
·	С	ė				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
·	0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
691355-EU-1 OWYHEE & CANYON CNTYS IDAHO JT	C	-''	Onai	1FE	404,883	100.5600	397,212	395,000	404,499	(Decrease)	(384)	rtecognized	value	2.000	1.620	MS	2,260	During Teal	09/01/2017	09/15/2024
691355-EV-9 OWYHEE & CANYON CNTYS IDAHO JT	-			1FE	268,229	103.7730	264,621	255,000	267,787		(442)			2.500	1.800	MS	1,824		09/01/2017	09/15/2025
691355-FL-0 OWYHEE & CANYON CNTYS IDAHO JT				1FE	325, 112	123.0230	319,860	260,000	323,207		(1,905)			5.000	1.950		3,719		09/01/2017	09/15/2026
691610-CC-1 OXFORD MICH CMNTY SCHS				1FE	157,328	110.4310	149,082	135,000	148,268		(3,817)			5.000	1.940	MN	1, 125	6,750	07/17/2015	05/01/2021
696550-C4-2 PALM BEACH CNTY FLA SCH BRD CT				1FE	1,406,375	115.9580	1,408,890	1,215,000	1,405,927		(447)			5.000	2.010	FA	844		12/20/2017	08/01/2023
696550-C5-9 PALM BEACH CNTY FLA SCH BRD CT				1FE	3,523,200	118.2680	3,548,040	3,000,000	3,522,178		(1,022)			5.000	2. 150	FA	2,083		12/20/2017	08/01/2024
696550-C6-7 PALM BEACH CNTY FLA SCH BRD CT				1FE	2,501,163	119.5980	2,511,558	2, 100,000	2,500,492	 	(671)		}	5.000	2.250	FA	1,458	400.000	12/20/2017	08/01/2025
712838-SD-4 PEORIA ARIZ				1FE1FE	3,392,896 1,517,008	119.0970	3,287,077	2,760,000 1,275,000	3,252,143		(69,593)			5.000 5.000	2.070	JJ	63,633 26,563	138,000 63,750	12/04/2015	07/15/202402/01/2022
717146-VL-5 PHARR-SAN JUAN-ALAMO TEX INDPT				1FE	3,235,666	112.7720	3,004,444	2,670,000	3,067,343		(38,360)			5.000	1.730		26,563	133,500	02/18/2016	02/01/2022
717813-TR-0 PHILADELPHIA PA			1	1FE	12,909,944	100 . 2550	12,772,487	12,740,000	12,740,000		(169,944)			5.000	2.077		265.417	318,500	02/15/2017	08/01/2018
721799-F8-2 PIMA CNTY ARIZ UNI SCH DIST NO				1FE	3,452,278	120.1670	3,466,818	2,885,000	3,451,700		(577)			5.000	2.150		1,202		12/20/2017	07/01/2025
721799-F9-0 PIMA CNTY ARIZ UNI SCH DIST NO				1FE	4,356,788	121.9330	4,377,395	3,590,000	4,356,109		(679)			5.000	2.230		1,496		12/20/2017	07/01/2026
721832-KT-9 PIMA CNTY ARIZ UNI SCH DIST NO	-			1FE	1,556,019		1,516,357	1,370,000	1,524,451		(31,568)			5.000	1.670		34,250	16,554	03/09/2017	07/01/2021
721832-KU-6 PIMA CNTY ARIZ UNI SCH DIST NO				1FE	2,834,683	113.2480	2,785,901	2,460,000	2,783,966		(50,716)			5.000	1.930		61,500	29,725	03/09/2017	07/01/2022
721832-KV-4 PIMA CNTY ARIZ UNI SCH DIST NO				1FE1FE	2,328,660 189,156	115.8180	2,316,360 183,300	2,000,000 175,000	2,291,915 184,613		(36,745)			5.000 5.000	2.170 1.291		50,000 4,375	24, 167	03/09/2017	07/01/202307/01/2019
722086-FK-6 PINAL CNTY ARIZ SCH DIST NO 00				1FE	304,950	104.7430	296,511	275,000			(4,543)			5.000	1.520		6,875	1,920 3,017	03/24/2017	07/01/2019
722086-FM-2 PINAL CNTY ARIZ SCH DIST NO 00				1FE	367,773	110.3620	358,677	325,000	360,705		(0,303)			5.000	1.750		8,125	3,566	03/24/2017	07/01/2020
722086-FP-5 PINAL CNTY ARIZ SCH DIST NO 00				1FE	465,768	115.5930	462,372	400,000	458,608		(7, 160)			5.000	2. 160		10,000	4,389	03/24/2017	07/01/2023
722086-FQ-3 PINAL CNTY ARIZ SCH DIST NO 00				1FE	264,535	117.5870	264,571	225,000	260,889		(3,645)			5.000	2.340		5,625	2,469	03/24/2017	07/01/2024
722086-FR-1 PINAL CNTY ARIZ SCH DIST NO 00				1FE	295,353	119.0960	297,740	250,000	291,751		(3,601)			5.000	2.540		6,250	2,743	03/24/2017	07/01/2025
73723R-YC-1 PORTSMOUTH VA				1FE	543,500	108.1580	540,790	500,000	543,040		(460)			5.000	1.530		694		12/08/2017	07/15/2020
73723R-YD-9 PORTSMOUTH VA				1FE	782,439	111.1550	778,085 944.499	700,000	781,817		(622)			5.000	1.590		972		12/08/2017	07/15/2021
73723R-YE-7 PORTSMOUTH VA	-			1FE1FE	951,022 2,763,725	116. 1390	2,740,880	830,000 2,360,000	950,316 2,761,813		(706)			5.000 5.000	1.670 1.760		1, 153 3,278		12/08/2017	07/15/2022 07/15/2023
73723R-YG-2 PORTSMOUTH VA				1FE	2,326,162	110.1330	2,316,437	1,945,000	2,324,648		(1,512)			5.000	1.820		2,701		12/08/2017	07/15/2024
73723R-YH-0 PORTSMOUTH VA				1FE	2.807.518		2.792.844	2.300.000	2.805.788		(1,730)			5.000	1.860		3, 194		12/08/2017	07/15/2025
73723R-YJ-6 PORTSMOUTH VA				1FE	5,230,859		5,208,619	4,220,000	5,227,857		(3,002)			5.000	1.950		5,861		12/08/2017	07/15/2026
73723R-YK-3 PORTSMOUTH VA				1FE	4, 116, 806		4,094,864	3,275,000	4,114,598		(2,208)			5.000	2.030		4,549		12/08/2017	07/15/2027
73723R-YL-1 PORTSMOUTH VA			1	1FE	7,800,874	123.6700	7,717,008	6,240,000	7,796,795		(4,079)			5.000	2.100		8,667		12/08/2017	07/15/2028
73723R-YM-9 PORTSMOUTH VA			1	1FE	8,062,671	123.0910	7,982,451	6,485,000			(4, 108)			5.000	2.170		9,007	45 504	12/08/2017	07/15/2029
742633-UN-8 PRIOR LAKE MINN INDPT SCH DIST				1FE1FE	308,243	115.3560	288,390 6,108,379	250,000 5,390,000	294,410 6,233,202		(8,380)			5.000 5.000	1.370		5,208 22,458	15,521 36,682	04/12/2016	02/01/2023 06/01/2022
758508-SG-1 REETHS-PUFFER MICH SCHS				1FE	1,258,229	112.9070	1,253,268	1, 110,000	1,234,836		(23,394)			5.000	2.260		9,250	38,542	01/25/2017	05/01/2022
758508-SH-9 REETHS-PUFFER MICH SCHS	[1FE	3,056,455	115.2510	3,082,964	2,675,000	3,006,872		(49,583)			5.000	2.500	MN	22,292	92,882	01/25/2017	05/01/2023
758508-SJ-5 REETHS-PUFFER MICH SCHS				1FE	2,033,252	117 . 4210	2,078,352	1,770,000	2,004,361		(28,891)			5.000	2.710		14,750	61,458	01/25/2017	05/01/2024
76541V-SX-6 RICHMOND VA				1FE	1,003,816	118.2600	1,005,210	850,000	1,003,166		(650)			5.000	1.890		1, 181		12/05/2017	03/01/2024
76541V-SY-4 RICHMOND VA				1FE	2,403,100	120 . 5870	2,411,740	2,000,000	2,401,653		(1,447)		ļ	5.000	1.980		2,778		12/05/2017	03/01/2025
76541V-SZ-1 RICHMOND VA				1FE	2,500,508	122.5680	2,512,644	2,050,000	2,499,108	 	(1,400)	ļ		5.000	2.070		2,847		12/05/2017	03/01/2026
76541V-TA-5 RICHMOND VA				1FE1FE		124.4280	902, 103 3, 868, 055	725,000 3,185,000			(468)			5.000 5.000	2.150		1,007 53.083	159, 250	12/05/2017 02/12/2016	03/01/202709/01/2025
773352-NC-9 ROCKFORD MINN INDPT SCH DIST N				1FE	4,071,322	121.4460					(87,652)			5.000	1.230		53,083	27,250	11/04/2015	02/01/2025
779240-KZ-2 ROUND ROCK TEX INDPT SCH DIST				1FE	5,997,519		5,717,644	4,785,000	5,824,334		(149,009)			5.000	1.520		99,688	178,773	10/05/2016	08/01/2024
798458-SG-1 SAN LEANDRO CALIF UNI SCH DIST				1FE	212,340	103.7080	207,416	200,000	208,979		(3,361)			4.000	1.131		3,333	1,467	05/03/2017	08/01/2019
798458-SM-8 SAN LEANDRO CALIF UNI SCH DIST				1FE	388,967	119.6280	388,791	325,000	383,975		(4,992)			5.000	2.040	FA	6,771	2,979	05/03/2017	08/01/2024
802207-RR-3 SANTA FE TEX INDPT SCH DIST				1FE	284,668	120 . 0240	270,054	225,000	276,636		(6,798)			5.000	1.580		4,250	9,813	09/28/2016	02/15/2025
802207-RS-1 SANTA FE TEX INDPT SCH DIST				1FE	1,027,104	121.7020	973,616	800,000	1,000,161		(22,806)	 	ļ	5.000	1.690		15, 111	34,889	09/28/2016	02/15/2026
80381L-AF-1 SARPY CNTY NEB SCH DIST NO 001				1FE	236,680	114. 9360	229,872	200,000	233,620	 	(3,060)			5.000	1.470		444	4,250	06/21/2017	12/15/2022
80381L-AG-9 SARPY CNTY NEB SCH DIST NO 001				1FE1FE	337,901 496,267	117.4850	328,958 484,340	280,000 405,000	333,869 490,840		(4,032)			5.000 5.000	1.600		622 900	5,950 8,606	06/21/2017 06/21/2017	12/15/202312/15/2024
80381L-AJ-3 SARPY CNTY NEB SCH DIST NO 001				1FE	1,236,760	119.5900	1,212,120	1,000,000	1,224,559		(5,426)		·	5.000	1.940		2.222	21,250	06/21/2017	12/15/2025
80381L-AK-0 SARPY CNTY NEB SCH DIST NO 001	[1FE	935,085	122.8160	921, 120	750,000	926.705		(8,380)			5.000	2.100		1.667	15,938	06/21/2017	12/15/2026
803820-KR-9 SARTELL MINN INDPT SCH DIST NO				1FE	2,802,205	115.2510	2,650,773	2,300,000	2,704,874		(76,326)			5.000	1.400	FA	47,917	116,597	09/16/2016	02/01/2023
803820-KS-7 SARTELL MINN INDPT SCH DIST NO				1FE	5, 136, 390	117.7760	4,840,594	4, 110,000	4,953,933		(131,726)			5.000	1.460		85,625	208,354	08/08/2016	02/01/2024
803820-KT-5 SARTELL MINN INDPT SCH DIST NO	 			1FE	4,547,900	119.8520	4,290,702	3,580,000	4,402,742		(109,031)		ļ	5.000	1.560		74,583	181,486	09/12/2016	02/01/2025
81023Q-DG-7 SCOTTS VALLEY CALIF UNI SCH DI	Ll		1	1FE	310,295	124.6080	311,520	250,000	307,772	L L	(2,523)	L	L	5.000	2.050	FA			07/21/2017	08/01/2027

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11			usted Carryin	ng Value			lı	nterest		Da	ites
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		_	r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
810454-AC-2	SCOTTSDALE ARIZ				1FE	956,464	117.1260	937,008	800,000	941,271		(15, 193)			5.000	1.630	JJ	24,889		05/04/2017	07/01/2023
810454-AD-0	SCOTTSDALE ARIZ				1FE	3,483,063	119.5310	3,436,516	2,875,000	3,433,043		(50,019)			5.000	1.820	JJ	89,444		05/04/2017	07/01/2024
815626-NM-4	SEDGWICK CNTY KANS UNI SCH DIS				1FE	4,442,160	110.9150		4,000,000	4,441,555		(605)			4.000	1.960		1,333		12/15/2017	10/01/2023
815626-NQ-5	SEDGWICK CNTY KANS UNI SCH DIS				1FE	8,990,320	112.2890		8,000,000	8,989,180		(1, 140)			4.000	2.030		2,667		12/15/2017	10/01/2024
815626-NS-1	SEDGWICK CNTY KANS UNI SCH DIS				1FE	7,936,670	113.5120		7,000,000	7,935,744		(926)			4.000	2.120		2,333		12/15/2017	10/01/2025
815662-HZ-7	SEDGWICK CNTY KANS UNI SCH DIS				1FE	891,504	116.5030		745,000	853,407		(17,746)			5.000	2.250	MS	12,417	37,250	10/08/2015	09/01/2023
815662-JA-0	SEDGWICK CNTY KANS UNI SCH DIS	-{			1FE	1,857,225	118.4830		1,540,000	1,785,274		(33,544)			5.000	2.400	MS	25,667	77,000	10/08/2015	09/01/2024
815668-LV-8 815670-ME-1	SEDGWICK CNTY KANS UNI SCH DIS	+	-		1FE	937,704 827,937	116.6140 105.2620	903,759	775,000 730,000	902,967 775,000		(20,836)			5.000 5.000	1.950 1.250	MC	9,688 12.167	38,750 36,500	03/24/2016	10/01/2023
815670-ME-1	SEDGWICK CNTY KANS UNI SCH DIS	†			1FE	827,937	105.2620			180, 173		(26, 560)			5.000	1.470	MS	2,750		11/24/2015	09/01/2019
815670-MG-6	SEDGWICK CNTY KANS UNI SCH DIS	1			1FE	3,084,314	111. 1360		2,615,000	2.923.399		(80,906)			5.000	1.470		43.583		11/24/2015	09/01/2020
815670-MV-3	SEDGWICK CNTY KANS UNI SCH DIS	1	1		1FE	3,551,430	118.7570		3,000,000	3,550,788		(642)			5.000	2.040		1,250		12/06/2017	09/01/2024
815670-MW-1	SEDGWICK CNTY KANS UNI SCH DIS	I		1	1FE	1,478,050	118.7570		1,250,000	1,477,785		(265)			5.000	2.060		521		12/06/2017	09/01/2025
818461-JK-2	SEWARD CNTY KANS UNI SCH DIST	I			1FE		117.3930		1,250,000	1,453,253		(234)			5.000	2.350		521		11/30/2017	09/01/2024
818461-JL-0	SEWARD CNTY KANS UNI SCH DIST				1FE	1,447,243	119.4050	1,468,682	1,230,000	1,447,029		(214)			5.000	2.460	MS	513		11/30/2017	09/01/2025
819215-SN-5	SHALER PA AREA SCH DIST				1FE	3,643,988	119.0740		2,975,000	3,543,449		(67, 159)			5.000	2.270		49,583	148,750	05/26/2016	09/01/2025
825434-3Z-4	SHREVEPORT LA				1FE	126, 190	103.1170		115,000	118,925		(2,311)			3.500	1.420		1,342	4,025	10/03/2014	09/01/2019
825434-4B-6	SHREVEPORT LA				1FE	297,660	109.7940		250,000	276,290		(6,843)			5.000	2.010		4, 167	12,500	10/03/2014	09/01/2021
825434-4Y-6	SHREVEPORT LA	+			1FE	3,668,640	115.3370		3,200,000	3,668,098		(542)			5.000	2.570		1,333		12/20/2017	08/01/2024
825434-4Z-3	SHREVEPORT LA				1FE	3,941,764	116.6330		3,405,000	3,941,235		(529)			5.000	2.690		1,419		12/20/2017	08/01/2025
825434-5A-7 825434-5B-5	SHREVEPORT LASHREVEPORT LA	+			1FE	5,086,447	117.5040		4,365,000	5,085,831		(616)			5.000 5.000	2.820		1,819		12/20/2017	08/01/2026
829596-TE-5	SIOUX FALLS S D SCH DIST NO 49	+			1FE		118.1840 117.1200		4,640,000 275,000	5,424,639 324,962		(588) (968)			5.000	2.960 1.830		1,933 1,719		12/20/2017	08/01/2027 02/01/2024
829596-TF-2	SIOUX FALLS S D SCH DIST NO 49	†			1FE		118 . 2340		290,000	344,982		(977)			5.000	1.920		1,813		11/02/2017	08/01/2024
829596-TG-0	SIOUX FALLS S D SCH DIST NO 49	1			1FE		110.2340		250,000	299.663		(814)			5.000	1.980		1,563		11/02/2017	02/01/2025
829596-TH-8	SIOUX FALLS S D SCH DIST NO 49	1			1FE		120.3340		265,000	319,846		(833)			5.000	2.040		1,656		11/02/2017	08/01/2025
829596-TJ-4	SIOUX FALLS S D SCH DIST NO 49	I			1FE	340,920	121.3130		280,000	340,070		(850)			5.000	2.100		1,750		11/02/2017	02/01/2026
829596-TK-1	SIOUX FALLS S D SCH DIST NO 49				1FE	489,368	121.7700	487,080	400,000	488,203		(1, 165)			5.000	2.170	FA	2,500		11/02/2017	08/01/2026
829596-TL-9	SIOUX FALLS S D SCH DIST NO 49				1FE	368,538	122.5980	367,794	300,000	367,701		(837)			5.000	2.240	FA	1,875		11/02/2017	02/01/2027
829596-TM-7	SIOUX FALLS S D SCH DIST NO 49				1FE	210,061	123.3800		170,000	209,600		(461)			5.000	2.280	FA	1,063		11/02/2017	08/01/2027
829596-TT-2	SIOUX FALLS S D SCH DIST NO 49				1FE	285,220	112.2740		250,000	284,208		(1,012)			5.000	1.530		1,563		11/02/2017	02/01/2022
829596-TU-9	SIOUX FALLS S D SCH DIST NO 49	+			1FE	461,824	113.5760		400,000	460,244		(1,580)			5.000	1.580		2,500		11/02/2017	08/01/2022
829596-TW-5 829596-TX-3	SIOUX FALLS S D SCH DIST NO 49				1FE		110.6160		300,000 400,000	335,410		(752)			4.000	1.770 1.830		1,500 2,000		11/02/2017	08/01/2023
829596-TZ-8	SIOUX FALLS S D SCH DIST NO 49 SIOUX FALLS S D SCH DIST NO 49	+			1FE		111.3910 119.3420		185,000			(964) (602)			4.000	1.830		1,156		11/02/2017	02/01/2024 02/01/2025
829596-UA-1	SIOUX FALLS S D SCH DIST NO 49	†	-		1FE	248,073			205,000	247,428		(602)			5.000	2.040		1, 130		11/02/2017	08/01/2025
829596-UD-5	SIOUX FALLS S D SCH DIST NO 49	1	1		1FE		120.3720		100,000	122,567		(279)			5.000	2.240		625		11/02/2017	02/01/2027
829596-UE-3	SIOUX FALLS S D SCH DIST NO 49	İ			1FE	222,417	123.3800		180,000	221,929		(488)			5.000	2.280		1, 125		11/02/2017	08/01/2027
829596-UP-8	SIOUX FALLS S D SCH DIST NO 49	I			1FE	174,905	115. 1980		150,000	174,482		(422)			5.000	1.640		688		11/10/2017	02/01/2023
829596-UQ-6	SIOUX FALLS S D SCH DIST NO 49	4			1FE	206,007	116.2450		175,000	205,530	ļ [(476)			5.000	1.710		802		11/10/2017	08/01/2023
829596-UR-4	SIOUX FALLS S D SCH DIST NO 49				1FE	237,754	117 . 4330	234,866	200,000	237,224		(530)			5.000	1.760	FA	917		11/10/2017	02/01/2024
829596-US-2	SIOUX FALLS S D SCH DIST NO 49				1FE	359,907	118.5720		300,000			(773)			5.000	1.810		1,375		11/10/2017	08/01/2024
829596-UT-0	SIOUX FALLS S D SCH DIST NO 49	+			1FE		119.6710		275,000	331,646		(683)			5.000	1.880		1,260		11/10/2017	02/01/2025
829596-UU-7	SIOUX FALLS S D SCH DIST NO 49	+			1FE	273,870	120.7610		225,000	273,329		(541)			5.000	1.940		1,031		11/10/2017	08/01/2025
829596-UV-5	SIOUX FALLS S D SCH DIST NO 49	· †			1FE		121.6900		175,000	214, 147		(408)			5.000	1.990		802		11/10/2017	02/01/2026
829596-UW-3 829596-UX-1	SIOUX FALLS S D SCH DIST NO 49 SIOUX FALLS S D SCH DIST NO 49	+			1FE		122.6540		200,000 150,000	246,214 185,518		(450) (324)			5.000 5.000	2.050 2.120		917 688		11/10/2017	08/01/2026
829596-UY-9	SIOUX FALLS S D SCH DIST NO 49	†			1FE	249, 148	123.0170		200,000	248,730		(324)			5.000	2. 170		917		11/10/2017	08/01/2027
833068-MH-9	SNOHOMISH & ISLAND CNTYS WASH	1			1FE	711,810	120 . 0930		585,000	702,630		(9, 180)			5.000	1.900		17 . 144		05/17/2017	12/15/2024
833068-MJ-5	SNOHOMISH & ISLAND CNTYS WASH	1			1FE	834,605	120.0330		680,000	824,889		(9, 715)			5.000	2.080	JD	19,928		05/17/2017	12/15/2025
833068-MK-2	SNOHOMISH & ISLAND CNTYS WASH				1FE		123.5480		620,000			(8,079)			5.000	2.240	JD	18, 169		05/17/2017	12/15/2026
833119-YD-6	SNOHOMISH CNTY WASH SCH DIST N	1			1FE	4,076,244	106.2950		3,470,000	3,684,316		(109,088)			5.000	1.710	JD	14,458	173,500	03/28/2014	12/01/2019
833124-QY-9	SNOHOMISH CNTY WASH SCH DIST N	.4			1FE	216,332	. 100 . 3330		210,000	216,042		(290)			2.000	1.490		1,248		08/30/2017	12/01/2023
833153-SW-0	SNOHOMISH CNTY WASH SCH DIST N	4			1FE	4,411,239	103. 1540		3,775,000	3,891,293		(124,980)			5.000	1.600		15,729	188,750	09/19/2013	12/01/2018
833153-UT-4	SNOHOMISH CNTY WASH SCH DIST N	4			1FE	290,725	119.6290		230,000	280,669		(6,869)			5.000	1.620		958	11,500	06/24/2016	12/01/2024
833221-WE-0	SNOHOMISH CNTY WASH SCH DIST N	4			1FE	4,439,138			3,525,000	4,262,165		(99, 327)			5.000	1.774		14,688	176,250	02/24/2016	12/01/2024
833245-GC-1	SNOHOMISH CNTY WASH SCH DIST N	.4			1FE	454,442	111.5900	429,622	385,000	427,067		(10,206)	 	 	5.000	2.080	JD	1,604	19,250	03/12/2015	12/01/2021

						S	Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	des	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	ites
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
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		l F										Current	Exchange							
		0										Year's	Change							
		ľ				Rate					Current	Other-	in							
		Ce				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0 i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		~ ·	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	d g e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
833245-GD-9	SNOHOMISH CNTY WASH SCH DIST N	6 11	Onai	JES.	226,366	114.0220	216.642	190,000	214,092	(Decrease)	(4,583)	necognized	value	5.000	2.260	r aiu	792	9,500	03/12/2015	12/01/2022
838736-WU-6	SOUTH LYON MICH CMNTY SCHS			1FE	3, 135, 534	110.2210	3,064,144	2,780,000	3,011,063		(65,838)			5.000	2.390	MN	23, 167	139,000	09/04/2015	05/01/2021
838736-WV-4	SOUTH LYON MICH CMNTY SCHS			1FE	1,741,262	112.9520	1,728,166	1,530,000	1,680,167		(32,345)			5.000	2.591	MN	12,750	76,500	09/04/2015	05/01/2022
844368-KV-1	SOUTHGATE MICH CMNTY SCH DIST			1FE	105,644	110.1870	99, 168	90,000	98,601		(2,470)			5.000	2.020		750	4,500	01/09/2015	05/01/2021
	SPARTANBURG CNTY S C SCH DIST			1FE	3,253,038	115.2930	3,089,852	2,680,000	3,096,935		(76,270)			5.000	1.830		44,667	134,000	12/02/2015	03/01/2023
851035-TH-8	SPRINGFIELD MO SCH DIST NO R-1			1FE	224,988	111.9700	223,940	200,000	224,946		(42)			4.000	1.850		89		12/08/2017	03/01/2024
851035-TL-9 851035-TN-5	SPRINGFIELD MO SCH DIST NO R-1SPRINGFIELD MO SCH DIST NO R-1	 		1FE	228,052 920,205	113.3530	226,706	200,000 750,000	228,012 919,992		(40)	·	 	4.000	1.980				12/08/2017	03/01/2025
851035-TQ-8	SPRINGFIELD MU SCH DIST NO R-1	·····		1FE	4,349,765	121.6320			919,992		(933)			5.000	2.080		1.944		12/08/2017	03/01/2026
851035-TS-4	SPRINGFIELD MO SCH DIST NO R-1	İ		1FE	2,821,613	125.2650	2,818,463	2,250,000	2,821,056		(556)			5.000	2.200		1,250		12/08/2017	03/01/2027
	SPRINGFIELD MO SCH DIST NO R-1	I	1	1FE	16,797,690	.114.6400	16,766,100	14,625,000	16,795,592		(2,098)			4.000	2.350		6,500		12/08/2017	03/01/2029
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1	L	1	1FE	13, 125, 626	113.5760	13, 112, 349	11,545,000	13, 124, 110		(1,516)			4.000	2.470	MS	5, 131		12/08/2017	03/01/2030
792775-NR-5	ST MICHAEL MINN INDPT SCH DIST			1FE	3,369,939	104.7170	3, 131, 038	2,990,000	3, 141, 463		(71,031)			4.000	1.520		49,833	119,600	08/28/2014	02/01/2020
792775-QC-5	ST MICHAEL MINN INDPT SCH DIST			1FE	142,572	112.6520	135, 182	120,000	137,651		(4, 183)			5.000	1.290		2,500	4,567	10/04/2016	02/01/2022
792775-QF-8	ST MICHAEL MINN INDPT SCH DIST			1FE	2,974,379	120 . 1440	2,835,398	2,360,000	2,891,724		(70,293)			5.000	1.620		49, 167	89,811	10/04/2016	02/01/2025
792775-QG-6 864813-ZU-7	ST MICHAEL MINN INDPT SCH DISTSUFFOLK VA			1FE	4,586,249 4,055,141	122 . 1900 . 103 . 2740 .	4,392,731 3,552,626	3,595,000 3,440,000	4,468,952 3,549,170		(99,768)			5.000 5.000	1.760		74,896 14,333	136,810	10/04/2016	02/01/2026
895139-HM-8	TRENTON N J			1FE	1,075,670	103.2740	1,071,440	1,000,000	1,075,539		(131)			4.000	2.240		14,333	172,000	12/06/2017	07/15/2022
895139-HN-6	TRENTON N J	T		1FE	1,086,960	108.2980	1,082,980	1,000,000	1,086,838		(122)			4.000	2.320		333		12/06/2017	07/15/2023
895139-HP-1	TRENTON N J	I		1FE	3,292,980	. 109.3050	3,279,150	3,000,000	3,292,637		(343)			4.000	2.380		1,000		12/06/2017	07/15/2024
896417-PC-0	TRINITY AREA SCH DIST PA			1FE	610,202	107.1100	610,527	570,000			(79)			4.000	2.170		190		11/29/2017	01/15/2022
896417-PD-8	TRINITY AREA SCH DIST PA			1FE	671,434	113.1180	673,052	595,000	671,315		(119)			5.000	2.290		248		11/29/2017	01/15/2023
896417-PE-6	TRINITY AREA SCH DIST PA			1FE	870,595	115.0680	874,517	760,000	870,454		(141)			5.000	2.400		317		11/29/2017	01/15/2024
896417-PF-3 898541-LG-0	TRINITY AREA SCH DIST PA	+		1FE	921,564 2,492,284	116.6630	927,471 2,314,996	795,000 2,085,000	921,428 2,319,027		(136)			5.000	2.520		331	104,250	11/29/2017	01/15/2025
898541-LH-8	TUALATIN HILLS ORE PK & RECL DTUALATIN HILLS ORE PK & RECL D			1FE	2,492,284	114.0110	2,314,996	2,085,000	2,319,027		(3,620)			5.000	1.820				04/22/2015	06/01/2021
90059R-AC-5	TUSCALOOSA ALA CITY BRD ED SCH			1FE	249,248	108.1820	243,410	225,000	242,617		(6,595)			5.000	1.880		4,688	6,625	12/15/2016	08/01/2020
90059R-AD-3	TUSCALOOSA ALA CITY BRD ED SCH			1FE	197,087	110.9650	194, 189	175,000	192,426		(4,635)			5.000	2.100		3,646	5, 153	12/15/2016	08/01/2021
90059R-AE-1	TUSCALOOSA ALA CITY BRD ED SCH			1FE	228,276	113.3410	226,682	200,000	223,450		(4,800)			5.000	2.290	FA	4, 167	5,889	12/15/2016	08/01/2022
901580-CL-2	TWIN FALLS CNTY IDAHO SCH DIST			1FE	258,719	108 . 1630	254, 183	235,000	254,239		(4,480)			4.000	1.710		2,768	5,666	01/26/2017	09/15/2021
901580-CM-0	TWIN FALLS CNTY IDAHO SCH DIST			1FE	666,318	109.9880	659,928	600,000	656, 164		(10, 154)			4.000	1.910		7,067	14,467	01/26/2017	09/15/2022
901580-CP-3 905734-NT-2	TWIN FALLS CNTY IDAHO SCH DIST			1FE 2FE	1, 188,080	119.2720	1, 192, 720	1,000,000	1, 167, 535 1, 140, 996		(20,545)			5.000	2.290		14,722	30 , 139	01/26/2017	09/15/2024
	UNION CITY N JUNION CITY N J			2FE 2FE	1, 149, 250 582, 360	111.7820 113.4180	1, 117, 820 567, 090	1,000,000 500,000			(8,254)			5.000 5.000	1.930			6,528 3,264	08/31/2017	11/01/2022
921586-BX-0	VANCOUVER LIBR CAP FACS AREA W			1FE	2,331,914	119.3360	2,201,749	1,845,000	2,258,204		(56, 129)			5.000	1.570		7,688	92,250	08/04/2016	12/01/2024
921586-BY-8	VANCOUVER LIBR CAP FACS AREA W			1FE	3,063,598	121.2200	2,897,158	2,390,000	2,973,833		(68, 369)			5.000	1.690		9,958	119,500	08/04/2016	12/01/2025
932423-TE-6	WALLED LAKE MICH CONS SCH DIST			1FE	1,274,980	110.2210	1, 179, 365	1,070,000	1, 182,865		(32,620)			5.000	1.729	MN	8,917	53,500	02/12/2015	05/01/2021
93638R-GA-7	WARSAW IND MULTI-SCH BLDG CORP			1FE	1,331,308	109. 1570	1,315,342	1,205,000	1,327,917		(3,391)			5.000	1.550		5, 188		11/16/2017	01/15/2021
93638R-GB-5	WARSAW IND MULTI-SCH BLDG CORP			1FE	1,303,938	110 . 5450	1,287,849	1, 165,000	1,300,738		(3,200)			5.000	1.600		5,016		11/16/2017	07/15/2021
93638R-GE-9 93638R-GF-6	WARSAW IND MULTI-SCH BLDG CORP	 		1FE	729,931	114.0900	718,767	630,000	728,329		(1,602)	·	}	5.000	1.750		2,713	 	11/16/2017	07/15/2023
938395-RW-2	WARSAW IND MULTI-SCH BLDG CORP WASHINGTON & CLACKAMAS CNTYS 0			1FE	725,307 2,295,619	115.3000	714,860	620,000 2,065,000	723,779 2,269,556		(1,528)			5.000	1.810		2,669 3,671		11/16/2017	07/15/2023
938395-RX-0	WASHINGTON & CLACKAMAS CNTYS 0			1FE	6,644,540	118.9340	6,707,878	5,640,000	6,548,547		(95,994)			5.000	2.300		12,533		03/09/2017	06/15/2024
937440-DD-4	WASHINGTON CLACKAMAS & YAMHILL			1FE	135,877	1110470	127,704	115,000	127,234		(3,401)			5.000	1.810		256	5,750	05/06/2015	06/15/2021
938429-E4-5	WASHINGTON CNTY OR SCH DIST #48J BEAVERT			1FE	2,611,788	101. 1390	2,270,571	2,245,000	2,276,044		(67,692)			4.000	0.950		3,991	89,800	11/28/2012	06/15/2018
938429-J2-4	WASHINGTON CNTY ORE SCH DIST N			1FE	2,977,875	108.0610	2,701,525	2,500,000	2,705,740		(81,553)			5.000	1.570		5,556	125,000	07/23/2014	06/15/2020
939307-HU-1	WASHINGTON MULTNOMAH & YAMHILL			1FE	494,016	116.4270	494,815	425,000	493,682		(334)			5.000	1.870		590		12/13/2017	06/15/2023
939307-HV-9	WASHINGTON MULTNOMAH & YAMHILL	 		1FE	650,958	118.9340	654, 137	550,000	650,551		(408)	}	}	5.000	1.970		764		12/13/2017	06/15/2024
939307-JL-9 946363-DN-5	WASHINGTON MULTNOMAH & YAMHILL WAYNE TWP IN MARION CNTY SCH BLDG 04			1FE	3,891,446 4,664,573	121.2840	3,923,537 4,412,100	3,235,000 4,375,000	3,889,181 4,385,210		(2, 265)		·	5.000 5.000	2.060		4,493 103,906	218,750	12/13/2017 08/31/2004	06/15/2025
946363-DN-5	WAYNE TWP IN MARION CNTY SCH BLDG 04		5	1FE	1, 170, 729	100.8480	4,412,100	4,375,000	4,385,210		(1,070)			5.000	4.893		27,550		08/31/2004	07/10/2018
946363-JJ-8	WAYNE TWP IND MARION CNTY SCH			1FE	1,526,848	107.2000	1,399,780	1,365,000	1,401,326		(34, 473)			4.000	1.410		25, 177	54,600	03/13/2014	01/15/2019
946363-JK-5	WAYNE TWP IND MARION CNTY SCH	I		1FE	546,603	105.0350	488,413	465,000	489,591		(15,679)			5.000	1.510		10,721	23,250	03/13/2014	07/15/2019
949238-CM-9	WELD CNTY COLO SCH DIST NO RE-			1FE	566,374	102.2150	551,961	540,000	553,016		(13,358)			4.000	1.451		960	20,520	12/21/2016	12/15/2018
	WELD CNTY COLO SCH DIST NO RE-			1FE	1,675,028	104.5690	1,646,962	1,575,000	1,641,890		(33, 138)			4.000	1.780		2,800	59,850	12/21/2016	12/15/2019
	WELD CNTY COLO SCH DIST NO RE-			1FE	1,558,732	109. 1230	1,527,722	1,400,000	1,519,936		(38,796)	ļ	ļ	5.000	2.000		3,111	66,500	12/21/2016	12/15/2020
949238-CQ-0	WELD CNTY COLO SCH DIST NO RE-	↓		1FE	849,098	111.9040		750,000	830,029		(19,068)			5.000	2.170	JD	1,667	35,625	12/21/2016	12/15/2021

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

							Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	С	odes	6	7	F	air Value	10	11	Change	in Book/Ad	justed Carryin	g Value			lr	nterest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F										Current	Exchange							
												Year's	Change							
		1 1				Rate					Current	Other-	in							
		C				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
						Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e		Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
949238-CR-8	WELD CNTY COLO SCH DIST NO RE-	·	Onai	JEGS.	859,748	. 114, 4770	858.578	750,000	842,450	(Decrease)	(17,298)		Value	5.000	2.350		1,667	35,625	12/21/2016	12/15/2022
950732-YY-7	WENTZVILLE MO SCH DIST NO R-04		1	1FE	1,682,880	113.2180	1,698,270	1,500,000	1,678,167		(4,713)			4.000	2.390	MS	14,333		09/22/2017	03/01/2029
95855R-CL-8	WESTERN MARICOPA ED CTR DIST N			1FE	1, 141, 620	111.0060	1, 110,060	1,000,000	1, 120, 711		(20,909)			5.000	1.450	JJ	31,250		04/28/2017	07/01/2021
95855R-CM-6	WESTERN MARICOPA ED CTR DIST N			1FE	1,632,540	113.8030	1,593,242	1,400,000	1,605,209		(27,331)			5.000	1.610	JJ	43,750		04/28/2017	07/01/2022
95855R-CP-9	WESTERN MARICOPA ED CTR DIST N			1FE	3,412,989	118.5870	3,379,730	2,850,000	3,366,783		(46,206)			5.000	2.010		89,063		04/28/2017	07/01/2024
95855R-CQ-7 962506-RR-4	WESTERN MARICOPA ED CTR DIST N			1FE	2,857,109 3,824,104		2,849,210 3,756.512	2,365,000	2,822,295 3,797,498		(34,814)			5.000 5.000	2.190 1.850		73,906 72.854		04/28/2017	07/01/2025 12/01/2025
962506-RR-4 962506-RS-2	WHATCOM CNIY WASH SCH DIST NO	 					3,756,512	3,085,000 5,170,000			(26,607)			5.000	2.010		21,542		08/17/2017	12/01/2025
962506-QK-0	WHATCOM CNTY WASH SCH DIST NO (SE)	l		1FE	2,213,063		2,078,549	1,850,000	2,050,670		(40,939)			5.000	2.010		7,708	92,500	06/27/2014	12/01/2020
966493-MW-5	WHITMAN CNTY WASH SCH DIST NO			1FE	813,511		759,559	695,000	772,796		(26, 112)			5.000	1.090		2,896	34,750	05/18/2016	12/01/2020
966493-MX-3	WHITMAN CNTY WASH SCH DIST NO	ļ		1FE	780,247	112.0480	728,312	650,000	743,951	ļ	(23, 286)		ļ	5.000	1.210	JD	2,708	32,500	05/18/2016	12/01/2021
966493-MY-1	WHITMAN CNTY WASH SCH DIST NO			1FE	1,281,640	114.5820	1, 197, 382	1,045,000	1,226,388		(35,459)			5.000	1.340		4,354	52,250	05/18/2016	12/01/2022
966493-MZ-8 966493-NA-2	WHITMAN CNTY WASH SCH DIST NO	·····		1FE	518,746	117.0150	485,612	415,000	497,977		(13,333)			5.000 5.000	1.460		1,729 3,125	20,750	05/18/2016	12/01/2023
966493-NA-2 966493-NB-0	WHITMAN CNTY WASH SCH DIST NOWHITMAN CNTY WASH SCH DIST NO			1FE		119.1860	893,895 1,222,847	750,000 1,010,000	916,877 1,254,195		(22,651)			5.000	1.720		3, 125	37,500 50.500	05/18/2016	12/01/2024
971567-QB-1	WILMINGTON DEL			1FE		120.1860	408,632	340,000	400,086		(8,064)			5.000	2.200		2,833	17,000	11/06/2015	11/01/2024
97942N-FB-7	WOODHAVEN BROWNSTOWN MICH SCH			1FE	2,011,013		1,934,767	1,645,000	1,932,871		(42, 169)			5.000	2.040		13,708	82,250	01/27/2016	05/01/2024
97942N-FC-5	WOODHAVEN BROWNSTOWN MICH SCH			1FE	3,351,258		3,244,933	2,720,000	3,233,097		(63,809)			5.000	2.200		22,667	136,000	01/27/2016	05/01/2025
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS			1FE	683,028	117.5270	687,533	585,000	682,914		(115)			5.000	2.250		244		12/20/2017	08/01/2024
982671-7W-3	WYANDOTTE CNTY/KANS CITY KANS			1FE	2,027,273	119.5980	2,045,126	1,710,000	2,026,956		(318)			5.000	2.320		713		12/20/2017	08/01/2025
982671-7X-1 982671-7Y-9	WYANDOTTE CNTY/KANS CITY KANS			1FE	4,496,809 4,694,155	120 . 8220 121 . 4600	4,524,784 4,700,502	3,745,000 3,870,000	4,496,154 4,693,523		(655)			5.000 5.000	2.400 2.490		1,560 1,613		12/20/2017	08/01/2026
982781-HN-9	WYANDOTTE MICH CITY SCH DIST			1FE	830,529	112.9520					(632)			5.000	2.100		5,833	35,000	04/23/2015	05/01/2027
984392-EW-6	YAKIMA CNTY WASH SCH DIST NO 9			1FE	773,507	112.1920	729,248	650,000	732,779		(20,306)			5.000	1.630		2,708	32,500	12/10/2015	12/01/2021
984392-EY-2	YAKIMA CNTY WASH SCH DIST NO 9			1FE	1,074,330	117.3150	1,032,372	880,000	1,027,674		(23, 303)			5.000	1.980		3,667	44,000	12/10/2015	12/01/2023
984392-EZ-9	YAKIMA CNTY WASH SCH DIST NO 9			1FE	1,757,567	119.6290	1,704,713	1,425,000	1,687,716		(34,913)			5.000	2.120		5,938	71,250	12/10/2015	12/01/2024
984392-FA-3	YAKIMA CNTY WASH SCH DIST NO 9			1FE	1,242,670		1,217,670	1,000,000	1, 197, 584		(22,550)			5.000	2.260		4, 167	50,000	12/10/2015	12/01/2025
986082-NS-0 986082-YQ-2	YONKERS N YYONKERS N Y	 		1FE	6,276,975 4,562,597		5,851,741 4,478,282	5,395,000 3,850,000	5,813,123 4,526,927		(151, 194)			5.000 5.000	2.000 1.770		89,917 48,125	269,750 13,368	10/22/2014 08/10/2017	09/01/2020
986082-YR-0	YONKERS N Y			1FE	2,715,885		2,698,392	2,320,000	2,696,198		(35,669)			5.000	2.000		29,000	8,056	08/10/2017	10/01/2023
986082-YU-3	YONKERS N Y			1FE	5,717,802		5,697,565	4,830,000	5,680,510		(37,293)			5.000	2.180	AO	60,375	16,771	08/10/2017	10/01/2024
986082-LH-6	YONKERS NY GO - REF 2012 SER C			1FE	2,505,893	101 . 4470	2,282,558	2,250,000	2,279,486		(46,711)			4.000	1.870	FA	34,000	90,000	12/12/2012	08/15/2018
1899999. Su	btotal - Bonds - U.S. Political Subdivisions	s - Issue	Obligatio	ns	1,283,302,014	XXX	1,242,705,189	1,091,670,000	1,245,082,387	380,217	(17,747,185)			XXX	XXX	XXX	12, 123, 313	27,415,446	XXX	XXX
2499999. To	tal - U.S. Political Subdivisions Bonds				1,283,302,014	XXX	1,242,705,189	1,091,670,000	1,245,082,387	380,217	(17,747,185)			XXX	XXX	XXX	12, 123, 313	27,415,446	XXX	XXX
167593-GV-8	CHICAGO IL O'HARE INTERNATIONAL ARPT RE			1FE	4,924,618	100.0000	4,225,000	4,225,000	4,225,000		(145,364)			5.000	1.520	JJ	105,625	211,250	01/11/2013	01/01/2018
010604-BV-7	ALABAMA ST PORT AUTH DOCKS FAC	·		1FE	1,408,876		1,409,148	1,240,000	1,389,513		(19,362)			5.000	2.720	AO	15,500	34,961	02/24/2017	10/01/2023
010604-BW-5	ALABAMA ST PORT AUTH DOCKS FAC			1FE	1,707,075		1,726,335	1,500,000	1,686,917 1,973,600		(20, 158)			5.000 5.000	2.950		18,750	42,292	02/24/2017	10/01/2024
010604-BX-3 010609-AQ-8	ALABAMA ST PORT AUTH DOCKS FAC			1FE	1,994,125 7.881.015		2,037,490 7.262.038	1,750,000 6.630.000			(20,525) (192,142)			5.000	3.130		21,875 165,750	49,340 331,500	02/24/2017	10/01/2025 01/01/2021
013493-HA-2	ALBUQUERQUE BERNALILLO CNTY WT			1FE	651,515			585,000			(192, 142)			5.000	1.490		14.625	9,750	01/02/2014	07/01/2021
01728R-MM-8	ALLEGHENY CNTY PA HIGHER ED BL			1FE	3,789,540	124.9420	3,748,260	3,000,000	3,757,514		(32,026)			5.000	2.080		67,500	5,700	06/15/2017	08/01/2027
017357-YP-3	ALLEGHENY CNTY PA SAN AUTH REF			1FE	3,460,980	103. 1630	3,094,890	3,000,000	3,063,388		(67,462)			5.000	2.541		12,500	150,000	08/17/2011	12/01/2018
017357-YR-9	ALLEGHENY CNTY PA SAN AUTH REF	ļ		1FE	9,931,290		9, 165, 602	8,645,000	8,972,754		(163,881)		ļ	5.000	2.950		36,021	432,250	08/17/2011	12/01/2019
01757L-EW-2	ALLEN CNTY OH HOSP FACS REVENUE CATHOLIC	R		1FE	10, 156, 565		9,092,960	8,500,000	9,016,332		(213,013)			5.000	2.302		70,833	425,000	04/27/2012	05/01/2020
01757L-FL-5 01757L-FM-3	ALLEN CNTY OHIO HOSP FACS REVALLEN CNTY OHIO HOSP FACS REV	····		1FE	3,319,680 4,510,920	110.2/10	3,308,130 4,509,320	3,000,000 4,000,000	3,317,311 4,507,995		(2,369)			5.000 5.000	1.931		4, 167 5, 556		12/13/2017	08/01/2021 08/01/2022
01757L-FN-1	ALLEN CNTY OHIO HOSP FACS NEV	····		1FE	5,471,577	114.9600	5,489,340	4,775,000	5,468,347		(3,230)			5.000	2.220		6.632		12/13/2017	08/01/2022
02765U-LR-3	AMERICAN MUN PWR OHIO INC REV	I		1FE	231,898	109.2090	218,418	200,000	223,023		(7, 190)			5.000	1.230		3,778		09/20/2016	02/15/2021
02765U-LS-1	AMERICAN MUN PWR OHIO INC REV	ļ		1FE	1,061,765	111.8810	1,001,335	895,000	1,024,376		(30, 297)			5.000	1.380	FA	16,906	38,410	09/20/2016	02/15/2022
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV			1FE	1,741,622	114.3100	1,646,064	1,440,000	1,685,249		(45,689)			5.000	1.530		27,200	61,800	09/20/2016	02/15/2023
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV	 		1FE	675,455		639,040	550,000	655,450		(16,216)			5.000	1.690		10,389	23,604	09/20/2016	02/15/2024
02765U-MU-5 02765U-MV-3	AMERICAN MUN PWR OHIO INC REV	 		1FE		118.2050 119.8170	236,410 509,222	200,000 425,000	239,639 513,757		(445) (858)			5.000 5.000	2.000 2.180		861		11/02/2017	02/15/2025 02/15/2026
02765U-MW-1	AMERICAN MUN PWR OHIO INC REV	†		1FE		120.9910		400.000	488.400		(858)			5.000	2.180		1.722		11/02/2017	02/15/2026
038716-FN-1	ARAPAHOE CNTY COLO WTR & WASTE			1FE		111.6290	234,421	210,000	239,487		(1,505)			4.000	1.510		2,660		08/23/2017	12/01/2023
038716-FR-2	ARAPAHOE CNTY COLO WTR & WASTE	L		1FE		114.8120	114,812	100,000	115,815		(510)			4.000	2.050		1,267		08/23/2017	12/01/2026

							Showing All Lor	ng-Term BOND	S Owned Decer	mber 31 of	Current Yea	ar								
1	2		odes	6	7		Fair Value	10	11	Change	in Book/Adju	usted Carryin	g Value			Ir	nterest		Da	ates
		3 4	1 5			8	9			12	13	14	15	16	17	18	19	20	21	22
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		C	?			Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
GUGIE		0				Obtain		-	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	B	d (Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	n Cha		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
040484-PK-7 040484-PL-5	ARIZONA BRD REGENTS UNIV ARIZARIZONA BRD REGENTS UNIV ARIZ	·		1FE1FE	1,875,270 4,420,130	118.8260 120.9500	1,782,390 4,215,108	1,500,000 3,485,000	1,821,024 4,302,263		(47,334) (102,859)			5.000 5.000	1.490 1.630	JD	6,250 14,521	79,792 185,383	10/05/2016	06/01/2024
040484-QD-2	ARIZONA BRD REGENTS UNIV ARIZ			1FE	468,818	118.8260	445,598	375,000	455,256		(11,834)			5.000	1.490	JD	1,563	19,948	10/05/2016	06/01/2024
040507-PA-7	ARIZONA HEALTH FACS AUTH REV			1FE	577,070	105.8860	529,430	500,000	530,687		(15,615)			5.000	1.730	JD	2,083	25,000	12/17/2014	12/01/2019
040507-PV-1	ARIZONA HEALTH FACS AUTH REV			1FE	312,241	103.0430	283,368	275,000	283,855		(9,530)			5.000	1.450	JD	1, 146	13,750	12/17/2014	12/01/2018
04084R-AK-7 041083-RM-0	ARKANSAS DEV FIN AUTH HEALTH C			1FE	3,227,186	111.6790	3,099,092 160,486	2,775,000	3,067,196		(70,718)			5.000	2.180 5.000	JD	11,563 4.000	138,750	08/20/2015	12/01/2021
041083-HM-0 041083-TC-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D ARKANSAS DEV FIN AUTH SGL FAM MTG 08B	····	-	1FE	160,000	100.3040		160,000 6.540.000	160,000 6,540,000				l	5.000	5.000	.l.l	4,000	7,375 335,363	09/27/2007	07/01/2022
041186-SL-2	ARKANSAS ST UNIV STUDENT FEE 05			1FE	1,047,984	106.8460	1,063,118	995,000	1,005,942		(4,526)			5.000	4.480	AO	12,438	49,750	05/11/2006	04/01/2020
04780N-FN-2	ATLANTA GA DEV AUTH OPPTY PROJ 05	ļ	1	1FE	443,345	100.1120	495,554	495,000	469,558		3,546			4.500	5.531	JD	1,856	22,275	12/15/2005	12/01/2023
047870-LQ-1	ATLANTA GA WTR & WASTE WTR REV			1FE	5,767,327	102.9250	5, 166, 835	5,020,000	5,146,277		(148,971)			5.000	1.940		41,833	251,000	08/28/2013	11/01/2018
047681-LC-3 052409-DA-4	ATLANTA-FULTON GA REC AUTH REV 05 A REF	t	1	1FE 2FE	994, 167 211, 324	100.1120	1, 111, 243 205, 938	1,110,000 200,000	1,052,947 206,921		7,953			4.500 5.000	5.531 1.501		4, 163 7, 500	49,950 1,444	12/14/2005	12/01/2023 01/01/2019
052409-DC-0	AUSTIN TEX CONVENTION ENTERPRI			2FE	555.060	109.1960	545,980	500,000	545.598		(9,462)			5.000	1.860		12.500	3,611	05/02/2017	01/01/2021
052409-DD-8	AUSTIN TEX CONVENTION ENTERPRI			2FE	451,820	111.5840	446,336	400,000	444,926		(6,894)			5.000	2.060		10,000	2,889	05/02/2017	01/01/2022
052409-DE-6	AUSTIN TEX CONVENTION ENTERPRI			2FE	686,298	113.5300	681, 180	600,000	676,999		(9,299)			5.000	2.270		15,000	4,333	05/02/2017	01/01/2023
052409-DF-3 052409-DG-1	AUSTIN TEX CONVENTION ENTERPRI			2FE 2FE	577,060 578,935	115.5840 117.7760	577,920 588,880	500,000 500,000	570,130 572,893		(6,930) (6,042)			5.000 5.000	2.470 2.700		12,500 12,500	3,611 3,611	05/02/2017	01/01/2024
052409-DH-9	AUSTIN TEX CONVENTION ENTERPRI			2FE	579,755	118.8910	594,455	500,000	574,475		(5, 280)			5.000	2.900		12,500	3,611	05/02/2017	01/01/2026
052422-ET-5	AUSTIN TEX HOTEL OCCUPANCY TAX			1FE	2,320,580	102.9480	2,058,960	2,000,000	2,058,814		(66,467)			5.000	1.590		12,778	100,000	12/06/2013	11/15/2018
058508-FQ-0	BALL ST UNIV IND UNIV REVS			1FE	237,502	110.8270	221,654	200,000	224,507		(6,785)			5.000	1.400		5,000	10,000	01/13/2016	07/01/2021
058508-FU-1	BALL ST UNIV IND UNIV REVS			1FE	248,790	119.9360	239,872	200,000	239,591		(4,819)			5.000	2.130		5,000	10,000	01/13/2016	07/01/2025
05922K-XZ-7 05922K-YB-9	BALTIMORE MD PROJ REV			1FE1FE	238,907	104.8340 111.0060	230,635 638,285	220,000 575,000	231,916 637,962		(6,991) (15,474)			5.000 5.000	1.341 1.760		5,500 14,375	4,339 11,340	01/27/2017	07/01/2019
05922K-YC-7	BALTIMORE MD PROJ REV			1FE	507, 170	113.6170	499.915	440,000			(10,641)			5.000	2.000		11,000	8.678	01/27/2017	07/01/2021
05922K-YX-1	BALTIMORE MD PROJ REV			1FE	1,620,841	108.0520	1,572,157	1,455,000	1,577,987		(42,853)			5.000	1.540		38,875	28,696	01/27/2017	07/01/2020
05922K-YY-9	BALTIMORE MD PROJ REV			1FE	568,205	111.0420	555,210	500,000	554,749		(13,456)			5.000	1.760		12,500	9,861	01/27/2017	07/01/2021
05922K-YZ-6	BALTIMORE MD PROJ REV			1FE	749,229	113.7560	739,414	650,000	733,510		(15,719)			5.000	2.000		16,250	12,819	01/27/2017	07/01/2022
05922K-ZA-0 071808-JG-5	BALTIMORE MD PROJ REV			1FE 2FE	134, 106	116.3280 113.6710	133,777 943.469	115,000 830,000	131,593 957,764		(2,513)			5.000 5.000	2.200		2,875 13,833	2,268 21,500	01/27/2017	07/01/2023
071808-JJ-9	BAXTER CNTY ARK HOSP REV			2FE	1,201,980	115.8950	1,158,950	1,000,000	1,175,790		(17,771)			5.000	2.710		16,667	50,000	06/13/2016	09/01/2024
071808-JV-2	BAXTER CNTY ARK HOSP REV			2FE	245,012	114.9220	235,590	205,000	239, 147		(3,978)			5.000	2.590		3,417	10,250	06/13/2016	09/01/2025
072245-GJ-6	BAY CNTY FLA WTR SYS REV			1FE	1, 102,698	115.9210	1,043,289	900,000	1,068,341		(28, 220)			5.000	1.540		15,000	39,875	09/23/2016	09/01/2023
072245-GL-1 074561-MG-3	BAY CNTY FLA WTR SYS REV			1FE 1FE	1, 198,587 1, 175,230	119.7950 108.1130	1, 138, 053 1, 081, 130	950,000 1.000.000	1,166,766 1,080,219		(26, 143)			5.000 5.000	1.800	MS	15,833 16.667	42,090 50,000	09/23/2016	09/01/2025
074561-NV-9	BEAUMONT TEX WTRWKS & SWR SYS			1FE	175,230	100.1130	127,209	125.000	128.532		(29,060)			3.000	1.281	MS	1,250	948	05/04/2017	09/01/2020
074561-PC-9	BEAUMONT TEX WTRWKS & SWR SYS			1FE	746,463	120 . 8050	755,031	625,000	739,637		(6,826)			5.000	2.620	MS	10,417	7,899	05/04/2017	09/01/2026
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A		2	2	800,000	101.3220	810,576	800,000	800,000					6.000	6.000	JD	48,883	24,000	11/20/2007	12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B	ļ	2	2	750,000	101.4570	760,928	750,000	750,000		(0.000)			6.000	6.000	JD	41,525	22,500	11/20/2007	12/30/2018
081653-BT-3 081653-BU-0	BEND ORE WTR REV	 		1FE1FE	278,471	115.6390 118.1120	260 , 188 590 , 560	225,000 500,000	266,764 606,606		(8,220) (17,255)			5.000	1.110 1.250		938 2,083	11,250 25,000	07/14/2016	12/01/2022
081653-BV-8	BEND ORE WITH REV	<u> </u>		1FE	1,028,232	120.5540	964,432	800,000	991,003		(26, 153)			5.000	1.370		3,333	40,000	07/14/2016	12/01/2024
081653-BW-6	BEND ORE WTR REV			1FE	606,872	122.5870	570,030	465,000	586,449		(14,351)			5.000	1.490	JD	1,938	23,250	07/14/2016	12/01/2025
081653-BX-4	BEND ORE WTR REV	ļ	1	1FE	275,012		258,523	210,000	266,200		(6, 193)			5.000	1.590		875	10,500	07/14/2016	12/01/2026
083422-CL-7	BENTONVILLE ARK SALES & USE TA	···		1FE1FE	566,780	111.2160	556,080	500,000	557,033		(9,747)			5.000	1.900		4, 167 6, 667	12,917	03/15/2017	11/01/2021
083422-CM-5 086377-DB-1	BESSEMER ALA GOVERNMENTAL UTIL			1FE	1,095,750	109.1100 114.5990	1,091,100 773,543	1,000,000 675,000	1,084,485 782,211		(11,265)			4.000 5.000	2.150 1.900		4,875	20,667	03/15/2017	11/01/2022
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL	· · · · · · · · · · · · · · · · · · ·		1FE	631,776	116.5970	623,794	535,000	629,780		(1,996)			5.000	2.040		3,864		10/27/2017	06/01/2024
086377-DD-7	BESSEMER ALA GOVERNMENTAL UTIL	ļ		1FE	1,046,133	118.3810	1,035,834	875,000	1,043,117		(3,015)			5.000	2.180	JD	6,319		10/27/2017	06/01/2025
086377-DE-5	BESSEMER ALA GOVERNMENTAL UTIL	·		1FE	1,978,037	119.9550	1,967,262	1,640,000	1,972,868		(5, 169)			5.000	2.330	JD	11,844	0.040	10/27/2017	06/01/2026
090132-AC-5 090132-AD-3	BILLINGS MONT SWR SYS REV BILLINGS MONT SWR SYS REV			1FE 1FE	292,251 259.656	103.5450 105.5940	284,749 253,426	275,000 240,000	286,034 254,727		(6,217) (4,929)			4.000	1.290	JJ	5,500 4,800	3,942 3,440	01/27/2017 01/27/2017	07/01/2019 07/01/2020
090132-AD-3	BILLINGS MONT SWR SYS REV	t		1FE	239,030	103.3940	241,772	240,000	242,589		(4,929)			4.000	1.690		4,500	3, 440	01/27/2017	07/01/2021
090132-AF-8	BILLINGS MONT SWR SYS REV			1FE	231,770	113.8490	227,698	200,000	226,894		(4,876)			5.000	1.870	JJ	5,000	3,583	01/27/2017	07/01/2022
090132-AH-4	BILLINGS MONT SWR SYS REV			1FE	195,608	118.6550	195,781	165,000	192,293		(3,314)			5.000	2.250		4, 125	2,956	01/27/2017	07/01/2024
	BOISE ST UNIV IDAHO REVS FORME	·		1FE	283,032		273,975	255,000	274,962		(8,070)			5.000	1.450		3, 188	8,677	01/13/2017	04/01/2020
097464-B6-7	BOISE ST UNIV IDAHO REVS FORME	ļ		1FE	193,205	110.2710	187,461	170,000	188, 173		(5,032)			5.000	1.610	AU	2, 125	5, /85	01/13/2017	04/01/2021

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
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		С	e				Used to	1		Book/	Unrealized	Year's	Than-	Book/		-"		Admitted			Stated
OLIOID.		0	- 1				Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	. .	Effective		Amount	Amount		Contractual
CUSIP	D	d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
097464-B9-1 097464-YR-6	BOISE ST UNIV IDAHO REVS FORME				1FE 1FE	513,016 559,484	117.7830	506,467 241,742	430,000 225,000	502,942 244,918		(10,074)			5.000 5.000	2.090 1.010	ΑU	5,375 2,813	14,632 11,250	01/13/2017 04/14/2016	04/01/2024 04/01/2020
103627-AA-3	BOYS TOWN VLG NEB REV				1FE	5, 168, 500	104 . 46 10	5,223,050	5,000,000	5, 166, 254		(2,246)			3.000	2.640	MS	25,000		10/25/2017	09/01/2028
106252-DP-1	BRAZOSPORT TEX WTR AUTH REV				1FE	119,498	115. 4580	115,458	100,000	114,551		(2,382)			5.000	2.250	MS	1,667	5,000	10/28/2015	09/01/2023
114760-FL-0	BROOMFIELD COLO SALES & USE TA				1FE	646 , 186	117.7440	635,818	540,000	642,568		(3,617)			5.000	1.620	JD	5,925		09/28/2017	12/01/2023
114760-FM-8	BROOMFIELD COLO SALES & USE TA				1FE	606,685	119.7720	598,860	500,000	603,605		(3,080)			5.000	1.800		5,486		09/28/2017	12/01/2024
114760-FN-6 114760-FP-1	BROOMFIELD COLO SALES & USE TA				1FE 1FE	613,360 928,523	121.8480		500,000 750,000	610,535 924,628		(2,825)			5.000 5.000	1.970 2.120		5,486 8,229		09/28/2017	12/01/2025
114894-VU-9	BROWARD CNTY FLA ARPT SYS REV				1FE	3,547,110	115.7300	3,471,900	3,000,000	3,409,592		(65,592)			5.000	2.440	AO	37,500	150,000	10/30/2015	10/01/2023
114894-VV-7	BROWARD CNTY FLA ARPT SYS REV				1FE	5,972,354	117.7320	5,904,260	5,015,000	5,769,894		(101,343)			5.000	2.556	AO	62,688	250,750	08/05/2016	10/01/2024
114894-XC-7	BROWARD CNTY FLA ARPT SYS REV				1FE	586 , 180	115.7300	578,650	500,000	584,631	ļ	(1,549)		ļ ļ.	5.000	1.880	AO	2,778		11/08/2017	10/01/2023
114894-XD-5	BROWARD CNTY FLA ARPT SYS REV				1FE 1FE	894,090 604.150	117.7320	882,990	750,000	891,907		(2, 183)			5.000 5.000	1.990	AO	4, 167		11/08/2017	10/01/2024
114894-XE-3 114894-XF-0	BROWARD CNTY FLA ARPT SYS REV				1FE	1,221,580	119.6770	598,385	500,000 1,000,000	602,793 1,219,059		(1,357)			5.000	2.110 2.230		2,778 5,556		11/08/2017	10/01/2025
114894-XG-8	BROWARD CNTY FLA ARPT SYS REV	1			1FE	925,493	1221760	916,320	750,000	923,728		(1,765)			5.000	2.330	AO	4,167		11/08/2017	10/01/2027
12343C-AY-0	BUTLER CNTY KS PUB BLDG COMMN 05			1	1FE	1,515,990	100 . 2250	1,478,319	1,475,000	1,475,000					4.500	4.170	AO	16,594	66,375	03/09/2005	10/01/2018
12343C-AZ-7	BUTLER CNTY KS PUB BLDG COMMN 05			1	1FE	1,339,698	100.1950	1,312,555	1,310,000	1,310,000					4.500	4.230	AO	14,738	58,950	03/09/2005	10/01/2019
13032U-LP-1	CALIFORNIA HEALTH FACS FING AU				1FE	602,839	106 . 8350	587,593	550,000	588,742		(14,096)			5.000	1.550	FA	11,458	9,854	03/15/2017	02/01/2020
13032U-LQ-9 13032U-LR-7	CALIFORNIA HEALTH FACS FING AU				1FE1FE	895,304 568.855	109.9170	879,336 564,310	800,000 500,000			(18,620)			5.000 5.000	1.790 2.010	FA	16,667	14,333 8,958	03/15/2017	02/01/2021
13034A-QM-5	CALIFORNIA INFRASTRUCTURE & EC				1FE	670,864	112.0020	638,930	565,000	648,936		(18,637)			5.000	1.450	MN	4,708	28,564	10/07/2016	05/01/2022
13034A-QN-3	CALIFORNIA INFRASTRUCTURE & EC				1FE	726,072	115.7440	694,464	600,000	704,212		(18,580)			5.000	1.590	MN	5,000	30,333	10/07/2016	05/01/2023
13048T-2A-0	_ CALIFORNIA MUN FIN AUTH REV				1FE	623,684	110.6800	608,740	550,000	611,538		(12, 146)			5.000	1.620	JD	2,292	16,882	04/06/2017	06/01/2021
13048T-2B-8	CALIFORNIA MUN FIN AUTH REV				1FE	518,378	113.4190	510,386	450,000	509,434		(8,943)			5.000	1.870	JD	1,875	13,813	04/06/2017	06/01/2022
13048T-2C-6 13048T-Z9-7	CALIFORNIA MUN FIN AUTH REV				1FE 1FE	583,090 221,730	115.9790	579,895 215,524	500,000 200,000	574, 140 216, 947		(8,950) (4,783)			5.000 5.000	2.090 1.420	JD	2,083 833	15,347	04/06/2017	06/01/2023
13050T-AF-5	CALIFORNIA MUN FIN AUTH SWR TR				1FE	266,394	114.0960	268, 126	235,000	261,041		(5, 309)			5.000	2.430	FA	4,896	6,952	12/09/2016	08/01/2022
13068G-PA-8	CALIFORNIA PUB WKS BRD DEPT CORR 93A			2	1FE	1,748,051	104.5530	2,341,987	2,240,000	2,180,867		26,807			5.000	6.908		9,333	112,000	01/05/1995	12/01/2019
140442-FG-4	CAPITAL REGION ARPT COMMN VA A				1FE	365,682	115.4240	346,272	300,000	351,942		(8,938)			5.000	1.690		7,500	15,000	06/02/2016	07/01/2023
147056-GN-9	CARY N C ENTERPRISE SYS REV				1FE	710,584	119.9500	707,705	590,000	710,130		(454)			5.000	1.850	JD	819		12/14/2017	12/01/2024
147056-GP-4 14849Q-DV-7	CARY N C ENTERPRISE SYS REV				1FE 1FE	245,020 348.277	122.0520 117.2540	244, 104 322, 449	200,000 275.000	244,874 334.510		(146)			5.000 5.000	1.930 1.200	JD	278 1.146	13,750	12/14/2017	12/01/2025
14849Q-DX-3	CASTLE ROCK COLO WIR & SWR ENT				1FE	622,863	121.6850	578.004	475.000			(14, 987)			5.000	1.430	JD	1, 146	23,750	07/08/2016	12/01/2025
152708-BX-0	CENTRAL BROWN CNTY WTR AUTH WT				1FE	351,618	105.8930	317,679	300,000	318,687		(9,976)			5.000	1.540	MN	2,500	15,000	07/25/2014	11/01/2019
152708-BY-8	CENTRAL BROWN CNTY WTR AUTH WT				1FE	858,523	108.7240		725,000	787,950		(21,453)			5.000	1.840		6,042	36,250	07/25/2014	11/01/2020
152708-BZ-5	. CENTRAL BROWN CNTY WTR AUTH WT				1FE		111.3510	918,646	825,000	912,014		(21,569)			5.000	2.120		6,875	41,250	08/05/2014	11/01/2021
153476-BE-5 153476-BF-2	CENTRAL FLA EXPWY AUTH SR LIEN				1FE1FE		120.7060	2,233,061	1,850,000 1,520,000	2,256,313		(50,057)			5.000 5.000	1.850 1.970		46,250	61,410	09/23/2016	07/01/2025
15567R-AW-3	CENTRAL UTAH WTR CONSERVANCY D				IFE	2,013,781	122.6290	1,863,961 2,013,503	1,850,000			(484)			5.000	1.700		771	50,456	09/23/2016	10/01/2020
15567R-AX-1	CENTRAL UTAH WTR CONSERVANCY D				1FE	2,093,494	111.8040	2,096,325	1,875,000	2,093,025		(469)			5.000	1.780	AO	781		11/30/2017	10/01/2021
15567R-AY-9	CENTRAL UTAH WTR CONSERVANCY D				1FE	1,999,060	114.6340	2,006,095	1,750,000	1,998,643		(417)			5.000	1.860	AO	729		11/30/2017	10/01/2022
15567R-AZ-6	CENTRAL UTAH WTR CONSERVANCY D				1FE	1,747,995	117.2680	1,759,020	1,500,000	1,747,656		(339)			5.000	1.950	AO	625		11/30/2017	10/01/2023
15567R-BA-0 15567R-BB-8	CENTRAL UTAH WTR CONSERVANCY D				1FE 1FE	1, 184, 560	119.5340	1, 195, 340	1,000,000	1, 184, 348		(212)			5.000	2.060	AO	417 417		11/30/2017	10/01/2024
15567R-BC-6	CENTRAL UTAH WTR CONSERVANCY D				1FE	1,201,040 2,217,010	121.5820	1,215,820	1,000,000 1,825,000	1,200,842 2,216,673		(198)			5.000 5.000	2.170 2.280	AU	760		11/30/2017	10/01/2025
15567R-BD-4	CENTRAL UTAH WITH CONSERVANCY D				1FE	2,883,239	125.0320	2,938,252	2,350,000	2,882,834		(405)			5.000	2.380	AO	979		11/30/2017	10/01/2027
16645P-DA-6	CHESTERFIELD MO COP 2004				1FE	319,386	100.4140	301,242	300,000	300,230		(1,849)			5.000	4.360	FA	5,667	15,000	07/26/2004	02/15/2018
16645P-DB-4	CHESTERFIELD MO COP 2004				1FE	1,377,038	103.7690	1,348,997	1,300,000	1,307,875		(6,704)		ļļ.	5.000	4 . 440	FA	24,556	65,000	07/26/2004	02/15/2019
16645P-DC-2	CHESTERFIELD MO COP 2004		·		1FE		106.8770	641,262	600,000	598,624		599			5.000	5.115		11,333	30,000	07/26/2004	02/15/2020
167562-EH-6 167709-CY-8	CHICAGO IL MIDWAY ARPT REV 1998 C CHICAGO IL TIF GOOSE ISLAND TAX EX 2000			l ₁	1FE3	3,230,141 4,385,000	100.0000	2,915,000 4,395,349	2,915,000 4,385,000	2,915,000 4,385,000		(36,998)			5.500 7.450	4.190 7.450			160,325 326,683	09/20/2007	01/01/2018 07/01/2019
167709-FM-1	CHICAGO IL TIF GOOSE ISLAND TAX EX 2000			'	4	7,288,228	97.8440	8,052,290				61,543			8.000	9.529		603,513		08/17/2006	12/31/2024
167709-FN-9	CHICAGO IL TIF MEDINAH UNIT BLDG 06				4	5,410,782	97.8440	5,977,623	6, 109, 340	5,633,706		45,657			8.000	9.528		448,018	421,400	08/17/2006	12/31/2024
167562-NK-9	. CHICAGO ILL MIDWAY ARPT REV				1FE	4,613,080	110.6510	4,426,040	4,000,000	4,340,244		(79, 429)			5.000	2.740	JJ	100,000	200,000	05/29/2014	01/01/2022
167562-QA-8	. CHICAGO ILL MIDWAY ARPT REV				1FE	3,912,216	112.8720	3,724,776	3,300,000	3,772,167		(88, 978)			5.000	1.980	JJ	82,500	165,000	05/26/2016	01/01/2023
167562-QB-6 167593-D7-4	CHICAGO ILL MIDWAY ARPT REV				1FE 1FF	9,851,428 1 160 260		9,440,432	8,215,000 1,000,000	9,531,286 1 146 168	·	(203,495)	·	 	5.000 5.000	2.140 1 920		205,375 25,417	410,750	05/26/2016	01/01/2024
10/38a-U/-4	TOTAL CONTROL OF THE STATE OF T																				

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1	2	Codes			6	7	Fa	air Value	10	11			justed Carryin	9				nterest			ates
		3	4 F	5			8	9			12	13	14 Current	15 Total Foreign Exchange	16	17	18	19	20	21	22
		C	o r e i				Rate Used to Obtain			Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Year's Other- Than- Temporary	Change in Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractua
CUSIP	5	d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description CHICAGO ILL 0 HARE INTL ARPT R	е	n	Char	Des.	Cost	Value	Value 1,160,100	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
167593-D8-2 167593-D9-0	CHICAGO ILL O HARE INTL ARPT R	·			1FE	1,177,540 1,189,760	116.0100 117.8470	1, 178,470	1,000,000 1,000,000	1, 164,515 1, 177,891		(13,025) (11,869)			5.000 5.000	2.070 2.240	JJ	25,417 25,417		06/21/2017	01/01/202401/01/2025
167593-E2-4	CHICAGO ILL O HARE INTL ARPT R				1FE	1,761,032	119.6140	1,764,307	1,475,000	1,745,564		(15,468)			5.000	2.460	JJ	37,490		06/21/2017	01/01/2026
	CHICAGO ILL O HARE INTL ARPT R				1FE	945,632 654,186	113.7330	938,297		911,144		(15,861)			5.000 5.000	2.750	JJ	20,625	41,250 15,000	10/08/2015	01/01/2023
	CHICAGO ILL O HARE INTL ARPT RCHICAGO ILL O HARE INTL ARPT R	·			1FE	345,390	108.7380 111.3810	652,428 334,143	300,000	641,297 336,149		(12,889)			5.000	2.600 1.860	.l.l	15,000 7,500		11/04/2016	01/01/2021 01/01/2022
167593-TD-4	CHICAGO ILL O HARE INTL ARPT R				1FE	408,443	.113.7330	398,066	350,000	398,647		(9, 145)			5.000		JJ	8,750	10,014	11/04/2016	01/01/2023
167593-TE-2	CHICAGO ILL O HARE INTL ARPT R	·}			1FE	359,549	116.0100	353,831	305,000	351,826		(7,211)			5.000		JJ	7,625	8,726	11/04/2016	01/01/2024
	CHICAGO ILL O HARE INTL ARPT RCHICAGO ILL O HARE INTL ARPT R	·			1FE	545,427 267,784	117.8470 119.6140	542,096 269,132		535,026 263,241		(9,712)			5.000 5.000	2.450 2.630	JJ	11,500 5,625	13, 161 6, 438	11/04/2016	01/01/202501/01/2026
	CHICAGO ILL WASTEWATER TRANSMI	ļ			1FE		108.1620					(4,242)			5.000	1.720				06/07/2017	01/01/2026
167727-XS-0	CHICAGO ILL WASTEWATER TRANSMI				1FE	934,676	110.4090	910,874	825,000	922,377		(12, 298)			5.000	1.920	JJ	21,771		06/07/2017	01/01/2022
	CHICAGO ILL WASTEWATER TRANSMI				1FE		112.4190	1,461,447	1,300,000	1,478,041		(17,726)			5.000	2.100		34,306		06/07/2017	01/01/2023
	CHICAGO ILL WASTEWATER TRANSMI	-			1FE		114.3160 115.5350	1,274,623 1,155,350	1,115,000	1,284,843 1,163,106		(13,864)			5.000 5.000	2.270 2.450		29,424 26,389		06/07/2017	01/01/202401/01/2025
	CHICAGO ILL WASTEWATER TRANSMI	·			1FE	1, 175,800		1, 176, 180	1,000,000	1, 166, 043		(11,204)			5.000	2.430		26,389		06/07/2017	01/01/2026
167727-XX-9	CHICAGO ILL WASTEWATER TRANSMI				1FE	1,969,247	117.0390	1,954,551	1,670,000	1,954,695		(14,552)			5.000	2.840	JJ	44,069		06/07/2017	01/01/2027
	CHICAGO ILL WASTEWATER TRANSMI				1FE			927,900	900,000	932,611		(17,033)			5.000	1.340		23,750		06/07/2017	01/01/2019
167727-YP-5 167727-YQ-3	CHICAGO ILL WASTEWATER TRANSMI CHICAGO ILL WASTEWATER TRANSMI				1FE	1,085,710 1,967,868	105.7760 108.1620	1,057,760 1,914,467	1,000,000 1,770,000	1,068,089		(17,621)			5.000 5.000	1.530 1.720	JJ	26,389 46,708		06/07/2017	01/01/2020
	CHICAGO ILL WASTEWATER TRANSMI				1FE	1,529,469	110.4090	1,490,522	1,770,000	1,939,026		(20, 125)			5.000	1.720		46,708		06/07/2017	01/01/202101/01/2022
	CHICAGO ILL WASTEWATER TRANSMI				1FE	2,646,357	112.4190	2,585,637	2,300,000	2,614,995		(31, 362)			5.000	2.100		60,694		06/07/2017	01/01/2023
	CHICAGO ILL WASTEWATER TRANSMI				1FE	3,028,376	114.3160	2,972,216	2,600,000	2,996,046		(32, 330)			5.000	2.270		68,611		06/07/2017	01/01/2024
	CHICAGO ILL WASTEWATER TRANSMI				1FE		115.5350	4,043,725	3,500,000	4,070,872		(39,213)			5.000	2.450	JJ	92,361		06/07/2017	01/01/2025
	CHICAGO ILL WASTEWATER TRANSMICHICAGO ILL WASTEWATER TRANSMI				1FE	3,333,393 3,947,975	117.6180	3,334,470 2,925,975	2,835,000 2,500,000	3,305,732 2,926,190		(27,661)			5.000 5.000	2.680 2.840		74,813 65,972		06/07/2017	01/01/2026 01/01/2027
	CHICAGO ILL WTR REV				1FE	1,214,575		1,186,555	1,155,000	1, 191, 654		(22,921)			5.000	1.161		9,625	20,694	06/08/2017	11/01/2018
167736-J5-7	CHICAGO ILL WTR REV				1FE	1,750,159	105.5590	1,704,778	1,615,000	1,720,443		(29,717)			5.000	1.380	MN	13,458	28,935	06/08/2017	11/01/2019
	CHICAGO ILL WTR REV				1FE		108.0040	1,836,068	1,700,000	1,860,440		(28,957)			5.000	1.580		14, 167	30 , 458	06/08/2017	11/01/2020
	CHICAGO ILL WTR REVCHICAGO ILL WTR REV	·			1FE	1,282,414 1,199,474	110.1830 112.2680	1,245,068 1,167,587	1,130,000 1,040,000	1,264,666 1,184,576		(17,749)			5.000 5.000	1.770 1.970		9,417 8,667	20,246 18,633	06/08/2017	11/01/202111/01/2022
167736-J9-9	CHICAGO ILL WIR REV				1FE	3,386,765	114.1750	3,311,075	2,900,000	3,349,037		(14,696)			5.000	2. 160		24, 167	51,958	06/08/2017	11/01/2023
167736-K3-0	CHICAGO ILL WTR REV				1FE	5,916,700	117.3600	5,868,000	5,000,000	5,864,648		(52,052)			5.000	2.550		41,667	89,583	06/08/2017	11/01/2025 .
167736-K4-8	CHICAGO ILL WTR REV				1FE	5,286,929	118.7320	5,295,447	4,460,000	5,245,895		(41,034)			5.000	2.740	MN	37, 167	79,908	06/08/2017	11/01/2026
167736-K5-5	CHICAGO ILL WTR REV	·			1FE	4,754,680	119.9250	4,797,000	4,000,000	4,721,561		(33, 119)			5.000	2.880	MN	33,333	71,667	06/08/2017	11/01/2027 _
167736-N3-7 167736-N4-5	CHICAGO ILL WTR REV	·			1FE	1,588,845 1,349,418	105.5590 108.0040	1,583,385 1,339,250	1,500,000 1,240,000	1,587,538 1,348,380		(1,308)			5.000 5.000	1.751 1.820	MN	2,083 1,722		12/08/2017	11/01/201911/01/2020
167736-N5-2	CHICAGO ILL WTR REV				1FE	1,114,070	110.1830	1,101,830	1,000,000	1,113,277		(793)			5.000	1.920	MN	1,389		12/08/2017	11/01/2021
167736-N6-0	CHICAGO ILL WTR REV	ļ			1FE	682,074	112.2680	673,608	600,000	681,627		(447)			5.000	2.030		833		12/08/2017	11/01/2022
	CHICAGO ILL WTR REV	·			1FE	751,868	114.1750	742,138	650,000	751,414		(454)	<u> </u>		5.000	2.140 2.550		903		12/08/2017	11/01/2023
	CHICAGO ILL WTR REV	·		1	1FE	2,424,780 3,599,520	120.1160	2,402,320 3,569,190	2,000,000 3,000,000	2,423,724		(1,056)			5.000 5.000	2.550		2,778 4.167		12/08/2017	11/01/202811/01/2030
	CLARK CNTY NEV ARPT REV				1FE	5,673,052		5,547,987	5,045,000	5,573,876		(99, 176)			5.000	1.890		172,371		03/22/2017	07/01/2021
18085P-QY-3	CLARK CNTY NEV ARPT REV	ļ			1FE	2,850,250	112.6500	2,816,250	2,500,000	2,806,282		(43,968)			5.000	2.130	JJ	85,417		03/22/2017	07/01/2022
	CLARK CNTY NEV ARPT REV				1FE	15,868,720		15,346,240	14,000,000	15,639,195		(229,525)			5.000	1.550		353,889		06/01/2017	07/01/2021
	CLARK CNTY NEV HWY IMPT REV	·			1FE	713,849 1,116,010		692,809 1,080,260		699,509 1,095,385		(14,341)			5.000 5.000	0.970 1.120		16,500 25,000	1,650 2,500	05/24/2017	07/01/2019 07/01/2020
	CLARK CNTY NEV HWY IMPT REV	1			1FE		110.8980	543,400	490,000	552,553		(9,580)			5.000	1.120		12,250	1,225	05/24/2017	07/01/2020
181000-PM-6	CLARK CNTY NEV HWY IMPT REV				1FE	740,200	113.6170	715,787	630,000	728,574		(11,626)			5.000	1.400	JJ	15,750	1,575	05/24/2017	07/01/2022
181000-PP-9	CLARK CNTY NEV HWY IMPT REV				1FE	1,078,641	115.9880	1,043,892	900,000	1,063,086		(15,555)			5.000	1.550		22,500	2,250	05/24/2017	07/01/2023
181000-PQ-7 181000-PR-5	CLARK CNTY NEV HWY IMPT REV	·			1FE	850,780 614,770	118.3200 120.1670	828,240 600.835	700,000 500.000	839,672 607.478		(11, 108)			5.000 5.000	1.740 1.910		17,500 12.500	1,750 1,250	05/24/2017	07/01/202407/01/2025
181000-PR-5	CLARK CNTY NEV HWY IMPT REV	·			1FE		120. 1670	976, 152		980,432		(7,292)			5.000	2.090		20,000		05/24/2017	07/01/2025
181006-GM-3	CLARK CNTY NEV PASSENGER FAC C				1FE	404,338	107. 9500	377,825	350,000	378,062		(10,895)			5.000	1.710	JJ	8,750	17,500	07/01/2015	07/01/2020
181006-GN-1	CLARK CNTY NEV PASSENGER FAC C				1FE	2,333,300	110.7550	2,215,100	2,000,000	2,201,118		(54,923)			5.000	2.010	JJ	50,000	100,000	07/01/2015	07/01/2021
	CLARK CNTY NEV PASSENGER FAC C	·			1FE			2,876,019	2,745,000	2,892,843		(66,322)			5.000	1.360		93,788		03/24/2017	07/01/2019
181006-GW-1	CLARK CNTY NEV PASSENGER FAC C	.			1FE	2,031,544	107.3910	1,975,994	1,840,000	1,991,279		(40, 265)	L	L	5.000	1.630	JJ	62,867		03/24/2017	07/01/2020

							Showing All Long	g-Term BONDS	S Owned Dece											
1	2		odes	6	7	F	air Value	10	11		Change in Book/Adjusted Carrying Value					lı	Da			
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		C e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	CLARK CNTY NEV PASSENGER FAC C			1FE	2,817,675	109.9700	2,749,250	2,500,000	2,767,457		(50,218)			5.000	1.830	JJ	85,417		03/24/2017	07/01/2021
181006-GY-7	CLARK CNTY NEV PASSENGER FAC C			1FE	2,573,550	112.6500	2,534,625	2,250,000	2,532,868		(40,682)			5.000	2.060		76,875		03/24/2017	07/01/2022
181006-GZ-4 181006-HA-8	CLARK CNTY NEV PASSENGER FAC C			1FE1FE	4, 134, 952	115. 1990 117. 5870	4,118,364 1,469,838	3,575,000	4,076,892 1,441,236		(58,060)			5.000 5.000	2.270 2.440		122, 146		03/24/2017	07/01/2023
18452G-AC-3	CLEAN WTR SVCS ORE REV			1FE	1,459,625 1,215,600	117.3870	1,150,270	1,250,000 1,000,000	1, 441, 236		(18,389)			5.000	1.240		42,708	48,333	03/24/2017	07/01/2024
18452G-AD-1	CLEAN WTR SVCS ORE REV			1FE.	943,274	117.8050	895,318	760,000	912,493		(25, 330)			5.000	1.360		9,500	36,733	09/16/2016	10/01/2023
18452G-AE-9	CLEAN WTR SVCS ORE REV			1FE	252,892	120.3060	240,612	200,000	245,206		(6,326)			5.000	1.470		2,500	9,667	09/16/2016	10/01/2024
18452G-AF-6	CLEAN WTR SVCS ORE REV	ļ		1FE	1,643,405	122.6280	1,569,638	1,280,000	1,597,054		(38, 151)			5.000	1.590		16,000	61,867	09/16/2016	10/01/2025
186352-QS-2	CLEVELAND OHIO ARPT SYS REV			1FE	1,005,411	116.3770	960,110	825,000	965,289		(21,811)			5.000	1.980		20,625	41,250	02/10/2016	01/01/2024
186352-RC-6	CLEVELAND OHIO ARPT SYS REV	 		1FE	1,071,098	116.3770	1,029,936	885,000	1,040,965		(24,334)			5.000	1.880		22, 125	32,819	09/19/2016	01/01/2024
186387-TN-6 186387-TP-1	CLEVELAND OHIO INCOME TAX REV	 		1FE1FE	297,310	119.2060 120.2200	298,015 300.550	250,000 250,000	297,264 300,797		(46)			5.000 5.000	2.320		104		12/15/2017	10/01/2025
186387-TQ-9	CLEVELAND OHIO INCOME TAX REV	†		1FE	892,496	120.2200		735,000			(119)			5.000	2.510		306		12/15/2017	10/01/2026
186387-TZ-9	CLEVELAND OHIO INCOME TAX REV	I		1FE	607, 140	121.8850	609,425	500,000	607,059		(81)			5.000	2.510		208		12/15/2017	10/01/2027
186387-UA-2	CLEVELAND OHIO INCOME TAX REV	ļ	1	1FE	1,517,300	121.6600	1,520,750	1,250,000	1,517,110		(190)			5.000	2.610		521		12/15/2017	10/01/2028
186427-EJ-5	CLEVELAND OHIO WTR REV			1FE	1,065,762	115.1160	1,036,044	900,000	1,058,305		(7,457)			5.000	1.350		11,000		08/17/2017	01/01/2023
186427-EK-2	CLEVELAND OHIO WTR REV			1FE	1,025,559	117.6090	999,677	850,000	1,019,006		(6,553)			5.000	1.520		10,389		08/17/2017	01/01/2024
186427-EL-0 186427-EM-8	CLEVELAND OHIO WTR REV			1FE1FE	1,348,083 1,610,622	119.7800 121.6500	1,317,580 1,581,450	1, 100,000 . 1,300,000	1,340,209 1,602,098		(7,874)			5.000 5.000	1.680		13,444 15,889		08/17/2017 08/17/2017	01/01/2025 01/01/2026
186427-ER-7	CLEVELAND OHIO WTR REV			1FE	7,427,454	121.0300	7,259,089		7,381,615		(45,838)			5.000	1.500		71,100		09/28/2017	01/01/2023
19633S-AC-7	COLORADO BRDG ENTERPRISE REV			1FE	1.512.669	109.5860	1.517.766	1.385.000	1.512.123		(546)			4.000	2.350		1.539		12/20/2017	12/31/2023
19633S-AE-3	COLORADO BRDG ENTERPRISE REV			1FE	1,789,919	110.2460	1,797,010	1,630,000	1,789,342		(577)			4.000	2.470		1,811		12/20/2017	12/31/2024
19648F-CU-6	COLORADO HEALTH FACS AUTH REV			2FE	690 , 126	112.6850	676,110	600,000	685,987		(4, 140)			5.000	2.180		2,500	5,833	08/21/2017	06/01/2023
19648F-CV-4	COLORADO HEALTH FACS AUTH REV			2FE	579,935	114 . 4040	572,020	500,000	576,869		(3,066)			5.000	2.400		2,083	4,861	08/21/2017	06/01/2024
19648F-CW-2	COLORADO HEALTH FACS AUTH REV			2FE	582,795	115.2800	576,400	500,000	580,087		(2,708)			5.000	2.610		2,083	4,861	08/21/2017	06/01/2025
19648F-DR-2 19648F-DS-0	COLORADO HEALTH FACS AUTH REV			1FE1FE	315,568 33,550	112.7770 115.1300	310,137 230,260	275,000 200,000	313,948 232,453		(1,620)			5.000 5.000	1.820		2,788 2,028		10/04/2017	09/01/2022
19648F-DT-8	COLORADO HEALTH FACS AUTH REV			1FE	266,216	116.9400	263.115	205,000	265.082		(1, 134)			5.000	2.120		2.281		10/04/2017	09/01/2024
19648F-DU-5	COLORADO HEALTH FACS AUTH REV	İ		1FE	310.261	118.6800	308.568	260.000	309.075		(1, 185)			5.000	2.300		2,636		10/04/2017	09/01/2025
19648F-DV-3	COLORADO HEALTH FACS AUTH REV			1FE	631,591	120.0460	630,242	525,000	629,400		(2, 191)			5.000	2.440	MS	5,323		10/04/2017	09/01/2026
19648F-DW-1	COLORADO HEALTH FACS AUTH REV			1FE	816,507	120.8900	816,008	675,000	813,944		(2,563)			5.000	2.580		6,844		10/04/2017	09/01/2027
19648F-FB-5	COLORADO HEALTH FACS AUTH REV			1FE	416,419	109. 1040	414,595	380,000	416,074		(345)			5.000	2.071		633		12/07/2017	05/15/2021
19648F-FG-4 19648F-FH-2	COLORADO HEALTH FACS AUTH REV			1FE1FE	634,927 587,098	117.7740 118.8290	630,091 .582,262	535,000 490,000	634,570 586,793		(357)			5.000 5.000	2.520 2.610		892 817		12/07/2017	05/15/2026 05/15/2027
19648F-FJ-8	COLORADO HEALTH FACS AUTH REV		1	1FE	417, 102	118. 1930	413.676	350,000	416,892		(210)			5.000	2.680		583		12/07/2017	05/15/2028
19648F-FK-5	COLORADO HEALTH FACS AUTH REV	<u> </u>	1	1FE	504, 152	117.6520	500,021	425,000	503,905		(247)			5.000	2.740		708		12/07/2017	05/15/2029
196558-SC-5	COLORADO RIVER TEX MUN WTR DIS			1FE	1, 133, 960	112.0750	1, 120, 750	1,000,000	1, 132, 891		(1,069)			5.000	1.560	JJ	1,667		11/16/2017	01/01/2022
196558-SD-3	COLORADO RIVER TEX MUN WTR DIS			1FE	1,564,731	114.7040	1,548,504	1,350,000	1,563,373		(1,358)			5.000	1.690		2,250		11/16/2017	01/01/2023
196558-SE-1	COLORADO RIVER TEX MUN WTR DIS			1FE	1,829,450	116.9910	1,813,361	1,550,000	1,827,995		(1,455)			5.000	1.830		2,583		11/16/2017	01/01/2024
196558-SF-8 196558-SG-6	COLORADO RIVER TEX MUN WTR DIS	····		1FE1FE	1,471,213	119.2030	1,460,237 1,853,717	1,225,000	1,470,127 1,863,978	·	(1,085)		 	5.000 5.000	1.930		2,042 2,550	}	11/16/2017	01/01/2025
196558-SH-4	COLORADO RIVER TEX MUN WTR DIS	·			1,865,254 1,854,825	121.1580 123.2870	1,853,717	1,530,000 1,500,000	1,863,978		(1,276)			5.000	2.030		2,500		11/16/2017	01/01/2026
196558-SJ-0	COLORADO RIVER TEX MUN WTR DIS			1FE.	1,745,464	123.2070	1,745,716	1,400,000	1,744,445		(1,019)			5.000	2.240		2,333		11/16/2017	01/01/2028
196617-FD-1	COLORADO SPRINGS CO HOSP REV 2002	I	1	1FE	3,797,625	103.0250	4,017,975	3,900,000	3,881,408		18,503			4.750	10.032		8,233	185,250	07/09/2008	12/15/2027
196632-A9-4	COLORADO SPRINGS COLO UTILS	ļ		1FE	1,208,240	117 . 4950	1, 174, 950	1,000,000	1, 199, 743		(8,497)			5.000	1.440	MN	13,056		09/14/2017	11/15/2023
196632-YU-1	COLORADO SPRINGS COLO UTILS			1FE	1,031,150	119.8660	1,006,874	840,000	1,024,532		(6,618)			5.000	1.610		10,967		09/14/2017	11/15/2024
196632-ZL-0	COLORADO SPRINGS COLO UTILS			1FE	658,491	117 . 4950	640,348	545,000	653,860		(4,631)			5.000	1.440		7,115		09/14/2017	11/15/2023
196632-ZM-8 196632-ZP-1	COLORADO SPRINGS COLO UTILS	 		1FE1FE	491,024 1,194,027	119.8660 123.6210	479,464 1,174,400	400,000 950,000	487,872 1,187,625		(3, 152)			5.000 5.000	1.610 1.920		5,222 12,403		09/14/2017	11/15/2024
196696-PS-1	COLORADO ST BRD CMNTY COLLEGES	†		1FE	237,839	123.6210					(6, 401)			3.000	2.100		12,403		12/20/2017	11/15/2026
196696-PT-9	COLORADO ST BRD CMNTY COLLEGES			1FE.	528,285	106.4630	532,315	500,000	528,257		(28)			3.000	2.210		125		12/20/2017	11/01/2025
196696-PU-6	COLORADO ST BRD CMNTY COLLEGES	ļ		1FE	213,071	123.3590	215,878	175,000	213,039		(32)			5.000	2.270	MN	73		12/20/2017	11/01/2026
196696-PV-4	COLORADO ST BRD CMNTY COLLEGES			1FE	368,295	124.0390	372,117	300,000	368,244		(51)			5.000	2.390	MN	125		12/20/2017	11/01/2027
196696-PW-2	COLORADO ST BRD CMNTY COLLEGES		1	1FE	814,653	123. 1300	824,971	670,000	814,545		(108)			5.000	2.510		279		12/20/2017	11/01/2028
196707-WZ-2	COLORADO ST BRD GOVERNORS UNIV	 		1FE	1,644,496	117.8140	1,649,396	1,400,000	1,643,364		(1, 132)			5.000	1.990		2,139		12/12/2017	03/01/2024
196707-XC-2 196707-XD-0	COLORADO ST BRD GOVERNORS UNIV	 		1FE1FE	2,426,220 2,436,151	122. 1470 123. 4880	2,442,940 2,451,237	2,000,000 . 1.985.000	2,424,768 2,434,802		(1,452)			5.000 5.000	2.150		3,056		12/12/2017	03/01/2026
1901U1-VD-U	טעבטראטע פון מטעברוועטרט UNIV	+		IrE	∠,430, I51	120.4000	2,431,23/		2,434,802	<u> </u>	(1,348)		<u> </u>	3.000	2.200	Ofn		ļ	14/14/2017	

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CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
196707-XE-8	COLORADO ST BRD GOVERNORS UNIV			1FE	2,469,840	125.0580	2,501,160	2,000,000	2,468,597		(1,243)			5.000	2.390	MS	3,056		12/12/2017	03/01/2028
207758-JQ-7	CONNECTICUT SPL TAX TRANSN 09 A			1FE	2,817,850	102.9510	2,573,775	2,500,000	2,536,679		(38,781)			5.000	3.387	JD	10,417	125,000	10/29/2009	12/01/2018
20774Y-A7-2 20774Y-A8-0	CONNECTICUT ST HEALTH & EDL FA			1FE1FE	381,465	103.2000 107.4410	361,200 698.367	350,000	365,005 708,293		(9,866)			4.000 5.000	1.110 1.340	JJ	7,000 16,250	14,000	04/01/2016	07/01/2019
20774Y-A9-8	CONNECTICUT ST HEALTH & EDL FA			1FE	746,265	107.4410	935.349	850,000	949.832		(27,552)			5.000	1.540	JJ	21,250		04/01/2016	07/01/2020
207747 A5 0	CONNECTICUT ST HEALTH & EDL FA			1FE	874,853	115.0310	862,733	750,000	872,570		(2,283)			5.000	1.860	JJ	4,063		11/08/2017	07/01/2023
20774Y-Y6-8	CONNECTICUT ST HEALTH & EDL FA			1FE	475,016	117 . 1230	468,492	400,000	473,867		(1, 149)			5.000	1.960	JJ	2, 167		11/08/2017	07/01/2024
20774Y-Y7-6	CONNECTICUT ST HEALTH & EDL FA	 		1FE	361,575	119.0960	357,288	300,000	360,767		(808)			5.000	2.070		1,625		11/08/2017	07/01/2025
20774Y-Y8-4	CONNECTICUT ST HEALTH & EDL FA			1FE	486,336	120 . 3840	481,536	400,000	485,353		(983)			5.000	2.230		2, 167		11/08/2017	07/01/2026
20774Y-Y9-2	CONNECTICUT ST HEALTH & EDL FA	·····		1FE1FE	367,722	121.5790	364,737 L	300,000	367,044	·	(679)			5.000 5.000	2.360		1,625 33,229	70 750	11/08/2017	07/01/2027
207758-VB-6 207758-VK-6	CONNECTICUT ST SPL TAX OBLIG R	·····			1,941,721 6,095,450	116.2600 114.4230	5,721,150	1,595,000 5,000,000	1,860,892 5,905,460	ļ	(37,059)			5.000	2.260			79,750 231,250	10/02/2015	09/01/2023
207758-PU-1	CONNECTICUT ST SPL TAX OBLIG REV TRANSPR	<u> </u>		1FE	16,650,000	100.0000	13,875,000	13,875,000	13,875,000		(562, 192)			5.000	0.920		346,875	693,750	12/12/2012	01/01/2018
207758-KW-2	CONNECTICUT ST SPL TAX OBLIG REVENUE TRA			1FE	16,736,739	102.7240	14,689,532	14,300,000	14,714,348		(490,845)			5.000	1.487	MN	119, 167	715,000	11/21/2013	11/01/2018
212582-CP-3	CONWAY ARK ELEC REV			1FE	655,479	109. 1830	616,884	565,000	618,676		(17,821)			5.000	1.650		2,354	28,250	11/18/2015	12/01/2020
212582-CS-7	CONWAY ARK ELEC REV	·		1FE	637,843	116.7670	624,703	535,000	612,879		(12, 132)			5.000	2.350		2,229	26,750	11/18/2015	12/01/2023
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		2	2	2,975,544	113.7890	3,464,875	3,045,000	3,000,529		3, 113			9.000	9.321		114, 188	250,200	12/16/2008	02/01/2029
226761-AC-8 226761-AD-6	CRITTENDEN CNTY ARK SALES & US	·		1FE1FE	1,085,240 557,785	106.3990 109.1110	1,063,990 L 545,555	1,000,000 . 500,000	1,078,773 554,738		(6,467)			5.000 5.000	1.300 1.450		9,028 4,514		09/19/2017 09/19/2017	03/01/2020 03/01/2021
23378R-EX-0	DAHLONEGA GA DOWNTOWN DEV AUTH			1FE	681, 162	112.8800	677,280	600,000	680,687		(475)			5.000	1.430		833		12/07/2017	07/01/2022
23378R-FA-9	DAHLONEGA GA DOWNTOWN DEV AUTH			1FE	580,962	118.7920	576,141	485,000	580,637		(325)			5.000	2.140		674		12/07/2017	07/01/2025
23378R-FB-7	DAHLONEGA GA DOWNTOWN DEV AUTH			1FE	643,892	120.3840	638,035	530,000	643,556		(336)			5.000	2.220	JJ	736		12/07/2017	07/01/2026
23378R-FD-3	DAHLONEGA GA DOWNTOWN DEV AUTH		1	1FE	885,377	121.1070	878,026	725,000	884,963		(414)			5.000	2.390		1,007		12/07/2017	07/01/2028
235036-2X-7	DALLAS FORT WORTH TEX INTL ARP			1FE	7,958,903	105.6700	7,248,962	6,860,000	7,256,553		(210, 989)			5.000	1.780		57, 167	343,000	07/22/2014	11/01/2019
235036-2Y-5 235036-W7-1	DALLAS FORT WORTH TEX INTL ARPDALLAS FORT WORTH TEX INTL ARP			1FE1FE	2,743,275 2,032,605	108.5510 112.9020	2,545,521 1,919,334	2,345,000 1,700,000	2,532,395 1,953,255		(63,572)			5.000 5.000	2.080 1.770		19,542 14,167	117,250 85,000	07/22/2014 05/19/2016	11/01/2020
235036-SG-6	DALLAS FORT WORTH TEX INTL ARP REVT-SERD			1FE	3,790,508	105.9490	3,432,748	3,240,000	3,374,122		(70,484)			5.000	2.670		27,000	162,000	08/18/2011	11/01/2019
235036-WX-4	DALLAS FT WORTH ARPT			1FE	1.593.282	102.8670	1.373.274	1,335,000	1.375.111		(47,561)			5.000	1.360		11, 125	66.750	04/15/2013	11/01/2018
235036-WY-2	DALLAS FT WORTH ARPT			1FE	2,601,158	105.9490	2,288,498	2,160,000	2,274,439		(60,669)			5.000	2.032		18,000	108,000	04/27/2012	11/01/2019
235416-4J-0	DALLAS TEX WTRWKS & SWR SYS RE			1FE	5,489,651	102.6920	4,775,178	4,650,000	4,782,886		(175,482)			5.000	1.160		58 , 125	232,500	11/20/2013	10/01/2018
235586-BT-0	DALTON GA UTILS REV			1FE	621,397	114.3750	611,906	535,000	619,661		(1,736)			5.000	1.780		2,972		11/07/2017	03/01/2023
235586-BU-7 235586-BV-5	DALTON GA UTILS REVDALTON GA UTILS REV			1FE1FE	885,975	116.6750 118.7460		750,000			(2,267)			5.000 5.000	1.920 2.040		4, 167 2, 222		11/07/2017 11/07/2017	03/01/2024
235586-BW-3	DALTON GA UTILS REV	·····		1FE	479,688	120 . 1480	600,740	400,000 500,000	604,942		(1, 303)			5.000	2.180		2,778		11/07/2017	03/01/2025 03/01/2026
235586-BX-1	DALTON GA UTILS REV	<u> </u>		1FE	611,725	121.6320	608,160	500,000	610,524		(1,201)			5.000	2.310		2,778		11/07/2017	03/01/2027
235586-BY-9	DALTON GA UTILS REV	ļ	1	1FE	909,210	121 . 4510	910,883	750,000	907,508		(1,702)			5.000	2.430	MS	4, 167		11/07/2017	03/01/2028
	DELAWARE CNTY PA AUTH UNIV REV			1FE	700,074	104.9220	629,532	600,000	632,827		(20,342)			5.000	1.490		12,500	30,000	07/10/2014	08/01/2019
246008-NH-5	DELAWARE CNTY PA AUTH UNIV REV	·····		1FE	471,384	107 . 9450	431,780	400,000	431,952		(11,974)			5.000	1.820			20,000	07/10/2014	08/01/2020
246008-NJ-1 246045-NH-7	DELAWARE CNTY PA AUTH UNIV REV	···		1FE1FE	709,368	110.6360 112.9080	663,816	600,000	658,444 284,094		(15,524)			5.000 5.000	2.160 1.720		12,500	30,000	07/10/2014	08/01/2021
	DELAWARE CNTY PA REGL WTR QUALDELAWARE CNTY PA REGL WTR QUAL	·····		1FE	284,305	112.9080	282,270 265,710	250,000 230,000	284,094	ļ	(211)			5.000	1.720		347		12/08/2017	05/01/2022
	DELAWARE CNTY PA REGL WTR QUAL	<u> </u>		1FE	415,405	117.6160	411,656	350,000	415, 135		(270)			5.000	1.870		486		12/08/2017	05/01/2024
246045-NL-8	DELAWARE CNTY PA REGL WTR QUAL			1FE	453,353	119.6000	448,500	375,000	453,077		(276)			5.000	1.940	MN	521		12/08/2017	05/01/2025
	DELAWARE CNTY PA REGL WTR QUAL			1FE	325,007	121.3670	321,623	265,000	324,823		(183)			5.000	2.040		368		12/08/2017	05/01/2026
246045-NN-4	DELAWARE CNTY PA REGL WTR QUAL	<u> </u>		1FE	1,242,380	122.7060	1,227,060	1,000,000	1,241,728		(652)			5.000	2.130		1,389		12/08/2017	05/01/2027
	DELAWARE CNTY PA REGL WTR QUAL		1	1FE	1,232,830	122.0790	1,220,790	1,000,000	1,232,207		(623)			5.000	2.230		1,389	0.050	12/08/2017	05/01/2028
246387-QT-4 246387-QU-1	DELAWARE ST ECONOMIC DEV AUTH DELAWARE ST ECONOMIC DEV AUTH	 		1FE1FE		108.2210 110.6160	135,276 724,535	125,000 655,000	134,669 717,924		(3,382)			5.000 5.000	2.090 2.310		1,563 8,188	6,250 32,750	12/12/2014 12/12/2014	10/01/2020 10/01/2021
246387-SC-9	DELAWARE ST ECONOMIC DEV AUTH	tl		1FE	742,927	110.6160	724,535	655,000	728,900		(14,027)			5.000	1.870			16, 102	03/03/2017	10/01/2021
246387-SD-7	DELAWARE ST ECONOMIC DEV AUTH			1FE	235,453	112.8540	231,351	205,000	231,540		(3,913)			5.000	2.120	AO	2,563	5,040	03/03/2017	10/01/2022
246387-SE-5	DELAWARE ST ECONOMIC DEV AUTH			1FE	854,049	115.2710	853,005	740,000	841,890		(12, 159)			5.000	2.420	AO	9,250	18, 192	03/03/2017	10/01/2023
246387-SF-2	DELAWARE ST ECONOMIC DEV AUTH	ļ		1FE	903,802	117.2420	914,488	780,000	892,594		(11, 208)			5.000	2.650		9,750	19, 175	03/03/2017	10/01/2024
246387-SG-0	DELAWARE ST ECONOMIC DEV AUTH	 		1FE	1, 162, 780	119.2060	1, 192, 060	1,000,000	1, 150, 045		(12,735)			5.000	2.830		12,500	24,583	03/03/2017	10/01/2025
246388-SB-9 246388-SD-5	DELAWARE ST HEALTH FACS AUTH R DELAWARE ST HEALTH FACS AUTH R	·····		1FE1FE	594,800	118.1860 121.6730	590,930 973,384	500,000 800,000	593,677 974,165		(1, 123)			5.000 5.000	1.920 2.180		2,083 3,333		11/16/2017 11/16/2017	07/01/2024 07/01/2026
249182-EZ-5	DENVER CITY & CNTY CO ARPT REVENUE AMT	·····		IFE	975,712 1,010,225	121.6730	973,384	850,000	974, 165		(1,547)			5.000	1.595			42,500	10/11/2012	11/15/2018
	DENVER CITY & CNTY CO ARPT REVENUE AMT =			1FE	559.325		514, 125	500.000	510.274		(11,506)			5.000	2.600		3,431	25.000		11/15/2018
un U	DESTRUCTION OF THE PROPERTY OF					102.0200	, 12J , 12J	,000,000			(11,500)	h			2.000	off	, 174	20,000	11/4010	17 10/2010

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lr	nterest		Da	tes
		3	4	5			8	9	1		12	13	14	15	16	17	18	19	20	21	22
				-				_						Total						= -	
														Foreign							
			F										0								
													Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective)	Amount	Amount		Contractual
CUSIP		d	q	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
249182-HS-8	DENVER CITY & CNTY CO ARPT REVENUE AMT-S	+ -		Onai	1FE	341, 193		309,003	300.000	307,081	(Booroaco)	(7,955)	ricoognizoa	Value	5.000	2.250		1,917	15.000	07/11/2013	11/15/2018
249182-KE-5	DENVER COLO CITY & CNTY ARPT R				1FE	3,661,726		3,653,650	3,365,000	3,655,156		(6,570)			5.000	1.900		11,217	10,000	11/30/2017	11/15/2020
249182-KF-2	DENVER COLO CITY & CNTY ARPT R	-			1FE	2.225.340		2,223,720	2.000.000	2,221,660		(3,680)			5.000	2.010		6.667		11/30/2017	11/15/2021
249182-KG-0	DENVER COLO CITY & CNTY ARPT R				1FE	3.397.050		3,400,410	3,000,000	3,391,949		(5, 101)			5.000	2.160		10.000		11/30/2017	11/15/2022
249182-KH-8	DENVER COLO CITY & CNTY ARPT R				1FE	2,651,118	115.6270	2,659,421	2,300,000	2,647,416		(3,702)			5.000	2.240	MN	7,667		11/30/2017	11/15/2023
249182-KL-9	DENVER COLO CITY & CNTY ARPT R				1FE	4, 184, 565		4,229,015	3,500,000	4, 179, 992		(4,573)		ļ	5.000	2.540		11,667		11/30/2017	11/15/2026
249182-KM-7	DENVER COLO CITY & CNTY ARPT R				1FE	4,816,560		4,889,080	4,000,000	4,811,744		(4,816)		ļ	5.000	2.650		13,333		11/30/2017	11/15/2027
249301-FD-9	DENVER URBAN RENWL AUTH TAX INCR REVENUE	-+			1FE	5,907,100	103.0430	5, 152, 150	5,000,000	5, 153, 099		(164,505)			5.000	1.620		20,833	250,000	04/03/2013	12/01/2018
259230-ME-7	DOUGLAS CNTY NEB HOSP AUTH NO				1FE	633, 161	113.3850	595,271	525,000	608,261		(18,410)			5.000	1.260		3,354	26,250	08/04/2016	05/15/2022
26678P-EH-9	DURHAM N C LTD OBLIG				1FE	1,225,560		1,207,440	1,000,000	1,224,811		(749)			5.000	1.870		1,389		12/08/2017	10/01/2025
27149T-AS-0	EAST CENT REGL WASTEWATER TREA				1FE	1,397,702		1,392,114	1,145,000	1,396,864	}	(837)	}	}	5.000	1.930		1,590	}	12/08/2017	10/01/2025
27149T-AT-8 27149T-AU-5	EAST CENT REGL WASTEWATER TREA	+	-		1FE1FE	1,643,504 943,590		1,636,415	1,325,000	1,642,580 943.093		(923)		<u> </u>	5.000	2.000		1,840 1,042		12/08/2017	10/01/2026
271491-AU-5 27149T-AV-3	EAST CENT REGL WASTEWATER TREAEAST CENT REGL WASTEWATER TREA	+		1	1FE1FE	943,590 1,471,194		1,466,776	750,000 1,175,000	943,093		(497)			5.000	2.070		1,042		12/08/2017	10/01/2027 10/01/2028
27149T-AV-3	EAST CENT REGL WASTEWATER TREA			1	1FE	3,825,496		3,814,045	3.070.000	3,823,569		(1,927)			5.000	2. 190		4,264		12/08/2017	10/01/2028
27149T-AX-9	EAST CENT REGL WASTEWATER TREA	·		1	1FE	3,993,186		3,987,680	3,220,000	3,991,220		(1,966)			5.000	2.150		4,472		12/08/2017	10/01/2029
27149T-AZ-4	EAST CENT REGL WASTEWATER TREA			1	1FE	3,943,575		3,935,940	3,535,000	3,942,557		(1,019)			4.000	2.650		3.928		12/08/2017	10/01/2032
27149T-BA-8	EAST CENT REGL WASTEWATER TREA			1	1FE	4,099,664		4,095,125	3,690,000	4,098,645		(1,019)			4.000	2.700		4,100		12/08/2017	10/01/2033
276731-ZE-9	EASTERN MICH UNIV REVS				1FE	310,511	109.6910	301,650	275,000	307,190		(3,321)			5.000	1.220		4,622		08/23/2017	03/01/2021
276731-ZF-6	EASTERN MICH UNIV REVS				1FE	1, 157, 890		1,123,010	1,000,000	1,146,511		(11,379)			5.000	1.370		16,806		08/23/2017	03/01/2022
276731-ZG-4	EASTERN MICH UNIV REVS				1FE	1,770,945	114.5860	1,718,790	1,500,000	1,755,155		(15,790)			5.000	1.560	MS	25,208		08/23/2017	03/01/2023
276731-ZK-5	EASTERN MICH UNIV REVS				1FE	912,638			750,000	906,800		(5,837)			5.000	2.190		12,604		08/23/2017	03/01/2026
283822-KS-2	EL PASO TEX WTR & SWR REV				1FE	1,095,689		1,020,424	930,000	1,031,497		(31,096)			5.000	1.460		15,500	46,500	11/04/2015	03/01/2021
283822-PH-1	EL PASO TEX WTR & SWR REV				1FE	2,217,186		2,206,224	1,800,000	2,207,991		(9, 195)			5.000	1.980		18,000		09/22/2017	03/01/2026
29087L-CS-5	EMERALD COAST FLA UTILS AUTH R				1FE	334,884		310,536	300,000	310,931		(10,788)			5.000	1.320		7,500	15,000	09/10/2015	01/01/2019
29087L-CU-0	EMERALD COAST FLA UTILS AUTH R				1FE	374,829		354,292	325,000	354, 143		(9,351)			5.000	1.910		8, 125	16,250	09/10/2015	01/01/2021
29087L-CW-6 290903-KP-7	EMERALD COAST FLA UTILS AUTH R				1FE	280,361	113.8860	273,326	240,000	268,632		(5, 320)		·	5.000	2.450		6,000	12,000	09/10/2015	01/01/2023
290903-KP-7 295852-JB-4	EMERALD PEOPLES UTILITY DIST OR REF ERNEST N MORIAL-NEW ORLEANS LA				1FE	1,524,012 2,263,663		1,427,734	1,400,000 1,960,000	1,420,677 2,062,726		(24, 338)			4.000	2.200		9,333 45,189	56,000	07/10/2013	11/01/2018 07/15/2019
296110-EV-7	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A				1		1104.9420	2,030,603	95,000	95,000		(03,470)			5.950	5.950		2,826	5,653	06/29/2000	07/13/2019
298191-L4-7	EUGENE ORE ELEC UTIL REV				1FE	180,946	117.0240	169.685	145.000	174.321		(5,041)			5.000	1.240		3.021	6,525	08/24/2016	08/01/2023
31222T-AJ-2	FAYETTE CNTY GA CMNTY HOSP 2009A			1	1FE	6,016,422		6,300,835	6,085,000			7, 139			4.375	4.555		11,832	266,219	11/20/2009	06/15/2020
315361-KJ-3	FERRIS ST UNIV MICH REV	-			1FE	584,400			500,000			(16,740)			5.000	1.430		6.250	22,847	10/06/2016	10/01/2021
315361-KK-0	FERRIS ST UNIV MICH REV				1FE.	596,800		569,500	500,000	578,442		(15,791)			5.000	1.560		6,250	22,847	10/06/2016	10/01/2022
315361-KN-4	FERRIS ST UNIV MICH REV				1FE	1,553,600		1,507,813	1,250,000	1,516,953		(31,531)			5.000	2.010		15,625	57, 118	10/06/2016	10/01/2025
34073T-KN-6	FLORIDA HIGHER EDL FACS FING A			1	1FE	1,275,018	116.9270	1,280,351	1,095,000	1,274,868	ļ	(150)	ļ	ļ [[5.000	2.880	MN	456		12/20/2017	11/01/2027
341507-G8-8	FLORIDA ST BRD ED LOTTERY REV REF - SER2				1FE	30,560,349		27,211,089	25,885,000	26,858,945		(629,964)		ļ	5.000	2.344		647 , 125	1,294,250	09/02/2011	07/01/2019
342816-H5-7	FLORIDA ST MUN PWR AGY REV				1FE	2,721,240		2,566,058	2,250,000	2,599,636		(70,323)			5.000	1.590		28, 125	112,500	02/18/2016	10/01/2022
343136-X8-5	FLORIDA ST TURNPIKE AUTH DEPT TRANSN 201	-‡			1FE	4,823,843		4,064,833	3,995,000	4,073,892		(156,573)		ļ ļ-	5.000	1.030		99,875	199,750	01/11/2013	07/01/2018
343136-2Z-9	FLORIDA ST TURNPIKE AUTH SER B				1FE	30, 195, 528	101.7480	26,408,693	25,955,000	26,405,802	ļ	(891,560)	ļ	}	5.000	1.500		648,875	1,297,750	07/19/2013	07/01/2018
34637Q-AG-7	FORMER INGLEWOOD CALIF REDEV A				1FE	1,467,015	117.9410	1,497,851	1,270,000	1,447,679		(19, 336)		ļ	5.000	2.590		10,583	37,394	03/24/2017	05/01/2024
353406-RM-5	FRANKLIN CNTY WASH PUB UTIL DI				1FE 1FE	425,712	115. 4580	404, 103	350,000	412,759		(10,475)			5.000	1.670		5,833	15,847	09/21/2016	09/01/2023
353406-RN-3 353406-RP-8	FRANKLIN CNTY WASH PUB UTIL DIFRANKLIN CNTY WASH PUB UTIL DI				1FE1FE			821,751 864,563	700,000 725,000			(19,310)		}	5.000 5.000	1.840		11,667 12,083	31,694 32,826	09/21/2016	09/01/2024 09/01/2025
353406-HP-8 353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DI	-}	-		1FE	904,285				246,626		(18,703)			5.000	2.050				09/21/2016	09/01/2025
360066-NE-0	FULTON CNTY GA WTR & SWR REVENUE REF		-		1FE	5,017,283		4,363,031	4,215,000	246,626		(4,869)		<u> </u>	5.000	2.050			210,750	09/21/2016	09/01/2026
360066-NF-7	FULTON CNTY GA WITH & SWR REVENUE REF	R			1FE	4,773,320		4,261,840	4,000,000	4,201,080		(96.984)			5.000	2.337		100.000	200,000	09/07/2011	01/01/2019
362848-TW-3	GAINESVILLE FLA UTILS SYS REV				1FE	3,018,650		2,983,100	2,500,000	3,008,025		(10,625)			5.000	1.790		18,750	200,000	10/25/2017	10/01/2024
362848-TX-1	GAINESVILLE FLA UTILS SYS REV	: L:			1FE	3,059,800	121.3420	3,033,550	2,500,000	3,049,928		(9,872)		[5.000	1.930		18,750	[10/25/2017	10/01/2025
362848-TY-9	GAINESVILLE FLA UTILS SYS REV	. [1FE	3,092,550		3,076,325	2,500,000	3,083,422		(9, 128)			5.000	2.070		18,750		10/25/2017	10/01/2026
366168-LU-4	GARLAND TEX WTR & SWR REV				1FE	320, 154		312,000	300,000	313,735		(6,419)			5.000	1.041		5,000	3,250	05/17/2017	03/01/2019
366168-LV-2	GARLAND TEX WTR & SWR REV				1FE	440,272	106.8210	427,284	400,000	432,225		(8,047)		ļ	5.000	1.220		6,667	4,333	05/17/2017	03/01/2020
375290-DH-3	GILBERT ARIZ PUB FACS MUN PPTY				1FE	4,716,343		4,704,396	4,360,000	4,711,770		(4,573)		ļ	5.000	1.690		7,267		11/29/2017	07/01/2020
375290-DJ-9	GILBERT ARIZ PUB FACS MUN PPTY				1FE	1, 109,780		1, 108, 270	1,000,000	1, 108, 780		(1,000)			5.000	1.780		1,667		11/29/2017	07/01/2021
375290-DK-6	GILBERT ARIZ PUB FACS MUN PPTY				1FE	1,703,145		1,702,875	1,500,000	1,701,719		(1,426)			5.000	1.870		2,500		11/29/2017	07/01/2022
375290-DL-4	GILBERT ARIZ PUB FACS MUN PPTY		-		1FE		116.0450	1,688,455	1,455,000	1,682,905		(1,301)		 	5.000	1.980		2,425	ļ	11/29/2017	07/01/2023
375290-DM-2	GILBERT ARIZ PUB FACS MUN PPTY				1FE	2,356,340	118.3200	2,366,400	2,000,000	2,354,649		(1,691)		L	5.000	2.070	JJ	3,333	ļ	11/29/2017	07/01/2024

							S	howing All Lor	g-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			l	nterest		Da	ates
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
375290-DN-0	GILBERT ARIZ PUB FACS MUN PPTY				1FE	1,494,613	. 120 . 4740	1,505,925	1,250,000	1,493,620		(992)			5.000		JJ	2,083		11/29/2017	07/01/2025
	GLENDALE ARIZ TRANSN EXCISE TA				1FE	902,865	_110.5400	829,050	750,000	836, 184		(23,748)			5.000		JJ	18,750	37,500	01/22/2015	07/01/2021
378325-BE-3	GLENDALE ARIZ TRANSN EXCISE TA				1FE	1,712,907	115.5930	1,612,522	1,395,000	1,610,354		(36,661)			5.000		JJ	34,875	69,750	01/22/2015	07/01/2023
	GLENDALE ARIZ WTR & SWR REVGLENDALE ARIZ WTR & SWR REV				1FE	280,414 6,069,350	107.8990 110.6470	253,563 5,532,350	235,000 5,000,000	256,684 5,603,575		(8,488)			5.000	1.240 1.450	JJ	5,875 5,000	11,750 250,000	01/29/2015	07/01/202007/01/2021
	GLENDALE ARIZ WTR & SWR REV				1FE	1,864,174	113.3860	1,723,467	1,520,000	1,736,405		(45, 892)			5.000	1.700	.l.l	38,000	76,000	01/29/2015	07/01/2021
	GLOUCESTER CNTY N J IMPT AUTH				1FE	2,679,953	115.9450	2,620,357	2,260,000	2,650,498		(29, 456)			5.000		MN	18,833	33,900	06/29/2017	11/01/2023
	GLOUCESTER CNTY N J IMPT AUTH	ļ			1FE	2,399,560	.118.0060	2,360,120	2,000,000	2,375,751		(23,809)			5.000	2.040		16,667	30,000	06/29/2017	11/01/2024
	GLOUCESTER CNTY N J IMPT AUTH	 			1FE	2,296,701	. 119.7920	2,276,048	1,900,000	2,276,281		(20,420)			5.000	2.230		15,833	28,500	06/29/2017	11/01/2025
	GOODYEAR ARIZ PUB IMPT CORP MU				1FE	911,056	. 108.0260	864,208	800,000	875,890		(29,757)			5.000	1.140		20,000	27,333	09/30/2016	07/01/2020 .
	GOODYEAR ARIZ PUB IMPT CORP MUGOODYEAR ARIZ PUB IMPT CORP MU				1FE		113.3860		750,000 740,000	869, 122 783,612		(25,506)			5.000	1.350 1.030		18,750 18,500	25,625 25,283	09/30/2016	07/01/2022 .
	GOODYEAR ARIZ PUB IMPT CORP MU				1FE	1,426,822		1,349,293				(28,703)			5.000	1.030			25,283	09/30/2016	07/01/2019 .
	GOODYEAR ARIZ PUB IMPT CORP MU				1FE	734,766		694,236	600.000	711,856		(19,393)			5.000	1.460		15.000	20,500	09/30/2016	07/01/2023
	GOODYEAR ARIZ PUB IMPT CORP MU				1FE		119.7830	718,698	600,000	737,915		(17,086)			5.000	1.720		15,000	20,500	09/30/2016	07/01/2025 .
	GOODYEAR ARIZ PUB IMPT CORP MU				1FE		. 121.5860	182,379	150,000	187,405		(4,034)			5.000	1.820		3,750	5, 125	09/30/2016	07/01/2026
	GRAND VALLEY MICH ST UNIV REV				1FE	1,695,036	. 115.7990	1,621,186	1,400,000	1,634,093		(36,928)			5.000	1.000	JD	5,833	70,000	03/31/2016	12/01/2023 .
	GRAND VALLEY MICH ST UNIV REV				1FE		117.7190	1,118,331	950,000	1, 122, 456		(22,881)			5.000	2.160		3,958	47,500	03/31/2016	12/01/2024
	GRANT CNTY WASH PUB UTIL DIST	 			1FE		112.2390 114.7040	645,374 596,461	575,000 520,000	644,993 594,671		(513) (432)			5.000 5.000		JJ	878 794		12/01/2017 12/01/2017	01/01/2022
	GRANT CNTY WASH PUB UTIL DISTGRANT CNTY WASH PUB UTIL DIST	+			1FE		. 116.9290					(432)			5.000	2.080	JJ			12/01/2017	01/01/202301/01/2024
	GRANT CNTY WASH PUB UTIL DIST	******			1FE		119.1310	238,262	200.000	236,288		(146)			5.000	2.190		306		12/01/2017	01/01/2025
	GRANT CNTY WASH PUB UTIL DIST	Ī			1FE		120.7490	271,685	225,000	268,977		(152)			5.000	2.310		344		12/01/2017	01/01/2026
	GRANT CNTY WASH PUB UTIL DIST	ļ			1FE		.122.4620	306, 155	250,000	301,881		(157)			5.000	2.420		382		12/01/2017	01/01/2027
	GRANT CNTY WASH PUB UTIL DIST				1FE		123.9850	272,767	220,000	267,744		(128)			5.000	2.530		336		12/01/2017	01/01/2028
	GREATER NEW ORLEANS EXPWY COMM				1FE		118.7040	593,520	500,000	600,649		(4,936)			5.000	1.850		4, 167	4,792	08/02/2017	11/01/2024
	GREATER NEW ORLEANS EXPWY COMMGREATER NEW ORLEANS EXPWY COMM			1	1FE		. 120.9100 . 120.2820	483,640 601.410	400,000 500.000	484,980 603.812		(3,572)			5.000 5.000	2.050 2.110		3,333 4.167	3,833 4,792	08/02/2017	11/01/202511/01/2026
	GREATER ORLANDO AVIATION AUTH			1	1FE		120. 2820	1.089.516	940.000	1,099,663		(4,353)			5.000	1.870		4, 167	23,500	06/02/2017	10/01/2028 .
	GREATER ORLANDO AVIATION AUTH				1FE		115.6130	2,890,325	2,500,000	2,932,079		(70,663)			5.000	1.820		31,250	125,000	06/24/2016	10/01/2023
	GREATER ORLANDO AVIATION AUTH	Ī			1FE		117.3890	3, 187, 111	2,715,000	3,234,370		(71, 298)			5.000	1.960		33,938	135,750	06/24/2016	10/01/2024
	GREATER ORLANDO AVIATION AUTH	ļ			1FE	2,022,694	115.6130	1,965,421	1,700,000	2,010,126		(12,568)			5.000	1.660	AO	20,778		08/30/2017	10/01/2023 .
	GREATER ORLANDO AVIATION AUTH				1FE	2,263,845	119.7840	2,216,004	1,850,000	2,253,631		(10,214)			5.000	2.240	AO	22,611		08/30/2017	10/01/2026
	GREATER ORLANDO AVIATION AUTH	+			1FE	2, 152, 185	121.0170	2, 117, 798	1,750,000	2,143,423		(8,762)			5.000	2.400	AO	21,389	000 500	08/30/2017	10/01/2027 .
	GREATER ORLANDO AVIATION AUTHORLANGREENWOOD S C MET DIST SWR SYS				1FE	5,766,250 904.454	. 102.7410 . 116.1120	5, 137, 050 853, 423	5,000,000 735,000	5, 120, 266 868.640		(157,720) (21,967)			5.250	2.000 1.670	AU	65,625 9.188	262,500 36,750	10/04/2013	10/01/2018 .
	GREENWOOD S C MET DIST SWR SYS	ļ			1FE	904,454	118.3590	473,436	400,000	481.004		(21,967)			5.000	1.800	AO		20,000	04/14/2016	10/01/2023 .
	GULF ENVIRONMENTAL SVCS			1	1	1,784,242	.108.8380	2,035,271	1,870,000	1,853,151		5,548			5.000	5.311	AO	23,375	93,500	06/19/1998	10/01/2027
407272-N6-6	HAMILTON CNTY OHIO HOSP FACS R	ļ			1FE	2,056,693	. 104.5900	1,856,473	1,775,000	1,849,893		(53, 403)			5.000	1.870	MN	11,340	88,750	12/18/2013	05/15/2019 .
	HAMILTON CNTY OHIO SALES TAX	ļ			1FE	2,474,980	.117.3760	2,347,520	2,000,000	2,392,356		(62,912)		ļ	5.000	1.520		8,333	100,000	08/04/2016	12/01/2023 .
	HAMILTON CNTY OHIO SALES TAX	ļ			1FE	4,027,648	119.5580	3,825,856	3,200,000	3,902,622		(95, 216)			5.000	1.630		13,333	160,000	08/04/2016	12/01/2024 .
	HAMILTON CNTY OHIO SALES TAX	·····			1FE		121.3590	4, 126, 206	3,400,000	4,205,015		(93,889)			5.000	1.780		14, 167	170,000	08/04/2016	12/01/2025 .
	HAMPTON ROADS SANTN DIST VA WAHAMPTON ROADS SANTN DIST VA WA	·		1	1FE		124.7330 _124.1370	1, 122, 597 2, 327, 569	900,000 1,875,000	1, 119, 126 2, 318, 526		(672) (1,355)			5.000 5.000	2.210		1,500 3,125		12/05/2017	10/01/2027 _ 10/01/2028 _
414008-BS-0	HARRIS CNTY TEX CULTURAL ED FA	·		·	1FE	906,872		2,327,309	800.000			(1,333)			5.000	1.110		5, 123	40,000	04/27/2016	11/15/2019 .
414009-GU-8	HARRIS CNTY TEX CULTURAL ED FA				1FE		. 105.8860	1,683,587	1,590,000	1,691,626		(51,810)			5.000	1.600	JD	6,625	79,500	05/29/2014	12/01/2019
41415W-BZ-4	HARRIS CNTY TEX HOSP DIST REV	ļ			1FE	1,455,450	.112.0070	1,388,887	1,240,000	1,409,104		(39, 409)			5.000	1.570	FA	23,422	49,600	09/29/2016	02/15/2022 .
41415W-CA-8	HARRIS CNTY TEX HOSP DIST REV	 			1FE	2,269,284	. 114.3630	2,172,897	1,900,000	2,203,259		(56, 150)		ļ	5.000	1.730	FA	35,889	76,000	09/29/2016	02/15/2023
41415W-CB-6	HARRIS CNTY TEX HOSP DIST REV	ļ			1FE	2,544,906	116.5000	2,446,500	2, 100,000	2,477,175		(57,609)			5.000	1.880	FA	39,667	84,000	09/29/2016	02/15/2024 .
41415W-CC-4 41415W-CD-2	HARRIS CNTY TEX HOSP DIST REV				1FE	3,351,048 1,864,275	118.4220	3,232,921 1,799,505	2,730,000 1,500,000	3,269,075 1,821,980		(69,731) (35,982)			5.000 5.000	2.010 2.110		51,567 28,333	109,200	09/29/2016	02/15/2025 .
41415W-CD-2 41422E-FL-2	HARRIS CNTY TEX HOSP DIST REV	†			1FE		119.9670 114.5810	1, /99,505	1,500,000	1,821,980		(13,866)			5.000	1.390		28,333		09/29/2016	02/15/202611/01/2022
41422E-FL-2 41422E-FM-0	HARRIS CNTY TEX MET TRAN AUTH	†			1FE		117.0230	953,737	815,000	971,729		(13,600)			5.000	1.540		6.792	40,750	04/14/2016	11/01/2022
41422E-FU-2	HARRIS CNTY TEX MET TRAN AUTH	Ī			1FE		111.9400	167,910	150,000	171,229		(5,379)			5.000	1.210		1,250	7,500	04/14/2016	11/01/2021 .
414009-EQ-9	HARRIS CNTY TX HLTH MEM HERMANN REF 10A	I			1FE	5,472,008	107.2700	5,696,037	5,310,000	5,358,039		(18,391)			5.000	4.602	JD	22, 125	265,500	11/17/2010	06/01/2020
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A	 		1	11	2,698,570	.101.7610	2,783,163	2,735,000	2,722,415		1,314			6.300	6.436	JD	14,359	165,218	06/15/1995	06/01/2025 _
413890-CT-9	HARRIS CNTY-HOUSTON SPORTS AUT				1FE	337 , 125	. 105.9030	307, 119	290,000	308,443		(9,638)			5.000	1.540	MN	1,853	14,500	12/10/2014	11/15/2019

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CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	HARRIS CNTY-HOUSTON SPORTS AUT			1FE	2,886,764	110.7530	2,702,373	2,440,000	2,698,912		(63,492)			5.000	2.130	MN	15,589	122,000	12/10/2014	11/15/2021
	HARRIS HLTH-B-RF-MEM		1	. 1	7,611,267	104.9470	5,981,979	5,700,000	6,021,510		(347,694)			7. 125	0.930		33,844	406, 125	05/02/2013	12/01/2031
	HILLSBOROUGH CNTY FLA AVIATION			1FE1FE	5,045,152 4,424,888	108.5010	4,915,095 4,104,886	4,530,000 3,455,000	4,949,046 4,259,033		(96, 105)			5.000 5.000	1.550		56,625	113,250	05/03/2017	10/01/2020
	HILLSBOROUGH CNTY FLA UTIL REF HILLSBOROUGH CNTY FLA UTIL REF			1FE	4,648,261	118.8100	4,313,507	3,565,000	4,485,281		(116,246) (114,254)			5.000	1.300		71,979 74,271	175, 149 180, 726	07/12/2016	08/01/2024 08/01/2025
	HOT SPRINGS ARK WASTEWATER REV			1FE.	148,579	103.8410	145,377	140,000	147,956		(623)			3.000	1.500		350	980	08/02/2017	12/01/2021
	HOT SPRINGS ARK WASTEWATER REV			1FE	426,960	104.3990	417,596	400,000	425,395		(1,565)			3.000	1.650		1,000	2,800	08/02/2017	12/01/2022
441178-CB-4 H	HOT SPRINGS ARK WASTEWATER REV		1	1FE	392,347	110 . 4500	386,575	350,000	390,317		(2,030)			4.000	1.930		1 , 167	3,267	08/02/2017	12/01/2024
	HOUSTON TEX UTIL SYS REV FOR I			1FE	2,010,352	116 . 5260	1,864,416	1,600,000	1,917,604		(51, 437)			5.000	1.460		10,222	80,000	02/10/2016	11/15/2023
	HOUSTON TEX UTIL SYS REV FOR I			1FE	3,807,300	118.7330	3,561,990	3,000,000	3,648,154		(88,332)			5.000	1.660		19, 167	150,000	02/10/2016	11/15/2024
	HOUSTON TX ARPT SYS REVENUE REF - AMT -S HOUSTON TX ARPT SYS REVENUE REF - AMT -S			1FE1FE	1, 158, 570 5, 756, 450	101.6830 107.5430	1,016,830 5,377,150	1,000,000 5,000,000	1,013,545 5,248,936	}	(26,638)		<u> </u>	5.000 5.000	2. 158 2. 815		25,000 125,000	50,000 250,000	03/07/2012	07/01/2018 07/01/2020
	HOUSTON IX AHPT SYS HEVENUE HEF - AMT -S			1FE	7,333,970	107 . 5430	5,377,150		5,248,936		(94,631)			5.000	4.318		125,000		03/07/2012	07/01/2020
	HOWARD BEND MO LEVEE DIST 05 REF			3FE	1, 113, 658	107.3430	1,021,161	1,015,000	1,016,705		(10,057)			5.250	4.221		17,763	53,288	12/16/2005	03/01/2018
442499-BW-8 I	HOWARD BEND MO LEVEE DIST 05 REF			3FE	928,613	104.2270	880,718	845,000	854,409		(7,713)			5.250	4.261		14,788	44,363	12/16/2005	03/01/2019
451152-T7-7	IDAHO BD BK AUTH REV			1FE	802, 140	103.9900	779,925	750,000	785,728		(16,412)			4.000	1.170		8,833	15,000	03/02/2017	09/15/2019
	IDAHO BD BK AUTH REV			1FE	590,000	116.7870	583,935	500,000	579,615		(10,385)			5.000	2.030		7,361	12,500	03/02/2017	09/15/2023
	IDAHO BD BK AUTH REV			1FE	594,405	119.4110	597,055	500,000	585, 131		(9, 274)			5.000	2.250		7,361	12,500	03/02/2017	09/15/2024
	IDAHO HEALTH FACS AUTH REV			1FE1FE	1,200,380 15,454,200	113.7640 101.2610	1, 137, 640 15, 189, 150	1,000,000	1,130,782 15,226,471		(24,938)			5.000 4.000	2.180 0.910		4, 167	50,000	02/12/2015	12/01/2022 06/29/2018
	IDAHO ST UNIV REVS			1FE	15,454,200	112.3230	15, 189, 150	245.000	15,226,471		(227,729)			5.000	1.490		296,667	12,250	03/02/2016	06/29/2018
	IDAHO ST UNIV REVS			1FE	188.317	114.4780	177,441	155.000	180,413		(4.587)			5.000	1.720		1.938	7,750	03/02/2016	04/01/2023
451470-PG-7	IDAHO ST UNIV REVS			1FE	601,612	116.6830	571,747	490,000	578,791		(13,254)			5.000	1.910		6, 125	24,500	03/02/2016	04/01/2024
	IDAHO ST UNIV REVS			1FE	990,504	118.5790	948,632	800,000	956,438		(19,796)			5.000	2.080	AO	10,000	40,000	03/02/2016	04/01/2025
	ILLINOIS FIN AUTH REV			1FE	1,829,731	116.4980	1,741,645	1,495,000	1,777,265		(34, 182)			5.000	2.250		37,375	78,072	06/02/2016	07/01/2025
	ILLINOIS FIN AUTH REV			1FE	297,673	112.7540	281,885	250,000	288,289		(7,474)			5.000	1.710		1,597	12,500	09/14/2016	11/15/2022
	ILLINOIS FIN AUTH REVILLINOIS FIN AUTH REV			1FE1FE	785,207 1.357.774	114.8540	746,551 1,294,726	650,000 L			(17,984)			5.000 5.000	1.870 2.010		4, 153 7 .092	32,500	09/14/2016	11/15/2023
45204E-KX-5	ILLINOIS FIN AUTH REV			1FE	1,015,849	116.6420	1,294,726		991,034		(28,495)			5.000	2.010		5,239	41,000	09/14/2016	11/15/2024
45204E-LM-8	ILLINOIS FIN AUTH REV			1FE	463,524	109.0700	436,280	400,000	446,703		(13,422)			5.000	1.440		2,556	20,000	09/16/2016	05/15/2021
45204E-LN-6	ILLINOIS FIN AUTH REV			1FE	283,601	111.4180	267,403	240,000	274,211		(7,494)			5.000	1.610		1,533	12,000	09/16/2016	05/15/2022
45204E-LP-1	ILLINOIS FIN AUTH REV			1FE	630,231	113.5560	596 , 169	525,000	611,232		(15, 166)			5.000	1.780		3,354	26,250	09/16/2016	05/15/2023
45204E-LQ-9	ILLINOIS FIN AUTH REV			1FE	425,586	115.3270	403,645	350,000	413,896		(9,333)			5.000	1.940		2,236	17,500	09/16/2016	05/15/2024
45204E-LS-5	ILLINOIS FIN AUTH REV			1FE	1,242,700	118.5170	1, 185, 170	1,000,000	1,213,858		(23,035)			5.000	2.190		6,389	50,000	09/16/2016	05/15/2026
45204E-PC-6 45204E-PD-4	ILLINOIS FIN AUTH REVILLINOIS FIN AUTH REV			1FE1FE	739,513	113.6510 115.6810	716,001 1.503.853	630,000 L	720,572 1.508.194	}	(16,616) (31,448)		·	5.000 5.000	2.030 2.190		11,900 24,556	24,063 49.653	10/28/2016	02/15/2023
45204E-PU-4 45204E-PE-2	ILLINOIS FIN AUTH REV			1FE		117. 1590				ļ	(31,448)		 	5.000	2. 190	FA	14,356	29,028	10/28/2016	02/15/2024
45204E-PF-9	ILLINOIS FIN AUTH REV			1FE.	1,615,305	118.0240	1,587,423	1,345,000	1,585,321		(26,315)			5.000	2.550	FA	25,406	51,372	10/28/2016	02/15/2026
45204E-QV-3	ILLINOIS FIN AUTH REV			1FE	109,537	107.5650	107,565	100,000	107,451		(2,086)			5.000	2.411	JJ	2,500	1,903	01/12/2017	01/01/2021
	ILLINOIS FIN AUTH REV			1FE	166,251	109.7210	164,582	150,000	163,471		(2,780)			5.000	2.620	JJ	3,750	2,854	01/12/2017	01/01/2022
	ILLINOIS FIN AUTH REV			1FE	223,582	111.0040	222,008	200,000	220,294	ļ	(3,288)		ļ	5.000	2.810		5,000	3,806	01/12/2017	01/01/2023
	ILLINOIS FIN AUTH REV			1FE1FE	281,033	112.5010	281,253	250,000	277,408		(3,624)			5.000	2.990		6,250	4,757	01/12/2017	01/01/2024
	ILLINOIS FIN AUTH REVILLINOIS FIN AUTH REV	····-		1FE	1,517,026 1,115,110	105.3370 108.2950	1,474,718 1,082,950	1,400,000 . 1,000,000	1,486,361 1,094,523		(30,665)			5.000 5.000	1.150 1.320		26,444 18,889	14,583 10,417	05/11/2017	08/15/2019 08/15/2020
	ILLINOIS FIN AUTH REV			1FE	1, 142,540	111. 1720	1,062,930	1,000,000	1, 123, 298		(20,387)		·	5.000	1.490		18.889	10,417	05/11/2017	08/15/2021
	ILLINOIS FIN AUTH REV			1FE.	721,835	113.7710	705,380	620,000	710,863		(10,972)			5.000	1.690		11,711	6,458	05/11/2017	08/15/2022
45204E-TL-2	ILLINOIS FIN AUTH REV			1FE	885,953	116.0170	870,128	750,000	873,840		(12, 113)			5.000	1.890	FA	14, 167	7,813	05/11/2017	08/15/2023
45204E-TM-0	ILLINOIS FIN AUTH REV			1FE	773,026	117.7450	765,343	650,000	763,757		(9, 268)			5.000	2.150		12,278	6,771	05/11/2017	08/15/2024
45204E-TN-8	ILLINOIS FIN AUTH REV			1FE	1, 191,750	119. 1840	1, 191,840	1,000,000	1, 179, 330	}	(12,420)			5.000	2.410		18,889	10,417	05/11/2017	08/15/2025
	ILLINOIS FIN AUTH REV			1FE	371,484	122.6290	367,887	300,000	369,235		(2,249)			5.000	2.030	JJ	4,542		08/30/2017	07/01/2026
45204E-XS-2 452143-ER-7	ILLINOIS FIN AUTH REV	·		1FE	621,455 1,348,128	123.5630 _102.4140	617,815 1,228,968	500,000 . 1,200,000	617,871 1,228,968	(17,486)	(3,584)			5.000 5.000	2.110 2.280		7,569 2,667	60.000	08/30/2017 07/31/2014	01/01/202706/15/2019
452143-ES-5	ILLINOIS SPORTS FACS AUTH			3FE	2,838,780	102.4140	2,610,367	2,520,000	2,610,367	(17,486)	(31,043)		<u> </u>	5.000	2.280		2,667	126,000	07/31/2014	06/15/2019
	ILLINOIS SPORTS FACS AUTH			3FE	3, 178, 430	103.3660	2,967,708	2,830,000	2,967,708	(47,658)	(50, 195)			5.000	2.991	JD	6,289	141,500	07/31/2014	06/15/2021
45471A-LF-7	IN FIN AUTH HOSP-A			1FE	2,081,238	102.1010	1,786,768	1,750,000	1,790,528		(64,509)			5.000	1.250	FA	33,056	87,500	05/21/2013	08/15/2018
45450N-AJ-8	INDIAN TRACE DEV DIST FL SA WTR 05		1	1FE	2,854,018	100 . 1590	2,689,269	2,685,000	2,685,000		(7,787)			5.000	5.000	MN	22,375	134, 250	02/07/2005	05/01/2018
45450N-AK-5	INDIAN TRACE DEV DIST FL SA WTR 05		1	1FE	3, 137, 937	100.1680	2,969,981	2,965,000	2,965,000		(7,986)			5.000	5.000	MN	24,708	148, 250	02/07/2005	05/01/2019

							Showing All Lon	g-Term BONDS	S Owned Decer	mber 31 of	Current Ye	ar								
1	2		odes	6	7		air Value	10	11		in Book/Adj	usted Carryin	g Value			lr	nterest			ates
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
		l l F										0	Foreign							
		0										Current Year's	Exchange Change							
		l r				Rate					Current	Other-	in							
		Ce				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n		Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
45450N-AL-3	INDIAN TRACE DEV DIST FL SA WTR 05		1	1FE	1,377,761	100.1610	1,377,214	1,375,000	1,375,000		(138)			5.000	5.000	MN	11,458	68,750	02/07/2005	05/01/2020
45450N-AN-9 45450N-AQ-2	INDIAN TRACE DEV DIST FL SA WTR 05INDIAN TRACE DEV DIST FL SA WTR 05		1	1FE1FE	1,347,236 992,440	100.1520 100.1370	1,402,128 1,051,439	1,400,000 1,050,000	1,378,763 1,020,498		4,245 3,796			5.000 5.000	5.397 5.532	MN	11,667 8,750	70,000 52,500	02/07/2005	05/01/2022
45471A-LY-6	INDIANA FIN AUTH HOSP REV			2FE	1,021,797	100. 1370	916.560	900.000	921,753		(30,451)			5.000	1.540	MS	13,250	45,000	08/15/2014	09/15/2018
45471A-PG-1	INDIANA FIN AUTH HOSP REV			1FE	1,239,680	118 . 5630	1, 185, 630	1,000,000	1, 192, 153		(25,648)			5.000	2.010	JD	4, 167	50,000	01/20/2016	12/01/2024
45471A-PR-7 45471A-PS-5	INDIANA FIN AUTH HOSP REV			1FE 1FE	1, 117, 140 1, 144, 950	108.8100 111.5620	1,088,100 1,115,620	1,000,000 1,000,000	1, 103, 169 1, 131, 882		(13,971)			5.000 5.000	1.450	MN	8,333	11,250 11,250	07/19/2017	11/01/2020
4547 IA-PS-5	INDIANA FIN AUTH HOSP REV			1FE		111.5620	1, 115,620	2.200.000	1, 131,882		(13,068)			5.000	1.780	MN		24,750	07/19/2017	11/01/2021
45471A-PV-8	INDIANA FIN AUTH HOSP REV			1FE	2,409,160	118.2700	2,365,400	2,000,000	2,388,421		(20,739)			5.000	1.950		16,667	22,500	07/19/2017	11/01/2024
45505M-AG-1 454898-UF-2	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF			1FE1FE	6,244,222	101.8270 116.8060	5,508,841 1.051,254	5,410,000 900.000	5,523,933		(150,442)			4.000 5.000	1.170 1.690		54, 100 22,500	216,400	02/05/2013	10/01/2018
454898-VD-6	INDIANA MUN PWR AGY PWR SUPPLYINDIANA MUN PWR AGY PWR SUPPLY			1FE	1, 117, 107 1, 895, 353	120.3430	1,051,254	1,560,000	1,069,289 1,892,817		(26,590)			5.000	2.090		5,200	45,000	02/12/2016	01/01/2024
45505M-CQ-7	INDIANA ST FIN AUTH WASTEWATER			1FE	780, 101	105.6990	708, 183	670,000	708,068		(21,261)			5.000	1.690	AO		33,500	06/11/2014	10/01/2019
45505M-CR-5	INDIANA ST FIN AUTH WASTEWATER			1FE	440,363	108 . 3890	406,459	375,000	404,947		(10,492)			5.000	2.000		4,688	18,750	06/11/2014	10/01/2020
45505M-CS-3 45505K-BE-9	INDIANA ST FIN AUTH WASTEWATERINDIANA ST FIN AUTH WTR UTIL R			1FE1FE	449, 164 1, 267, 720	111.1500 121.3620	422,370 1,213,620	380,000 1,000,000	417,368 1,231,562		(9, 448)			5.000 5.000	2.250		4,750 12,500	19,000	06/11/2014	10/01/2021
45505K-BF-6	INDIANA ST FIN AUTH WTR UTIL R		1	1FE	1,369,204	120 . 1330	1,309,450	1,090,000	1,331,680		(24,791)			5.000	2.200		13,625	54,500	06/10/2016	10/01/2027
455114-LZ-9	INDIANA ST UNIV REVS			1FE	1,726,536	115.7300	1,614,434	1,395,000	1,668,086		(45,239)			5.000	1.440	AO	17,438	72,850	09/08/2016	10/01/2023
455114-MA-3 45528U-LQ-2	INDIANA ST UNIV REVSINDIANAPOLIS IND LOC PUB IMPT			1FE1FE	780,648 1,155,240	117.5950 106.2010	729,089 1,062,010	620,000 1,000,000	756, 128 1,061, 157		(18,981)			5.000 5.000	1.560 1.870		7,750 25,000	32,378	09/08/2016	01/01/2024
45528U-LU-3	INDIANAPOLIS IND LOC PUB IMPT			1FE	6.055.300	114.9170	5.745.850	5.000.000	5,833,264		(129,733)			5.000	2.035		125,000	250.000	04/05/2016	01/01/2020
45528U-XC-0	INDIANAPOLIS IND LOC PUB IMPT			1FE	179,774	116.6220	180,764	155,000	179,742		(32)			5.000	2. 150	JJ	65		12/20/2017	01/01/2024
45528U-XD-8	INDIANAPOLIS IND LOC PUB IMPT			1FE	1,806,188	118.5590	1,819,881	1,535,000	1,805,892		(296)			5.000	2.260		640		12/20/2017	01/01/2025
45528U-XE-6 45884A-ZJ-5	INDIANAPOLIS IND LOC PUB IMPTINTERMOUNTAIN PWR-A			1FE1FE	2, 152, 300 7, 046, 310	120.2610	2, 170, 711 6, 104, 880	1,805,000 6,000,000	2, 151,973 6, 107, 103		(327)			5.000 5.000	2.350 1.405		752 150,000	300,000	12/20/2017	01/01/2026
462460-5C-6	IOWA HIGHER ED LN AUTH REV			1FE	282,007	108 . 3500	276,293	255,000	277 , 127		(4,880)			4.000	1.700	JD	850	8,330	01/12/2017	12/01/2021
	IOWA HIGHER ED LN AUTH REV			1FE	307,618	110.1960	303,039	275,000	302,796		(4,822)			4.000	1.840		917	8,983	01/12/2017	12/01/2022
	IOWA HIGHER ED LN AUTH REV			1FE1FE	847,590 3.585.183	112.7110	845,333 3,365,015	750,000 2,900,000	837,180 3,447,706		(10,410)			4.000	2.180 1.370		2,500 12.083	24,500 145,000	01/12/2017	12/01/2024
	IRVING TEX HOSP AUTH HOSP REV			2FE	282,325	112.0160	280,040	250,000	281,886		(439)			5.000	2. 180		2,083		11/15/2017	10/15/2022
463794-JR-9	IRVING TEX HOSP AUTH HOSP REV			2FE	579,340	115.2360	576, 180	500,000	578,600		(740)			5.000	2.470		4, 167		11/15/2017	10/15/2024
463794-JT-5 46613P-T8-9	IRVING TEX HOSP AUTH HOSP REV		1	2FE1FE	666,803 1,277,562	116.6890	665, 127 1, 129, 040	570,000 1,100,000	666,084 1,126,834		(719) (35,275)			5.000 5.000	2.715 1.710		4,750 13,750	55,000	11/15/2017	10/15/2026
	JEA FLA ELEC SYS REV			1FE	1,417,429	102.0400	1,373,412	1,295,000	1,376,912		(40,517)			5.000	1.330	AO	16, 188	40,828	02/01/2017	10/01/2019
46613S-DN-7	JEA FLA ELEC SYS REV			1FE	2,389,500	102.5260	2,306,835	2,250,000	2,314,469		(75,031)			5.000	1.150	A0	28 , 125	70,937	02/01/2017	10/01/2018
	JEFFERSON CNTY ALAJEFFERSON CNTY ALA			1FE1FE	1,086,407 2,583,327	105.5040	1,065,590 _2.523.925	1,010,000 2,335,000	1,071,574 2,550,842		(14,833)			5.000	1.371 1.500	MS	21, 182 48, 970		07/14/2017	09/15/2019
	JEFFERSON ONLY ALA			1FE	3, 400, 140	110.7200	3,321,600	3,000,000	3,360,893		(32,486)			5.000	1.640	MS	62,917		07/14/2017	09/15/2020
472628-QP-4	JEFFERSON CNTY ALA			1FE	1,238,504	113.0070	1,209,175	1,070,000	1,225,353		(13, 151)			5.000	1.770	MS	22,440		07/14/2017	09/15/2022
	JEFFERSON CNTY ALA	 		1FE	2,347,840	115.2670	2,305,340	2,000,000	2,325,458		(22, 382)			5.000	1.970		41,944		07/14/2017	09/15/2023
	JEFFERSON CNTY ALAJEFFERSON CNTY ALA			1FE1FE	7,964,290 3,591,990	117.0790	7,844,293	6,700,000 3,000,000	7,895,433 3,564,231		(68,857)			5.000 5.000	2.130		140,514		07/14/2017	09/15/2024
472628-QU-3	JEFFERSON CNTY ALA			1FE	2,884,464	120.5630	2,893,512	2,400,000	2,864,645		(19,819)			5.000	2.510	MS	50,333		07/14/2017	09/15/2026
47770V-AS-9	JOBSOHIO BEVERAGE-B	ļ		1FE	11,800,000	100.0000	11,800,000	11,800,000	11,800,000					1.820	1.820		107,380	214,760	01/29/2013	01/01/2018
480780-JC-0 480780-JD-8	JORDAN VY WTR CONSERVANCY DIST			1FE1FE	1,825,127 2,287,760	111.7270	1,821,150 2,290,720	1,630,000 2,000,000	1,824,569 2,287,117		(558)			5.000 5.000	1.700 1.830		906 1,111		11/29/2017	10/01/2021
	JORDAN VY WTR CONSERVANCY DIST			1FE	1,457,500	117.2080	1,465,100	1,250,000	1,457,122		(378)			5.000	1.940		694		11/29/2017	10/01/2023
483233-NJ-7	KALAMAZOO MICH HOSP FIN AUTH H			1FE	335,223	109.7180	318, 182	290,000	323,758		(9,700)			5.000	1.450	MN	1,853	14,500	10/05/2016	05/15/2021
483233-NL-2 483233-NM-0	KALAMAZOO MICH HOSP FIN AUTH HKALAMAZOO MICH HOSP FIN AUTH H			1FE1FE	925,933 670,764	113.7150	875,606 636,059	770,000 550,000			(22,742)	·		5.000 5.000	1.720 1.870		4,919 3,514	38,500 27,500	10/05/2016	05/15/2023
483233-NN-8	KALAMAZOO MICH HOSP FIN AUTH H					115.6470					(15,077)			5.000	2.030				10/05/2016	05/15/2024
483233-NP-3	KALAMAZOO MICH HOSP FIN AUTH H			1FE	775,669	118.5170	740,731	625,000	758,663		(14,397)			5.000	2.190	MN	3,993	31,250	10/05/2016	05/15/2026
484890-LA-4	KANSAS CITY MO ARPT REV	·		1FE	1,753,035	105.3460	1,580,190	1,500,000	1,581,228		(47,668)			5.000	1.690		25,000	75,000	04/21/2014	09/01/2019
484890-KK-3 484890-KZ-0	KANSAS CITY MO ARPT REVENUE REF-GEN IMPT KANSAS CITY MO ARPT REVENUE REF-GEN IMPT			1FE1FE	2,295,032 1,432,325	102.1580	2,078,915 1,277,813	2,035,000 1,250,000	2,070,833 1,274,941		(52,778)			5.000 5.000	2.320 1.970		33,917 20,833		07/24/2013	09/01/2018
	KANSAS ST DEV FIN AUTH REV			1FE	2, 126, 837	101.1870	1,927,612	1,905,000	1,929,950		(74,394)			5.000	1.050	MN	15,875	95,250	04/15/2015	05/01/2018
485429-V5-0	KANSAS ST DEV FIN AUTH REV			1FE	234,489	104 . 4600	214, 143	205,000	214,991		(7,383)			5.000	1.300	MN	1,708	10,250	04/15/2015	05/01/2019

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	Cod	les	6	7	Fa	air Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			Ir	nterest		Da	tes
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													Total							1
													Foreign							1
		F										Current	Exchange							1
		0										Year's	Change							1
		r				Rate					Current	Other-	in							1
		Се				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
485429-V6-8	KANSAS ST DEV FIN AUTH REV			1FE	2,223,192	107.4270	2,046,484	1,905,000	2,056,382		(63,270)			5.000	1.520	MN	15,875	95,250	04/15/2015	05/01/2020
485429-V7-6	KANSAS ST DEV FIN AUTH REV			1FE	1,312,950	_110.2780	1,218,572	1,105,000	1,223,047		(34, 147)			5.000	1.690	MN	9,208	55,250	04/15/2015	05/01/2021
485429-ZX-5 485512-MP-9	KANSAS ST DEV FIN AUTH REV	 		1FE	1,656,235	112.1030	1,547,021	1,380,000	1,535,920		(34,633)			5.000	2.200	AO	17,250	69,000	05/21/2014	04/01/2022
485512-MP-9 495289-4C-1	KANSAS ST TURNPIKE AUTH TURNPIKE REVENUE			1FE	3,013,100 6,098,972	102.2780 118.9910		2,500,000 4,850,000	2,566,759 5,910,937		(154,499)			5.000	0.970	MS	41,667 121,250	125,000 174,465	09/13/2016	09/01/2018
495289-4D-9	KING CNTY WASH SWR REV	· · · · · · · · · · · · · · · · · · ·		1FE	10,938,870	121.2480	10,366,704	8,550,000	10,624,035		(258,719)			5.000	1.560	JJ	213,750	307,563	09/13/2016	07/01/2025
499746-TQ-8	KNOXVILLE TN ELEC REVENUE - REF - 2012 S			1FE	3,345,383	101.7730	2,854,733	2,805,000	2,850,748		(90,336)			5.000	1.621	JJ	70,125	140,250	03/14/2012	07/01/2018
499746-TR-6	KNOXVILLE TN ELEC REVENUE - REF - 2012 S			1FE	3, 190, 301	104.8950	2,784,962	2,655,000	2,772,920		(76,699)			5.000	1.889	JJ	66,375	132,750	03/14/2012	07/01/2019
499746-TS-4	KNOXVILLE TN ELEC REVENUE - REF - 2012 S	·		1FE	3,014,000	108 . 1030	2,702,575	2,500,000	2,666,833		(64, 175)			5.000	2.147	JJ	62,500	125,000	03/14/2012	07/01/2020
506485-FQ-9 506498-YW-8	LAFAYETTE LA PUB IMPT SALES TALAFAYETTE LA UTILS REV	 		1FE	369,999 591,787	104 . 4600	344,718	330,000 480.000	346,938 588,989		(12,543)			5.000 5.000	1.110 1.870	MIN	2,750 5,200	16,500	01/14/2016	05/01/2019
506498-YX-6	LAFAYETTE LA UTILS REV	†		1FE	621,730	120.9100	611.310	500,000	619,065		(2,799)		·	5.000	2.040	MN	5,200	 	09/08/2017	11/01/2025
506498-YY-4	LAFAYETTE LA UTILS REV			1FE		123.4280	586,283	475,000	513,003		(2,320)			5.000	2.190	MN	5, 146		09/08/2017	11/01/2027
50825J-FZ-4	LAKE CNTY FL SCH BRD COP 05 C			1FE	2,497,114		2,278,316	2,245,000	2,255,720		(25,046)			5.250	4.081	JD	9,822	117,863	01/13/2006	06/01/2018
51166F-DW-6	LAKELAND FLA ENERGY SYS REV			1FE	3,298,477	121 . 1020	3, 154, 707	2,605,000	3, 171,747		(67,090)			5.000	1.960	A0	32,563	130,250	01/22/2016	10/01/2025
51252A-CJ-2	LAKEWOOD CO COP 2006 A REF			1FE	1,778,422	101 . 4520	1,658,740	1,635,000	1,641,138		(14,341)			5.000	4.081	JD	6,813	81,750	02/28/2006	06/01/2018
516391-BV-0 516391-BW-8	LANSING MICH BRD WTR & LT UTILLANSING MICH BRD WTR & LT UTIL	· · · · · · · · · · · · · · · · · · ·		1FE	867,938 1,153,870	110.5040		765,000 1,000,000	847,945 1,129,860		(19,994) (24,010)			5.000 5.000	1.790 1.970	JJ	19, 125 25, 000	14,450 18,889	01/12/2017 01/12/2017	07/01/2021 07/01/2022
516391-BY-4	LANSING MICH BRD WTR & LT UTIL	· · · · · · · · · · · · · · · · · · ·		1FE		113.2020	589,930	500,000	583,036		(10,314)			5.000	2.240		12,500	9,444	01/12/2017	07/01/2024
529050-EF-9	LEXINGTON CNTY S C HEALTH SVCS			1FE	816,773	108.5510		750,000	816,202		(570)			5.000	1.790	MN	938		12/06/2017	11/01/2020
529050-EJ-1	LEXINGTON CNTY S C HEALTH SVCS			1FE	1,011,028	115.4110	1,009,846	875,000	1,010,481		(546)			5.000	2.160	MN	1,094		12/06/2017	11/01/2023
529050-EK-8	LEXINGTON CNTY S C HEALTH SVCS	·		1FE	585, 185	116.8980	584,490	500,000	584,897		(288)			5.000	2.300	MN	625		12/06/2017	11/01/2024
529050-EL-6	LEXINGTON CNTY S C HEALTH SVCS	-		1FE	674,202	118.1380	673,387	570,000	673,900		(302)			5.000	2.430	MN	713 519		12/06/2017	11/01/2025
529050-EM-4 529050-EN-2	LEXINGTON CNTY S C HEALTH SVCSLEXINGTON CNTY S C HEALTH SVCS	·		1FE	495,149 1,204,600	119.1670 120.4040	494,543	415,000 1,000,000	494,947 1,204,144		(202)			5.000	2.550 2.630	MN	1,250		12/06/2017	11/01/2026
529050-EP-7	LEXINGTON CNTY S C HEALTH SVCS		1	1FE		119.3520		750,000	895,926		(324)			5.000	2.730		938		12/06/2017	11/01/2028
529050-EQ-5	LEXINGTON CNTY S C HEALTH SVCS		1	1FE		118.5000	888,750	750,000	889,529		(309)			5.000	2.820		938		12/06/2017	11/01/2029
529616-DB-7	LEXINGTON S C WTRWKS & SWR SYS			1FE	105,680	105.3850	105,385	100,000	105,617		(63)			4.000	1.620	JD	111		12/14/2017	06/01/2020
529616-DC-5	LEXINGTON S C WTRWKS & SWR SYS	· · · · · · · · · · · · · · · · · · ·		1FE	138,830	110.5750	138,219	125,000	138,721		(109)			5.000	1.680	JD	174		12/14/2017	06/01/2021
529616-DD-3 529616-DF-8	LEXINGTON S C WTRWKS & SWR SYSLEXINGTON S C WTRWKS & SWR SYS			1FE	170,618 118,053	113.3280 117.9000	169,992 117,900	150,000 100,000	170,493 117,980		(124)			5.000 5.000	1.770 2.000	JD	208		12/14/2017	06/01/2022 06/01/2024
529616-DG-6	LEXINGTON S C WITHINS & SWR SYS			1FE	120,040	119.9570	119.957	100,000	119,971		(69)			5.000	2.000	.ID	139		12/14/2017	06/01/2025
529616-DH-4	LEXINGTON S C WTRWKS & SWR SYS			1FE	474,735	121.8200	475,098	390,000	474,480		(255)			5.000	2.170	JD	542		12/14/2017	06/01/2026
529616-DJ-0	LEXINGTON S C WTRWKS & SWR SYS			1FE	215,070	123.2050	215,609	175,000	214,964		(106)			5.000	2.290	JD	243		12/14/2017	06/01/2027
529616-DK-7	LEXINGTON S C WTRWKS & SWR SYS	· 		1FE	308,688	124.2410	310,603	250,000	308,550		(138)			5.000	2.440	JD	347		12/14/2017	06/01/2028
534272-E4-7 537363-FY-4	LINCOLN NEB ELEC SYS REV	 		1FE	4,637,912 212.310	108.6570 104.4910	4,302,817 208.982	3,960,000	4,301,379 212.000		(124, 163)		}	5.000	1.680	MS	66,000 767	198,000	10/13/2015	09/01/2020
537363-FY-4 537363-FZ-1	LITTLE ROCK ARK CAP IMPT REV	·····		1FE	212,310	104.4910	257,370	200,000	260,572		(328)			3.000	1.830	AO	939		10/13/2017	10/01/2022
537363-GE-7	LITTLE ROCK ARK CAP IMPT REV		1	1FE	348, 158	112.4380	348,558	310,000	347,723		(435)			4.000	2.580	AO	1,584		10/13/2017	10/01/2028
537363-GF-4	LITTLE ROCK ARK CAP IMPT REV	ļ	1	1FE	283,568	.111.6510	284,710	255,000	283,244		(324)			4.000	2.700	A0	1,303		10/13/2017	10/01/2029
537363-GJ-6	LITTLE ROCK ARK CAP IMPT REV		1	1FE	414,233	99.9970	419,987	420,000	414,271		38			3.000	3.113	APR	1,610		10/13/2017	10/01/2033
542691-AB-6	LONG IS PWR AUTH N Y ELEC SYS			1FE	1, 138, 140	113.6200	1, 136, 200	1,000,000	1,136,818		(1,322)			5.000	1.920	MS	2,361		12/01/2017	09/01/2022
	LONG IS PWR AUTH N Y ELEC SYS	+		1FE	880,890 593,740	117.9370 119.7170	884,528 598,585	750,000 500,000			(854) (524)			5.000 5.000	2.190 2.330	MS	1,771 1,181		12/01/2017 12/01/2017	09/01/2024 09/01/2025
	LONG IS PWR AUTH N Y ELEC SYS	t		1FE	593,740	121.2650		500,000	598,564		(481)		ļ	5.000	2.460	MS	1, 181	 	12/01/2017	09/01/2026
542691-AG-5	LONG IS PWR AUTH N Y ELEC SYS	I		1FE	604,795	122.6840	613,420	500,000	604,346		(449)			5.000	2.550	MS	1, 181		12/01/2017	09/01/2027
542690-X6-4	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A	ļ		1FE	2,660,863	104.5550	2,378,626	2,275,000	2,348,175		(53,322)			5.000	2.566	MN	18,958	113,750	09/16/2011	05/01/2019
	LONG ISLAND PWR AUTH NY ELEC SYS REV 11A	 		1FE	5, 185, 496	. 107.3550	4,777,298	4,450,000	4,667,496		(88,980)		ļ	5.000	2.856	MN	37,083	222,500	09/16/2011	05/01/2020
544435-3V-0 544435-3X-6	LOS ANGELES CALIF DEPT ARPTS A	·		1FE	358,626	110.4750	331,425	300,000	332,515		(9,296)			5.000	1.680	MN	1,917	15,000	02/06/2015	05/15/2021
544435-3X-6 544445-CJ-6	LOS ANGELES CALIF DEPT ARPTS A	· · · · · · · · · · · · · · · · · · ·		1FE	910,958 4,792,436	115.9650 117.3910		750,000 4,030,000	858,291 4,747,203		(18,828)			5.000 5.000	2.140 2.010	MN	4,792 25,747	37,500 61,010	02/06/2015	05/15/2023 05/15/2024
544445-CK-3	LOS ANGELES CALIF DEPT ARPTS R			1FE	1,202,090	118.7940	1, 187, 940	1,000,000	1,191,806		(10.284)			5.000	2.170	MN	6.389	15, 139	07/13/2017	05/15/2025
544445-CL-1	LOS ANGELES CALIF DEPT ARPTS R	[]		1FE	605,235	120.1870	600,935	500,000	600,575		(4,660)			5.000	2.340	MN	3, 194	7,569	07/13/2017	05/15/2026
544552-VR-0	LOS ANGELES CALIF HBR DEPT REV			1FE	6,285,959	108.2080	5,735,024	5,300,000	5,745,743		(167,517)			5.000	1.660	FA	110,417	265,000	09/04/2014	08/01/2020
545667-AA-5	LOST RABBIT URBAN RENEWAL DIST	·	1	6*	1,047,000	41.0000	2,146,350	5,235,000		(834,353)	(169,039)			7.875	7.875	MS	137,419	206, 128	08/22/2014	09/01/2039
546282-20-6	LOUISIANA DUR EACS AUTH DEV	· 		1FE	1, 185,280 567,405	115.5630	1,155,630 561.090	1,000,000	1, 140, 559 545, 168		(22,563)		····	5.000 5.000	2.370 2.791	AU	12,500	50,000	12/18/2015	10/01/2023
546398-2S-6	LOUISIANA PUB FACS AUTH REV	 	<u> </u>	IFE	567,405	112.2180		500,000	545, 168		(9,586)		<u> </u>	5.000	2./91	MIN	3, 194	25,000	07/30/2015	05/15/2022

						S	howing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2	Cod	les	6	7	Fa	air Value	10	11	Change	e in Book/Adju	isted Carryin	g Value			Ir	nterest		Da	tes
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		C e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
546399-BU-9 546399-BX-3	LOUISIANA PUB FACS AUTH REV			1FE	1,055,185 1,293,622	109.8390 116.5280	1,026,995 1,281,808	935,000 1,100,000	1,037,313 1,277,919		(17,872) (15,703)			5.000 5.000	1.650 2.260	MN	5,974 7,028	22,466 26,431	05/12/2017	05/15/2021 05/15/2024
546399-BZ-8	LOUISIANA PUB FACS AUTH REV	İ		1FE	1,060,164	118.6820	1,068,138	900,000	1,050,502		(9,662)			5.000	2.750	MN	5,750	21,625	05/12/2017	05/15/2026
546399-DF-0	LOUISIANA PUB FACS AUTH REV	I		1FE	329,728	114.3690	320,233	280,000	327,107		(2,621)			5.000	1.709	MN	1,789	7,000	09/08/2017	05/15/2023
546399-DG-8	LOUISIANA PUB FACS AUTH REV			1FE	208,635	116.5280	203,924	175,000	207, 151		(1,484)			5.000	1.923	MN	1, 118	4,375	09/08/2017	05/15/2024
546462-CT-7 546475-RV-8	LOUISIANA ST ENERGY & PWR AUTH PWR PROJ LOUISIANA ST GAS & FUELS TAX R			2FE	1, 159,600 613,320	100.0000 120.1250	1,000,000 600.625	1,000,000	1,000,000		(35, 115)			<u>5</u> .000 5.000	1.450	JJ	25,000 4.167	50,000	04/04/2013	01/01/2018 05/01/2025
546475-RW-6	LOUISIANA ST GAS & FUELS TAX R			1FE	1,856,490	120. 1250	1.831.995	1.500,000	1.843.784		(4,644)			5.000	2.000	MN	4, 167		08/17/2017	05/01/2025
546475-NK-6	LOUISIANA ST GAS & FUELS TAX REV REF - 2			1FE	1,837,950	104.5010	1,567,515	1,500,000	1,567,804		(49,955)			5.000	1.544	MN	12,500	75,000	05/03/2012	05/01/2019
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY			1FE	466,621	112.0250	442,499	395,000	454,791		(8,877)			4.000	1.500	MN	2,019	15,800	08/11/2016	05/15/2024
546589-A3-6	LOUISVILLE & JEFFERSON CNTY KY	ļ		1FE	6,722,407	120.1480	6,337,807	5,275,000	6,513,251		(156,975)			5.000	1.610		33,701	263,750	08/11/2016	05/15/2025
546589-E6-5 546589-E8-1	LOUISVILLE & JEFFERSON CNTY KYLOUISVILLE & JEFFERSON CNTY KY			1FE	5,760,288 7,459,984	118.1100 121.8850	5,604,320 7,337,477	4,745,000 6,020,000	5,708,997 7,405,692		(51, 290)			5.000 5.000	1.630	MN	30,315	54,699 69,397	08/09/2017	05/15/2024 05/15/2026
546589-ZY-1	LOUISVILLE & JEFFERSON CNTY KY			1FE		113, 1980	905.584	800.000	927.983		(28,322)			5.000	1.230	MN	5.111	40.000	08/11/2016	05/15/2022
546589-ZZ-8	LOUISVILLE & JEFFERSON CNTY KY			1FE	2,037,553	.115.7430	1,915,547	1,655,000	1,964,148		(55,070)			5.000	1.380	MN	10,574	82,750	08/11/2016	05/15/2023
546850-CK-2	LOUISVILLE KY REGL ARPT AUTH A			1FE	3, 164, 149	104.6220	2,861,412	2,735,000	2,867,275		(86,314)			5.000	1.720		68,375	136,750	06/11/2014	07/01/2019
54811G-TC-4 54811G-TS-9	LOWER COLO RIV AUTH TEX REV			1Z 1FE	5,703 7,613,614	101.2840 101.2730	5,064 6,759,973	5,000 6,675,000	5,072 6,770,716		(191)			5.000 5.000	1.126 1.126		32	250 333,750	08/27/2014	05/15/2018
54811G-YX-2	LOWER COLO RIV AUTH TEX REV			1FE	593,785	101.2730	564,200	500,000	559,374		(12,822)			5.000	2.140		3, 194	25,000	03/20/2015	05/15/2018
54811G-ZN-3	LOWER COLO RIV AUTH TEX REV			1FE	439,401	112.8400	417,508	370,000	413,936		(9,488)			5.000	2.140	MN	2,364	18,500	03/20/2015	05/15/2022
549203-UX-3	LUBBOCK TEX ELEC LT & PWR SYS			1FE	288,610	112.2530	280,633	250,000	285,873		(2,737)			5.000	1.530	A0	2,639	1,597	08/02/2017	04/15/2022
549203-UY-1	LUBBOCK TEX ELEC LT & PWR SYS			1FE	253,046	114.5890	246,366	215,000	250,855		(2, 191)			5.000	1.690	AO	2,269	1,374	08/02/2017	04/15/2023
549203-UZ-8 549203-VA-2	LUBBOCK TEX ELEC LT & PWR SYSLUBBOCK TEX ELEC LT & PWR SYS			1FE	334,578 356,384	116.7920 118.7450	327,018 350,298	280,000 295,000	331,945 353,852		(2,632)			5.000 5.000	1.860	AU	2,956 3,114	1,789 1,885	08/02/2017	04/15/2024 04/15/2025
549203-VB-0	LUBBOCK TEX ELEC LT & PWR SYS	İ		1FE	438, 178	120 . 3380	433.217	360,000	435,378		(2,799)			5.000	2.220	A0	3,800	2,300	08/02/2017	04/15/2026
557352-EK-3	MADISON CNTY NEB HOSP AUTH NO			2FE	1, 151,748	108.7000	1, 125, 045	1,035,000	1, 140, 917		(10,831)			5.000	1.960	JJ	19,263		08/08/2017	07/01/2021
557352-EM-9	MADISON CNTY NEB HOSP AUTH NO			2FE	1,588,443	112.2690	1,554,926	1,385,000	1,576,362		(12,080)			5.000	2.310	JJ	25,776		08/08/2017	07/01/2023
557352-EN-7	MAD ISON CNTY NEB HOSP AUTH NO			2FE	901,329	101.8360		875,000	900,018		(1,311)			3.000	2.520	JJ	9,771		08/08/2017	07/01/2024
557352-EQ-0 557352-ER-8	MADISON CNTY NEB HOSP AUTH NO			2FE 2FE	2, 160, 890 634, 985	115.7110 116.4180	2,146,439 634,478	1,855,000 545,000	2, 149,575 632,063		(11,314)			5.000 5.000	2.880	JJ	34,524 10.143		08/08/2017	07/01/2026 07/01/2027
560551-NK-5	MAINE ST TPK AUTH TPK REV			1FE	769,370	104.9710	687,560	655,000	690,682		(23,399)			5.000	1.320	JJ	16,375	32,750	07/24/2014	07/01/2019
560551-NL-3	MAINE ST TPK AUTH TPK REV			1FE	892,928	108.2560	811,920	750,000	812,053		(24, 133)			5.000	1.610	JJ	18,750	37,500	07/24/2014	07/01/2020
561851-JC-1	MANATEE CNTY FLA PUB UTILS REV	· · · · · · · · · · · · · · · · · · ·		1FE	422,305	117.0890	421,520	360,000	422,220		(86)			5.000	1.820	A0	150		12/15/2017	10/01/2023
561851-JD-9 561851-JE-7	MANATEE CNTY FLA PUB UTILS REV	·		1FE	836,017 1,213,760	119.2550	834,785 1,211,820	700,000 1,000,000	835,860 1,213,548		(157) (212)			5.000 5.000	1.920 2.010	AU	292 417		12/15/2017	10/01/2024 10/01/2025
561851-JF-4	MANATEE CHTY FLA PUB UTILS REV			1FE	1,254,559	121.1620	1,211,620	1,020,000	1,213,346		(203)			5.000	2.110	AO	425		12/15/2017	10/01/2026
561851-JG-2	MANATEE CNTY FLA PUB UTILS REV			1FE	746,790	124.4340	746,604	600,000	746,678		(112)			5.000	2.200	A0	250		12/15/2017	10/01/2027
561851-JH-0	MANATEE CNTY FLA PUB UTILS REV		1	1FE	666,236	123.7420	668,207	540,000	666, 140		(96)			5.000	2.310	A0	225		12/15/2017	10/01/2028
56185P-BW-2 56185P-BX-0	MANATEE CNTY FLA SCH DIST SALE			1FE	799,710	103.5840 109.0070		750,000			(16, 128)			4.000 5.000	1.400	AO	7,500	18, 167 27, 250	02/02/2017	10/01/2019
56185P-BX-0 56185P-BY-8	MANATEE CNTY FLA SCH DIST SALE	·		1FE	1,006,101 1,139,850	109.0070	981,063 1,119,970	900,000 1,000,000	981,473 1,114,738		(24,628)			5.000	1.620	AO	11,250 12,500		02/02/2017	10/01/2020
56185P-BZ-5	MANATEE CNTY FLA SCH DIST SALE			1FE	578,295	114.8310	574, 155	500,000	566,907		(11,388)			5.000	2.030	A0	6,250	15, 139	02/02/2017	10/01/2022
57390E-ER-4	MARTIN CNTY FLA UTILS SYS REV			1FE	336, 104	114.0960	319,469	280,000	325,740		(9,242)			5.000	1.430	A0	3,500	12,211	11/04/2016	10/01/2022
57390E-ES-2	MARTIN CNTY FLA UTILS SYS REV			1FE	348,857	116.6140	332,350	285,000	338,885		(8,893)			5.000	1.550	AO	3,563	12,429	11/04/2016	10/01/2023
57390E-ET-0 57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV	 		1FE	1,145,927 200,170	118.4210 120.0710	1,095,394 192.114	925,000 160,000	1, 116, 239 195, 454		(26, 479)			5.000	1.740	AU	11,563	40,340 6,978	11/04/2016	10/01/2024
574204-XG-3	MARYLAND ST DEPT OF TRANSPRTN 2013			1FE	13,088,821	100.2970	11,413,799	11,380,000	11,422,924		(350,026)			4.000	0.900	FA	171,964	455,200	02/13/2013	02/15/2018
574204-XV-0	MARYLAND ST DEPT TRANSN CONS T	ļ		1FE	14, 193, 360	103.2100	12,385,200	12,000,000	12,414,372		(446,991)			5.000	1.200	JD	50,000	600,000	11/20/2013	12/01/2018
574218-T9-4	MARYLAND ST HEALTH & HIGHER ED			1FE	276, 108	107 . 6440	269,110	250,000	269,279		(6,829)			5.000	1.830	JJ	6,250	5, 174	01/20/2017	07/01/2020
574218-U2-7 574218-UN-1	MARYLAND ST HEALTH & HIGHER ED			1FE	1,894,813 2,181,942	106.8170 110.7840	1,869,298 1,994,112	1,750,000 1,800,000	1,865,889 2,017,220		(28,924) (57,852)			4.000 5.000	2.030	JJ	35,000	28,972 90,000	01/20/2017	07/01/2021 08/15/2021
574218-UP-6	MARYLAND ST HEALTH & HIGHER ED			1FE	5,304,782	110.7840	4,919,564	4.340.000	4.949.114		(125, 213)			5.000	1.820	FA	81.978	217.000	01/30/2015	08/15/2021
574218-UQ-4	MARYLAND ST HEALTH & HIGHER ED			1FE	5,905,256	115.6310	5,538,725	4,790,000	5,547,732		(126,085)			5.000	2.010	FA	90,478	239,500	01/30/2015	08/15/2023
57563R-LD-9	MASSACHUSETTS EDL FING AUTH ED			1FE	561,250	105.6760	528,380	500,000	523, 138		(11, 127)			5.000	2.610	JJ	12,500	25,000	05/09/2014	01/01/2020
57563R-LN-7	MASSACHUSETTS EDL FING AUTH ED			1FE	1,684,605	103 . 1400	1,547,100	1,500,000	1,542,219		(41,330)			5.000	2.140	JJ	37,500	75,000	05/09/2014	01/01/2019
57585K-TW-8 57584X-JQ-5	MASSACHUSETTS HLTH ED CAREGROUP 98A	 		1 2FE	173,738 2.080.838	108.5250	222,476	205,000 1,750,000	192,851		1,250 (42,377)			5.000 5.000	6.413	JJ	5, 125 43, 750	10,250 L	01/21/2016	07/01/2025 07/01/2023
J/304A-JU-3	MINOONOMOETTO OT DEV FIN AUT K	<u> </u>	1	∠୮⊑	2,000,838	110.9100	1,993,030		∠,∪∪∪,⊃bU	·			 	3.000	2.220	υ ປ	43,730		01/2/12/10	

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CUSIP	B	d (Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification 57584X-JR-3	Description MASSACHUSETTS ST DEV FIN AGY R	е	n Char		Cost	Value 115.8750	Value 1, 181, 925	Value 1,020,000	Value	(Decrease)	Accretion (22,408)	Recognized	Value	of 5.000	of	Paid	Accrued25,500	During Year 51,000	Acquired 01/21/2016	Date 07/01/2024
57584X-S9-3	MASSACHUSETTS ST DEV FIN AGY R			2FE 2FE	1,221,797 1,183,140	115.8750	1, 153, 410	1,000,000	1,179,380 1,174,993		(8, 147)			5.000	2.390 1.900	.l.l	25,500	51,000	01/21/2016	01/01/2024
57584X-T2-7	MASSACHUSETTS ST DEV FIN AGY R			2FE	1, 194, 470	116.9300	1,169,300	1,000,000	1, 187, 132		(7,338)			5.000	2.110	JJ	14,861		08/18/2017	01/01/2025
57584X-T3-5	MASSACHUSETTS ST DEV FIN AGY R			2FE	1,799,265	118.4910	1,777,365	1,500,000	1,789,535		(9,730)			5.000	2.340		22,292		08/18/2017	01/01/2026
57584X-T4-3	MASSACHUSETTS ST DEV FIN AGY R	·		2FE	5, 196, 963	119.7590	5, 179, 577	4,325,000	5,172,211		(24,752)			5.000	2.550	JJ	64,274		08/18/2017	01/01/2027
57584X-UE-9 57584X-UF-6	MASSACHUSETTS ST DEV FIN AGY R			1FE	1,444,752 127,394	118.4210 120.2290	1,391,447 120,229	1,175,000 100,000	1,405,810 123,538		(30, 169)			5.000 5.000	1.740	AO	14,688 1,250	58,750 5,000	03/13/2017	10/01/2024
57584X-VZ-1	MASSACHUSETTS ST DEV FIN AGY R			2FE	751,836	109.2980	710,437	650,000	725,396		(20,790)			5.000	1.580	JJ	16,250	25, 188	09/14/2016	07/01/2021
57584X-WA-5	MASSACHUSETTS ST DEV FIN AGY R			2FE	588,570	111.6020	558,010	500,000	569,786		(14,775)			5.000	1.760		12,500	19,375	09/14/2016	07/01/2022
57584X-WB-3	MASSACHUSETTS ST DEV FIN AGY R	·		2FE	1, 194, 760	113.6400	1, 136, 400	1,000,000	1,160,021		(27, 330)			5.000	1.920		25,000	38,750	09/14/2016	07/01/2023
57584X-WC-1 576000-NQ-2	MASSACHUSETTS ST DEV FIN AGY R	·		2FE1FE	1,208,590 32,219,238	115.3540	1, 153,540 27,275,883	1,000,000 26,695,000	1, 176, 656 27, 329, 170		(25, 130)			5.000 5.000	2.080 1.134		25,000 504,239		09/14/2016	07/01/2024
576000-NQ-2	MASSACHUSETTS ST SCH BLDG AUTH SALES TAX	SD		1FE	221,324	102. 1760	183,917	180,000	184,544		(1,010,348)			5.000	0.885		3,400	8,998	10/12/2012	08/15/2018
57605A-FR-2	MASSACHUSETTS ST WTR POLLUTN A			1FE	19,239,520	108.5250	17,364,000	16,000,000	17,400,812		(527,666)			5.000	1.530	FA	333,333	800,000	05/29/2014	08/01/2020
57605A-FS-0	MASSACHUSETTS ST WTR POLLUTN A			1FE	3,035,300	111.5910	2,789,775	2,500,000	2,777,295		(74, 283)			5.000	1.790		52,083	125,000	05/29/2014	08/01/2021
579160-MC-3 586108-AA-0	MC ALLEN TEX WTRWKS & SWR SYS MEMPHIS-SHELBY CNTY TENN INDL			1FE1FE	1,799,187 5,788,931	117.9290	1,721,763 5,706,295	1,460,000 4,810,000	1,735,447 5,717,108		(42,597)			5.000 5.000	1.720 2.030		30,417	79,286	06/09/2016	02/01/2024
586108-AB-8	MEMPHIS-SHELBY CNTY TENN INDL			1FE	6,061,650	120 . 5090	6,025,450	5,000,000	5,994,232		(67,418)			5.000	2.220		41,667	100,208	05/18/2017	11/01/2024
586108-AC-6	MEMPHIS-SHELBY CNTY TENN INDL			1FE	4,871,800	121.9030	4,876,120	4,000,000	4,823,275		(48,525)			5.000	2.400	MN	33,333	83,333	05/18/2017	11/01/2026
	MESA CALIF WTR DIST CTFS PARTN			1FE	674,768	104 . 3040	657,115	630,000	661,205		(13,563)			5.000	0.860		9,275	7,350	06/01/2017	03/15/2019
	MESA CALIF WTR DIST CTFS PARTN	·		1FE1FE	343,790 282,079	107.5670	333,458	310,000 240,000			(6,457)			5.000 5.000	0.950 1.180		4,564 3.533	3,617 2.800	06/01/2017	03/15/2020
	MESA CALIF WIR DIST CIPS PARIN			1FE	962,520	116.7340	933.872	240,000	948,062		(14, 458)			5.000	1.310			9,333	06/01/2017	03/15/2022
	MESA CALIF WTR DIST CTFS PARTN			1FE	1,226,930	119.5330	1,195,330	1,000,000	1,209,928		(17,002)			5.000	1.450		14,722	11,667	06/01/2017	03/15/2024
	MET WASH ARPT-A-REF			1FE	3,375,338	105.5570	3,098,098	2,935,000	3,065,454		(72, 177)			5.000	2.390	AO	36,688	146,750	06/28/2013	10/01/2019
	MET WASHINGTON DC ARPTS AUTH - ARPT SYSR	·		1FE1FE	5,863,150	105.5570	5,277,850	5,000,000	5,222,242		(122,960)			5.000	2.297		62,500	250,000	06/06/2012	10/01/2019 06/15/2021
	METRO ORE DEDICATED TAX REV			1FE	203,781	107.3260	198,553 207.117	185,000 190.000	201,888 211,176		(1,893)			4.000 4.000	1.290 1.410		329 338	2,611 2,681	08/02/2017	06/15/2021
	METRO ORE DEDICATED TAX REV			1FE	297,613	115.6960	289,240	250,000	294,520		(3,093)			5.000	1.580		556	4,410	08/02/2017	06/15/2023
	METRO ORE DEDICATED TAX REV			1FE	289,985	118.0020	283,205	240,000	287,250		(2,735)			5.000	1.760		533	4,233	08/02/2017	06/15/2024
	METRO ORE DEDICATED TAX REV			1FE	493,980	121.8270	487,308	400,000	490,125		(3,855)			5.000	2.080		889	7,056	08/02/2017	06/15/2026
	METRO ORE DEDICATED TAX REV			1FE	260,982 5,822,100	123.2920	258,913 5,160,300	210,000 5,000,000	259, 137 5, 139, 284		(1,845)			5.000 5.250	2.240		467 33,542	3,704	08/02/2017	06/15/2027
592030-G3-8	METROPOLITAN GOVT NASHVILLE &			1FE.	381,950	113.6940	369,506	325,000	375,793		(6, 157)			5.000	1.310		2,076	6,816	05/24/2017	05/15/2022
592030-G4-6	METROPOLITAN GOVT NASHVILLE &			1FE	581,714	116.4650	564,855	485,000	573, 119		(8,595)			5.000	1.470	MN	3,099	10, 172	05/24/2017	05/15/2023
592030-G5-3	METROPOLITAN GOVT NASHVILLE &			1FE	793,247	118.7690	771,999	650,000			(10,758)			5.000	1.620		4, 153	13,632	05/24/2017	05/15/2024
592030-G6-1 592030-G7-9	METROPOLITAN GOVT NASHVILLE & METROPOLITAN GOVT NASHVILLE &			1FE1FE	618,425 624,285	121.0610	605,305 615,890	500,000 500,000	610,764 617,262		(7,661)			5.000 5.000	1.780		3, 194 3, 194	10 , 486 10 , 486	05/24/2017	05/15/2025 05/15/2026
592030-J4-3	METROPOLITAN GOVT NASHVILLE &			1FE	2,350,460	123. 1760	2,273,880	2,000,000	2,312,572		(37,888)			5.000	1.930			41,944	05/24/2017	05/15/2020
592030-J5-0	METROPOLITAN GOVT NASHVILLE &			1FE	4,797,640	116.4650	4,658,600	4,000,000	4,726,753		(70,887)			5.000	1.470	MN	25,556	83,889	05/24/2017	05/15/2023
	METROPOLITAN GOVT NASHVILLE &			1FE	10,025,422	118.7690	9,756,873	8,215,000	9,889,457		(135,965)			5.000	1.620		52,485	172,287	05/24/2017	05/15/2024
	METROPOLITAN GOVT NASHVILLE & METROPOLITAN GOVT NASHVILLE &			1FE1FE	2, 139, 751 3, 745, 710	121.0610	2,094,355 3,708,360	1,730,000 3,000,000	2,113,242 3,703,570		(26,508) (42,140)			5.000 5.000	1.780 1.950		11,053 19,167	36,282 62,917	05/24/2017	05/15/2025 05/15/2026
	METROPOLITAN GOVT NASHVILLE &			1FE		1123.0120	518,756	460,000	523,322		(1,501)			4.000	1.750		3,016	02,917	10/26/2017	07/01/2024
592098-N8-6	METROPOLITAN GOVT NASHVILLE &			1FE	916,868	121.1700	908,775	750,000	913,553		(3,315)			5.000	1.870	JJ	6, 146		10/26/2017	07/01/2025
592098-N9-4	METROPOLITAN GOVT NASHVILLE &			1FE	563,076	123.1540	560,351	455,000	561,206		(1,870)			5.000	2.000		3,728		10/26/2017	07/01/2026
592098-R5-8 592098-R6-6	METROPOLITAN GOVT NASHVILLE & METROPOLITAN GOVT NASHVILLE &			1FE1FE	740, 189 721, 269	118.8560 121.1700	730,964 714,903	615,000 590,000	737,290 718,661		(2,899)			5.000 5.000	1.750 1.870		5,040 4,835		10/26/2017	07/01/2024 07/01/2025
592098-R7-4	METROPOLITAN GOVT NASHVILLE &			1FE	618.765	121. 1700	615,770	590,000	616,710		(2,608)			5.000	2.000		4,835		10/26/2017	07/01/2026
59259N-6W-8	METROPOLITAN TRANSN AUTH N Y D			1FE	3,006,925	117.6770	2,941,925	2,500,000	2,960,693		(46,232)			5.000	1.690	MN	15,972	61,806	05/11/2017	11/15/2023
59259N-6X-6	METROPOLITAN TRANSN AUTH N Y D			1FE	6,975,882	119.9370	6,878,387	5,735,000	6,879,320		(96,562)			5.000	1.890		36,640	141,782	05/11/2017	11/15/2024
59259N-6Y-4	METROPOLITAN TRANSN AUTH N Y D	·		1FE	1,937,522	121.9790	1,927,268	1,580,000	1,913,395		(24, 127)			5.000	2.080 1.510		10,094	39,061	05/11/2017	11/15/2025
59259Y-N3-9 59261A-FJ-1	METROPOLITAN TRANSN AUTH N Y R			1FE1FE	2,439,991 3,108,675	102.9920	2, 152, 533 2, 922, 225	2,090,000 2,500,000	2,152,939 2,990,024		(71, 180) (79, 251)			5.000 5.000	1.510		13,353 15,972	104,500	10/31/2013	11/15/2018
59261A-NG-8	METROPOLITAN TRANSN AUTH N Y R			1FE	1,714,860	120 . 7640	1,690,696	1,400,000	1,705,616		(9,244)			5.000	1.990		8,944	9, 139	09/20/2017	11/15/2025
59261A-PR-2	METROPOLITAN TRANSN AUTH N Y R			1FE	5,880,245	120 . 7640	5,917,436	4,900,000	5,874,878		(5,367)			5.000	2.230	MN	11,569		11/22/2017	11/15/2025
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y R			1FE	5,934,880	122.4410	5,999,609	4,900,000	5,929,935		(4,945)			5.000	2.360	MN	11,569		11/22/2017	11/15/2026

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CUSIP	5	d g		NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
592646-6K-4 592646-7C-1	METROPOLITAN WASH D C ARPTS AU	·		1FE1FE	1,061,271 2,427,468	111.1890 108.5570	1,000,701 2,247,130	900,000 2,070,000	986,803 2,233,001		(21,922)			5.000 5.000	2.300 2.040	AO	11,250 25,875	45,000 103,500	05/30/2014	10/01/2021
592647-EA-5	METROPOLITAN WASH D C ARPTS AU			1FE	11,057,409	117.8010			10,938,272		(119, 137)			5.000	1.910	AO	114,438	106,808	06/07/2017	10/01/2024
592647-EB-3	METROPOLITAN WASH D C ARPTS AU			1FE	12, 190, 200	119.7560	11,975,600	10.000.000	12,071,713		(118, 487)			5.000	2.090	AO	125,000	116,667	06/07/2017	10/01/2025
592646-Z9-7	METROPOLITAN WASHINGTON D C ARPT AUTH SY			1FE	6,967,526	108 . 5570	6,714,250	6, 185,000	6,449,213		(90, 267)			5.000	3.360	AO	77,313	309,250	09/21/2011	10/01/2020
59324P-DK-2	MIAMI BEACH FLA STORMWATER REV			1FE	854,228	113.6200	852, 150	750,000	853,697		(531)			5.000	1.890	MS	938		12/13/2017	09/01/2022
	MIAMI BEACH FLA STORMWATER REV	l		1FE	823,607	116.0370	823,863	710,000	823, 136		(471)			5.000	2.010	MS	888		12/13/2017	09/01/2023
	MIAMI BEACH FLA STORMWATER REV			1FE1FE	1,179,440 1,318,537	118.0050 120.1070	1,180,050 1,321,177	1,000,000 1,100,000	1, 178,816 1,317,885		(624) (652)		·	5.000 5.000	2.110 2.180		1,250 1,375		12/13/2017	09/01/2024
	MIAMI BEACH FLA STORMWATER REV	·			1,358,930	120. 1070	1,363,085	1, 100,000	1,358,309		(621)			5.000	2.180		1,3/5		12/13/2017	09/01/2025
	MIAMI BEACH FLA STORMWATER REV			1FE	611,315	122.9760	614,880	500,000	611,060		(255)			5.000	2.410		625		12/13/2017	09/01/2027
59324P-DR-7	MIAMI BEACH FLA STORMWATER REV		1	1FE	1,210,120	122.2970	1,222,970	1,000,000	1,209,642		(478)			5.000	2.540	MS	1,250		12/13/2017	09/01/2028
	MIAMI BEACH FLA WTR & SWR REV			1FE	354,611	105.5560	353,613	335,000	354,278		(333)			4.000	1.780		633		11/30/2017	09/01/2020
	MIAMI BEACH FLA WTR & SWR REV	·		1FE	389,249	110.9490	388,322	350,000	388,767		(482)			5.000	1.861		826		11/30/2017	09/01/2021
	MIAMI BEACH FLA WTR & SWR REV MIAMI BEACH FLA WTR & SWR REV			1FE	227,242	113.6200 116.0370	227,240 435,139	200,000	226,982		(260)			5.000 5.000	1.960 2.080		472 885		11/30/2017	09/01/2022
	MIAMI BEACH FLA WIR & SWR REV			1FE1FE	410,844	118.0050	435, 139	375,000 350,000	433,235		(457) (397)			5.000	2.080		826		11/30/2017	09/01/2023
	MIAMI BEACH FLA WTR & SWR REV			1FE	804, 175	120.1070	810,722	675,000	803,452		(723)			5.000	2.280		1,594		11/30/2017	09/01/2025
	MIAMI BEACH FLA WTR & SWR REV			1FE	1,144,798	121.7040	1, 156, 188	950,000	1,143,848		(950)			5.000	2.380		2,243		11/30/2017	09/01/2026
	MIAMI BEACH FLA WTR & SWR REV			1FE	699,378	122.9760	707,112	575,000	698,844		(535)			5.000	2.480		1,358		11/30/2017	09/01/2027
	MIAMI DADE CNTY FLA EXPWY AUTH	·		1FE	1,769,895	110.1480	1,652,220	1,500,000	1,645,507		(39,647)			5.000	2.110		37,500	75,000	09/18/2014	07/01/2021
59334P-EH-6 59334D-EK-6	MIAMI-DADE CNTY FL TRANSIT SALES SURTAXR	-		1FE1FE	1, 164, 394 15, 846, 030	107.8990 102.7860	1,035,830 13,876,110	960,000 . 13,500,000	1,028,183		(26,305)			5.000 5.250	2.070 1.700		24,000 177,188	48,000 708,750	07/20/2012 08/08/2013	07/01/2020
	MIAMI-DADE CNTY FLA AVIATION R			1FE	688,240	102.7660		650,000			(467,219)			5.000	1.700		8, 125	32,500	01/25/2017	10/01/2018
	MIAMI-DADE CNTY FLA AVIATION R			1FE	2,858,700	102.3410	2,710,425	2,500,000	2,658,877		(55,059)			5.000	2.590		31,250	125,000	03/13/2014	10/01/2020
59447P-6A-4	MICHIGAN FIN AUTH REV			1FE	4,203,990	110.7450	3,876,075	3,500,000	3,897,258		(106,589)			5.000	1.720	FA	72,917	175,000	01/21/2015	08/01/2021
	MICHIGAN FIN AUTH REV			1FE	336,848	116.9880	321,717	275,000	327,914		(7, 117)			5.000	1.990		1,757	13,750	09/14/2016	11/15/2024
59447T-MA-8	MICHIGAN FIN AUTH REV			1FE	5,892,404	118.7710	5,653,500	4,760,000	5,748,983		(114, 287)			5.000	2.120		30,411	238,000	09/14/2016	11/15/2025
59447T-PZ-0 59447T-QA-4	MICHIGAN FIN AUTH REV			1FE1FE	1, 121,300 1, 144,610	111.5900 113.7640	1,115,900 1,137,640	1,000,000 1,000,000	1, 120, 473 1, 143, 832		(827) (778)			5.000 5.000	1.800 1.920		1,389 1,389		12/08/2017	12/01/2021 12/01/2022
	MICHIGAN FIN AUTH REV			1FE	1, 144, 610	115.7640	1,158,590	1,000,000	1, 165, 386		(734)			5.000	2.020		1,389		12/08/2017	12/01/2023
59447T-QC-0	MICHIGAN FIN AUTH REV			1FE	1,481,313	117.7890	1,472,363	1,250,000	1,480,450		(863)			5.000	2.120		1,736		12/08/2017	12/01/2024
59447T-QD-8	MICHIGAN FIN AUTH REV			1FE	2,406,100	119. 4260	2,388,520	2,000,000	2,404,794		(1,306)			5.000	2.200	JD	2,778		12/08/2017	12/01/2025
59447T-QE-6	MICHIGAN FIN AUTH REV			1FE	2,683,794	120 . 8340	2,664,390	2,205,000	2,682,448		(1,346)			5.000	2.300		3,063		12/08/2017	12/01/2026
59447T-0F-3	MICHIGAN FIN AUTH REV		[1FE	1,229,780	122.7110	1,227,110	1,000,000	1,229,208		(572)			5.000	2.390		1,389		12/08/2017	12/01/2027
59447T-QG-1 59447T-QH-9	MICHIGAN FIN AUTH REV	·····	[]	1FE1FE	1,526,075 606,505	122.1190 121.3350	1,526,488 606.675	1,250,000 500,000	1,525,391	<u> </u>	(684)		<u> </u>	5.000 5.000	2.480 2.560	JD	1,736 694		12/08/2017	12/01/2028
594471-UH-9 59447P-NE-7	MICHIGAN ST FIN AUTH REVENUE UNEMPLOYMEN			1FE	30,028,250	121.3350	26,250,250	25,000,000	26, 133, 138		(203)		·	5.000	1.920	JJ	625,000	1,250,000	06/13/2012	07/01/2020
59465H-UG-9	MICHIGAN ST HOSP FIN AUTH REV			1FE	560,360	111.5900	557,950	500,000	560,236		(124)			5.000	1.800		208	1,200,000	12/08/2017	12/01/2021
	MICHIGAN ST HOSP FIN AUTH REV			1FE	686,436	113. 7640	682,584	600,000			(140)			5.000	1.920		250		12/08/2017	12/01/2022
	MICHIGAN ST HOSP FIN AUTH REV	l		1FE	670,220	115.8590	666 , 189	575,000	670,093		(127)			5.000	2.020		240		12/08/2017	12/01/2023
	MICHIGAN ST HOSP FIN AUTH REV			1FE	710,736	117.7890	706,734		710,612		(124)			5.000	2.120		250		12/08/2017	12/01/2024
	MICHIGAN ST HOSP FIN AUTH REV MICHIGAN ST HOSP FIN AUTH REV			1FE1FE	1,503,238 1,216,710	119.4260 120.8340	1,492,825 1,208,340	1,250,000 . 1,000,000	1,502,993 1,216,527		(245)			5.000 5.000	2.200		521 417		12/08/2017	12/01/2025 12/01/2026
59465H-UN-4	MICHIGAN ST HOSP FIN AUTH REV			1FE	1,229,370	1206340	1,206,340	1,000,000	1,229,199		(171)		<u> </u>	5.000	2.390		417		12/08/2017	12/01/2027
59465H-UP-9	MICHIGAN ST HOSP FIN AUTH REV		1	1FE	1,342,528	122. 1190	1,343,309	1,100,000	1,342,347		(181)			5.000	2.480		458		12/08/2017	12/01/2028
59465H-UQ-7	MICHIGAN ST HOSP FIN AUTH REV		1	1FE	909,473	121.3350	910,013	750,000	909,354		(118)			5.000	2.560	JD	313		12/08/2017	12/01/2029
602248-KJ-4	MILWAUKEE CNTY WIS ARPT REV	ļ		1FE	3,328,615	113.0640	3, 188, 405	2,820,000	3,237,024	ļ	(80,324)		ļ	5.000	1.840		11,750	149, 225	10/21/2016	12/01/2022
602248-KK-1	MILWAUKEE CNTY WIS ARPT REV			1FE	1,775,793	115. 1390	1,709,814	1,485,000	1,731,491	}	(38,856)			5.000	2.010		6, 188	78,581	10/21/2016	12/01/2023
602248-KL-9 602248-KM-7	MILWAUKEE CNTY WIS ARPT REV	·		1FE1FE	1,886,936 3,952,228	116.8120 118.3140	1,828,108 3,857,036	1,565,000 3,260,000	1,844,698 3,872,923		(37,051)			5.000 5.000	2.200 2.380		6,521 13,583	82,815 172,508	10/21/2016	12/01/202412/01/2025
60242M-CU-5	MILWAUKEE WI SEWERAGE REVENUE SER S5			1FE	1.308.493	101.0690	1, 182, 507	1, 170,000	1, 182, 095		(28,742)			4.000	1.500		3.900	46.800	06/12/2013	06/01/2018
603827-WY-8	MINNEAPOLIS & ST PAUL MINN MET			1FE	8,873,900	120.0690	8,404,830	7,000,000	8,606,510		(215,826)			5.000	1.530	JJ	175,000	259,583	09/01/2016	01/01/2025
603827-YH-3	MINNEAPOLIS & ST PAUL MINN MET			1FE	267, 129	112.6090	264,631	235,000	260,823		(6, 122)			5.000	2.120	JJ	5,875	6,234	12/07/2016	01/01/2022
603827-YK-6	MINNEAPOLIS & ST PAUL MINN MET			1FE	232,330	117.6710	235,342	200,000	227,935		(4, 267)			5.000	2.480		5,000	5,306	12/07/2016	01/01/2024
60414F-PW-4	MINNESOTA ST COLLEGES & UNIV R			1FE	2,300,720	111.6110	2,232,220	2,000,000	2,246,498	·	(54,222)		}	5.000	1.600		25,000	60,556	02/09/2017	10/01/2021
60414F-PX-2	MINNESOTA ST COLLEGES & UNIV R			1FE	1,509,145	114.3890	1,475,618	1,290,000	1,477,095		(32,050)			5.000	1.800	AU	16, 125	39,058	02/09/2017	10/01/2022

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adju	usted Carrvir	a Value			lr	nterest		Da	tes
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		С	е				Used to)		Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	,	Amount	Amount		Contractual
CUSIP		d	q	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
	Description	e				Cost		Value	Value								Paid			Acquired	,
Identification	Description	е	n	Char	Des.		Value			Value	(Decrease)	Accretion	Recognized	Value	of	of		Accrued	During Year	Acquired	Date
60414F-PY-0 60416H-2X-1	MINNESOTA ST COLLEGES & UNIV R MINNESOTA ST HIGHER ED FACS AU	·			1FE1FE	1,243,988	116.8510	1,226,936 214,910	1,050,000	1,220,269		(23,719)			5.000 5.000	2.000		13, 125	31,792	02/09/2017	10/01/2023
60416H-2Y-9	MINNESOTA ST HIGHER ED FACS AU	·			1FE	221,376	110.2100 112.8570	259.571	195,000 230.000	217,244 262.691		(4, 131)			5.000	1.310 1.470		3,250 3,833	2,627 3.099	04/28/2017	03/01/2021
60416H-2Z-6	MINNESOTA ST HIGHER ED FACS AU				1FE	651.321	112.8570	635,481	550,000	641,176		(4,566)			5.000	1.470			7,410	04/28/2017	03/01/2022
60416H-3A-0	MINNESOTA ST HIGHER ED FACS AU				1FE	1,922,624	118.0050	1,888,080	1,600,000	1,895,475		(27, 149)			5.000	1.820		26,667	21,556	04/28/2017	03/01/2024
60416H-3B-8	MINNESOTA ST HIGHER ED FACS AU				1FE	969,320	120.2900	962,320	800,000	957, 118		(12, 202)			5.000	2.040		13,333	10,778	04/28/2017	03/01/2025
60416H-4G-6	MINNESOTA ST HIGHER ED FACS AU	·			1FE	996.340	117.3960	974.387	830,000	989.357		(6.983)			5.000	1.950		13,142	10,770	08/16/2017	10/01/2024
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU	T	1		1FE	1,054,144	119.0810	1,036,005	870,000	1,047,486		(6,659)			5.000	2.130		13,775		08/16/2017	10/01/2025
60416H-4J-0	MINNESOTA ST HIGHER ED FACS AU	[1		1FE	1, 116, 117	. 120 . 3990	1, 101, 651	915.000	1,109,765		(6,352)			5.000	2.300		14,488		08/16/2017	10/01/2026
60416H-5W-0	MINNESOTA ST HIGHER ED FACS AU				1FE	280,850	110.4310	276,078	250,000	280,029		(821)			4.000	1.570		1,472		10/20/2017	03/01/2023
60416H-5X-8	MINNESOTA ST HIGHER ED FACS AU	.[1FE	275,098	117.6250	270,538	230,000	274,101		(997)			5.000	1.710		1,693		10/20/2017	03/01/2024
60416H-5Y-6	MINNESOTA ST HIGHER ED FACS AU				1FE	200,237	113.2100	198,118	175,000	199,762		(475)			4.000	1.880		1,031		10/20/2017	03/01/2025
60416H-5Z-3	MINNESOTA ST HIGHER ED FACS AU				1FE	183,791	120.9760	181,464	150,000	183,240		(550)			5.000	2.040		1, 104		10/20/2017	03/01/2026
60416H-6A-7	MINNESOTA ST HIGHER ED FACS AU				1FE	185,904	123.2070	184,811	150,000	185,390		(514)			5.000	2. 150	MS	1, 104		10/20/2017	03/01/2027
605638-AG-0	MISSISSIPPI ST GAMING TAX REV				1FE	1,993,233	114. 1570	1,940,669	1,700,000	1,906,153		(40, 266)			5.000	2.310	AO	17,944	85,000	09/24/2015	10/15/2022
605638-AH-8	MISSISSIPPI ST GAMING TAX REV				1FE	2,399,367	116.6020	2,372,851	2,035,000	2,306,385		(43,044)			5.000	2.510		21,481	101,750	09/24/2015	10/15/2023
605699-PY-7	MISSISSIPPI ST UNIV EDL BLDG C				1FE	813,360	105.5160		750,000	801,268		(12,092)			4.000	1.300		12,500	6, 167	05/05/2017	08/01/2020
605699-PZ-4	MISSISSIPPI ST UNIV EDL BLDG C	. .			1FE	550,965	107 . 1220	535,610	500,000	543,625		(7,340)			4.000	1.490		8,333	4,111	05/05/2017	08/01/2021
605699-QA-8	MISSISSIPPI ST UNIV EDL BLDG C				1FE	424,361	108.8430	413,603	380,000	419,257		(5, 104)			4.000	1.650		6,333	3, 124	05/05/2017	08/01/2022
605699-QB-6	MISSISSIPPI ST UNIV EDL BLDG C	·			1FE	593,210	115.4720	577,360	500,000	584,330		(8,880)			5.000	1.810		10,417	5, 139	05/05/2017	08/01/2023
605699-QC-4	MISSISSIPPI ST UNIV EDL BLDG C				1FE	563, 116	117.4600	552,062	470,000	555,602		(7,515)			5.000	2.030		9,792	4,831	05/05/2017	08/01/2024
605699-QD-2 60635R-4F-1	MISSISSIPPI ST UNIV EDL BLDG C				1FE	325,563	119.5980	322,915	270,000	321,698 3,265,601		(3,865) 205,215			5.000	2.240 6.597		5,625	2,775	05/05/2017	08/01/2025 09/01/2018
60635R-4G-9	MISSOURI HLTH & ED LESTER COX MED 92H	+				1, 120, 895	98.8480 96.8280	2,212,520	3,410,000 2,285,000	2,050,411		129,029			0.000	6.606				09/16/2008	09/01/2018
60635R-4N-4	MISSOURI HLTH & ED LESTER COX MED 92H	†			1FE	2,824,203	98.7830	5,324,404	5,390,000	5.161.756		324.372			0.000	6.597				09/16/2008	09/01/2018
60635R-4P-9	MISSOURI HLTH & ED LESTER COX MED 92H	******			1FE	1,822,374	96.2720	3,576,505	3,715,000	3,333,600		209,778			0.000	6.606				09/16/2008	09/01/2019
606092-FT-6	MISSOURI JT MUN ELEC UTIL COMM	1			1FE	234,550	106.4850	212,970	200,000	213,536		(6,613)			5.000	1.550		5,000	10.000	09/24/2014	01/01/2020
606092-FU-3	MISSOURI JT MUN ELEC UTIL COMM				1FE	2,661,008	109.2570	2,458,283	2,250,000	2,453,817		(65, 435)			5.000	1.880		56,250	112,500	09/24/2014	01/01/2021
606092-HK-3	MISSOURI JT MUN ELEC UTIL COMM				1FE	904,952	109. 1240		775,000			(22,818)			5.000	1.850			38,750	03/13/2015	12/01/2020
606092-HL-1	MISSOURI JT MUN ELEC UTIL COMM				1FE	1, 172,880	110.1910	1, 101, 910	1,000,000	1,098,929		(27,714)			5.000	1.990	JD	4, 167	50,000	03/13/2015	06/01/2021
606092-HM-9	MISSOURI JT MUN ELEC UTIL COMM				1FE	2,209,875	111.5500	2,091,563	1,875,000	2,078,389		(49, 321)			5.000	2.100	JD	7,813	93,750	03/13/2015	12/01/2021
606092-HN-7	MISSOURI JT MUN ELEC UTIL COMM				1FE	1,856,547	112.7850	1,776,364	1,575,000	1,754,693		(38, 261)			5.000	2.270		6,563	78,750	03/13/2015	06/01/2022
606092-HP-2	MISSOURI JT MUN ELEC UTIL COMM				1FE	1,778,445	114.0650	1,710,975	1,500,000	1,685,000		(35, 119)			5.000	2.330		6,250	75,000	03/13/2015	12/01/2022
60637A-KJ-0	MISSOURI ST HEALTH & EDL FACS	‡			1FE	304,567	109.4290	284,515	260,000	288,744		(9,802)			5.000	1.080		1,661	13,000	05/06/2016	11/15/2020
60637A-KK-7	MISSOURI ST HEALTH & EDL FACS	 			1FE	2,097,235	112.2970	1,965,198	1,750,000	1,997,280		(61,950)		ļ ļ	5.000	1.250		11, 181	87,500	05/06/2016	11/15/2021
60637A-KL-5	MISSOURI ST HEALTH & EDL FACS	+	-		1FE	2,443,900	115.0460	2,300,920	2,000,000	2,336,903		(66,345)		}	5.000	1.410		12,778	100,000	05/06/2016	11/15/2022
60637A-KM-3	MISSOURI ST HEALTH & EDL FACS	†			1FE	2,230,452	117.5560	2, 116,008	1,800,000	2,141,687		(55,071)		 	5.000	1.600		11,500	90,000	05/06/2016	11/15/2023
60637A-LJ-9 60636W-RV-9	MISSOURI ST HEALTH & EDL FACS	t			1FE1FE	1,104,129	117.4560 107.6410	1,057,104 18,837,175	900,000 97,500,000	1,073,228 18,882,232		(25,445) (577,512)			5.000 5.000	1.790 1.540		5,750 5,833	45,000	09/21/2016	05/15/2024
60636W-RV-9	MISSOURI ST HWYS & TRANS COMMN	†			1FE	9,650,720	110.6990					(237,092)			5.000	1.810		66,667	875,000 400,000	05/21/2014	05/01/2020 05/01/2021
610522-BG-8	MONROE CNTY FLA SCH DIST SALES	†	1		1FE	9,650,720	111.3420	8,855,920				(237,092)		<u> </u>	5.000	2.040			10.500	05/21/2014	10/01/2021
610522-BH-6	MONROE CNTY FLA SCH DIST SALES	·	1		1FE	459, 444	111.3420	454 . 436	400,000	450,045		(9,399)		ļ	5.000	2.040		5.000	14,000	01/06/2017	10/01/2021
610522-BJ-2	MONROE CNTY FLA SCH DIST SALES	·			1FE	580.665	. 116.0240	580 . 120	500,000	569.989		(10,676)			5.000	2.380		6,250	17,500	01/06/2017	10/01/2022
61075T-PE-2	MONROE CNTY N Y INDL DEV CORP	· [1		1FE	108,344	105.0160	105,016	100,000	105,616		(2,728)			5.000	1.211		2,500	1, 194	03/17/2017	07/01/2019
61075T-PF-9	MONROE CNTY N Y INDL DEV CORP				1FE	693,888	108 . 1280	675,800	625,000	678,472		(15, 415)		L	5.000	1.500		15,625		03/17/2017	07/01/2020
61075T-PJ-1	MONROE CNTY N Y INDL DEV CORP	1			1FE	1,047,267	116 . 4990	1,048,491	900,000	1,030,861		(16,406)			5.000	2.180		22,500	10,750	03/17/2017	07/01/2023
61075T-QC-5	MONROE CNTY N Y INDL DEV CORP	ļ			1FE	1,083,440	105.0160	1,050,160	1,000,000	1,056,161		(27, 279)			5.000	1.211		25,000	11,944	03/17/2017	07/01/2019
61075T-QD-3	MONROE CNTY N Y INDL DEV CORP	 			1FE	2,775,550	108.1280	2,703,200	2,500,000	2,713,888		(61,662)		ļ	5.000	1.500		62,500	29,861	03/17/2017	07/01/2020
61075T-QE-1	MONROE CNTY N Y INDL DEV CORP				1FE	1,530,225	111.1140	1,500,039	1,350,000	1,499,762		(30,463)		ļ	5.000	1.720		33,750	16, 125	03/17/2017	07/01/2021
61075T-QF-8	MONROE CNTY N Y INDL DEV CORP				1FE	1, 150, 620	113.8490	1, 138, 490	1,000,000	1, 130, 312		(20,308)			5.000	1.960		25,000	11,944	03/17/2017	07/01/2022
61075T-QG-6	MONROE CNTY N Y INDL DEV CORP				1FE	1, 163, 630	116.4990	1, 164, 990	1,000,000	1, 145, 401		(18,229)			5.000	2. 180		25,000	11,944	03/17/2017	07/01/2023
611530-AJ-5	MONROEVILLE PA FIN AUTH - UPMC REVENUE 2	 	-		1FE	1, 192,760	106.5930	1,065,930	1,000,000	1,057,518		(26, 193)		}	5.000	2.210		18,889	50,000	07/20/2012	02/15/2020
612043-JS-9	MONTANA FAC FIN AUTH HEALTH CA	-}			1FE	368,949	103.4250	361,988	350,000	365,486		(3,463)		}	4.000	1.020		4,744		08/10/2017	07/01/2019
612043-JT-7	MONTANA FAC FIN AUTH HEALTH CA	·}			1FE	1,096,139	105.5780	1,071,617	1,015,000	1,086,597		(9,542)		}	4.000	1.130		13,759		08/10/2017	07/01/2020
612043-JU-4 612043-JX-8	MONTANA FAC FIN AUTH HEALTH CA	·}			1FE 1FE	718,269	110.9790	699, 168 295, 810	630,000	710,653 300.052		(7,616) (2,456)		·	5.000 5.000	1.730		10,675 4.236		08/10/2017	07/01/2021
612043-JX-8 61204K-KM-2	MONTANA FAC FIN AUTH HEALTH CA		1		1FE		118.3240 109.3040	295,810	250,000 550,000			(2,456)			5.000	1.730		4,236	21.007	11/02/2016	07/01/2024
01204N=NM=2	IIIUNIANA IAO FIN AUIT NEV	+			IFE	020,214	109.3040	ו טע	,000,000			(11,402)	h			1.020	I A		L	1/ 02/ 20 10	1 202 / 10/ 202 1

SCHEDULE D - PART 1

							S	howing All Lor	g-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Cod	les	6	7	Fa	air Value	10	11	Change	e in Book/Adj	justed Carryin	g Value			lı	nterest		Da	ates
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		C	F o r e				Rate Used to Obtain			Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Current Year's Other- Than- Temporary	Exchange Change in Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	MONTANA FAC FIN AUTH REV				1FE	1,248,161	112.0070	1,204,075	1,075,000	1,211,965		(31,748)			5.000	1.780	FA	20,306	41,059	11/02/2016	02/15/2022
	MONTANA FAC FIN AUTH REV	· ł			1FE	1, 177, 050	114.3630 116.4380	1,143,630 2,503,417	1,000,000 2,150,000	1,146,389 2,503,706		(26,898)			5.000 5.000	1.980 2.120	FA	18,889	38, 194	11/02/2016 11/02/2016	02/15/2023
	MONTANA FAC FIN AUTH REV	·†			1FE	2,564,757 611,898	104.3380	2,503,417	575,000	605,038		(53, 562)			4.000	1.170	MN	40,611	82, 118 7, 028	07/13/2017	02/15/202411/15/2019
61212L-PR-4	MONTANA ST BRD REGENTS HIGHER	Į			1FE	223,794	109. 1640	218,328	200,000	220,733		(3,061)			5.000	1.310	MN	1,278	3,056	07/13/2017	11/15/2020
	MONTANA ST BRD REGENTS HIGHER	.			1FE	256,033	100.8180	252,045	250,000	255,442		(591)			2.000	1.420		639	1,528	07/13/2017	11/15/2021
63968A-H2-4 63968A-T2-1	NEBRASKA PUB PWR DIST REVNEBRASKA PUB PWR DIST REV	-}			1FE	1,091,125 745,591	118.9880 103.4010	1,041,145 723,807	875,000 700,000	1,048,189 726,928		(22,867)			5.000 5.000	1.960 1.121	JJ	21,875 17.500	43,750 7,000	01/27/2016	01/01/202501/01/2019
	NEBRASKA PUB PWR DIST REV	1			1FE	1,425,359	106.4440	1,383,772	1,300,000	1,393,308		(32,051)			5.000	1.350	JJ	32,500	13,000	03/23/2017	01/01/2019
63968A-T4-7	NEBRASKA PUB PWR DIST REV				1FE	449,732	109.3800	437,520	400,000	440,542		(9, 190))		5.000	1.530	JJ	10,000	4,000	03/23/2017	01/01/2021 _
	NEBRASKA PUB PWR DIST REV	-}			1FE	1,011,874	103.4010	982,310	950,000	986,546		(25, 328)			5.000	1.121		23,750	9,500	03/23/2017	01/01/2019
	NEBRASKA PUB PWR DIST REV	·}			1FE	2,412,146	106 . 4440 112 . 1570	2,341,768 560,785	2,200,000 500,000	2,357,906 562,094		(54,240)			5.000 5.000	1.350 1.770		55,000 12,500	22,000 5,000	03/23/2017	01/01/2020 01/01/2022
	NEBRASKA PUB PWR DIST REV				1FE	617, 164	117.0530	614,528	525,000	608, 154		(9,010)			5.000	2.170		13, 125	5,250	03/23/2017	01/01/2024
	NEBRASKA PUB PWR DIST REV				1FE	1, 155, 450	100.0000	1,000,000	1,000,000	1,000,000		(38,474)			5.000	1.120		25,000	50,000	10/30/2013	01/01/2018
	NEBRASKA PUB PWR DIST REV				1FE	1, 168, 340	103.4010	1,034,010	1,000,000	1,033,999		(33, 475)			5.000	1.560		25,000	50,000	10/30/2013	01/01/2019
	NEW HAMPSHIRE HEALTH & ED FACS			1	1FE	4,395,090 1,530,000	127.2060	4,452,210 1,530,000	3,500,000 1,530,000	4,392,966 1,530,000		(2, 124)			5.000 4.950	2.240 4.950	JD	4,861 37,868	71,033	12/14/2017	06/01/202807/01/2024
	NEW HANOVER CNTY N C HOSP REV	İ			1FE	1,048,590	105.7530	951,777	900,000	953,065		(29,685))		5.000	1.570	AO	11,250	45,000	09/17/2014	10/01/2019
	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW				1FE	693,043	101.8500	651,840	640,000			(10,511)			4.000		AO	6,400	25,600	07/03/2013	10/01/2018
	NEW JERSEY HEALTH CARE FACS FI				2FE	1, 103, 102	108.0720	1,026,684	950,000	1,061,571		(30,792)			5.000	1.540		23,750	40,507	08/17/2016	07/01/2021
	NEW JERSEY HEALTH CARE FACS FI				2FE 2FE	1,561,910 1,210,520	110.0740 113.4260	1,458,481 1,134,260	1,325,000 1,000,000	1,509,317 1,176,660		(39,012)			5.000 5.000	1.770 2.080		33, 125 25,000	56,497 42,639	08/17/2016 08/17/2016	07/01/2022 07/01/2024
	NEW JERSEY HEALTH CARE FACS FI	·			2FE	1,223,180	114. 8530	1, 148,530	1,000,000	1, 191, 834		(23, 271)			5.000	2.210		25,000	42,639	08/17/2016	07/01/2025
	NEW JERSEY HEALTH CARE FACS FI				2FE		115.7920	1, 157, 920	1,000,000	1,204,791		(21,548)			5.000	2.330	JJ	25,000	42,639	08/17/2016	07/01/2026
	NEW JERSEY HEALTH CARE FACS FI	- 			1FE		110.7550	1,866,222	1,685,000	1,895,167		(58, 265)			5.000	1.340		42, 125	62,017	09/21/2016	07/01/2021
	NEW JERSEY HEALTH CARE FACS FI	-}			1FE	1,879,608		1,800,293	1,525,000 4,750,000	1,826,162 5,782,128		(43,346)			5.000	1.770		38,125	56 , 128 174 , 826	09/21/2016	07/01/2024
	NEW JERSEY HEALTH CARE FACS FI				2FE	5,938,688 587 968	120.0130	5,700,618 547.906	4,750,000	5,782,128		(126,993)			5.000	1.880		118,750	27,000	01/07/2016	07/01/202507/01/2018
	NEW JERSEY HEALTH CARE FACS FI				2FE	1,116,790		1,042,450	1,000,000	1,051,567		(33,737))		5.000	1.510		25,000	50,000	01/07/2016	07/01/2019
	NEW JERSEY HEALTH CARE FACS FI				2FE	883,470	111.9650	839,738	750,000	844,987		(19,956)			5.000	2.040		18,750	37,500	01/07/2016	07/01/2022 _
	NEW JERSEY ST EDL FACS AUTH RE	-}			1FE	4 070 050	101.7800	4 050 400		4 004 050		/47.000			3.000	0.000		3,000	0.550	03/01/2017	07/01/2019
	NEW JERSEY ST EDL FACS AUTH RE				1FE	1,079,050 232,821	105.3430 101.1470	1,053,430 227,581	1,000,000 225,000	1,061,358 228,164		(17,692)			4.000 4.000	1.491 1.171	JJ	20,000 4,500	9,556 2,175	03/01/2017	07/01/202007/01/2018
	NEW JERSEY ST EDL FACS AUTH RE				1FE	720,616	1076440	699,686	650,000	704,778		(15,838)			5.000	1.550	JJ	16,250	7,854	03/01/2017	07/01/2020
646066-J8-4	NEW JERSEY ST EDL FACS AUTH RE				1FE	1,090,537	110.2900	1,064,299	965,000	1,069,282		(21,254))	ļ	5.000	1.800	JJ	24, 125	11,660	03/01/2017	07/01/2021
646066-MG-2	NEW JERSEY ST EDL FACS AUTH RE	-}			1FE	2,652,444	103.4100	2,533,545	2,450,000	2,530,138		(52,254)	}		4.000		JJ	49,000	98,000	08/11/2015	07/01/2019
	NEW JERSEY ST EDL FACS AUTH RE	·}			1FE	2,706,313 1,448,735	107.1380 110.0770	2,544,528 1,386,970	2,375,000 1,260,000	2,549,083 1,375,538		(67,267)	}		5.000 5.000	1.980	JJ	59,375 31,500	118,750 63,000	08/07/2015 08/07/2015	07/01/2020 07/01/2021
	NEW JERSEY ST EDL FACS AUTH RE	.t			1FE		112.4670	1,597,031	1,260,000	1,568,911		(30,873)		<u></u>	5.000	2.520		35,500	71,000	08/07/2015	07/01/2021
646066-NA-4	NEW JERSEY ST EDL FACS AUTH RE				1FE	1,034,069	107 . 5430	978,641	910,000	975,549		(25, 306)			5.000	2.030	JJ	22,750	45,500	08/12/2015	07/01/2020
	NEW JERSEY ST EDL FACS AUTH RE				1FE		112.7880	3,327,246	2,950,000	3,254,062		(62,971)			5.000	2.560		73,750	147,500	08/12/2015	07/01/2022
	NEW JERSEY ST EDL FACS AUTH RE	·}		1	1FE		119. 1720 101. 9580	6,405,495 25,490	5,375,000 25,000	6,492,832 24,976		(136,832)		·	5.000 4.500	2.000 4.616		134,375 375	259,045 1,125	06/23/2016 09/16/2011	07/01/2025 09/01/2022
	NEW JERSEY ST SPORTS ST CNTRCT 08B	İ	l	1	11			40.783	40.000			163		<u> </u>	4.500	4.829		600	1, 800	09/16/2011	09/01/2024
646140-BT-9	NEW JERSEY ST TPK AUTH TPK REV				1FE	776,081	116.6220	781,367	670,000	775,309		(772))		5.000	2.190	JJ	1,582		12/01/2017	01/01/2024
646140-BU-6	NEW JERSEY ST TPK AUTH TPK REV				1FE	2,352,280	118.7730	2,375,460	2,000,000	2,350,113		(2, 167)			5.000	2.280	JJ	4,722		12/01/2017	01/01/2025
	NEW JERSEY ST TPK AUTH TPK REV	-}			1FE	238, 166	120.5860	241,172	200,000	237,964 242,025		(202)		}	5.000 5.000		JJ	472 472		12/01/2017	01/01/2026
	NEW JERSEY ST TPK AUTH TPK REV	·			1FE	242, 198 12, 129, 133	123.4830	246,966 10,603,830	200,000	242,025		(173)		·	5.000		JJ JJ	256,250	512,500	12/01/2017 08/24/2012	01/01/202801/01/2019
	NEW MEXICO FIN AUTH REV	1			1FE	1,752,075	104.7810	1,702,691	1,625,000	1,716,902		(35, 173)			5.000	0.970		6,771	37,691	05/25/2017	06/01/2019
64711N-U2-9	NEW MEXICO FIN AUTH REV	ļ			1FE	1,392,150	107.7620	1,347,025	1,250,000	1,366,243		(25,907))	ļ	5.000	1.090	JD	5,208	28,993	05/25/2017	06/01/2020 _
	NEW MEXICO FIN AUTH REV	+	l		1FE		110.7500	1, 107,500	1,000,000	1, 126, 461		(19,779)		}	5.000	1.210		4, 167	23, 194	05/25/2017	06/01/2021
	NEW MEXICO FIN AUTH REV	†			1FE		113.6010 116.3150	511,205 1,308,544	450,000 1,125,000	519,978 1,327,175		(8,385)			5.000 5.000	1.360 1.530	JD	1,875 4,688	10,438 26,094	05/25/2017 05/25/2017	06/01/202206/01/2023
	NEW MEXICO FIN AUTH REV	1			1FE		118. 4940	924,253	780,000	937,412		(12,667)			5.000	1.670		3,250	18,092	05/25/2017	06/01/2024
	NEW MEXICO FIN AUTH REV	I	l		1FE	1,550,543		1,522,042	1,260,000	1,531,922		(18,622)			5.000	1.870		5,250	29,225		06/01/2025

SCHEDULE D - PART 1

							SI	howing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Code	es	6	7	Fa	ir Value	10	11	Change	in Book/Adi	usted Carryin	a Value			lr	nterest		Da	tes
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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective)	Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	NEW MEXICO ST FIN AUTH REVENUE SENIOR LI	Ť		Onai	1FE	3,092,539	101.4690	2,633,121	2,595,000	2,637,705	(Booroado)	(101,792)	ricoognizod	Value	5.000	1.030	In aid	10,813	129,750	05/23/2013	06/01/2018
	NEW ORLEANS LA AVIATION BRD RE				1FE	112,332	109.5330	109,533	100,000	110,322		(2,010)			5.000	1.470	.l.l	2,500	500	05/12/2017	01/01/2021
	NEW ORLEANS LA AVIATION BRD RE				1FE		112.0750	112.075	100,000	112.750		(1,838)			5.000	1.690		2.500	500	05/12/2017	01/01/2022
64763H-FV-2	NEW ORLEANS LA AVIATION BRD RE				1FE	116,450	.114.6020	114,602	100,000	114,770		(1,680)			5.000	1.890	JJ	2,500	500	05/12/2017	01/01/2023
64763H-FW-0	NEW ORLEANS LA AVIATION BRD RE				1FE	153, 118	.116.8680	151,928	130,000	151 , 147		(1,971)			5.000	2.100	JJ	3,250	650	05/12/2017	01/01/2024
	NEW ORLEANS LA AVIATION BRD RE				1FE	118,649	_118.9160	118,916	100,000	117,293		(1,356)			5.000	2.310	JJ	2,500	500	05/12/2017	01/01/2025
	NEW ORLEANS LA AVIATION BRD RE				1FE	375,950	.106.2820	366,673	345,000	368,915		(7,035)			5.000	1.470	JJ	8,625	1,725	05/12/2017	01/01/2020
	NEW ORLEANS LA AVIATION BRD RE				1FE	779,800	.109.1040		700,000	766,846		(12,954)			5.000	1.720	JJ	17,500	3,500	05/12/2017	01/01/2021
	NEW ORLEANS LA AVIATION BRD RE				1FE	418,888	.111.4210	412,258	370,000	412,763		(6, 125)			5.000	1.980	JJ	9,250	1,850	05/15/2017	01/01/2022
	NEW ORLEANS LA AVIATION BRD RE				1FE	343,851	.113.7840	341,352	300,000	339,410	}	(4,441)			5.000	2.210	JJ	7,500	1,500	05/12/2017	01/01/2023
	NEW ORLEANS LA AVIATION BRD RE				1FE	693,888	.115.9490	695,694	600,000	685,961	} 	(7,927)			5.000	2.420	JJ	15,000	3,000	05/15/2017	01/01/2024
	NEW ORLEANS LA AVIATION BRD RE				1FE	185,963 573,285	.117.7760	188,442	160,000 535,000	184,097 569.236		(1,866)			5.000 5.000	2.630	JJ	4,000 6.465	800	05/15/2017	01/01/2025
	NEW ORLEANS LA AVIATION BRD RE				1FE	395,212	.106.4240	393,243	370,000	392,550		(2,662)			5.000	1.731	.l.l	4,471		05/12/2017	01/01/2020
	NEW ORLEANS LA AVIATION BRD RE				1FE	806,395	.111.4210	813.373	730,000	802,258		(4, 137)			5.000	2.390	11	8,821		05/12/2017	01/01/2020
	NEW ORLEANS LA AVIATION BRD RE	-			1FE	802,634	.113.7840		720,000			(3,554)			5.000	2.641	.1.1	8,700		05/12/2017	01/01/2023
	NEW ORLEANS LA AVIATION BRD RE				1FE	841,568	.115.9490	869,618		838,326		(3,241)			5.000	2.851	JJ	9,063		05/12/2017	01/01/2024
	NEW YORK CITY NY TRANSITIONAL FIN AUTH R				1FE	2,238,427	102.9000	1,965,390	1,910,000	1,964,158		(64, 104)			5.000	1.560	MN	15,917	95,500	08/07/2013	11/01/2018
64971Q-MP-5	NEW YORK CITY NY TRANSITIONALFIN AUTH RE				1FE	10,568,790	102.9000	9,261,000	9,000,000	9,258,229		(305,759)			5.000	1.520	MN	75,000	450,000	08/06/2013	11/01/2018
	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	690 , 138	.101.6400	609,840	600,000	608,668		(18,788)			5.000	1.800	JD	1,333	30,000	06/27/2013	06/15/2018
	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT				1FE	1, 103,280	.101.1930	1,011,930	1,000,000	1,009,932		(21,528)			4.000	1.800	JD	1,778	40,000	06/27/2013	06/15/2018
	NEW YORK N Y CITY TRANSITIONAL				1FE	4,098,103	.114.9310	4,039,825	3,515,000	4,021,087		(77,017)			5.000	1.870		29,292	106,915	03/09/2017	11/01/2022
	NEW YORK ST DORM AUTH REVS NON				1FE	2,218,633	.114.0350	2, 155, 262	1,890,000	2, 182, 141		(36,492)			5.000	1.440		47,250	7,875	05/17/2017	07/01/2022
	NEW YORK ST DORM AUTH REVS NON	-			1FE	1, 196, 960	.116.7260	1, 167, 260	1,000,000	1, 178, 893		(18,067)			5.000	1.590	JJ	25,000	4, 167	05/17/2017	07/01/2023
	NEW YORK ST DORM AUTH REVS NON				1FE	2,428,240	.119.1250	2,382,500	2,000,000	2,394,974		(33, 266)			5.000	1.770	JJ	50,000	8,333	05/17/2017	07/01/2024
	NEW YORK ST DORM AUTH REVS NON				1FE	1,375,237	.121.5590 .117.9460	1,361,461 4,800,402	1,120,000 4,070,000	1,358,131		(17, 106)			5.000 5.000	1.940 1.610	JJ	28,000 76,878	4,667	05/17/2017	07/01/2025 02/15/2024
	NEW YORK ST DORM AUTH ST PERS	-			IFE	5,018,961 2,254,426	.102.7460	2, 147, 391	2,090,000	4,871,262 2,145,340		(123,572) (48,497)			4.000	1.609	FA	31,582	166,757 83,600	09/23/2015	02/15/2019
	NEW YORK ST DORM AUTH ST PERS				1FE	3,289,951	.102.7400	3, 134, 424	3,050,000	3, 130, 759		(70,774)			4.000	1.609	FΔ	46.089	122,000	09/23/2015	02/15/2019
	NEW YORK ST DORM AUTH ST PERS				1FE	5,858,150	.104.9270	5,246,350	5,000,000	5,259,164		(175,064)			5.000	1.390	.ID	11, 111	250,000	06/25/2014	06/15/2019
	NEW YORK ST DORM AUTH ST PERS				1FE	11,472,485	117.9460	11,204,870	9,500,000	11,339,712		(132,773)			5.000	1.660	FA	221,667	200,000	06/29/2017	02/15/2024
	NEW YORK ST DORM AUTH ST PERS				1FE	24,488,600	.120 .1730	24,034,600	20,000,000	24,229,971		(258,629)			5.000	1.820	FA	466,667		06/29/2017	02/15/2025
	NEW YORK ST DORM CITY UNIV 1993 A			2	1FE	1,251,249	.102.2160	1, 129, 487	1,105,000	1, 115,815		(10,813)			5.750	3.756	JJ	31,769	63,538	01/05/2005	07/01/2018
	NEW YORK ST LOC GOVT ASSIST CORP 93E			2	1FE		.107.0040	11,716,938	10,950,000	10,555,166		155,060			5.000	6.729	AO	136,875	546,250	10/13/1994	04/01/2021
	NEW YORK ST MTG AGY HOMEOWNER	.			1FE	1,250,000	.100.3060	1,253,825	1,250,000	1,250,000					2. 150	2.150	AO	6,719	26,875	03/14/2014	10/01/2019
	NEW YORK ST MTG AGY HOMEOWNER ABS	-			1FE	1,503,750	.100.0360	1,500,540	1,500,000	1,500,705	}	(927)		ļ	1.700	1.637	A0	6,375	25,500	08/21/2014	10/01/2018
	NEW YORK ST THRUWAY AUTH PERSONAL INCOME				1FE	1, 104,880	.100.5230	1,005,230	1,000,000	1,004,770		(23,032)			4.000	1.660		11,778	40,000	06/27/2013	03/15/2018
	NEW YORK ST THRUWAY AUTH PERSONAL INCOME				1FE	718,563	.100.7220	629,513	625,000	629,255		(20,546)			5.000	1.660		9,201	31,250	06/27/2013	03/15/2018
	NEW YORK ST TWY AUTH GEN REV J				1FE	28,576,300 20,172,504	.104.2990 .104.1450	26,074,750 17,912,940	25,000,000 17,200,000	26,014,042 17,916,263		(657,493) (584,642)			5.000 5.000	2.235	JJ	625,000 253,222	1,250,000 860,000	12/19/2013	05/01/2019
	NEW YORK ST URBAN DEV CORP REV				1FE	20, 1/2,504	. 104. 1450 . 115. 7070					(584,642)			5.000	1.500	NS	253,222		01/09/2014	03/15/2019
	NEW YORK ST URBAN DEV CORP REV				1FE	2,724,480	.118.7070	2,603,408		2,111,197		(47,455)		····	5.000	1.780	MS	26, 426	89,750	03/09/2016	03/15/2024
	NEW YORK ST URBAN DEV PERS INC 09C				1FE	2,047,010	103.3370	1,808,398	1,750,000	1.804.494		(56, 102)			5.000	1.700		3.889	87,500	07/16/2013	12/15/2018
	NEW YORK TRANSN DEV CORP SPL F				2FE	3,423,360	108.5860	3,257,580	3,000,000	3,258,044		(82,598)			5.000	2.030		75,000	150,000	12/15/2015	01/01/2021
	NORTH CAROLINA EASTERN MUNI PWR AGY PWRS				1FE	5,976,650	.106.4440	5,322,200	5,000,000	5,273,451		(132,322)			5.000	2.060		125,000	250,000	05/17/2012	01/01/2020
	NORTH CAROLINA EASTN MUN PWR AGY 93A			1	1	4, 104, 516	.106.6780	4,379,132	4, 105,000	4, 103, 514		473			6.400	6.450	JJ	131,360	235,840	02/10/1993	01/01/2021
658203-3U-6	NORTH CAROLINA MUN PWR				1FE	4,172,853	.100.0000	3,905,000	3,905,000	3,905,000		(112,470)			4.000	1.096	JJ	78, 100	156,200	08/07/2015	01/01/2018
	NORTH CAROLINA MUN PWR AGY NO				1FE	1, 170, 109	.100.0000	1,095,000	1,095,000	1,095,000	ļ	(31,538)			4.000	1.096	JJ	21,900	43,800	08/07/2015	01/01/2018
	NORTH CAROLINA ST MED CARE COMMN HLTH CA				1FE	548,785	.105.2640	526,320	500,000	515,695	ļ	(6,209)		ļ	4.000	2.500	JD	1,667	20,000	04/24/2012	06/01/2020
	NORTH CAROLINA TPK AUTH TRIANG				2FE	345,062	.103.0900	335,043	325,000	336,510		(8,552)			5.000	1.421	JJ	8, 125	4, 108	03/23/2017	01/01/2019
	NORTH CAROLINA TPK AUTH TRIANG				2FE	434,776	.105.7760	423, 104	400,000	425,436		(9,340)			5.000	1.751	JJ	10,000	5,056	03/23/2017	01/01/2020
	NORTH CAROLINA TPK AUTH TRIANG				2FE	499,590	.108.4040	487,818	450,000	489,935	} }	(9,655)		·	5.000	1.941	JJ	11,250	5,688	03/23/2017	01/01/2021
	NORTH CAROLINA TPK AUTH TRIANG				2FE	563,555	.110.7320 .112.7710	553,660 789,397	500,000	553,925	}	(9,630)			5.000	2.170	JJ	12,500	6,319 8,847	03/23/2017	01/01/2022
	NORTH CAROLINA TPK AUTH TRIANG				2FE 1FE	795,207 1,007,764	.112.7710	1,013,486	700,000 875,000	783,504 994,072		(11,703)			5.000	2.450 2.540	JJ	17,500	8,847	03/23/2017	01/01/2023
	NORTH CAROLINA TPK AUTH TRIANG				2FE	1,148,560		1,163,000	1,000,000	1,135,535		(13,025)			5.000	2.850	.l.l	25.000	12,639	03/23/2017	01/01/2024
	NORTH TEX MUN WTR DIST TEX LOW				21 L			554.722	515.000	561.343		(18,786)			5.000	1.210		2.,146		03/29/2016	06/01/2020
00E000 DU 0	INVITED TEX HIGH HILL DIGITED TEX EQUI						. 10/ . / 100	,144	,000	I, U+U	p	(10,700)	h	p		1.410	UU			01 04 104 100	

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1	2		Cod	les	6	7		Fair Value	10	11		e in Book/Adj	usted Carryin	g Value			Interest		Da	
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		С	е				Used to)		Book/	Unrealized	Year's	Than-	Book/			Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment		Rate	Rate When		Received		Maturity
Identification		е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of Paid		During Year	Acquired	Date
662839-BB-4	NORTH TEX MUN WTR DIST TEX LOW				1FE	676,068	.110.5400	635,605	575,000	643,613		(19,468)			5.000	1.410 JD	2,39		03/29/2016	06/01/2021
66285W-UX-2 66353L-DE-4	NORTH TEX TWY AUTH REV			1	1FE1FE	2,416,440 2,704,658	.120.1800 .116.4830	2,403,600 2,620,868	2,000,000 2,250,000	2,408,692 2,667,498		(7,748)			5.000 5.000	2.200 JJ 1.650 MN			10/13/2017	01/01/2027 11/01/2023
66353R-BN-3	NORTHAMPTON CNTY PA GEN PURP A	†	-		1FE	2,408,140	.114.7150	2,294,300	2,000,000	2,329,079		(54, 958)			5.000	1.900 FA			06/24/2016	08/15/2023
665250-CG-9	NORTHERN ILL MUN PWR AGY PWR P				1FE	2,575,804	115.3190	2,433,231	2,110,000	2,496,401		(61,507)			5.000	1.730 JD	8,79		08/24/2016	12/01/2023
665306-KN-5	NORTHERN KY WTR DIST REVENUE - REF 2012				1FE	5,024,820	106.4330	4,416,970	4,150,000	4,402,748		(117,667)			5.000	1.888 FA	86,45		06/01/2012	02/01/2020
665444-JV-8	NORTHERN MUN PWR AGY MINN ELEC				1FE	1,316,574	.111.7070	1,234,362	1, 105,000	1,256,442		(36,503)		ļ	5.000	1.460 JJ	27,62		04/07/2016	01/01/2022
665444-JW-6	NORTHERN MUN PWR AGY MINN ELEC				1FE	2,229,546	.113.9370	2,096,441	1,840,000	2, 136, 563		(56, 478)			5.000	1.630 JJ			04/07/2016	01/01/2023
665444-JX-4 675568-CW-7	NORTHERN MUN PWR AGY MINN ELEC				1FE 1FE	2,366,682 197,960	.116.0100 .123.4890	2,238,993 197,582	1,930,000 160,000	2,277,332 197,156		(54, 305)			5.000 5.000	1.820 JJ 2.060 MS			04/07/2016	01/01/2024
675568-CY-3	OCONEE CNTY GA WTR & SEW REV			1	1FE	401.125	. 124.3160	404.027	325.000	399.710		(1, 415)			5.000	2.330 MS			10/04/2017	09/01/2028
675568-CZ-0	OCONEE CNTY GA WTR & SEW REV]	1	1FE	122,139	. 122.5880	122,588	100,000	121,730		(409)			5.000	2.460 MS			10/04/2017	09/01/2029
676306-DH-3	OGDEN CITY UTAH SWR & WTR REV				1FE	282, 132	.113.7170		235,000	272,630		(8, 154)			5.000	1.290 JD			10/06/2016	06/15/2022
676306-DJ-9	OGDEN CITY UTAH SWR & WTR REV				1FE	367,860	_116.4270	349,281	300,000	356,360		(9,871)			5.000	1.410 JD	66		10/06/2016	06/15/2023
67760A-DN-3	OHIO ST		-		1FE 1FE	2,865,425	.114.3170	2,857,925	2,500,000	2,862,096		(3,329)		····	5.000	1.900 JD			12/05/2017	12/01/2022
67760A-DP-8 67760A-DQ-6	OHIO STOHIO ST	·			1FE	1,750,860 L	.116.3420 .118.8470	1,745,130 1,782,705	1,500,000 1,500,000	1,748,982 1,778,665		(1,878)			5.000	2.010 JD 2.100 JD			12/05/2017	12/01/2023
67756D-JK-3	OHIO ST HIGHER EDL FAC COMMN				1FE	4,253,930	114.2670	4,056,479	3.550.000	4,131,261		(112,991)			5.000	1.530 JD	14.79		10/26/2016	12/01/2022
67756D-JL-1	OHIO ST HIGHER EDL FAC COMMN				1FE	1,703,786	116.7060	1,633,884	1,400,000	1,658,985		(41, 268)			5.000	1.700 JD	5,83		10/26/2016	12/01/2023
67756D-NJ-1	OHIO ST HIGHER EDL FAC COMMN				1FE	210,854	.105.2180	210,436	200,000	210,658		(196)			4.000	1.810 JJ	37		12/01/2017	07/01/2020
67756D-NK-8	OHIO ST HIGHER EDL FAC COMMN				1FE	321,402	.106.9270	320,781	300,000	321,128		(274)			4.000	1.910 JJ			12/01/2017	07/01/2021
67756D-NL-6	OHIO ST HIGHER EDL FAC COMMN				1FE	282,093 _	.112.7420	281,855	250,000	281,776		(317)			5.000	2.030 JJ	59		12/01/2017	07/01/2022
67756D-NM-4 67756D-NN-2	OHIO ST HIGHER EDL FAC COMMN				1FE1FE	229,428	.114.8630 .116.4640	229,726 372,685	200,000 320,000	229, 193 371, 463		(235)			5.000 5.000	2.170 JJ 2.320 JJ			12/01/2017	07/01/2023 07/01/2024
67756D-NP-7	OHIO ST HIGHER EDL FAC COMMN		-		1FE	234,944	.117.9620	235,924	200,000	234,746		(345)			5.000	2.320 JJ	47		12/01/2017	07/01/2024
67756D-NQ-5	OHIO ST HIGHER EDL FAC COMMN				1FE	296,348	119.4480	298,620	250,000	296,120		(228)			5.000	2.570 JJ	59		12/01/2017	07/01/2026
67756D-NR-3	OHIO ST HIGHER EDL FAC COMMN				1FE	358,281	120.2640	360,792	300,000	358,029		(252)			5.000	2.680 JJ		8	12/01/2017	07/01/2027
677561-JZ-6	OHIO ST HOSP FAC REV ACTING BY		-		1FE	2,366,840	.115.0130	2,300,260	2,000,000	2,344,393		(22,447)			5.000	1.420 JJ	33,88		08/09/2017	01/01/2023
677561-KA-9	OHIO ST HOSP FAC REV ACTING BY				1FE1FE	2,225,199	.117.4230	2, 172, 326	1,850,000	2,206,119		(19,079)			5.000	1.620 JJ	31,34		08/09/2017	01/01/2024
677561-KB-7 67760H-LA-7	OHIO ST HOSP FAC REV ACTING BYOHIO ST TPK COMMN TPK REV				1FE	2,541,698 _ 2,383,320 _	.119.4910 .115.2030	2,491,387 2,304,060	2,085,000 2,000,000	2,521,933 2,365,519		(19,765) (17,801)			5.000 5.000	1.800 JJ 1.300 FA			08/09/2017	01/01/2025
67760H-LB-5	OHIO ST TPK COMMN TPK REV		-		1FE	1,213,540	117.6300	1, 176, 300	1,000,000	1,205,278		(8, 262)			5.000	1.480 FA	12.91		09/13/2017	02/15/2024
67760H-LC-3	OHIO ST TPK COMMN TPK REV				1FE	1, 108,674	.119.8790	1,078,911	900,000	1,101,789		(6,885)			5.000	1.650 FA	11,62		09/13/2017	02/15/2025
67760H-LD-1	OHIO ST TPK COMMN TPK REV				1FE	3, 119,675	.121.7020	3,042,550	2,500,000	3,101,930		(17,745)			5.000	1.800 FA	32,29		09/13/2017	02/15/2026
678657-MK-0	OKLAHOMA CITY OKLA WTR UTILS T		-		1FE	1,013,080	_121.3260	970,608	800,000	987,053		(23,224)			5.000	1.670 JJ	20,00		11/04/2016	07/01/2025
678908-M2-7 678908-M3-5	OKLAHOMA ST DEV FIN AUTH - ST JOHNS HLTH				1FE1FE	1,834,048 2,314,980	. 103.9280 . 107.0250	1,642,062 2,140,500	1,580,000 2,000,000	1,625,369 2,093,373		(39,440)		·	5.000 5.000	2.276 FA 2.604 FA			05/23/2012	02/15/2019
679111-UJ-1	OKLAHOMA ST TURNPIKE AUTH REF-SECOND SR-	†		1	1FE	5.902.700	. 107 . 0230	5,322,200	5,000,000	5.237.349		(114, 239)			5.000	2.451 JJ			10/05/2011	01/01/2020
679111-YK-4	OKLAHOMA TRANSN AUTH OK F/K/A			1	1FE	4,534,000	112.8750	4,515,000	4,000,000	4,532,532		(1,468)			4.000	2.350 JJ	4,44		12/08/2017	01/01/2029
679111-YU-2	OKLAHOMA TRANSN AUTH OK F/K/A		.		1FE	3,025,768	.110.3120	3,011,518	2,730,000	3,024,210		(1,558)			4.000	1.740 JJ	3,03	3	12/07/2017	01/01/2023
681725-JG-3	. OMAHA NEB ARPT AUTH ARPT REV				1FE	341,094	.102.3010		325,000	333,523		(7,571)			4.000	1.230 JD			02/10/2017	12/15/2018
681725-JH-1	OMAHA NEB ARPT AUTH ARPT REV				1FE	535,305	.104.2160	521,080	500,000	524,687		(10,618)			4.000	1.430 JD			02/10/2017	12/15/2019
681725-JJ-7 681725-JK-4	OMAHA NEB ARPT AUTH ARPT REV	·			1FE 1FE	561,850 _ 457.368	. 109.3040 111.8640	546,520 447,456	500,000 400.000	548,268 515		(13,582)			5.000 5.000	1.640 JD 1.870 JD	1,11		02/10/2017 02/10/2017	12/15/2020 12/15/2021
681725-JL-2	OMAHA NEB ARPT AUTH ARPT REV		-		1FE	463, 160	.113.7670	455,068	400,000	454,314		(8,846)			5.000	2.100 JD			02/10/2017	12/15/2021
681725-JN-8	OMAHA NEB ARPT AUTH ARPT REV		1		1FE	587,430	.117.2490	586,245	500,000	578,645		(8,785)			5.000	2.520 JD			02/10/2017	12/15/2024
681725-KG-1	OMAHA NEB ARPT AUTH ARPT REV				1FE	128,352	_114.2230	125,645	110,000	125,772		(2,580)			5.000	1.950 JD	24	44,476	02/10/2017	12/15/2022
681725-KH-9	OMAHA NEB ARPT AUTH ARPT REV				1FE	265,903	116.7490	262,685	225,000	261,070		(4,833)		ļ	5.000	2.120 JD	50		02/10/2017	12/15/2023
681725-KJ-5	OMAHA NEB ARPT AUTH ARPT REV		-		1FE	297,620	.118.8030	297,008	250,000	292,801		(4,819)			5.000	2.320 JD			02/10/2017	12/15/2024
681810-LD-7 68189T-BL-9	OMAHA NEB SAN SEW REVOMAHA NEB SPL OBLIG				1FE1FE	180,395 L	.119.9880 .119.0710	173,983 363,167	145,000 305,000	176,072 364,794		(3,973)			5.000 5.000	1.830 A0 2.000 JJ			10/26/2016	04/01/2025
68189T-BL-9	OMAHA NEB SPL OBLIG				1FE	1,765,002	121.6640	1,770,211	1,455,000	1,761,999		(3,003)			5.000	2.000 JJ 2.130 JJ			11/15/2017	01/15/2025 01/15/2026
68189P-FH-2	OMAHA NEB SPL TAX REV]		1FE	322,266	.106.2140	318,642	300,000	321,379		(887)			5.000	1.440 JJ			11/15/2017	01/15/2020
68189P-FJ-8	OMAHA NEB SPL TAX REV				1FE	414,431	.109.0290	408,859	375,000	413,372		(1,059)			5.000	1.540 JJ	1,61	5	11/15/2017	01/15/2021
68189P-FL-3	OMAHA NEB SPL TAX REV				1FE	260,570	.113.9260	256,334	225,000	260,000		(570)			5.000	1.760 JJ	96		11/15/2017	01/15/2023
68189P-FM-1 68189P-FN-9	OMAHA NEB SPL TAX REV		-		1FE1FF	631,471	.116.0940 118 1380	621, 103 330, 786	535,000 280,000	630, 194 335, 299		(1,278)		 	5.000 5.000	1.870 JJ			11/15/2017	01/15/2024
I DO IXYP-FN-9	LUMBER NED SPL IAX BEV	1		1	I IFF	335 927	118 1380	330 /86	280 000	335 299	1	(628)	1		5 000	1 980 1.1.1	1 20	n i	11/15/2011/	111/15/2025

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
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		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	, '	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Des.	Cost	Value		Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
68189P-FP-4	OMAHA NEB SPL TAX REV	-	- "	Onai	1FE	327,974	120.3320		270,000	327,412	(Decrease)	(562)	riecognized	value	5.000	2.110		1.163	During real	11/15/2017	01/15/2026
68189P-FR-0	OMAHA NEB SPL TAX REV				1FE	571,234	121 . 1610		465,000	570,331		(902)			5.000	2.220		2,002		11/15/2017	01/15/2027
68189P-FT-6	OMAHA NEB SPL TAX REV				1FE	225,586	106.4200		210,000	224,965		(621)			5.000	1.440		904		11/15/2017	01/15/2020
68189P-FU-3	OMAHA NEB SPL TAX REV				1FE	248,659	109. 3380		225,000	248,023		(635)			5.000	1.540		969		11/15/2017	01/15/2021
68189P-FX-7	OMAHA NEB SPL TAX REV				1FE	330,490	117.1440		280,000	329,821		(669)			5.000	1.870		1,206		11/15/2017	01/15/2024
68189P-FY-5	OMAHA NEB SPL TAX REV				1FE	359,922	119.2150		300,000	359,249		(673)			5.000	1.980		1,292		11/15/2017	01/15/2025
68189P-FZ-2 682852-CD-8	OMAHA NEB SPL TAX REVONSLOW N C WTR & SWR AUTH COMB	+	1		1FE1FE	388,710 1,296,036	121.5620 102.2580		320,000			(666)		 	5.000	2.110 0.870		1,378 4,000	48,000	11/15/2017	01/15/2026
682852-CN-6	ONSLOW N C WITH & SWIR AUTH COMB		1		1FE	508.252	121.3590		400,000	490.734		(37,019)			5.000	1.900		1.667	20.000	04/15/2016	12/01/2016
68607D-ST-3	OREGON ST DEPT TRANSN HWY USER				1FE	2,235,461	117.7990		1,855,000	2,203,683		(31,778)			5.000	1.630		11,851	40,449	05/17/2017	11/15/2023
68607D-SU-0	OREGON ST DEPT TRANSN HWY USER	4	.		1FE	4,883,960	120.2230		4,000,000	4,820,978		(62,982)		ļ	5.000	1.810		25,556	87,222	05/17/2017	11/15/2024
68607D-SV-8	OREGON ST DEPT TRANSN HWY USER		-		1FE	2,470,600	122.3050		2,000,000	2,441,490		(29, 110)		ļ	5.000	1.960		12,778	43,611	05/17/2017	11/15/2025
68607D-SW-6	OREGON ST DEPT TRANSN HWY USER				1FE1FE	5,607,360	124. 1700		4,500,000	5,547,143		(60,217)			5.000	2.110 1.960		28,750	98, 125 72, 503	05/17/2017	11/15/2026
68607D-TA-3 68608J-VB-4	OREGON ST DEPT TRANSN HWY USER				1FE	4, 107, 373	122.3050		3,325,000 565,000	4,058,978 671.071		(48,395) (12,796)			5.000 5.000	2.237		21,243 2,354		05/17/2017 01/24/2017	11/15/2025
68608J-VC-2	OREGON ST FACS AUTH REV				1FE	619,110			500,000	606, 168		(12,790)			5.000	2.237		2,083	26,458	10/21/2016	06/01/2026
685869-DB-2	OREGON ST HLTH & SCIENCE UNIV 2012				1FE	1, 178, 490	101.7430		1,000,000	1,015,353		(30,273)			5.000	1.778		25,000	50,000	05/02/2012	07/01/2018
686543-TL-3	ORLANDO & ORANGE CNTY FL EXPRESSWAY AUTH				1FE	2,704,073	101.7330		2,250,000	2,291,925		(83,070)			5.000	1.250		56,250	112,500	11/16/2012	07/01/2018
686543-UF-4	ORLANDO EXPY-REF-B				1FE	9,210,741	101.7330		7,745,000	7,883,046		(273, 200)			5.000	1.410		193,625	387,250	12/14/2012	07/01/2018
686499-BK-9	ORLANDO FLA TOURIST DEV TAX RE				2FE	1,397,264	105.7250		1,290,000	1,386,179		(11,084)			4.000	1.310		17,343		08/04/2017	11/01/2020
686499-BN-3 686499-BP-8	ORLANDO FLA TOURIST DEV TAX REORLANDO FLA TOURIST DEV TAX RE				2FE 2FE	2,075,430 1,078,749	115.9450		1,750,000 900,000	2,058,742 1,070,990		(16,688)			5.000 5.000	1.800 2.010		29,410 15,125		08/04/2017	11/01/2023
686499-BQ-6	ORLANDO FLA TOURIST DEV TAX RE	·			2FE2	1,078,749	117.9360			960,343		(7,759)			5.000	2.200		13,444		08/04/2017	11/01/2024 11/01/2025
686499-BR-4	ORLANDO FLA TOURIST DEV TAX RE				2FE	1,335,048	121. 2790		1,100,000	1,327,367		(7,681)			5.000	2.390		18,486		08/04/2017	11/01/2026
686499-BS-2	ORLANDO FLA TOURIST DEV TAX RE				2FE	1,342,176			1,100,000	1,335,178		(6,998)			5.000	2.530		18,486		08/04/2017	11/01/2027
696499-DQ-2	PALM BEACH CNTY FLA ARPT SYS R				1FE	1,735,720			1,400,000	1,680,557		(38,710)			5.000	1.830		17,500	70,000	06/30/2016	10/01/2024
69651A-AF-1	PALM BEACH CNTY FLA HEALTH FAC				2FE	822,323	103.3300		750,000	777,627		(13,998)			4.000	2.030		2,500	30,000	09/11/2014	12/01/2019
69651A-AG-9 702826-JU-3	PALM BEACH CNTY FLA HEALTH FACPASSAIC VALLEY N J SEW COMMRS				2FE1FE	574,890	107.7340 114.9010		500,000 455,000	536,691		(12,010)			5.000	2.380 1.740		2,083 1.896	25,000 22,750	09/11/2014 07/14/2016	12/01/2020
702826-KS-6	PASSATC VALLEY N J SEW COMMRS				1FE	5,460,822	116.8120		4,355,000	5,282,649		(125, 260)			5.000	1.740		18.146	217,750	07/14/2016	12/01/2024
70360P-ED-9	PAULDING CNTY GA WTR & SEW REV		-		1FE	1,300,691	. 117.7490		1,045,000	1,257,227		(34, 160)			5.000	1.410		4.354	52.250	09/14/2016	12/01/2023
70360P-EE-7	PAULDING CNTY GA WTR & SEW REV				1FE	973,603	120 . 1940	925,494	770,000	943,584		(23,598)			5.000	1.550	JD	3,208	38,500	09/14/2016	12/01/2024
704883-SZ-1	PEARLAND TEX WTRWKS & SWR SYS				1FE	441 , 195			370,000	437,004		(4, 192)			5.000	1.640		6,886		07/19/2017	09/01/2023
704883-TA-5	PEARLAND TEX WITHINGS & SWR SYS				1FE	775,763			640,000			(6,769)			5.000	1.780		11,911		07/19/2017	09/01/2024
704883-TB-3 704883-TC-1	PEARLAND TEX WTRWKS & SWR SYSPEARLAND TEX WTRWKS & SWR SYS	-+	1		1FE1FE	472,938 617,875	120.8140 122.2330		385,000 500,000	469, 154 613, 447		(3,784)			5.000 5.000	1.920 2.120		7, 165 9.306		07/19/2017 07/19/2017	09/01/2025
70643Q-FQ-6	PEMBROKE PINES FLA CAP IMPT RE	†	1		1FE	2,851,533	122.2330		2,670,000	2.808.606		(4,428)		<u> </u>	4.000	1.250		8,900		04/28/2017	12/01/2026
70643Q-FV-5	PEMBROKE PINES FLA CAP IMPT RE				1FE	2,685,312	119.6700		2,245,000	2,652,563		(32,749)			5.000	2.160		9,354	58,308	04/28/2017	12/01/2024
70643Q-FW-3	PEMBROKE PINES FLA CAP IMPT RE				1FE	2,104,655	121.6500		1,750,000	2,081,814		(22,841)			5.000	2.360			45,451	04/28/2017	12/01/2025
70869P-HB-6	PENNSYLVANIA ECONOMIC DEV FING		-		1FE	2,656,935	109. 4120		2,250,000	2,454,357	ļ ļ	(63,702)		ļ	5.000	1.950	FA	46,875	112,500	09/18/2014	02/01/2021
70869P-LC-9	PENNSYLVANIA ECONOMIC DEV FING		-		1FE	1, 187, 560	112.3680		1,000,000	1, 145, 630		(33, 375)			5.000	1.420		14,722	48, 194	09/21/2016	03/15/2022
70869P-LD-7 70869P-LE-5	PENNSYLVANIA ECONOMIC DEV FING		1		1FE1FE	2,118,760 1,535,038	114.7970 116.8370		1,750,000 1,250,000	2,049,826 1,489,500		(54,877)			5.000 5.000	1.560 1.730		25,764 18.403	84,340 60,243	09/21/2016	03/15/2023
70809P-LE-5 70917S-YF-4	PENNSYLVANIA ST HIGHER EDL FAC		1		IFE	4,922,155			3,865,000	4,773,136		(36,238)		<u> </u>	5.000	1.730		73,006	187,882	09/21/2016	08/15/2025
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL	1]		1FE		116.7670		800,000	958,951		(25,522)			5.000	1.480		3,333	40,000	08/03/2016	12/01/2023
709221-UC-7	PENNSYLVANIA ST TPK COMMN OIL	1			1FE	2,811,402	120.9530	2,660,966	2,200,000	2,730,057		(61,960)			5.000	1.730	JD	9, 167	110,000	08/03/2016	12/01/2025
709224-B7-3	PENNSYLVANIA ST TPK COMMN TPK				1FE	1,777,890			1,500,000	1,776,968		(922)			5.000	2.660		2,500		12/05/2017	12/01/2026
709224-B8-1	PENNSYLVANIA ST TPK COMMN TPK	-+	-		1FE	597,340	120 . 1700		500,000	597,055		(285)		ļ	5.000	2.750		833		12/05/2017	12/01/2027
709224-YM-5 709224-ZE-2	PENNSYLVANIA ST TPK COMMN TPK	-+	-		1FE1FE	654,660 3,995,220	116.2210 118.1400		550,000 3,325,000	651,062 3,975,746		(3,598)			5.000 5.000	1.720 1.960	JD	2,292 13,854	3,819	09/27/2017	12/01/2023
709224-ZE-2 709224-ZF-9	PENNSYLVANIA ST TPK COMMN TPK	-+	1		1FE	4,722,471	118.1400		3,325,000	3,975,746		(19,474)			5.000	1.960	JD	13,854	23,090	09/27/2017	12/01/2024
709224-ZG-7	PENNSYLVANIA ST TPK COMMN TPK	1	1		1FE	3,664,110	121.1020		3,000,000	3,649,564		(14,546)			5.000	2.300	JD	12,500	20,833	09/27/2017	12/01/2026
709224-ZZ-5	PENNSYLVANIA ST TPK COMMN TPK	1]		1FE	1,043,787	120 . 2120	1,039,834	865,000	1,042,247		(1,540)			5.000	2.430	JD	3,724		11/01/2017	12/01/2026
717817-SU-5	PHILADELPHIA PA ARPT REV	4	.		1FE	362,353	107 . 8220		335,000	362,031		(322)			5.000	1.690		512		12/15/2017	07/01/2020
717817-SV-3	PHILADELPHIA PA ARPT REV				1FE	332,910			300,000	332,635		(275)			5.000	1.780		458		12/15/2017	07/01/2021
717817-SW-1	PHILADELPHIA PA ARPT REV	-+	-		1FE		113.3400		250,000	283,851		(219)		}	5.000	1.850		382		12/15/2017	07/01/2022
717817-SX-9	PHILADELPHIA PA ARPT REV	-4	-1		1FE	463,208	115.8180	463,272	400,000	462,879		(329)	ļ		5.000	1.970	JJ	611		12/15/2017	07/01/2023

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CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	PHILADELPHIA PA ARPT REV			1FE	471,240	117.9860	471,944	400,000	470,930		(310)			5.000	2.070	JJ	611		12/15/2017	07/01/2024
	PHILADELPHIA PA ARPT REVPHILADELPHIA PA ARPT REV			1FE1FE	662,720	119.7060 121.1550	664,368	555,000 1,050,000	662,320		(400) (705)			5.000 5.000	2.190 2.300	JJ	848 1,604		12/15/2017	07/01/2025
	PHILADELPHIA PA ARPI REV			1FE	610, 155	121.1550		500,000	609.842		(313)			5.000	2.400				12/15/2017	07/01/2026 07/01/2027
	PHILADELPHIA PA ARPT REV		1	1FE	423,791	121.7680	426 , 188	350,000	423,582		(209)			5.000	2.500		535		12/15/2017	07/01/2028
	PHILADELPHIA PA ARPT REV		. 1	1FE	481,320	121.1070	484,428	400,000	481,091		(229)			5.000	2.580	JJ	611		12/15/2017	07/01/2029
717817-TS-9 F	PHILADELPHIA PA ARPT REV			1FE	1,293,636	107.4160	1,288,992	1,200,000	1,292,536		(1, 100)	ļ	ļ	5.000	1.830		1,833		12/15/2017	07/01/2020
	PHILADELPHIA PA ARPT REV			1FE	1,104,640	109.9700	1,099,700	1,000,000	1, 103, 768		(872)			5.000	1.920		1,528		12/15/2017	07/01/2021
	PHILADELPHIA PA ARPT REVPHILADELPHIA PA ARPT REV			1FE1FE	2,296,820 4,074,560	114.5840 116.2670	2,291,680 4,069,345	2,000,000 3,500,000	2,295,282 4,072,078		(1,538)			5.000 5.000	2.140 2.280		3,056 5,347		12/15/2017	07/01/2023 07/01/2024
	PHILADELPHIA PA ARPT REV			1FE	2,943,450	117.6620	2.941.550	2,500,000	2,941,817		(2,482)		†	5.000	2.280		3,347		12/15/2017	07/01/2024
	PHILADELPHIA PA ARPT REV			1FE	2,975,325	119.1100	2,977,750	2,500,000	2,941,817		(1,520)			5.000	2.510		3,819		12/15/2017	07/01/2026
717817-TZ-3 F	PHILADELPHIA PA ARPT REV			1FE	2,404,740	120.7310	2,414,620	2,000,000	2,403,601		(1, 139)			5.000	2.590	JJ	3,056		12/15/2017	07/01/2027
	PHILADELPHIA PA ARPT REV		1	1FE	2,968,750	119.4270	2,985,675	2,500,000	2,967,442		(1,308)			5.000	2.750		3,819		12/15/2017	07/01/2028
	PHILADELPHIA PA ARPT REV		1	1FE	1,770,225	118.6890	1,780,335	1,500,000	1,769,474		(751)			5.000	2.830		2,292	450.000	12/15/2017	07/01/2029
	PHOENIX IMPTPHOENIX IMPT			1FE1FE	3,454,920 2,429,680	101.7430 101.2520	3,052,290 2,227,544	3,000,000 2,200,000	3,047,720		(94, 173)			5.000 4.000	1.790 1.790		75,000 44,000	150,000 88,000	06/28/2013	07/01/2018 07/01/2018
	PIEDMONT MUN PWR AGY S C ELEC			1FE	1,118,523	101.2320	1,085,826	1,050,000	1,087,934		(30,589)			5.000	1.790		26,250	16,625	02/08/2017	01/01/2019
	PIEDMONT MUN PWR AGY S C ELEC			1FE	1,573,142	116.6220	1,574,397	1,350,000	1,548,270		(24,872)			5.000	2.360		33,750	21,375	02/08/2017	01/01/2024
720175-YR-3 F	PIEDMONT MUN PWR AGY S C ELEC			1FE	1, 182, 370	116.6220	1,166,220	1,000,000	1, 176, 231		(6, 139)			5.000	1.880	JJ	11,111		09/29/2017	01/01/2024
	PIEDMONT MUN PWR AGY S C ELEC			1FE	597,420	118.4870	592,435	500,000	594,642		(2,778)			5.000	2.080		5,556		09/29/2017	01/01/2025
720175-VU-9 F	PIEDMONT MUN PWR AGY S C ELEC REV -REF-S			1FE	11,260,100	100.0000	10,000,000	10,000,000	10,000,000		(208, 487)			5.000 5.000	2.870		250,000	500,000	06/15/2011	01/01/2018
720175-VW-5 F 720653-KR-4 F	PIEDMONT MUN PWR AGY S C ELECREVPIERCE CNTY WA SWR REV			1FE1FE	11,512,600 5,472,813	103.4120 108.4190	10,341,200 4,857,171	10,000,0004,480,000	10,307,620 4,821,380		(301,916)			5.000	1.880 1.933		250,000 93,333	500,000 224,000	11/19/2013	01/01/2019 08/01/2020
	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A		1	1FE		100 . 4 190	751,913	750,000	750,000		(127,614)			5.000	4.216		18,750	37,500	04/19/2007	07/01/2018
	PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA			1FE.	1,210,715	100.7860	1,108,646	1,100,000	1,110,226		(20, 280)			3.000	1.130		16,500	33,000	11/15/2012	07/01/2018
	PITTSBURGH PA WTR & SWR AUTH W			1FE	1,441,763	102.2250	1,277,813	1,250,000	1,278,051		(41,549)			5.000	1.600		20,833	62,500	12/12/2013	09/01/2018
	PLAINFIELD IN TIF US 40 CORRIDOR 05		1	1	4,490,000	100.0300	4,491,347	4,490,000	4,490,000					5.500	5.500		113,871	231,688	06/27/2005	01/15/2021
	PORT AUTH N Y & N J			1FE	6,965,880	113.6170	6,817,020	6,000,000	6,856,301		(109,579)			5.000	1.870		63,333	130,000	04/27/2017	10/15/2022
	PORT AUTH N Y & N J PORT AUTH N Y & N J			1FE1FE	1,542,486 3,292,184	103.1080 106.1780	1,366,181 2,972,984	1,325,000 2,800,000	1,366,065 2,969,111		(44, 140) (85, 991)			5.000 5.000	1.580 1.780		5,521 11,667	66,250 140,000	11/22/2013	12/01/2018 12/01/2019
	PORT AUTH N Y & N J			1FE	7,678,970	100.1700	7,030,855	6,500,000	7,037,308		(194, 964)			5.000	1.700		108,333	325,000	08/15/2014	09/01/2020
73358W-UN-2 F	PORT AUTH N Y & N J			1FE	14, 116, 680	108 . 5330	13,023,960	12,000,000	13,015,778		(351,642)			5.000	1.870		126,667	600,000	10/08/2014	10/15/2020
73358W-VH-4 F	PORT AUTH N Y & N J			1FE	11,003,699	101. 1440	9,967,741	9,855,000	9,983,408		(382,837)			5.000	1.070		82, 125	492,750	04/16/2015	05/01/2018
	PORT AUTH N Y & N J			1FE	12, 150,003	104.4200	11, 125, 951	10,655,000	11, 159,770		(372, 572)		ļ	5.000	1.400		88,792	532,750	04/16/2015	05/01/2019
	PORT AUTH N Y & N J			1FE	12,716,547	107.1890	11,726,477	10,940,000	11,783,162		(351,819)	}	}	5.000	1.620	MN	91, 167	547,000	04/16/2015	05/01/2020
	PORT AUTH N Y & N JPORT AUTH N Y & N JPORT AUTH OF NEW YORK & NEW JERSEY NY CO			1FE1FE	13,582,232	109.8800 105.6810	12,674,658 9,733,220	11,535,000 9,210,000	12,696,291		(334, 621)			5.000 5.000	1.870 2.137	ΜΝ	96, 125 115, 125	576,750 460,500	04/16/2015	05/01/2021 10/01/2019
	PORT OAKLAND CALIF REV			1FE	1,825,140	120.4290	1,806,435	1,500,000	1,810,232		(14,908)			5.000	2. 120	MN	12,500	18,333	06/22/2017	11/01/2025
735240-E3-3 F	PORT PORTLAND ORE ARPT REV			1FE	785,772	103.3650	728,723	705,000	731,043		(17,041)			4.000	1.500	JJ	14, 100	28,200	09/05/2014	07/01/2019
735240-E4-1 F	PORT PORTLAND ORE ARPT REV			1FE	818,391	107.6440	753,508	700,000	752,911		(20,477)			5.000	1.890	JJ	17,500	35,000	09/05/2014	07/01/2020
	PORT PORTLAND ORE ARPT REV	···		1FE	571,064	113.7100	540 , 123	475,000	536,244		(12, 884)			5.000	1.990		11,875	23,750	03/06/2015	07/01/2022
	PORT PORTLAND ORE ARPT REV	···		1FE1FE	939,854	107.6440 110.2550	914,974 1,102,550	850,000 . 1,000,000	915,980		(23,874)			5.000 5.000	1.810 2.020		21,250	18,417	01/12/2017	07/01/2020
	PORT PORTLAND ORE ARPT REVPORT PORTLAND ORE ARPT REV			1FE	1,125,740 1.141.530	110.2550	1, 102,550	1,000,000	1,100,198 1,118,416		(25,542)	·	 	5.000	2.020		25,000 25,000	21,667 21,667	01/12/2017	07/01/2021 07/01/2022
	PORT PORTLAND ORE ARPT REV			1FE	1, 156,700	115.0310	1, 150, 310	1,000,000	1, 135, 413		(21, 287)			5.000	2.360		25,000	21,667	01/12/2017	07/01/2023
735389-B4-9 F	PORT SEATTLE WASH REV			1FE	5,479,785	120.3540	5,415,930	4,500,000	5,443,015		(36,771)			5.000	2.230	MN	37,500	43, 125	07/26/2017	05/01/2026
735389-SD-1 F	PORT SEATTLE WASH REV			1FE	1,294,861	103.5170	1,221,501	1, 180,000	1,214,166		(21,000)			4.000	2.130	FA	19,667	47,200	01/09/2014	08/01/2019
	PORT SEATTLE WASH REV			1FE	1,817,732	114.0270	1,767,419	1,550,000	1,791,893		(25, 839)			5.000	1.990		38,750	38,750	05/11/2017	07/01/2023
	PORT SEATTLE WASH REVPORT SEATTLE WASH REV			1FE1FE	1,498,484 5,242,328	111.6280 120.3540	1,473,490 5,181,240	1,320,000 4,305,000	1,447,374 5,207,151		(28,009)			5.000 5.000	2.587 2.230		16,500 35,875	66,000 41,256	12/27/2016	04/01/2022 05/01/2026
	PORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		1	1FE	5,242,328	120.3540	5, 181,240	4,305,000	5,207,151		(35, 177)			4.250	4.416		35,875	1,700	12/15/2003	05/01/2026
	PORTLAND OR WTR SYS REVENUE REF-SYS-SECO			1FE	1,576,406	102 . 6320	1,334,216	1,300,000	1,339,138		(51,769)			5.000	0.960		16,250	65,000	04/24/2013	10/01/2018
74442P-FB-6 F	PUBLIC FIN AUTH WIS REV		2	2FE	447,600	111.1360	444,544	400,000	447,316		(284)			5.000	2.177	MAR	556		12/15/2017	09/30/2022
	PUBLIC FIN AUTH WIS REV		2	2FE	397,373	113.0280	395,598	350,000	397, 150		(222)			5.000	2.381		486		12/15/2017	09/30/2023
	PUBLIC FIN AUTH WIS REV		2	2FE	459,532		458,384	400,000	459,299		(233)	ļ	ļ	5.000			556		12/15/2017	09/30/2024
74442P-FE-0 F	PUBLIC FIN AUTH WIS REV		2	2FE	753,695	116.1950	755,268	650,000	753,349		(346)		L	5.000	2.651	MAR	903		12/15/2017	09/30/2025

SCHEDULE D - PART 1

							S	howing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code		6	7	Fa	air Value	10	11			usted Carryin	9				nterest			ates
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		С	Fore:				Rate Used to Obtain			Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Current Year's Other- Than- Temporary	Exchange Change in Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractua
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
74442P-FF-7	PUBLIC FIN AUTH WIS REV			2	2FE	544,868	117.5410	546,566	465,000	544,637	(= 00:00,00)	(231)			5.000	2.731	MAR	646		12/15/2017	09/30/2026
	PUBLIC FIN AUTH WIS REV			2	2FE	868,270	118.7950	873, 143	735,000	867,931		(339)			5.000	2.818		1,021		12/15/2017	09/30/2027
	PUBLIC FIN AUTH WIS REVPUBLIC FIN AUTH WIS REV			1	2FE	2,282,000 7,346,885	114.9580	2,299,160	2,000,000 6,500,000	2,281,319 7.344.853		(681)			5.000	3.300 3.420		2,778 9,028		12/15/2017	09/30/203709/30/2049
745181-N2-9	PUERTO RICO HWY & TRANS HWY REV 03 AA				2FE	268,250	102.0080	7,402,265 755,020				(2,032)			5.500	4.237	.I.I	6,875	13,750	12/15/2017	09/30/204907/01/2018
74540H-AC-8	PULASKI CNTY ARK PUB FACS BRD	1			1FE	483,226	118.3200	485, 112	410,000	463,055		(6,828)			5.000	2.920	JD	1,708	20,500	11/20/2014	12/01/2024
751060-BQ-6	RALEIGH CNTY WV BLDG COMMN PUB OFF 99	ļ		1	1FE	1,951,860	100.1880	2,003,760	2,000,000	1,983,385		2,655			5.375		AO	26,875	107,500	08/05/1999	10/01/2025
751073-KV-8	RALEIGH-DURHAM N C ARPT AUTH A				1FE	860,753	112.6410	844,808	750,000			(16,494)			5.000		MN	6,250	23,646	03/03/2017	05/01/2022
751073-KW-6 75728T-AC-3	RALEIGH-DURHAM N C ARPT AUTH AREDDING CALIF ELEC SYS REV				1FE	578,625 108,292	115.0870 104.4800	575,435 104,480	500,000 100,000	568,996 105,248		(9,629) (3,044)			5.000 5.000	2.240 1.250		4, 167 417	15,764 3,750	03/03/2017	05/01/202306/01/2019
	REDDING CALIF ELEC SYS REV	+			1FE	108,292	104.4800		400,000	433,595		(3,044)		l	5.000	1.250		1.667		02/09/2017	06/01/2019
	REDDING CALIF ELEC SYS REV	1			1FE		110.8550	371,364	335,000			(8,771)			5.000	1.640		1,396	12,563	02/09/2017	06/01/2021
75728T-AF-6	REDDING CALIF ELEC SYS REV	ļ			1FE	347,550	113.6460	340,938	300,000	340,303		(7,248)			5.000	1.820	JD	1,250	11,250	02/09/2017	06/01/2022
	REDDING CALIF ELEC SYS REV				1FE		116.2590	465,036	400,000	461,079		(8,821)			5.000	2.010		1,667	15,000	02/09/2017	06/01/2023
75966W-AA-1 762244-EZ-0	RENAISSANCE COOP DIST AL SPL 2008 RHODE IS ST HEALTH & EDL BLDG			1	6 2FE	5,459,963 1,526,642	93.6740	5,803,104	6,195,000 1,300,000	5,367,607 1,474,124	65,292	(57,600)			7.500	7.500 1.800		77,438 8,306	460,313 65,000	04/28/2008	05/01/203805/15/2022
762244-EZ-U 762232-AW-6	RHODE IS ST HEALTH & EDL BLDG	+			2FE	4,718,882	115. 1930	1,437,020 4,653,797	4,040,000	4,708,838		(37,948) (10,043)			5.000	1.800				07/27/2016 11/08/2017	05/15/2022
762232-AX-4	RHODE ISLAND ST COMM CORP REV	1			1FE	2,376,960	117.3410	2,346,820	2,000,000	2,372,297		(4,663)			5.000	1.920		8,611		11/08/2017	06/15/2024
762232-AZ-9	RHODE ISLAND ST COMM CORP REV				1FE	2,169,250	120.7970	2, 150, 187	1,780,000	2,165,674		(3,576)			5.000	2.180		7,664		11/08/2017	06/15/2026
762232-BA-3	RHODE ISLAND ST COMM CORP REV				1FE	626,872	121.8650	621,512	510,000	625,927		(944)			5.000	2.310		2, 196		11/08/2017	06/15/2027
764603-BE-5 764603-BF-2	RICHMOND CNTY GA HOSP AUTH REV				1FE	919,064	109.3630	874,904	800,000			(27,934)			5.000 5.000	1.330		20,000	27,333 23,917	09/16/2016	01/01/2021
764603-BF-2 764603-BG-0	RICHMOND CNTY GA HOSP AUTH REV				1FE	823,634 1,197,430	112.0350 114.3330	784,245 1,143,330	700,000 1,000,000	796,226 1,161,176		(23,200)			5.000	1.450 1.630		17,500 25,000	34, 167	09/16/2016 09/16/2016	01/01/2022 01/01/2023
764603-BH-8	RICHMOND CNTY GA HOSP AUTH REV	1			1FE		116.7810	1, 167,810	1,000,000	1, 180, 587		(28,245)			5.000	1.810		25,000	34, 167	09/16/2016	01/01/2024
764603-BJ-4	RICHMOND CNTY GA HOSP AUTH REV				1FE	1,353,528	118.8780	1,307,658	1,100,000	1,319,312		(28,980)			5.000	1.940		27,500	37,583	09/16/2016	01/01/2025
764603-BK-1	RICHMOND CNTY GA HOSP AUTH REV				1FE	1,245,760		1,202,100	1,000,000	1,216,628		(24,677)			5.000	2.050		25,000	34, 167	09/16/2016	01/01/2026
	ROCK HILL S C UTIL SYS REV				1FE		116.8060	817,642	700,000	829,037		(20,225)			5.000	1.750		17,500	23,819	10/06/2016	01/01/2024
779244-DN-9 782816-AG-7	ROUND ROCK TEX UTIL REV				1FE	1,660,169 545.971	119.6440 112.8800	1,561,354 530,536	1,305,000 470.000	1,603,912 520,559		(36,536)			5.000	1.760 2.460		27 , 188 11 . 750	65,250 23,500	05/18/2016	08/01/202507/01/2022
78689H-KJ-4	SAGINAW VY ST UNIV MICH REV				1FE		112.8800	258.848	235,000			(10,500)			5.000	1.670		5,875	23,500	03/24/2016	07/01/202207/01/2021
	SAGINAW VY ST UNIV MICH REV				1FE	539,393	114. 9750	517,388	450,000	519,468		(11,826)			5.000	2.020		11,250	22,500	03/24/2016	07/01/2023
794481-KC-4	SALEM ORE WTR & SWR REV	ļ			1FE	1,236,470	121 . 1800	1,211,800	1,000,000	1,228,236		(8,234)			5.000	1.710		4, 167	18,472	09/14/2017	06/01/2025
79467B-AE-5	SALES TAX SECURITIZATION CORP				1FE	2,333,920	116.3150	2,326,300	2,000,000	2,331,480		(2,440)			5.000		JJ	4,722		12/07/2017	01/01/2024
79467B-AF-2 79467B-AG-0	SALES TAX SECURITIZATION CORP				1FE	2,077,023	118.4160	2,072,280	1,750,000 2,000,000	2,074,999		(2,023)			5.000 5.000	2.130 2.160	JJ	4, 132 4,722		12/07/2017	01/01/2025
79467B-AG-U 79467B-AJ-4	SALES TAX SECURITIZATION CORPSALES TAX SECURITIZATION CORP	+			1FE	2,417,460 1,244,010	120.2610 123.4830	2,405,220 1,234,830		2,415,226		(2,234)			5.000	2. 160	JJ	2,361		12/07/2017 12/07/2017	01/01/202601/01/2028
79467B-AK-1	SALES TAX SECURITIZATION CORP	1		1	1FE	1,237,930	123.4630	1,228,820	1,000,000	1,236,941		(989)			5.000	2.330	JJ	2,361		12/07/2017	01/01/2029
795373-AL-3	SALISBURY NC COP 2008			1	1FE	1,753,643	104.0700	1,868,057	1,795,000	1,784,999		4,244			5. 125	5.252	MS	30,665	91,994	11/26/2008	03/01/2020
	SALT LAKE CITY UTAH ARPT REV	ļ			1FE	1, 151, 610	112.8800	1, 128,800	1,000,000	1, 128, 473		(23, 137)		ļ	5.000	2.000	JJ	25,000	17,778	02/09/2017	07/01/2022
	SALT LAKE CITY UTAH ARPT REV	+			1FE	1,485,515		1,486,628	1,265,000	1,461,825	ļ	(23,690)		}	5.000	2.400		31,625	22,489	02/09/2017	07/01/2024
	SALT LAKE CITY UTAH SALES TAXSALT LAKE CITY UTAH SALES TAX				1FE		112.9460 115.6710	564,730	500,000 400.000	574,410 470,627		(8,365) (6,313)		l	5.000 5.000	1.250 1.390		11,806 9,444		06/23/2017 06/23/2017	02/01/202202/01/2023
	SALT LAKE CITY UTAH SALES TAX				1FE		118.4700	811,520	685,000	823,444		(10,228)			5.000	1.510		16, 174		06/23/2017	02/01/2023
79560Q-CR-7	SALT LAKE CITY UTAH SALES TAX				1FE	508, 170	120 . 5850	494,399	410,000	502,378		(5,792)		ļ	5.000	1.620	FA	9,681		06/23/2017	02/01/2025
	SALT LAKE CITY UTAH SALES TAX				1FE		122.6910	429,419	350,000	434 , 195		(4,555)			5.000	1.790		8,264		06/23/2017	02/01/2026
	SAN ANTONIO TEX WTR REV				1FE	373, 128	118.2420	354,726	300,000	362,362		(9,239)			5.000	1.560		1,917	15,583	10/06/2016	05/15/2024
	SAN ANTONIO TEX WTR REVSAN ANTONIO TX ELEC & GAS SYS 97 REF	0			1FE	2,204,003 2,476,318	120.6040 107.8090	2,110,570 2,706,006	1,750,000 2,510,000	2, 145,804 2,504,021		(49,944) 2,635			5.000 5.500	1.720 6.079		11, 181 57,521	90,903	10/06/2016	05/15/202502/01/2020
	SAN ANTONIO TX ELEC & GAS SYS 97 REF	SD			1FE	16,826,137	107 . 8090	18,386,825	17,055,000	17,014,372		17.904		<u></u>	5.500	6.079		390.844	938,032	11/25/2002	02/01/2020
79739G-EZ-5	SAN DIEGO CNTY CALIF REGL ARPT				1FE	240,706	117.0120	234,024	200,000	237,984		(2,722)			5.000	1.400	JJ	4, 111		07/19/2017	07/01/2023
	SAN DIEGO CNTY CALIF REGL ARPT				1FE	386, 190	119.5310	376,523	315,000	382, 166		(4,024)			5.000	1.540		6,475		07/19/2017	07/01/2024 _
	SAN DIEGO CNTY CALIF REGL ARPT				1FE	434,567	121.6370	425,730	350,000	430,452		(4, 115)			5.000	1.720		7, 194		07/19/2017	07/01/2025 .
	SAN DIEGO CNTY CALLE DECL ARRY				1FE	250,228	123.9460	247,892	200,000	248,096		(2, 132)		}	5.000 5.000	1.920 1.620	JJ	4,111		07/19/2017	07/01/2026
	SAN DIEGO CNTY CALIF REGL ARPTSAN DIEGO CNTY CALIF REGL ARPT				1FE	579,465 1,180,500	113.2020	566,010 1,157,620	500,000 1,000,000	573,056 1,168,554		(6,409) (11,946)			5.000	1.620		10,278 20,556		07/19/2017 07/19/2017	07/01/202207/01/2023
	SAN DIEGO CNTY CALIF REGL ARPT				1FE	1, 199, 150		1, 177, 860	1,000,000	1,188,030		(11, 120)			5.000	1.910		20,556		07/19/2017	07/01/2023
	SAN DIEGO CNTY CALIF REGL ARPT				1FE		119.4010	597,005	500,000	600,510		(5,065)			5.000	2.090		10,278		07/19/2017	07/01/2025

SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

837545-LK-6 SOUTH DAKOTA CONSERVANCY DIST 1FE 1,242,410 121.8600 1,218,600 1,000,000 1,232,242 (10,168) 5.000 1.720 FA 17,778 0.804/2017 0,801/2025 837545-LL-4 SOUTH DAKOTA CONSERVANCY DIST 1FE 1,508,964 123.8930 1,486,716 1,200,000 1,497,624 (11,340) 5.000 1.860 FA 21,333 0.804/2017 0,8071/2026 837545-LN-0 SOUTH DAKOTA CONSERVANCY DIST 1FE 1,158,463 125,6330 1,486,716 1,200,000 1,150,568 (7,895) 5.000 1.860 FA 21,333 0.804/2017 0,8071/2026 837551-IN-9 SOUTH DAKOTA ST HEALTH & EDL F 1,508,964 123.394,769 103.8000 3,63,328 3,50,000 3,66,736 (8,858) 4.000 1.360 IN 2,333 14,000 10/16/2014 11/01/2019 837551-IN-7 SOUTH DAKOTA ST HEALTH & EDL F 1,508,964 123.395 (105,8300 1,887,947 650,000 691,363 (14,136) 4.000 1.360 IN 4,333 26,000 10/16/2014 11/01/2020										Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
Column C	1	2		Code	es	6	7			Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı lı	nterest		Da	ates
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1979 1979	79739G-GA-8 SAN DIEGO CNTY CAL	LIF REGL ARPT				1FE		486,920	121 . 1550	484,620	400,000	483,290		(3,630)						8,222			07/01/2026
9800-96-96 SERVINDENCE CLEEN TO 1 OF 100 SERVINDENCE CLEEN TO 1 OF										3,510,247										24, 167			
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S0222-FP-12 SMTA MARGENT CALF FTD DET FE 55,500 18,000 55,000 170 10 170 10 170 10 1			-		1														FA				
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100224-0-5 SORTA MARGAITTA CLIF TRI DIST FF 60, 603 120 610 451 611 375,000 145,000 145,000 145,000 150,																							
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\$1000 \$1-2 \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	802242-GC-5 SANTA MARGARITA CA																						
\$6089-9-1-9 \$507504LE RIZ MAPPY COPP			-																				
\$10,000 \$10,																							07/04/0000
\$100095-55 \$0007500LE ARIZ WALPFY CORP \$FE 2,186,666 127,1750 2,117,841 1,740,000 2,101,859 (26,767) 5,000 2,000 1,050 J 52,442 5,600/170 707,01/2005 1,050 J 5,000 J 5,000 J																							
\$1888-0-0-0 SENTROPIC INFO DIS SENTROPI \$FE 140,784 120,7060 138,812 115,000 140,002 1702) 5,000 1,600																							
\$1888-C9-B SUIT POPT (18FT 01ST SUIT RPP)																					709		
\$1888-0-0-6 SENTIFIC INFT DIST DIST SENTIFIC INFT DIST DIST DIST DIST DIST DIST DIST DIS																							
\$2079-FH-2 SUTH CARLINA JUSS-COMINIC 0							†						 			 							
\$2005-0-1-9 SULP OARLINA USS-COMMIC C \$FE 889 983 14,510 858,655 750,00 894,098 (21,217) \$5.00 1.800 FA 15,625 28,667 11/03/2016 20/03/2016 \$8705-0-1-8 SULP OARLINA USS-COMMIC C \$FE 1.982,000 1.100,000 1.10																							
SETOS=FN-7 SUUT CARL INA JRSS-ECONOMIC D SFE 1,190,200 1,190,300 1,100,000 1,169,130 25,868 5,000 2,000 FA 20,833 35,556 1,1700,72016 2,0701,72024 2,070,000 1,784,962 3,1756,000 1,784,962 3,1756,000 1,784,962 3,1756,000 1,784,962 3,1756,000 1,784,962 3,1756,000 1,784,962 3,1756,000 1,784,962 3,1756,000 1,784,962 3,1756,000 1,784,962 1,784,900 1,784,962 1,784,900 1,784,962 1,784,900 1,784,962 1,784,900 1,784,962 1,784,900 1,784,962 1,784,900 1,784,962 1,784,900 1,784,962			·																				
S0705=H-N-3 SUJIT CARDLINA JUBS-COMBILC 0 FFE			†										<u> </u>			<u> </u>			FA				
S2705F-NH-5 SOUTH CAPACILIN ST JUBS-ECON EEV AUTH HSS 2FE 1,331 569 104 1110 1,259,743 1,210,000 1,224,483 (20,926) 5,000 3,140 FA 25,208 6,00,000 2,007/20/1201 1,2701/20/1201			†													<u> </u>			FΔ				
\$27151-B-2 \$0.00 \$1.40 \$37161 \$1.40			İ																FA				
827/51-Dr-2 SUTH CARDLINA ST PUBLIC SVC AUTH REVENU IFE 5.846, 100 103.1730 5.158,650 5.000,000 5.150,221 (161.320) 5.000 1.828 1.00 2.0,833 2.25,000 0.27/18/2013 1.27/1/2018 3.87/14-7-1-3 SUTH CARDLINA ST PUBLIC SVC AUTH REVENU IFE 6.088,600 100,000 5.000,000																			.n				
18714-7-8-4 SUDH CARGLINA ST PIELL IC SVC AUTH REVENU 1.FE 6,088,000 10,0000 5,000,000 5			†																.ID				
837152-Tr-3 SQUTH CARCLINA TRANSN INFRASTR 1,FE 4,088,323 118,4910 3,809,486 3,215,000 3,941,649 (101,678) 5,000 1,470 40 40,188 160,750 0,7707/2016 1,0701/2024 387545-L1-9 SQUITH CARCLINA TRANSN INFRASTR 1,524,500 1,9500 1,494,500 1,2000			İ													<u> </u>							
837152-T2-O SOUTH CARDLINA TRANSN INFRASTR 1.FE 6,654,450 119,5200 5,143,328 5,140,000 6,430,154 (155,516) 5,000 1,550 0,000 1,500 0,000			T																				
837545-L-P SUJTH DAKOTA CONSERVANCY DIST 1FE 1,534,500 119,5600 1,494,500 1,250,000 1,520,639 (13,861) 5,000 1,5			I																				
837545-LL-4 SOUTH DAKOTA CONSERVANCY DIST 1.EE 1, 242, 410 121, 8600 1, 218, 600 1, 218, 600 1, 232, 242 (10, 168) 5.000 1, 700 FA 17, 778 08/04/2017 08/01/2025 837545-LL-4 SOUTH DAKOTA CONSERVANCY DIST 1.EE 1, 1508, 964 1, 23. 8930 1, 486, 716 1, 200, 000 1, 497, 624 (11), 340) 5.000 1, 800 1,			L																				
837545-LL-4 SOUTH DAKOTA CONSERVANCY DIST 1FE 1,508,964 123.8930 1,486,716 1,200,000 1,497,624 (11,340) 5.000 1.860 FA 21,333 0.804/2017 08/01/2026 837545-LN-0 SOUTH DAKOTA CONSERVANCY DIST 1FE 1,158,463 125.6330 1,149,542 915,000 1,150,568 (7,895) 5.000 2.030 FA 16,267 0.804/2017 08/01/2018 83755/-III-7 SOUTH DAKOTA ST HEALTH & EDL F 1FE 735,443 105.8380 867,947 650,000 691,363 (14,136) 4.000 1.800 IN 2,333 26,000 10/16/2014 11/01/2020 83755/-III-4 SDLF 1FE 5.66,485 107,4470 5.57,235 5.000 0.537,483 (.9,327) 4.000 1.960 IN 3,333 20,000 10/16/2014 11/01/2021 838810-DK-2 SOUTH MIAMI FLA HEALTH FACS AU 1FE 1,145,210 114.6020 1,146,020 1,146,020 1,145,009 (201) 5.000 1.145,000 1.145,009 (201) 5.000 2.240 FA 417 12/15/2017 08/15/2023 838810-DP-1 SOUTH MIAMI FLA HEALTH FACS AU 1FE 3,247,860 118.0790 3,247,173 2,750,000 3,440,153 (407) 5.000 2.800 FA 1.146 EALTH FACS AU 1FE 3,440,560 118.710 3,442,619 2,900,000 3,440,153 (407) 5.000 2.800 FA 1.146 EALTH FACS AU 1 FE 3,245,40 117.6020 3,244,540 117.6020 3,224,540 117.6020 3,224,055 2,500,000 3,224,185 (355) 5.000 2.800 FA 1.146 12/15/2017 08/15/2028 838810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1 FFE 3,245,40 117.6020 3,224,055 2,500,000 3,247,433 2,24,155 (355) 5.000 2.800 FA 1.146 12/15/2017 08/15/2028 838810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1 FFE 3,245,40 117.6020 3,224,055 2,500,000 3,247,433 2,241,055 5.000 2.800 FA 1.146 12/15/2017 08/15/2028 838810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1 FFE 3,245,40 117.6020 3,224,055 2,500,000 3,247,155 5.000 2.800 FA 1.146 12/15/2017 08/15/2028 838810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1 FFE 3,245,40 117.6020 3,224,055 2,500,000 3,244,155 (355) 5.000 2.800 FA 1.146 12/15/2017 08/15/2028 838810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1 FFE 3,245,40 117.6020 3,224,055 2,500,000 3,244,155 (355) 5.000 2.800 FA 1.146 12/15/2017 08/15/2028 838810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1 FFE 3,245,40 117.6020 3,224,055 2,500,000 3,224,185 (355) 5.000 2.800 FA 1.146 12/15/2017 08/15/2029			L													L							
837554—IN-0 SOUTH DAKOTA CONSERVANCY DIST 1.FE 1.158, 483 1.25, 6330 1.149, 542 9.15, 000 1.150, 568 (7, 895) 5.000 2.030 FA 16, 267 0.8040/2072 0.8071/2027 0.80810-0-9 0.8071/2027 0.8071/2027 0.80810-0-9 0.8071/2027 0.8071/2027 0.80810-0-9 0.8071/2027 0.8071/2027 0.8071/2027 0.80810-0-9 0.8071/2027 0.80810-0-9 0.8071/2027 0.8071/2027 0.80810-0-9 0.8071/2027 0.8071/2027 0.80810-0-9 0.8071/2027 0.80810-0-9 0.8071/2027 0.8071/2027 0.80810-0-9 0.8071/2027 0.80810-0-9 0.8071/2027 0.8071/2027 0.80810-0-9 0.8071/2027																							
83755V=WS-9 SQUTH DAKOTA ST HEALTH & EDL F																							
83755/-III-7 SOUTH DAKOTA ST HEALTH & EDL F			L	1																	14,000		
83755V-IIU-4 SOUTH DAKOTA ST HEALTH & EOL F				<u> </u>		1FE							<u> </u>										
838810-DC-1 SOUTH MIAMI FLA HEALTH FACS AU 1FE 1,127,300 112,4600 1,100,000 1,127,082 (218) 5,000 2,100 FA 4.17 12/15/2017 08/15/2028 838810-DC-1 SOUTH MIAMI FLA HEALTH FACS AU 1FE 3,247,860 118,0790 3,247,173 2,750,000 3,347,433 (427) 5,000 2,640 FA 1,146 12/15/2017 08/15/2028 838810-DC-9 SOUTH MIAMI FLA HEALTH FACS AU 1FE 3,247,860 118,0790 3,247,173 2,750,000 3,347,433 (427) 5,000 2,640 FA 1,146 12/15/2017 08/15/2028 838810-DC-9 SOUTH MIAMI FLA HEALTH FACS AU 1FE 3,340,560 118,710 3,442,619 2,900,000 3,440,153 (407) 5,000 2,780 FA 1,208 12/15/2017 08/15/2028 838810-DC-9 SOUTH MIAMI FLA HEALTH FACS AU 1 1FE 2,530,894 118,1550 2,540,333 2,150,000 2,530,609 (285) 5,000 2,980 FA 1,146 12/15/2017 08/15/2028 838810-DC-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1FE 3,244,540 117,6020 3,244,055 2,750,000 3,224,185 (355) 5,000 2,980 FA 1,146 12/15/2017 08/15/2029													[
838810-DL-0 SOUTH MIAMI FLA HEALTH FACS AU 1FE 1,145,210 114,6020 1,146,020 1,000,000 1,145,009 (201) 5.000 2.240 FA 4.17 12/15/2017 08/15/2028 838810-DP-1 SOUTH MIAMI FLA HEALTH FACS AU 1.1FE 3,247,860 118,0790 3,247,173 2,750,000 3,247,433 (427) 5.5000 2,640 FA 1,146 1.2/15/2017 0.9/15/2026 838810-D0-9 SOUTH MIAMI FLA HEALTH FACS AU 1 1.FE 3,440,560 118,7110 3,442,619 2,900,000 3,440,153 (407) 5.000 2,780 FA 1,208 1.165/2017 0.9/15/2028																					/		
838810-DP-1 SOUTH MIAMI FLA HEALTH FACS AU			L										<u> </u>							417			
838810-D0-9 SOUTH MIAMI FLA HEALTH FACS AU 1.FE 3, 440, 560 118, 7110 3, 442, 619 2, 900, 000 3, 440, 153 (407) 5, 5000 2, 780 FA 1, 208 1, 215, 2027 838810-D0-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1.FE 2, 530, 894 118, 1550 2, 540, 333 2, 150, 000 2, 530, 609 (285) 5, 5000 2, 980 FA 1, 464 1, 215, 221, 221, 221, 221, 221, 221, 2			ļ				<u> </u>	3,247,860	118.0790	3,247,173	2,750,000	3,247,433	 [2.640	FA	1, 146		12/15/2017	
838810-DR-7 SOUTH MIAMI FLA HEALTH FACS AU 1 1 IFE 2,530,894 118.1550 2,540,333 2,150,000 2,530,609 (285) 5.000 2.880 FA 888810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1 1 IFE 3,224,540 117.6020 3,234,055 2,750,000 3,224,185 (355) 5.000 2.930 FA 1,146 12/15/2017 08/15/2029	838810-DQ-9 SOUTH MIAMI FLA HE	EALTH FACS AU						3,440,560			2,900,000	3,440,153		(407)									08/15/2027
838810-DS-5 SOUTH MIAMI FLA HEALTH FACS AU 1.146	838810-DR-7 SOUTH MIAMI FLA HE	EALTH FACS AU			1	1FE		2,530,894	118. 1550	2,540,333	2,150,000			(285)			5.000					12/15/2017	08/15/2028
841438-JU-9 SOUTHEAST NO ST UNIV SYS FACS 1.180 AO .4.688 .18.750 .02/29/2016 .04/01/2020					1	1FE		3,224,540				3, 224, 185	ļ .	(355)		ļ				1, 146		12/15/2017	
	841438-JU-9 SOUTHEAST MO ST UN	NIV SYS FACS				1FE		431,370	107 . 3490	402,559	375,000	406,707	ļ .	(13,827)		ļ	5.000	1.180	AO	4,688	18,750	02/29/2016	04/01/2020

SCHEDULE D - PART 1

						S	howing All Lor	ng-Term BONDS	S Owned Dece	ember 31 of	Current Ye	ar								
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CUSIP		d I	g l	Bond NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification				Char Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	SOUTHEAST MO ST UNIV SYS FACS	-	-	1FE	949, 130	112.7230	890,512	790,000	903,419	(Booroado)	(25, 659)	ricoogriizoa	Value	5.000	1.500		9,875	39,500	02/29/2016	04/01/2022
	SOUTHEAST MO ST UNIV SYS FACS			1FE.	829,973	109.9350	791,532	720,000	803,209		(15,034)			4.000	1.690		7,200	28,800	02/29/2016	04/01/2023
	SOUTHEAST MO ST UNIV SYS FACS			1FE		119.0600	660.783	555.000	664.352		(13,849)			5.000	2.060		6.938	27.750	02/29/2016	04/01/2025
	SOUTHEASTERN PA TRANSN AUTH RE			1FE	1,673,868	117.6230	1,646,722	1,400,000	1,664,840		(9,028)			5.000	1.750		15,556		09/27/2017	03/01/2024
	SOUTHEASTERN PA TRANSN AUTH RE			1FE.	909,555	119.7730		750,000	905,072		(4,483)			5.000	1.900		8,333		09/27/2017	03/01/2025
842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE			1FE	2, 168, 583	123.3940	2,159,395	1,750,000	2,159,618		(8,965)			5.000	2.170) MS	19,444		09/27/2017	03/01/2027
	SOUTHERN MINN MUN PWR AGY PWR			1FE		108 . 4430	352,440	325,000	352,997		(6,698)		ļ	4.000	1.760) JJ	6,500	13,000	10/08/2015	01/01/2022
	SOUTHERN MINN MUN PWR AGY PWR			1FE	563,938	109.5020	525,610	480,000	529,098		(15,883)			5.000	1.500		12,000	24,000	10/08/2015	01/01/2021
	SOUTHERN MINN MUN PWR AGY PWR			1FE		112.2800	814,030	725,000	815,338		(21,612)			5.000	1.760		18,125	36,250	10/08/2015	01/01/2022
	SOUTHWEST HIGHER ED AUTH INC T			1FE	472,830	111.3040	473,042	425,000	472,456		(373)		ļ	5.000	1.900		649	ļ	12/01/2017	10/01/2021
	SOUTHWEST HIGHER ED AUTH INC T			1FE		113.9000	398,650	350,000	397,341	ļ	(290)		}	5.000	2.000		535	ļ	12/01/2017	10/01/2022
	SOUTHWEST HIGHER ED AUTH INC T			1FE	462,820	116.2600	465,040	400,000	462,507		(313)			5.000	2.100		611		12/01/2017	10/01/2023
	SOUTHWEST HIGHER ED AUTH INC T			1FE	469,628	118.2140	472,856	400,000	469,337		(291)			5.000	2.220		611		12/01/2017	10/01/2024
	SOUTHWEST HIGHER ED AUTH INC T			1FE	594,480	119.9920 121.8040	599,960	500,000 400.000	594, 141	·	(339)		·	5.000	2.330		764	·	12/01/2017	10/01/2025
				1FE	480,828		487,216		480,575		(253)			5.000	2.430		611		12/01/2017	10/01/2026
	SOUTHWEST HIGHER ED AUTH INC T			1FE		123.3480	450,220 1,732,305	365,000 1,590,000	442,451 1,732,038		(214) (42,971)			5.000	2.530		558 26,500	79,500	12/01/2017	10/01/2027
	SPRINGFIELD ILL ELEC REV			1FE	2,882,750	111. 1990	2,779,975	2,500,000	2,761,422		(59,054)			5.000			41,667	125,000	11/13/2015	03/01/2022
	SPRINGFIELD ILL ELEC REV			1FE	2,083,590	113.5350	2,043,630	1,800,000	2,007,529		(37.070)			5.000	2.600) MS	30.000	90,000	11/13/2015	03/01/2023
851326-DF-2	SPRINGFIELD ORE SWR SYS REV			1FE	325,282	107.0970	315.936	295.000	321.246		(4,036)			4.000	1.200		2.950	3,081	06/01/2017	04/01/2021
851326-DG-0	SPRINGFIELD ORE SWR SYS REV			1FE.	336,534	108.9920	326,976	300.000	332,723		(3,811)			4.000	1.350		3.000	3, 133	06/01/2017	04/01/2022
851326-DH-8	SPRINGFIELD ORE SWR SYS REV			1FE	454,984	110.6340	442.536	400,000	450,295		(4,689)			4.000	1.500		4,000	4, 178	06/01/2017	04/01/2023
	SPRINGFIELD ORE SWR SYS REV			1FE_	505,886	112.3710	494,432	440,000	501, 156		(4,729)			4.000	1.650		4,400	4,596	06/01/2017	04/01/2024
	SPRINGFIELD ORE SWR SYS REV			1FE	289,775	114.6380	286.595	250,000	287,641		(2, 134)			4.000	2.010		2,500	2,611	06/01/2017	04/01/2026
	SPRINGFIELD ORE SWR SYS REV			1FE		115.3420	305,656	265,000	306,398		(2,060)			4.000	2.130		2,650	2,768	06/01/2017	04/01/2027
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE			1FE		116.3710	465,484	400,000	476,240		(13,482)			5.000	1.340	JD	1,667	22,333	09/30/2016	06/01/2023
790420-NF-6	ST JOHNS CNTY FLA WTR & SWR RE			1FE	941,940	118.9590	892, 193	750,000	913,075		(24,090)			5.000	1.440		3, 125	41,875	09/30/2016	06/01/2024
	ST JOHNS CNTY FLA WTR & SWR RE			1FE	1,149,525	120 . 9500	1,088,550	900,000	1, 116, 733		(27,370)			5.000	1.550) JD	3,750	50,250	09/30/2016	06/01/2025
	ST LOUIS MO ARPT REV			1FE	2,302,555	104.9430	2,240,533	2, 135,000	2,274,711		(27,844)			4.000	1.330		43,412		06/09/2017	07/01/2020
	ST LOUIS MO ARPT REV			1FE	1,482,584	109.7930	1,432,799	1,305,000	1,460,645		(21,939)			5.000	1.490		33, 169		06/09/2017	07/01/2021
	ST LOUIS MO ARPT REV			1FE	1,170,944	112. 1020	1, 132, 230	1,010,000	1, 155, 214		(15,730)			5.000	1.670		25,671		06/09/2017	07/01/2022
	ST LOUIS MO ARPT REV			1FE	1,402,225	114.3610	1,360,896	1, 190,000	1,385,166		(17,059)			5.000	1.850		30,246		06/09/2017	07/01/2023
	ST LOUIS MO ARPT REV			1FE	1,563,904	116.2020	1,522,246	1,310,000	1,546,668		(17,236)			5.000	2.020		33,296		06/09/2017	07/01/2024
	ST LOUIS MO ARPT REV			1FE	3,011,400	118.0370	2,950,925	2,500,000	2,981,536		(29,864)			5.000	2.200		63,542		06/09/2017	07/01/2025
	ST LOUIS MO ARPT REV			1FE	1,210,400	119.6180	1, 196, 180	1,000,000	1,199,689	}	(10,711)		}	5.000	2.390		25,417	·	06/09/2017	07/01/2026
	ST LOUIS MO ARPT REV			1FE	3,052,850	121.0130	3,025,325	2,500,000 4,650,000	3,027,950 4,510,340	}	(24,900)		}	5.000	2.490		63,542	 	06/09/2017	07/01/2027
	ST LOUIS MO INDL DEV CONV CTR HTL 00			1FE	1,718,780 586,800	99.0170 114.1430	4,604,291 570,715				248, 166 (5, 396)			5.000	9.697		3, 194	5,208	11/21/2000 08/11/2017	07/15/2018 11/15/2022
	ST PAUL MINN HSG & REDEV AUTH				675, 153	114. 1430		560,000	670,132		(5,021)			5.000	1.930		3, 194	5,833	08/11/2017	11/15/2024
	ST PAUL MINN HSG & REDEV AUTH			1FE	610,970	121.8110		500,000	607,320		(3,650)			5.000	2.310		3, 194	5,208	08/11/2017	11/15/2026
	ST TAMMANY PARISH LA HOSP SVC DIST #1 HO			1FE	2.910.894	105. 1610	2.881.411	2.740.000	2,795,137		(20,696)			4.500	3.714		61.650	123, 300	11/02/2011	07/01/2020
	STEPHEN F AUSTIN ST UNIV TEX U			1FE.	553,559	115.7720	520.974	450,000	535,906		(14, 083)			5.000	1.540		4.750	23,500	09/08/2016	10/15/2023
874461-JC-1	TALLAHASSEE FLA CONS UTIL SYS			1FE	1,523,677	114.7320	1,508,726	1,315,000	1,519,983		(3,695)			5.000	1.580		5,844	25,550	11/15/2017	10/01/2022
874461-JD-9	TALLAHASSEE FLA CONS UTIL SYS			1FE	1,182,660	117.4460	1,174,460	1,000,000	1,180,010		(2,650)			5.000	1.700		4,444		11/15/2017	10/01/2023
874461-JE-7	TALLAHASSEE FLA CONS UTIL SYS			1FE		119.8840	1,318,724	1,100,000	1,321,981		(2,749)			5.000	1.810		4,889		11/15/2017	10/01/2024
874461-JF-4	TALLAHASSEE FLA CONS UTIL SYS		1	1FE	1,501,813	119.4640	1,493,300	1,250,000	1,498,736		(3,076)			5.000	1.850		5,556		11/15/2017	10/01/2025
874461-JG-2	TALLAHASSEE FLA CONS UTIL SYS		1	1FE	1,201,450	119.4640	1, 194, 640	1,000,000	1, 198, 989		(2,461)			5.000	1.850		4,444		11/15/2017	10/01/2026
875124-EY-1	TAMPA BAY WTR FLA A REGL WTR S			1	2,968,311	105.7170	2,864,931	2,710,000	2,813,362		(56,910)		ļ	5.000	2.752		33,875	135,500	03/17/2015	10/01/2019
875124-FC-8	TAMPA BAY WTR FLA A REGL WTR S			1FE	2,508,277	105.8060	2,422,957	2,290,000	2,377,342		(48,090)		ļ	5.000	2.752		28,625	114,500	03/17/2015	10/01/2019
875124-FM-6	TAMPA BAY WTR FLA A REGL WTR S			1	10,391,442	102.5640	9,676,913	9,435,000	9,643,249		(273, 063)			5.000	2.017		117,938	471,750	03/17/2015	10/01/2018
875124-FR-5	TAMPA BAY WTR FLA A REGL WTR S			<u>1</u>	9,653,523	102.6020	8,993,065	8,765,000	8,958,461		(253,672)			5.000	2.017		109,563	438,250	03/17/2015	10/01/2018
87638T-FC-2	TARRANT CNTY TEX CULTURAL ED F			1FE	1,226,220	117.5670	1,175,670	1,000,000	1,193,007	ļ	(29,702)			5.000	1.670		18,889	37,083	10/06/2016	02/15/2024
87638T-FE-8	TARRANT CNTY TEX CULTURAL ED F		[]	1FE	2,072,054	121.3690	2,002,589	1,650,000	2,024,890	}	(42, 186)		}	5.000	1.960		31, 167	61, 188	10/06/2016	02/15/2026
875906-MK-2	TARRANT CNTY TX HLTH COOK CHLD MED 07B		1	1FE	2,575,926	100.2720	2,486,746	2,480,000	2,480,000		(10,333)			5.000	4.491		10,333	124,000	06/13/2007	12/01/2018
876443-JL-7 87971H-JY-1	TARRANT TX REGL WTR DIST WTR REVENUE REF			1FE	1,153,382	100.5910 118.6550	960,644 516,149	955,000 435,000	961,448 525.360		(38,538)			5.000	1.620		15,917 10,875	47,750	10/24/2012	03/01/2018
	TEMPE ARIZ EXCISE TAX REV			IFE	545,220	120.9380		435,000	525,360		(13,079)			5.000				22,294 7.688	05/26/2016	07/01/2024
87971H-JZ-8	LIENTE ANIZ EXUISE IAX MEV			Irt		120.9380	181,40/		184, 124	L	L(4,222)	L	L	J5.000	1./50	J JJ	رند	880,\		U//UI/2025

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		0										Year's	Change							
		r				Rate					Current	Other-	_ in							
		C e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0 i	1			Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	B	d g			Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
41401P-CB-7 41401P-CC-5	TEXAS MEDICAL CENTER CENTRAL HEATITEXAS MEDICAL CENTER CENTRAL HEATI	·		1FE1FE	574,056 560,875	108.9870 111.8190	572, 182 559, 095	525,000 500,000	573,505 560,372		(551) (503)			5.000 5.000	1.691 1.760	MN	875 833		12/06/2017	11/15/2020 11/15/2021
	TEXAS MEDICAL CENTER CENTRAL HEATI			1FE	401,289	114.3930	400,376	350,000	400,955		(334)			5.000	1.760		583		12/06/2017	11/15/2021
	TEXAS MEDICAL CENTER CENTRAL HEATI			1FE	525.380	116.6470	524.912	450.000	524,977		(402)			5.000	1.980		750		12/06/2017	11/15/2023
	TEXAS MEDICAL CENTER CENTRAL HEATI			1FE	593, 100	118.5920	592,960	500,000	592,681		(419)			5.000	2.090	MN	833		12/06/2017	11/15/2024
41401P-CG-6	TEXAS MEDICAL CENTER CENTRAL HEATI			1FE	1,265,102	120.2820	1,262,961	1,050,000	1,264,267		(835)			5.000	2.166		1,750		12/07/2017	11/15/2025
41401P-CH-4	TEXAS MEDICAL CENTER CENTRAL HEATI	·····		1FE	1,526,431	121.9010	1,523,763	1,250,000	1,525,493	}	(938)			5.000	2.246		2,083	ļ	12/07/2017	11/15/2026
41401P-CJ-0 882756-7S-2	TEXAS MEDICAL CENTER CENTRAL HEATI			1FE1FE	2,907,892 625,505	122.7190 117.9290	2,883,897 589.645	2,350,000 500,000	2,906,213		(1,678)			5.000 5.000	2.305 1.710		3,917 2,083	25,000	12/07/2017	11/15/202712/01/2024
	TEXAS ST PUB FIN AUTH REV	·		1FE	1,901,325	117.9290	1,796,175	1,500,000	1,848,917		(40,602)			5.000	1.710		6,250	75,000	08/26/2016	12/01/2025
	TEXAS TECH UNIV REVS			1FE	263,216	103.7920	254,290	245,000	255,372		(7,844)			5.000	1.190		4,628	5,887	01/31/2017	02/15/2019
882806-GJ-5	TEXAS TECH UNIV REVS			1FE	1,242,307	109.8140	1,207,954	1, 100,000	1,212,383		(29,924)			5.000	1.630	FA	20,778	26,431	01/31/2017	02/15/2021
	TEXAS TRANSN COMMN ST HWY FD R			1FE	6,265,600	119.5340	5,976,700	5,000,000	6,087,077		(151,403)			5.000	1.590		62,500	232,639	10/07/2016	10/01/2024
	TEXAS WATER DEV BRD	-		1FE	7,901,766	120.9140	7,526,897	6,225,000	7,675,531		(186, 196)			5.000	1.600		65,708	312,979	09/21/2016	04/15/2025
	TEXAS WATER DEV BRD			1FE1FE	6,051,250 4,955,720	122.9640 122.9640	5,779,308 4,918,560	4,700,000 4,000,000	5,890,187 4,932,934		(132,570)			5.000 5.000	1.710 1.940		49,611 43,889	236,306	09/21/2016	04/15/2026
887440-BH-7	TIMPANOGOS SPL SVC DIST UTAH S			1FE	277,883	122.9040	276,118	250,000	4,932,934		(22,786)			5.000	1.640		43,869		12/07/2017	06/01/2021
887440-BJ-3	TIMPANOGOS SPL SVC DIST UTAH S			1FE	329,849	112.9540	327,567	290,000	329,752		(96)			5.000	1.760		161		12/07/2017	06/01/2022
887440-BK-0	TIMPANOGOS SPL SVC DIST UTAH S			1FE	290,345	115.4780	288,695	250,000	290,266		(79)			5.000	1.860		139		12/07/2017	06/01/2023
887440-BL-8	TIMPANOGOS SPL SVC DIST UTAH S			1FE	307,856	117.8340	306,368	260,000	307,778		(78)			5.000	1.940		144		12/07/2017	06/01/2024
887440-BM-6 887440-BN-4	TIMPANOGOS SPL SVC DIST UTAH S	·		1FE	363,604	111.1490	361,234	325,000	363,541		(63)			4.000	2.020		144		12/07/2017	06/01/2025
887440-BN-4 887440-BP-9	TIMPANOGOS SPL SVC DIST UTAH S	·		1FE1FE	501,152 415,485	110.6440 110.2030	497,898 . 413.261	450,000 375,000	501,069 415,420		(83)			4.000 4.000	2.100 2.190		200 167		12/07/2017	06/01/2026 06/01/2027
887440-BQ-7	TIMPANOGOS SPL SVC DIST UTAH S			1FE	386,239	109.7650	384, 178	350,000	386, 181		(58)			4.000	2.260		156		12/07/2017	06/01/2028
887440-BR-5	TIMPANOGOS SPL SVC DIST UTAH S		1	1FE	467,934	109.3910	464,912	425,000	467,864		(69)			4.000	2.300		189		12/07/2017	06/01/2029
890096-CL-2	TOMPKINS CNTY N Y DEV CORP REV			1FE	181,790	119.8600	179,790	150,000	181,659		(130)			5.000	1.960		250		11/08/2017	07/01/2025
890096-CM-0	TOMPKINS CNTY N Y DEV CORP REV			1FE	208,330	121.8030	207,065	170,000	208, 194		(136)			5.000	2.100		283		11/08/2017	07/01/2026
890630-EG-7 89546R-KM-5	TOPEKA KS PUB BLDG 10TH & JACKSN 07ATRI CNTY OR MET TRANSPRIN DIST PAYROLL A		1	1FE1FE	2,253,361 9,146,085	103 . 4280 100 . 1350	2,140,960 8.511.475	2,070,000 8,500,000	2,112,906		(16,567)			5.000	4. 131 1. 120		8,625 42,500	103,500	10/25/2007	06/01/2020
89602N-WM-2	TRIBOROUGH BRDG & TUNL AUTH N Y REVS REF	·	'	1FE	9, 146,085	100.1350					(52,962)			5.000	2.410		250,000	255,000 500,000	03/01/2013	01/01/2020
89602R-CC-7	TRIBOROUGH BRDG & TUNL AUTH NY			1FE	6,186,350	122.2230	6,111,150	5,000,000	6, 169, 407		(16,943)			5.000	1.800		30,556		11/09/2017	11/15/2025
89602R-CG-8	TRIBOROUGH BRDG & TUNL AUTH NY			1FE	6,271,250	124. 1700	6,208,500	5,000,000	6,255,336		(15,914)			5.000	1.910		30,556		11/09/2017	11/15/2026
89602R-CH-6	TRIBOROUGH BRDG & TUNL AUTH NY			1FE	2,727,211	126 . 0250	2,709,538	2,150,000	2,720,806		(6,405)			5.000	2.020		13, 139		11/09/2017	11/15/2027
89546R-NZ-3	TRI-CNTY MET TRANSN DIST ORE R	·		1FE	1,345,753	113.8030	1,308,735	1,150,000	1,333,266		(12,487)			5.000	1.510	AO	14,375	4,951	07/21/2017	10/01/2022
89546R-PA-6 89546R-PB-4	TRI-CNTY MET TRANSN DIST ORE R			1FE1FE	1,310,419	116.0240 118.2140	1,276,264 2.068,745	1, 100,000 1,750,000	1,299,341 2,095,778		(11,078) (16,122)			5.000 5.000	1.680 1.870	AU	13,750 21,875	4,736 7.535	07/21/2017 07/21/2017	10/01/2023
89546R-PD-0	TRI-CNTY MET TRANSN DIST ORE R	<u> </u>		1FE	2,462,580	121.5380	2,000,743	2,000,000	2.447.028		(15,552)			5.000	2. 180	AO	25,000	8,611	07/21/2017	10/01/2024
896564-VX-6	TRINITY RIV AUTH TEX DENTON CR			1FE	1,054,637	106.7500	1,024,800	960,000	1,034,201		(20,436)			5.000	1.230	FA	20,000	8, 133	05/03/2017	02/01/2020
896564-VY-4	TRINITY RIV AUTH TEX DENTON CR			1FE	564,485	109.7900	548,950	500,000	554,444		(10,041)			5.000	1.380	FA	10,417	4,236	05/03/2017	02/01/2021
	TRINITY RIV AUTH TEX DENTON CR	 		1FE	1,206,968	115.3560	1,182,399	1,025,000	1, 189,036	}	(17,932)		ļ	5.000	1.700		21,354	8,684	05/03/2017	02/01/2023
	TRINITY RIV AUTH TEX DENTON CR			1FE1FE	595,920	117.9020	589,510 600,720	500,000	588,008 594,236		(7,912)			5.000 5.000	1.920 2.120		10,417	4,236	05/03/2017	02/01/2024
	TRINITY RIV AUTH TEX DENTON CR TRINITY RIVER AUTH TEX REGL WA	·		1FE1FE	601,385	120 . 1440 105 . 3560		500,000 1,150,000	594,236		(7, 149)			5.000	1.041		10,417 23,958	4,236 9,743	05/03/2017 05/04/2017	02/01/2025
	TRINITY RIVER AUTH TEX REGL WA			1FE	1, 116, 710	103.3300	1,084,720	1,000,000	1,095,552		(21, 158)			5.000	1.230		20,833	8,472	05/04/2017	08/01/2020
89658H-UN-8	TRINITY RIVER AUTH TEX REGL WA			1FE	1, 146,070	111.4800	1, 114,800	1,000,000	1, 126, 124		(19,946)			5.000	1.380	FA	20,833	8,472	05/04/2017	08/01/2021
89658H-UP-3	TRINITY RIVER AUTH TEX REGL WA			1FE	2,341,280	114.3780	2,287,560	2,000,000	2,304,105		(37, 175)			5.000	1.550		41,667	16,944	05/04/2017	08/01/2022
89658H-US-7	TRINITY RIVER AUTH TEX REGL WA			1FE	1, 193, 040	117.1400	1,171,400	1,000,000	1, 175, 629		(17,411)			5.000	1.690		20,833	8,472	05/04/2017	08/01/2023
89658H-UU-2 896576-PK-5	TRINITY RIVER AUTH TEX REGL WA			1FE1FE	1,539,563 1,146,568	119.6970 117.6610	1,526,137 1.082.481	1,275,000 920,000	1,519,342 1,112,140	}	(20, 221)		·	5.000 5.000	1.890 1.640		26,563 19.167	10,802 38,717	05/04/2017	08/01/2024
899124-KW-0	TULARE CALIF SWR REV			1FE	1, 140, 368	112. 1950	151,463	135,000	1, 112, 140	·	(27,421)			4.000	1.470			5,400	06/23/2016	11/15/2023
899656-LW-0	TULSA OK MET UTILITY AUTH - 2013 REF			1FE	4,921,897	100.7070	4,612,381	4,580,000	4,623,060		(64,042)			2.500	1.080		38, 167	114,500	03/13/2013	09/01/2018
900190-HH-5	TURLOCK CALIF IRR DIST REV			1FE	1,225,810	115.9970	1,159,970	1,000,000	1,182,267		(35, 131)			5.000	1.230	JJ	25,000	37,083	09/23/2016	01/01/2023
900190-HJ-1	TURLOCK CALIF IRR DIST REV			1FE	522,791	118.6690	498,410	420,000	505,916	}	(13,619)			5.000	1.430		10,500	15,575	09/23/2016	01/01/2024
90104P-BD-1	TUSTIN CALIF CMNTY REDEV AGY S			1FE	586,555	111.6740	558,370	500,000	571,454		(12,046)			4.000	1.370		6,667	18,444	09/16/2016	09/01/2023
914072-PS-6 914072-RL-9	UNIV OF ARKANSAS AR UNIV REVENUES REF-VAUNIV OF ARKANSAS AR UNIV REVENUES STUDEN			1FE1FE	1, 151,650 569,315	102.0720 102.6090	1,020,720 513,045	1,000,000 500,000	1,023,728 510,535		(28, 192)			4.000 5.000	1.130 2.150		6,667 6,250	40,000 25,000	05/02/2013	11/01/2018
	UNIV OF NEBRASKA NE FACS CORP REVENUE UN	·		1FE	5.334.797		4.804.762	4,785,000	4.805.187		(120,398)		<u> </u>	4.000	1.450				06/12/2013	03/01/2018
01-T000 LL-3	STIT OF MEDITIONA HE I AUG CONF NEVEROL ON				131,400, لد	100.4100				·	(120,000)		<u> </u>	- 000	1.400	IIIU			01 02 /20 10	00/01/2010

Custom C									Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
Column	1	2		Code	es	6	7		Fair Value	10	11	Change	in Book/Ad	usted Carryin	g Value			lı	nterest		Da	ites
Column C			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
Column C			_		-										Total							
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Secretary Company Co			0	İ							,	Valuation	,		,							Contractual
1967 1967	CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Section Sect	Identification Des	scription	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
Section 1982	914072-F7-3 UNIVERSITY ARK UNIV RE	V				1FE	784,5	241151780	748,657	650,000			(21, 260)			5.000	1.450	JD	2,708	36,201	10/07/2016	12/01/2022
1802-9-16 Ambail 1		V					178, 1	31117.8720	170,914	145,000	172,813						1.590	JD	604	8,076	10/07/2016	12/01/2023
1807-1906 1807-1901 1807																		JD				12/01/2024
1400 1400																		JD				12/01/2025
98002-1-16 10000000000000000000000000000000000																		MS				03/01/2022
SHIPPY S																						
98022—9-6 MFGST 16 QUIT 65 FT 2,677,79 0.800 1,912,791 1,910,000												}			}							
Section Sect																						
1967-17-16 196																						
Second Column Second Colum												}										
98972-9-2-2 1978917 (AP UNIFE)															ļ							
91402-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-2-																						
PRINCE STATE STA																						
MINISTER SAME SAM																						
PMIS-96 WIPSHIT FOR INC. FF																	1.261	MS	10,888	,		11/01/2020
SHIFT-F-F-F-F-F-F-F-F-F-F-F-F-F-F-F-F-F-F-	914115-H3-7 UNIVERSITY CENT ARK						833,4	61113.0980	808,651	715,000			(6,065)								08/24/2017	11/01/2022
9415-6-6 MURSENT COST APR 1 FE																						11/01/2024
9415-6-0. MIPSRITY CRIT ARC FFE																						11/01/2025
94174-6-0 MINERITY CORP REPORTS 95 19 160 590.076 479.000 594.000 19 407 5.000 2.70 10 16 6.46 4.00 4.00 5.00 5.00 1.70 1.00					1																	
9415-1-7-7 MINESTIT CONTRACTOR (F) 9417-3-6-7 MINES			····																			
94177-6-2 JUNESTIT OLD DITERRISE STS			·		·																	
94177-12-5 UNIVERSITY COLD PETERPHISE STS		DDIOF OVO			1							·								44 500		09/01/2026
94177-1-9-1 UNIVERSITY COLD PRIDEPRISE STS	01417K-52-6 UNIVERSITY COLO ENTERP	MISE SIS																				06/01/2024
94177-16-8 JMVPSHT VOLO DETIFYRIS SYS FE 341,881 V21,1900 455,563 350,000 499,831 16,299 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,780 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969 5,000 1,180 J 1,186 5,969	01/17K_U2_3 UNIVERSITY COLD ENTERPR	DRICE GVG																				
94177-6-5 UNIVESTIT CLO EMPERISE SS	91417K-05-5 ONTVERSITY COLO ENTERPE																					
94177-49-1 WINSHIT VOLD PRIEFFIRE STS																						
94177-16-9 MINESTIT OLD PRITEPHISE STS																						
94177-16-6 UNIFESTIT OLD PRIPERIES 87S																						
94171-94- MINTESTITY COLD DITEMPNIES SYS																5.000	1.770	JD				06/01/2022
91417-18-0 MINTERSTITY CALO ENTERPRISE SYS																5.000						06/01/2023
94171-9-9 (MVESSITY OLD STEPPNIES STS)													(1,626)									06/01/2024
91477-V-2-2 UNIVERFITY CALD ENTERPRISE SYS			·																			06/01/2025
914233-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT COMN 91423-99-9 WINFESTIT WINFESTI																						06/01/2026
914233-19-9 (NIVERSITY CONN		*RISE SYS										·		ļ						400 ===		
94430-5-9-2 UNIVERSITY CONN																		MS				
94407-5\rightarrow 94447-5\rightarrow 94447-5\rightarrow 94447-5\rightarrow 94447-5\rightarrow 94447-5\rightarrow 94440-0																		JJ				
94480-01-5 UNIVERSITY WAS BLOG AUTH FEV 9		/ INIV DE																				
914460-00-5 UNIVERSITY MINN 5 1FE 5.104,540 122,280 5.006,485 4.095,000 5.5074,810 2.297,000 5.700 5.000 1.750 0.0 1												}										
914460-01-3 UNIVERSITY WINN	914460-0V-5 UNIVERSITY MINN	VIII IET																				
91460-0X-1 UNIVERSITY MED FACS CORP REV 1FE 2,549,840 126,0290 2,520,580 2,000,000 2,537,223 (12,617) 5,000 2,000 J. B, 333 17,500 0,9/14/2017 12/01/2027 14/59-07-12/																						
914639-FI-7 UNIVERSITY NEB FACS CORP REV																						12/01/2027
914639—JG-5 UNIVERSITY NEB FACS CORP REV		ORP REV																				02/15/2019
914639—B-6 UNIVERSITY NEB FACS CORP REV						1FE	3,540,1	75 112.5830		3, 110,000			(12,006)									07/15/2024
914639_JC-4 UNIVERSITY NEB LAND NEPS																						07/15/2025
914641-72-1 UNIVERSITY NEB UNIV REVS	914639-JB-6 UNIVERSITY NEB FACS COR																					07/15/2026
914641-7E-9 UNIVERSITY NEB UNIV REVS												ļ ļ		ļ	ļ							
914641-7F-6 UNIVERSITY NEB UNIV REVS																						
914641-76-4 UNIVERSITY NEB UNIV REVS			·																			
914641-77-7 UNIVERSITY NEB UNIV REVS												}										
914641-7Y-5 UNIVERSITY NEB UNIV REVS												·		·	<u> </u>							
914641-77-2 UNIVERSITY NEB UNIV REVS												·										
	915115-7N-3 UNIVERSITY TEX PERM UN					1FE				2.650.000			(47,040)			5.000			66.250			07/01/2023

SCHEDULE D - PART 1

							S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	justed Carryin	g Value				nterest			ates
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		С	F o r e :				Rate Used to			Book/	Unrealized	Current Year's	Current Year's Other- Than-	Exchange Change in Book/		-		Admitted	A		Stated
CUSIP		o d	1	Pond	NAIC	Actual	Obtain Fair	Fair	Par	Adjusted	Valuation	(Amor- tization)	Temporary	Adjusted	Poto	Effective	When	Amount Due and	Amount Received		Contractual Maturity
Identification	Description	e	g n	Bond Char	Des.	Actual Cost	Value	Value	Value	Carrying Value	Increase/ (Decrease)	Accretion	Impairment Recognized	Carrying Value	Rate of	Rate of	Paid	Accrued	During Year	Acquired	Date
915115-7P-8	UNIVERSITY TEX PERM UNIV FD	-	- ''	Cilai	1FE	4,330,336	119. 1250	4,074,075	3,420,000	4,182,362	(Decrease)	(111,270)		value	5.000	1.400	.l.l	85,500	142,500	08/04/2016	07/01/2024
915115-70-6	UNIVERSITY TEX PERM UNIV FD				1FE	4,663,961	121.2480	4,395,240	3,625,000	4,515,943		(111,329)			5.000	1.520	JJ	90,625	151,042	08/04/2016	07/01/2025
917572-WC-9	UTAH WTR FIN AGY REV	ļ			1FE	104,740	102.8070	102,807	100,000	103,434		(1,306)			4.000		MS	1,333	456	06/23/2017	03/01/2019 .
917572-XK-0 917572-XL-8	UTAH WTR FIN AGY REVUTAH WTR FIN AGY REV				1FE	272,266 614,845	118.0830 120.2160	265,687 601,080	225,000 500,000	269,455 608,993		(2,811)			5.000	1.620 1.750	MS	4,625 10,278		07/20/2017	03/01/2024 .
917572-XL-6	UTAH WTR FIN AGY REV				1FE	373,554	120.2160	366,945	300,000	370,291		(3,263)			5.000	1.730	MS	6, 167		07/20/2017	03/01/2026
924166-HC-8	VERMONT EDL & HEALTH BLDGS FIN				1FE	858,466	119.1070		700,000			(14,799)			5.000	2.400	JD	2,917	35,000	01/22/2016	12/01/2025 .
927793-C8-0	VIRGINIA COMWLTH TRANSN BRD TR				1FE	1, 134, 880	113.3780	1, 133, 780	1,000,000	1, 133, 491		(1,389)			5.000	1.810		2,361		12/01/2017	05/15/2022 .
927793-C9-8 927793-D2-2	VIRGINIA COMWLTH TRANSN BRD TRVIRGINIA COMWLTH TRANSN BRD TR				1FE	3,468,360 3,294,396	116.0200 118.5050	3,480,600 3,318,140	3,000,000 2,800,000	3,464,477 3,290,980		(3,883)			5.000 5.000		MN	7,083 6,611		12/01/2017 12/01/2017	05/15/2023 .
927793-D2-2 927793-D3-0	VIRGINIA COMWLTH TRANSN BRD TR	·			1FE	1,553,786	120.7560		2,800,000	1,552,289		(3,416)			5.000	2.140				12/01/2017	05/15/2024 .
927793-D4-8	VIRGINIA COMMETH TRANSN BRD TR				1FE	3,327,033	122.6590	3,373,123	2,750,000	3,324,080		(2,952)			5.000	2.250	MN	6,493		12/01/2017	05/15/2026 .
927793-D5-5	VIRGINIA COMWLTH TRANSN BRD TR				1FE	3,059,175	124.2510	3, 106, 275	2,500,000	3,056,658		(2,517)			5.000	2.340	MN	5,903		12/01/2017	05/15/2027 .
928836-MC-6	VOLUSIA CNTY FLA EDL FAC AUTH	+			1FE	1,015,978		1,011,480	830,000	1,009,957		(6,021)			5.000	2.490		8,761	6,686	07/27/2017	10/15/2027 .
93978E-U2-6 947628-ES-8	WASHINGTON ST HLTH CARE FACS AUTH PEACEH WEBER BASIN UTAH WTR CONSERVAN	 			1FE	22,390,875 435,684	102.7490 122.0630	20,036,055	19,500,000 350,000	19,980,703 432,380		(566,797)			5.000	2.000 1.740		162,500 5,882	975,000	08/01/2013	11/01/2018 .
947628-ET-6	WEBER BASIN UTAH WTR CONSERVAN				1FE	314,370	123.6430	309, 108	250,000	312,196		(2, 174)			5.000	1.900		4,201		08/24/2017	10/01/2026 .
947628-EU-3	WEBER BASIN UTAH WTR CONSERVAN				1FE	564,491	125.4560	558,279	445,000	560,916		(3,575)			5.000	2.040	A0	7 , 478		08/24/2017	10/01/2027 .
95308R-HY-8	WEST HARRIS CNTY TEX REGL WTR	ļ			1FE	174,789	109.3410	164,012	150,000	164,938		(4,903)			5.000	1.540		333	7,500	12/02/2015	12/15/2020 .
95308R-JA-8	WEST HARRIS CNTY TEX REGL WTR	+			1FE	215,276	114. 1210	205,418	180,000	205,537		(4,858)			5.000		JD	400	9,000	12/02/2015	12/15/2022 .
956441-AH-2 956441-AJ-8	WEST VIEW PA WTR AUTH WTR REV				1FE	1,663,025 1,217,520	119.6240 121.3530	1,656,792 1,213,530	1,385,000 1,000,000	1,662,755 1,217,335		(270)			5.000 5.000	2.210 2.280		577 417		12/14/2017	11/15/202511/15/2026
956441-AK-5	WEST VIEW PA WTR AUTH WTR REV	·			1FE		123.0150	615,075	500,000	615, 128		(87)			5.000	2.370		208		12/14/2017	11/15/2027
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A	I		2	3	586,464	101.7620	549,515	540,000	543,475		(3,460)			5.375	4.062	JJ	14,513	29,025	09/22/2004	07/01/2018
958519-3R-9	WESTERN KY UNIV REVS FORMERLY				1FE	3, 102,000		2,999,391	2,555,000	2,994,571		(60,561)			5.000	2.210		42,583	127,750	02/26/2016	09/01/2024
958638-VA-3 958697-JF-2	WESTERN MICH UNIV REVS WESTERN MINN MUN PWR AGY MINN	·			1FE	687,792	113.8440	654,603	575,000 1,000,000	650,411 1,067,680		(14,531)			5.000 5.000	2.150 1.550		3,674 25,000	28,750 50,000	04/15/2015	11/15/202201/01/2020
958697-JF-2 958697-JG-0	WESTERN MINN MUN PWR AGY MINN	†			1FE	1, 1/9, 180		1,065,870	1,000,000	1,092,125		(29,606)			5.000	1.830		25,000	50,000	06/27/2014	01/01/2020 .
96255N-AC-3	WHEAT RIDGE COLO SALES & USE T	1			1FE		104. 4210	417.684	400,000	420,218		(6,886)			4.000	1.320		1,333	9,289	03/22/2017	12/01/2019
96255N-AD-1	WHEAT RIDGE COLO SALES & USE T				1FE		106 . 2650	664 , 156	625,000	667,941		(9,503)			4.000	1.580	JD	2,083	14,514	03/22/2017	12/01/2020 _
96255N-AF-6	WHEAT RIDGE COLO SALES & USE T				1FE		114.4250	829,581	725,000	826,717		(12,992)			5.000	1.990		3,021	21,045	03/22/2017	12/01/2022 .
97710B-ZQ-8 97710B-ZR-6	WISCONSIN HLTH & ED AURORA HLTH 10B	 			1FE	6,445,665	101.8030	6,423,769	6,310,000 3,700,000	6,321,254		(20, 173)			5.000		JJ	145,481 85,306	315,500	11/18/2010	07/15/2018 .
97710B-ZR-6 97709T-AS-5	WISCONSIN HLTH & ED AURORA HLTH 10B WISCONSIN ST ENVIRONMENTAL IMP	+			1FE	3,715,207 10,782,500	104.9110 104.8530	3,881,707	10,000,000	3,703,209 10,559,687		(1,961)			5.000	4.675 1.010		85,306	185,000 243,056	11/18/2010	07/15/2019 .
97709T-AW-6	WISCONSIN ST ENVIRONMENTAL IMP				1FE	1,950,081	116.8770	1,910,939	1,635,000	1,921,381		(28,700)			5.000	1.610		6,813	39,740	05/10/2017	06/01/2023
97709T-AX-4	WISCONSIN ST ENVIRONMENTAL IMP				1FE	3,936,953	119.4930	3,883,523	3,250,000	3,884,046		(52,906)			5.000	1.770		13,542	78,993	05/10/2017	06/01/2024 .
97709T-AY-2	WISCONSIN ST ENVIRONMENTAL IMP				1FE	1,384,668	121.9520	1,378,058	1, 130, 000	1,367,772		(16,896)			5.000	1.940		4,708	27, 465	05/10/2017	06/01/2025 .
97712D-C6-1 97712D-C7-9	WISCONSIN ST HEALTH & EDL FACS WISCONSIN ST HEALTH & EDL FACS				1FE	1,203,129 584,360	115.8610 117.9610	1,210,747 589,805	1,045,000 500,000	1,201,893 583,807		(1,237)			5.000 5.000	2.150 2.260		2,467 1,181		11/30/2017	08/15/2023 .
97712D-C7-9 97712D-C8-7	WISCONSIN ST HEALTH & EDL FACS				1FE		117.9610		700,000			(553)			5.000	2.280		1, 181		11/30/2017 11/30/2017	08/15/2024 .
97712D-C9-5	WISCONSIN ST HEALTH & EDL FACS				1FE		121 . 1670		750,000			(708)			5.000	2.500		1,771		11/30/2017	08/15/2026 .
97712D-D2-9	WISCONSIN ST HEALTH & EDL FACS				1FE	993,292	122.4960	1,010,592	825,000	992,570		(722)			5.000	2.600	FA	1,948		11/30/2017	08/15/2027 .
97712D-HT-6	WISCONSIN ST HEALTH & EDL FACS				2FE		102 . 1420	306,426	300,000	307, 172		(5,248)			4.000	2.170		2,000	12,000	12/11/2014	05/01/2019 .
97712D-SR-8 97712D-SS-6	WISCONSIN ST HEALTH & EDL FACSWISCONSIN ST HEALTH & EDL FACS				1FE		115.5540 117.5260		650,000 550,000	768,969 660.997		(19,569) (15,327)	<u> </u>	}	5.000 5.000	1.650 1.810		8, 125 6.875	30,965 26,201	09/16/2016	10/01/2023
97712D-SS-6 97712D-ST-4	WISCONSIN ST HEALTH & EDL FACS	·			1FE	1,875,540		1,785,750	1,500,000	1,828,765		(38,953)			5.000	1.810			71,458	09/16/2016	10/01/2024 .
97712D-UM-6	WISCONSIN ST HEALTH & EDL FACS				1FE		108.6080	689,661	635,000	698,850		(19,757)			5.000	1.680		11,994	27,340	09/23/2016	02/15/2021
97712D-UN-4	WISCONSIN ST HEALTH & EDL FACS				1FE	900,318	111.1270	861,234	775,000	872,429		(22,561)			5.000	1.820	FA	14,639	33,368	09/23/2016	02/15/2022 .
97712D-UP-9	WISCONSIN ST HEALTH & EDL FACS				1FE	1,084,662	113.2700	1,042,084	920,000	1,054,196		(24,650)	ļ		5.000		FA	17,378	39,611	09/23/2016	02/15/2023 .
97712D-UQ-7 97712D-UR-5	WISCONSIN ST HEALTH & EDL FACS WISCONSIN ST HEALTH & EDL FACS				1FE	1,155,794 1,099,601	115.1980 116.8430	1,117,421	970,000 915,000	1,126,552 1,074,452		(23,664)			5.000 5.000	2.170 2.330		18,322 17,283	41,764 39,396	09/23/2016	02/15/2024 .
97712D-UH-5 97712D-ZN-9	WISCONSIN ST HEALTH & EDL FACS				1FE	3,499,883	116.8430	3.381.110	2,985,000	3,472,574		(27, 309)			5.000	1.660		17,283	39,396	08/31/2017	02/15/2025 .
97712D-ZP-4	WISCONSIN ST HEALTH & EDL FACS				1FE	1,038,054	109.5270	1,007,648	920,000	1,032,846		(5, 209)			4.000	1.870		11,040		08/31/2017	02/15/2024
97712D-ZQ-2	WISCONSIN ST HEALTH & EDL FACS				1FE	492,562	116.8430	479,056	410,000	489,461		(3, 101)			5.000	2.060	FA	6, 150		08/31/2017	02/15/2025 .
97712D-ZR-0	WISCONSIN ST HEALTH & EDL FACS				1FE	640,791	118.2600	626,778	530,000	637 , 192		(3,599)			5.000	2.260	FA	7,950		08/31/2017	02/15/2026 .
97712D-ZS-8	WISCONSIN ST HEALTH & EDL FACS				1FE		119.2760	447,285	375,000	453,075		(2,287)	<u> </u>		5.000	2.440		5,625		08/31/2017	02/15/2027
977123-P7-7	WISCONSIN ST TRANSN REV				1FE	6,489,428	111. 1500	6,302,205	5,670,000	6,375,145		(114, 284)		L	5.000	1.350	JJ	166, 163		05/03/2017	07/01/2021 .

SCHEDULE D - PART 1

						S	nowing All Lor	g-Term BONDS	S Owned Dece	mber 31 of (Current Ye	ar								
1	2	Coc	les	6	7	Fa	ir Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lr	nterest		Da	ites
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	0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	d	q	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
979585-BH-8	WOODLAND-DAVIS CLEAN WTR AGY C	- ''	Ullai	1FE	1,096,480	_124.4430	1.095.098	880.000	1,095,176	(Decrease)	(1,304)	necognized	value	5.000	2.290	r alu	3,056	During real	11/15/2017	03/01/2028
979585-BJ-4	WOODLAND-DAVIS CLEAN WIR AGY C		1	1FE	1,004,602	.124.4430	1,000,796	815,000	1,093,176		(1,304)			5.000	2.420	MG	2,830		11/15/2017	03/01/2029
980017-AT-4	WOODRUFF-ROEBUCK S C WTR DIST		'	1FE	174,235	.114.9240	166.640	145,000	169,496		(4, 279)			5.000	1.720	ID	604	7,431	11/04/2016	06/01/2023
982674-KK-8	WYANDOTTE CNTY KANS CITY KANS			1FE	597.589	.116.0370	568,581	490,000	572,089		(13,610)			5.000	1.870	MS	8.167	24,500	01/14/2016	09/01/2023
982674-KM-4	WYANDOTTE CNTY KANS CITY KANS			1FE	1, 118, 718	119.4050	1.074.645	900.000	1.078.976		(21, 238)			5.000	2, 170	MS	15,000	45.000	01/14/2016	09/01/2025
983366-DN-2	WYOMING MUN PWR AGY PWR SUPPLY			1FE	238,536	103.8910	233,755	225,000	234, 184		(4,352)			4.000	1.910	JJ	4,500	4,275	12/14/2016	01/01/2020
983366-DP-7	WYOMING MUN PWR AGY PWR SUPPLY			1FE	288,712	108.6470	282,482	260,000	281,888		(6,824)			5.000	2.090	JJ	6,500		12/14/2016	01/01/2021
	YUMA ARIZ MUN PPTY CORP UTIL S			1FE	4,858,746	115.4240	4,663,130	4,040,000	4,638,728		(101,560)			5.000	2.130	JJ	101,000	202,000	10/07/2015	07/01/2023
3135G0-S3-8	FANNIE MAE			1FE	4,991,050	99.3410	4,967,065	5,000,000	4,992,734		1,684			2.000	2.038	JJ	48,889	48,889	01/05/2017	01/05/2022
3130AC-M9-2	FHLB			1FE	1,247,788	99.2710	1,240,883	1,250,000	1,248,022		234			1.500	1.589	A0	4,063		10/12/2017	10/21/2019
3130AC-M9-2	FHLBLS.			1FE	3,743,363	99.2710	3,722,648	3,750,000	3,744,065		702		ļ	1.500	1.589	A0	12, 188		10/12/2017	10/21/2019
3137EA-EK-1	FHLMC			1FE	18,981,760	99.4760	18,900,421	19,000,000	18,982,517		757			1.875	1.908	MN	45,521		11/14/2017	11/17/2020
3137EA-EJ-4	FREDDIE MAC			1FE	2,994,570	98.8580	2,965,728	3,000,000	2,995,023		453			1.625	1.687	MS	12,458		09/28/2017	09/29/2020
	FREDDIE MACLS_			1FE	2,994,570	98.8580	2,965,728	3,000,000	2,995,023		453			1.625	1.687	MS	12,458		09/28/2017	09/29/2020
2599999. Sul	<u>btotal - Bonds - U.S. Special Revenues - Issue</u>	r Obli	gations		2,977,702,684	XXX	2,857,470,172	2,568,774,063	2,856,826,140	(884,306)	(46,063,755)			XXX	XXX	XXX	34,925,534	76,860,728	XXX	XXX
	FED HOME LOAN MTG CORP GOLD #A11799		2	1	8,884	.110.7660	9,511	8,586	8,821		(6)			6.500	5.798	MON	47	556	07/15/2005	08/01/2033
31296S-A9-7	FED HOME LOAN MTG CORP GOLD #A17232		2	1	44,301	.111.7000	46,531	41,657	42,457		(7)			6.000	5.517	MON	208	2,492	05/10/2005	12/01/2033
	FED HOME LOAN MTG CORP GOLD #A17500		2	1	1,213	.112.6020	1,320	1,172	1,226					6.500	5.375	MON	6	75	07/15/2005	01/01/2034
	FED HOME LOAN MTG CORP GOLD #A23448		2	1	883	_110.7660	945	854	885		1			6.500	5.533	MON	5	55	07/15/2005	06/01/2034
	FED HOME LOAN MTG CORP GOLD #A23923		2	1	1,688	_111.7000	1,775	1,589	1,645		1			6.000	5.146	MON	8	95	05/10/2005	06/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		2	1	114,582	.111.7000	123,622	110,674	117,021		230			6.000	4.698	MON	553	6,627	02/10/2005	08/01/2034
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		2	1		.110.7660	64,460	58, 195	61,687		94			6.500	5.082	MON	315	3,618	07/15/2005	08/01/2034
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		2]	573	.110.7660	614	554	582		1			6.500	5.265	MON	3	33	07/15/2005	08/01/2034
31297E-KV-7	FED HOME LOAN MTG CORP GOLD #A26608		2		3,011	.111.1890	3,236	2,910	3,002					6.500	5.744	MON	lb	187	07/15/2005	09/01/2034
31297E-W3-6 31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A26966FED HOME LOAN MTG CORP GOLD #A30197		2	4	1,863 1,629	.110.7660	1,994 1,744	1,800 1.574	1,902 1.632					6.500	5. 152 5.618	MON		116 102	07/15/2005	09/01/2034
31297R-UZ-2	FED HOME LOAN MTG CORP GOLD #A30197		2	1	1,029	.110.7660	1, 139	1,029	1,032					6.500		MON	9		07/15/2005	04/01/2035
	FED HOME LOAN MTG CORP GOLD #A65922		2	1	2,594	113.1230	2.347	2,075	2,111					6.500	6.053	MON		132	05/09/2007	09/01/2037
	FED HOME LOAN MTG CORP GOLD #C00214		2	1	518	.107.4540	541	504	511		(1)			8.000	7.061	MON	3	40	06/17/1999	02/01/2023
	FED HOME LOAN MTG CORP GOLD #C00240		2	1	13.921	.107.8380	14.690	13,623	13.815		(25)			7.000	6. 156	MON	79	935	07/12/1993	06/01/2023
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		2	11	15.684	110.7660	18,111	16,351	15,933		54			6.500	8.038	MON	89	1.029	01/23/1997	05/01/2023
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		2	11		108.3350	27,622	25,497	25,840		(46)			7.000	6.234	MON	149	1,747	07/12/1993	08/01/2023
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		2	1	6,233	104.8310	6,405	6,110	6, 180		(11)			7.000	6.322	MON	36	418	07/06/1993	06/01/2023
31292G-U5-3	FED HOME LOAN MTG CORP GOLD #C00604		2	1	5,588	.112.6750	4,990	4,428	4,515		(3)			6.000	5.297	MON	22	261	06/02/2004	04/01/2028
31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00609		2	1	78	.111.7550	86	77	80					7.000	5.353	MON		5	02/05/2002	05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		2	1	22,017	_114.7330	24,659	21,493	22,438		(55)			7.000	5.468	MON	125	1,486	02/05/2002	09/01/2028
	FED HOME LOAN MTG CORP GOLD #C00665		2	1	300	.112.9670	331	293	300				ļ	6.000	5. 170	MON	1	17	09/22/2003	10/01/2028
	FED HOME LOAN MTG CORP GOLD #C00730		2	1	8,363	.113.1620	9,234	8, 160	8,391		(9)			6.000	5.064	MON	41	481	09/22/2003	03/01/2029
31292G-ZM-1	FED HOME LOAN MTG CORP GOLD #C00748		2	ļ <u>ļ</u>	12,981	.113.1740	11,737	10,371	10,607		(12)			6.000	5.252	MON	52	611	06/02/2004	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		2	ļ <u>1</u>	600	.110.5640	648	586	621		(1)			7.000	5. 138	MON	3	40	02/05/2002	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		2]	113	.112.3750	124	110	117	 	/71		}	7.000	5. 172	MON	1	8	02/05/2002	06/01/2031
31292H-M2-7	FED HOME LOAN MTG CORP GOLD #C01277		2	l	5,939	.113.4750	6,578 3,146	5,796	6, 137		(7)			7.000	5.340	MON	34	401 187	02/08/2002	11/01/2031
31292H-N4-2 31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01311FED HOME LOAN MTG CORP GOLD #C01345		2	1	2,975 2,815	.116.9130	3,146	2,691 2,746	2,956 2,871		(6)			7.000 7.000	4.462 5.771	MON	16	187	05/01/2002	02/01/2032
31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01345		2	1	1,170	.112.5180	1,299	1, 131	1.170		(3)			6.500	5.540	MON	المالييييين		04/ 12/2002	04/01/2032
	FED HOME LOAN MTG CORP GOLD #C01351		2	1		.112.3280	299	2,396	2,483	·	(1)		 	6.500	5.524	MON	0		07/15/2005	07/01/2032
	FED HOME LOAN MTG CORP GOLD #C10260		2	1	2,479	.107.0230	82	2,390	2,403		(1)			7.000	5.324	MON		I33	02/05/2002	05/01/2028
	FED HOME LOAN MTG CORP GOLD #C10200		2	1	14.516	112.0980	15.906	14.190	14.485		(4)			6.000	5.340	MON	71	837	09/22/2003	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		2	1	5,881	111.7000	6,028	5,396	5,492		(3)			6.000	5.423	MON	27	322	06/02/2004	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		2	1	3,204	.111.7000	3,498	3, 132	3,225		(3)			6.000	5.057	MON	16	187	09/22/2003	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797	l	2	1	1,434	.111.7000	1.566	1,402	1,442		(2)			6.000	5.043	MON	7	84	09/22/2003	02/01/2029
31293L-HQ-0	FED HOME LOAN MTG CORP GOLD #C22939		2	11	2,944	111.7000	3,214	2,877	2,970		(1)			6.000	4.938	MON	14	171	09/22/2003	03/01/2029
31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C24952		2	11	2,941	111.7000	3,212	2,875	2,963		(3)			6.000	5.064	MON	14	172	09/22/2003	04/01/2029
	FED HOME LOAN MTG CORP GOLD #C26592		2	1	963	.101.2960	1,009	996	960		2			7.000	8.480	MON	6	69	07/12/2000	05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		2	1	5,048	.107.2550	5,585	5,207	5,057		8			7.000	8.071	MON	30	362	12/27/1999	06/01/2029
	FED HOME LOAN MTG CORP GOLD #C28188	l	2	1		110.7660	1, 151	1,039	1,028		1		L	6.500		MON	6	66		06/01/2029

SCHEDULE D - PART 1

									Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of 0	Current Ye	ar								
1	2		Code	es	6		7		Fair Value	10	11	Change	in Book/Ad	usted Carryin	g Value			b	nterest		Da	ates
		3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
															Total							
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			F											Current	Exchange							
			0											Year's	Change							
			r					Rate					Current	Other-	in							
		С	е					Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i					Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Ac	tual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification [Description	е	n	Char	Des.	С	ost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31293V-J8-6 FED HOME LOAN MTG C				2	1		25,421	110.7660	19,735	17,817	17,561		29			6.500	7.047	MON	97	1, 117	02/05/2002	08/01/2029
31294B-5X-9 FED HOME LOAN MTG CI		+		2	1		2,035	107.0260	2,126	1,986	2, 125	 	(8)			7.000	4.816		12	129	02/05/2002	01/01/2030
31294C-MY-6 FED HOME LOAN MTG CO 31294D-AG-6 FED HOME LOAN MTG CO		· †		۷ د	11		142	103.0830	143	139 2.028	147	 	11			7.000 7.000	5.220 5.108	MON	12	10	02/05/2002	01/01/2030
31294E-G3-7 FED HOME LOAN MTG C				2	1		4,291	101.3350	4,547	4,441	4, 193		5			7.000	8.829	MON	26	310	07/24/2000	04/01/2030
31294E-YK-9 FED HOME LOAN MTG C		I		2	11		7,305	102.7320	7,326	7, 131	7,554		(15)			7.000	5.196	MON	42	497	02/05/2002	05/01/2030
31298E-YB-5 FED HOME LOAN MTG C		·		2	1		19,796	113. 1640	21,899	19,352	19,792	} 	(9)		ļ	6.000	5.241	MON	97	1, 145	09/22/2003	11/01/2029
31298G-XT-2 FED HOME LOAN MTG CO		+		2	· <u>1</u>		806	111.7000	923	826	784		/001			6.000	7.488		4	45	04/05/2001	02/01/2031
31298M-QR-1 FED HOME LOAN MTG CO 31298Q-CA-4 FED HOME LOAN MTG CO		+		۷ و	11			101.0170 110.7660		778 2,912	816 2,884		(20)			7.000 6.500	5.025 6.781		5 16	52 186	02/05/2002	05/01/2031
31298S-RN-6 FED HOME LOAN MTG C		†		<u>-</u> 2	1		46.986	103.4030	47,429	45.868	47.617		(79)			7.000	5.852		268	3. 193	02/05/2002	03/01/2031
31298S-VJ-0 FED HOME LOAN MTG C		Ţ		2	11		7,633	110.7660	5,971	5,391	5,331					6.500	6.843		29	338	02/05/2002	03/01/2031
31287M-T6-7 FED HOME LOAN MTG C	CORP GOLD #C62373	ļ		2	1		321	110.7660	344	311	321					6.500	5.505		2	19	07/15/2005	01/01/2032
31287M-Y9-5 FED HOME LOAN MTG C				2	1		15,502	110.7660	16,596	14,982	15,929		15			6.500	4.831		81	943	07/15/2005	01/01/2032
31287Q-FH-9 FED HOME LOAN MTG CO				2			2, 178	112.4690	2,368	2, 105	2, 190	 	(1)			6.500	5.405		11	136	07/15/2005	03/01/2032
31287R-M4-8 FED HOME LOAN MTG CO 31287S-GM-3 FED HOME LOAN MTG CO		+		2	11		5,937 194	104.3860	3,400	3,257 175	3,638 191		18 (1)			7.000 7.000	4.069		19	214 12	05/01/2002	03/01/2032
31287T-FX-8 FED HOME LOAN MTG CO				2	1		3,454	105. 0400	3,229	3,074	3,263		(4)			7.000	5.350		18	214	05/01/2002	05/01/2032
31287T-PZ-2 FED HOME LOAN MTG C				2	11		18,773	105.0030	18,359	17,484	18,024		(11)			7.000	6.195		102	1,220	05/01/2002	06/01/2032
31287T-Y7-4 FED HOME LOAN MTG C		. .		2	1		27,732	106 . 2320	28,451	26,782	29, 164		82			7.000	4.774		156	1,707	06/28/2002	06/01/2032
31287V-UZ-1 FED HOME LOAN MTG CO				2	1		36,672	110.7660	39,259	35,443	36,816		34			6.500	5.426		192	2,297	07/15/2005	08/01/2032
31287W-BW-7 FED HOME LOAN MTG CO 31287X-NG-7 FED HOME LOAN MTG CO		+		2			1, 182 3, 922	110.7660 110.7660	1, 143 3,242	1,032 2,927	1,027 2.895					6.500 6.500	6.689 6.803		6	66 185	02/05/2002	08/01/2032
31287X-2K-1 FED HOME LOAN MTG CI		+		2 2	1		29,564	110.7660	12,764	1,523	2,695		6			6.500	6.719		62	681	02/05/2002	09/01/2032
31288D-ZS-1 FED HOME LOAN MTG C				2	1		1,083	110.7660	1, 159	1.047	1.093					6.500	5.380		6	68	07/15/2005	01/01/2033
31288G-6U-1 FED HOME LOAN MTG C	CORP GOLD #C78083			2	1		16,578	_110.7660	17,748	16,023	16,589		(9)			6.500	5.612	MON	87	1,038	07/15/2005	03/01/2033
3128P7-K3-6 FED HOME LOAN MTG C		.		2	1		12,471	107.4590	13, 189	12,273	12,552	ļ ļ	(1)			5.000	4.221		51	600	02/26/2009	08/01/2028
313973-W7-0 FED HOME LOAN MTG CI		+		2	1		22,612	100.8890	22,332	22, 135	22,452		(47)			7.000	6.203		129	1,531	07/06/1993	06/01/2023
313974-T2-3 FED HOME LOAN MTG CO 313974-ZX-8 FED HOME LOAN MTG CO		+		2	l		3,892	100 . 1850	3,822 21,624	3,815 20,584	3,827 20,832		(33)			7.000	6.278		22	226 1,417	07/06/1993	06/01/2023 06/01/2023
313977-J6-8 FED HOME LOAN MTG C				2	1		6,612	100.8130	6,545	6,493	6,554		(11)			7.000	6.375		38	446	07/12/1993	08/01/2023
3128FV-DU-2 FED HOME LOAN MTG C		I		2	1		8,015	110.7660	8,580	7,746	7,999		(14)			6.500	5.367		42	500	07/15/2005	01/01/2028
3128E2-ST-4 FED HOME LOAN MTG C				2	1		427	111.7000	465	416	423		(2)			6.000	4.640		2	24	09/10/2003	09/01/2022
3128E6-DM-6 FED HOME LOAN MTG CO				2	1		2,085,516	101.7290	2,049,358	2,014,535	2,077,081		(1,525)			3.000	2.297		5,036	60,081	05/24/2012	04/01/2032
31294K-UB-9 FED HOME LOAN MTG CO 31294L-W9-0 FED HOME LOAN MTG CO				۷	11		6,980	100.3080 100.0960	6,718 6,230	6,697 6,224	6,711 6.234	} }	(35)		·	6.000 5.500	4.668	MON	33	259 213	11/04/2003	08/01/2018
31294L-YP-2 FED HOME LOAN MTG C		†		<u>.</u>	1			100 . 0960	773	b,224 771			(47)		<u> </u>	5.500	3.753	MON	4	31	08/27/2009	06/01/2018
31283G-Z3-4 FED HOME LOAN MTG CI				2	11		73	109. 1420	78	71	74					7.000	5.347	MON		5	02/05/2002	09/01/2027
31283G-3H-8 FED HOME LOAN MTG C	CORP GOLD #G00800	.		2	1		3,749	107 . 2280	3,963	3,696	3,756		(4)			7.000	6.312		22	253	11/06/1998	11/01/2026
31283G-5H-6 FED HOME LOAN MTG CI				2	1		99	111.2180	108	97	100	} 			ļ	7.000	5.447		<u> 1</u>	7	02/05/2002	12/01/2026
31283H-Q3-2 FED HOME LOAN MTG CO 31283H-RA-5 FED HOME LOAN MTG CO				2	1		975 29,833	113.8830	888 27,642	779 23,811	852 25,978	} }	(2)			7.000 7.000	4.494 4.365		5	54	05/01/2002 05/01/2002	03/01/2032
31283H-RA-5 FED HOME LOAN MTG CO 31283H-RL-1 FED HOME LOAN MTG CO		·		2	1		29,833	116.0870		23,811	25,978		(223)			7.000	4.122			1,639	05/01/2002	04/01/2032
31283H-S8-9 FED HOME LOAN MTG C				 2	11			111.6460	4,461	3,996	4, 149		(1)			6.500	5.466			255	07/15/2005	08/01/2032
31283H-X2-6 FED HOME LOAN MTG C	CORP GOLD #G01597	.		2	1		944	113.5080	989	871	891					6.000	5.414	MON	4	52	05/10/2005	07/01/2033
31283H-4V-4 FED HOME LOAN MTG CO				2	1		1,078	116.4320	1,213	1,042	1,090	ļ ļ-				6.500	5.367		6	67	07/15/2005	09/01/2034
3128M4-BB-8 FED HOME LOAN MTG CO		+		2	11		1,055	110.8280	886	799	812	} }	1			6.500	6.072		4 42	51	08/09/2006	10/01/2036
31283K-2R-8 FED HOME LOAN MTG CO 3128M1-S3-4 FED HOME LOAN MTG CO				۷ د	1		9,876 98.491	100.2980	9, 191 97, 959	9, 163 93,915	9, 193 96, 778		(120)		l	5.500 5.500	1.606 3.285		42	57 4,958	10/07/2011	12/01/2018
3128MB-HU-4 FED HOME LOAN MTG CI		1		2	11		112,213	104. 3000	112,733	107,621	110,941	[(569)			5.500	3.203	MON	493	5,712	03/31/2009	08/01/2022
3128MB-KT-3 FED HOME LOAN MTG CI				2	11		74,955	104.7000	75,311	71,948	73,979		(338)			5.500	3.715		330	3,823	08/27/2009	09/01/2022
3128MB-MN-4 FED HOME LOAN MTG C		.		2	1		135,369	104.9300	136,657	130,236	133,782	ļ ļ	(742)			5.000	3.229		543	6,280	08/27/2009	10/01/2022
3128MB-PA-9 FED HOME LOAN MTG CO		-		2			87,913	105.2000	88,667	84,284	86,858	} 	(389)		ļ	5.500	3.688		386	4,496	08/27/2009	12/01/2022
3128MB-R3-3 FED HOME LOAN MTG CO 3128MB-VP-9 FED HOME LOAN MTG CO				2	<u>-</u> 1		847,633	104.9580		815,491 143,633	843, 124 148, 912	} }	(4,028)			5.000 5.000	3.089		3,398	39,452 6,994	08/27/2009	02/01/2023
3128MB-VP-9 FED HOME LOAN MTG CI		+		2 2	1		70,580	104.8040	71,338	143,633	148,912		(309)			5.000	2.983		283	3,311	03/31/2009	04/01/2023
3128MB-Y5-0 FED HOME LOAN MTG CO		1		 2	1			104.0030	221, 150	210.597	217.073	[(766)			5.000	3.350		877		03/31/2009	06/01/2023
The state of the s		т								2.0,007		r		r					011	, 100		

SCHEDULE D - PART 1

							S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ear								
1	2		Code	es	6	7	Fa	air Value	10	11	Change	in Book/Adj	justed Carryin	g Value			lı	nterest		Da	ates
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		С	F o r e :				Rate Used to Obtain			Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Current Year's Other- Than- Temporary	Exchange Change in Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractua
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352			2	1	227,231	104.7450	229,919	219,504	227,051		(775)			5.000	3.291		915	10,698	03/30/2009	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480			2	11		104.6880	72,842	69,580	72,409		(305)			5.000	3.012		290	3,361	03/31/2009	02/01/2024
3128MC-C5-2 3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13492FED HOME LOAN MTG CORP GOLD #G13501			2	1	171,308	104.9890	173, 148	164,921 180.947	170,781		(763)			5.000 5.000	3.025 2.916		687 754	7,998 8,776	08/27/2009	02/01/2024 .
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504			2	11.	117,040	101.9930	115, 126	112,876	115,673		(514)			5.000	3.439		470	5,433	03/31/2009	12/01/2022
3128MC-ET-8	FED HOME LOAN MTG CORP GOLD #G13546			2	1	260,755	104.6670	262,576	250,868	260,931		(1,061)			5.000	3.060		1,045	12, 158	08/27/2009	04/01/2024 .
3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G18157			2	1	93,743	104.5000	93,982	89,935	92,383		(512)			5.500	3.589		412	4,788	03/31/2009	12/01/2021 .
3128PF-TD-7 3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J04148FED HOME LOAN MTG CORP GOLD #J06626			2	11	126,886 202,074	104.0810 103.7900	125,850 199,865	120,915 192,566	124,544		(774)			5.500 5.500	3.543 4.082		554 883	6,527 10,297	08/27/2009	01/01/2022 .
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890			2	1	1,156	103.7900	1, 138	1,116	1, 149		(383)			5.000	3.458			10,297	08/2//2009	02/01/2022 .
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714			2	11	61,704	101.9730	60,535	59,364	60,743		(155)			5.000	3.618		247	2,816	08/27/2009	04/01/2023
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891			2	1	154,644	103.6670	154,858	149,380	155,350		(803)			5.000	2.816	MON	622	7,027	03/31/2009	05/01/2023 .
	FED HOME LOAN MTG CORP GOLD #J08255			2	1		104.5710	482,925	461,814	475, 153		(2, 161)			5.500	3.643		2, 117	24,766	08/27/2009	12/01/2022 .
	FED HOME LOAN MTG CORP GOLD #J08525			2	11		104.3030	89,509	85,816	91,004		(717)			5.500	2.202		393	4,480	08/27/2009	08/01/2023 .
3128PL-3G-5 3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08899FED HOME LOAN MTG CORP GOLD #J08995			2	1	26,265 77,806	101.9730 104.8690	25,872	25,372 75,129	26,923 78,771		(90)			5.000 5.000	2.177 2.667		106	1, 140 3, 636	03/31/2009	10/01/2023 .
3128PM-GA-2	FED HOME LOAN MTG CORP GOLD #J09193			2	1	1,352	100.3810	1,293	1,288	1,300		(13)			5.500	3.343		6		08/27/2009	01/01/2019
	FED HOME LOAN MTG CORP GOLD #J09234			2	1	53, 168	101.9730	52,377	51,364			(124)			5.000	3.796		214	2,541	03/24/2009	01/01/2024
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09265			2	1	15, 173	101.9730	14,946	14,656	14,740		(93)			5.000	3.557		61	670	03/30/2009	01/01/2019
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299			2	1	3,218	100.5660	3,084	3,067	3,099		(50)			5.500	1.821		14	150	08/27/2009	02/01/2019 .
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412			2	11	14,750	100 . 4270	14, 116	14,056	14,246		(128)			5.500	2.848		64	656	08/27/2009	03/01/2019 .
3128PP-ML-4 3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J10363FED HOME LOAN MTG CORP GOLD #J18413			2	1	348,203 2,995,956	105.4950 .101.8780	350,053 2,919,049	331,820 2,865,230	342, 188 2,963,901		(1,020) (4,944)			5.500 3.000	4.153 1.906		1,521 7,163	18,034 84,223	08/27/2009	07/01/2024 _
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087			2	1	3,499,124	101.8780	3,412,998	3,350,072	3,464,513		(6,798)			3.000	1.929		8,375	98,783	05/24/2012	05/01/2027 .
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197			2	11	3,505,925		3,418,737	3,355,705	3,467,529		(6,554)			3.000	1.947		8,389	98,838	05/22/2012	05/01/2027
	FED HOME LOAN MTG CORP GOLD #P20054			2	1		104.7770	50,383	48,086	47,246		(218)			6.000	6.629		240	2,866	02/19/1999	08/01/2028 _
	FED HOME LOAN MTG CORP GOLD #P20064			2	1		102.6280	72,714	70,852	69,653		(116)			6.000	6.642		354	4,216	02/19/1999	08/01/2028 _
	FED NATL MTG ASSOC #050651			2	1	971	100.2980	936	933	965		(5)			9.000	7.012		7	83	04/26/1995	08/01/2022 .
	FED NATL MTG ASSOC #124560FED NATL MTG ASSOC #124653			2	1		105.7540 105.3170	845 132	799 125	812 130		(2)			8.000 7.500	6.930 5.351		5	61	06/11/1999	11/01/2022 .
	FED NATL MTG ASSOC #124033			22	1		100.3170	113	113	115		(1) (1)			9.000	7.039		1	10	04/26/1995	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985			2	1	568	102.4000	441	431	441		(1)			7.500	5.899		3	32	02/07/2002	09/01/2022
31371E-ZT-5	FED NATL MTG ASSOC #250154			2	1	6,619	107.4800	6,923	6,441	6,579		(13)			8.000	6.932		43	503	06/11/1999	12/01/2024
31371H-NQ-7	FED NATL MTG ASSOC #252499			2	1	828	110.8450	886	800	804		(3)			6.500	5.414		4	47	09/26/2003	06/01/2019 .
31371J-DS-0	FED NATL MTG ASSOC #253113			2	1	15,637	117.4070	15,506	13,207	14,381		(29)			7.500	4.788		83	980	02/07/2002	03/01/2030
31371J-SC-9 31371J-WC-4	FED NATL MTG ASSOC #253515FED NATL MTG ASSOC #253643			2	1	22,875	116.1390	19,773	17,025	18,715	 	(24)			7.500 7.500	4.487 4.628		106	1,247 1,646	02/07/2002	11/01/2030 .
31371J-WC-4	FED NATL MTG ASSOC #253643			2	1	27,345	117.3580 115.4460	26, 134	22,269	24,434		(74)			7.500	4.628	MON	139	1,646	02/07/2002	02/01/2031 .
31371J–XB–5	FED NATL MTG ASSOC #253674			2	11		111.1730	83	74			(3)			8.000		MON	1	6	07/06/2001	03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891			2	1	15,634	112.3160	13,500	12,020	13,021		(21)			7.500	5. 173			865	02/07/2002	07/01/2031
	FED NATL MTG ASSOC #254016			2	1	2,336	102.0030	2,250	2,206	2,518		(8)			8.500	4.735		16	187	10/02/2001	09/01/2031 .
	FED NATL MTG ASSOC #254179			2	J1		111.7130	12,047	10,784	10,989		(38)			6.000	4.535		54	623	01/08/2003	01/01/2022 .
	FED NATL MTG ASSOC #254304FED NATL MTG ASSOC #254420			2	¹		111.7130 111.7130	6,290 643	5,630 575	5,742 586		(20)			6.000 6.000	4.540 4.600		28	324	01/08/2003	05/01/2022 _ 07/01/2022 _
	FED NATL MTG ASSOC #254440			2	1		111.7130	5,856	5.242	5.347		(2)			6.000	4.593		26	304	01/08/2003	08/01/2022
	FED NATL MTG ASSOC #254703			2	11	877	99.9930	841	841	841		(5)			6.000	4.599		4	4	09/24/2003	03/01/2018
31371K-4T-5	FED NATL MTG ASSOC #254734			2	1	1, 113	99.9940	1,068	1,067	1,068		(6)			6.000	4.656	MON	5	11	09/24/2003	03/01/2018 _
	FED NATL MTG ASSOC #256214			2	1		106.4760	15,906	14,939	13,905		(89)			4.500	6.094		56	625	04/07/2006	03/01/2036
31371N-3T-0	FED NATL MTG ASSOC #257410			2	11	62,846	104 . 7350	63,549	60,676	62,537		(157)			5.000	3.451		253	2,886	03/31/2009	10/01/2023 .
31373P-JK-5 31373Q-GN-0	FED NATL MTG ASSOC #299166			2	11	17,014 159	105.4520 100.2650	17,057	16, 175 150	16,499 163		(94)			9.000 8.500	7.297 5.112		121	1, 423	04/26/1995	10/01/2021 .
	FED NATL MTG ASSOC #300005			2	1	5. 109	102.1610	5,079	4.971	5.067		(1)			8.000	7.174			394	10/02/2001	11/01/2025
31374F-JF-7	FED NATL MTG ASSOC #312662	1		2	11	2, 196	100.2080	2,125	2,120	2, 176		(30)			8.000	4.781		14	163	11/20/1998	06/01/2025
31374S-CE-9	FED NATL MTG ASSOC #322369			2	1	1,579	101 . 1900	1,509	1,491	1,579		(8)			8.500	6.042	MON	11	126	10/02/2001	09/01/2025 .
	FED NATL MTG ASSOC #326947			2	1		100 . 2270	7,332	7,316	7,490		(14)			8.000	7.025		49	581	06/11/1999	10/01/2025 .
	FED NATL MTG ASSOC #351144			2	11		105.8490	1,589	1,501	1,563		(5)			8.000	6.141		10	119	11/20/1998	06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681		l	2	J11	245	100.2180	237	237	248		(3)		L	8.000	4.344	MON	2	18	11/20/1998	10/01/2026

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Identification	Description	e i				Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	FED NATL MTG ASSOC #420125	<u> </u>	2	11		101.8040	15,393	15, 120	15,518	(Booroaso)	(24)		Value	8.000	6.831	MON	101	1, 193	11/20/1998	05/01/2026
31379J-G6-7	FED NATL MTG ASSOC #420621		2	1	1, 184	108.5560	1,252	1,153	1, 172		(1))		7.500	6.829	MON	7	85	10/29/1998	12/01/2027
	FED NATL MTG ASSOC #426507		2	1	11,547		9,590	8,585	8,730		(26)			6.000	4.741		43	503	01/08/2003	01/01/2023
	FED NATL MTG ASSOC #441735		2]	32,018	101.9140	31,819	31,222	31,756		(61)			7.500	6.689	MON	195	2,319	08/21/1998	07/01/2027
	FED NATL MTG ASSOC #494312 FED NATL MTG ASSOC #495059		2	·	3,481 2,315		3,583 2,292	3,519 2,230	3,471 2,375					7.500 8.000	7.943		22	263 177	04/11/2000	04/01/2029 05/01/2029
	FED NATL MTG ASSOC #505971		2	1	2,850		3.023	2,881	2,843		1			7.500	7.928		18	216	04/11/2000	07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		2	1	7,775	100 . 2260	7,506	7,489	7,813		(33)			8.000	6.102	MON	50	594	08/08/2001	08/01/2029
31383S-FY-1	FED NATL MTG ASSOC #511483		2	11	4,472		4,771	4,308	4,606		(13)			8.000	5.841		29	344	08/08/2001	09/01/2029
	FED NATL MTG ASSOC #512504		2		3,833		3,747	3,692	3,987		(15)			8.000	5.440 7.476		25	295	08/08/2001	10/01/2029
	FED NATL MTG ASSOC #515314FED NATL MTG ASSOC #517812		2	11	2,283		2,314	2,281 111	2,283		(1)			7.500 8.000	7 . 4/6		14	171 8	08/17/1999	09/01/2029 12/01/2029
	FED NATL MIG ASSOC #517612 FED NATL MIG ASSOC #517823		2	11	913		975		944		(1)			8.000	5.716		6	70	08/08/2001	02/01/2030
31384D-LN-0	FED NATL MTG ASSOC #520633		2	1	2,745	104.5690	2,792	2,670	2,906		(12))		7.500	4.708	MON	17	200	07/30/2001	11/01/2029
	FED NATL MTG ASSOC #521401		2	1	534		521	514	559		(2))		8.000	5. 187		3	41	08/08/2001	01/01/2030
	FED NATL MTG ASSOC #524847		2	11	80		78	78	84					8.000	5.227		1	6	07/06/2001	01/01/2030
	FED NATL MTG ASSOC #525909 FED NATL MTG ASSOC #525978		2	11			234 2,250	222 2,154	248 2,327		(4)			7.500 8.000	4.148 5.318		1 1/1	16 171	02/07/2002 08/08/2001	12/01/2029 03/01/2030
	FED NATL MTG ASSOC #527322		2	1	2,669		2,576	2,570	2,768		(20)			8.000	4.717		17	205	08/08/2001	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		2	1	472	109.3210	462	422	462		(1))		7.500	4.587	MON	3	31	02/07/2002	01/01/2030
	FED NATL MTG ASSOC #530026		2	11	4,536		4,373	4,376	4,647		(80)			8.000	5.295		29	317	08/08/2001	03/01/2030
	FED NATL MTG ASSOC #533504	·	2	1	2,215		2,154	2,133	2,212		(11)			8.000	5.698 5.679		14	165	08/08/2001	03/01/2030
	FED NATL MTG ASSOC #533526 FED NATL MTG ASSOC #534194		2		1, 199 3, 948		1,174 4,051	1, 155 3,803	1,244 4,095		(3)			8.000	5.679		8	92 304	08/08/2001	03/01/2030
	FED NATE MTG ASSOC #334194		2	1	7 . 167		6,918	6,901			(12)			8.000	4.849	MON .	∠5 46	550	08/08/2001	03/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		2	1	3,461	112.7880	3,768	3,341	3,613		(9)			8.000	5.490	MON	22	264	07/06/2001	02/01/2030
	FED NATL MTG ASSOC #535299		2	1	1,383	113.5830	1,228	1,081	1, 188		(3)		ļ	7.500	4.401		7	80	02/07/2002	05/01/2030
	FED NATL MTG ASSOC #535425		2	1	8,593		9,070	8,272	9,282		(16)			7.500	3.917		52	601	01/11/2002	08/01/2030
	FED NATL MTG ASSOC #535757 FED NATL MTG ASSOC #535903		2		3,858		4, 170 145	3,715	4,039 141		(12)			8.000 7.500	5.240 5.083		25	292	08/08/2001 07/30/2001	01/01/203103/01/2031
	FED NATL MTG ASSOC #535903		2	1	1,556		1,665	1,498	1,650		(5))		8.000	4.958		10	119	08/08/2001	03/01/2031
31384W-LX-6	FED NATL MTG ASSOC #535942		2	1	579	113. 1590	633	559	623		3			8.000	4.694	MON	4	44	07/06/2001	04/01/2031
	FED NATL MTG ASSOC #536143		2	1	881		904	849	948		1			8.000	4.612		6	68	08/08/2001	04/01/2030
	FED NATL MTG ASSOC #536285 FED NATL MTG ASSOC #536330		2		8,312 2,976		8,452 3,202	7,849 2,865	8,830 3,286		(34)			8.500 8.000	4.979 3.784		56 19	665 229	10/02/2001	08/01/2030 04/01/2030
	FED NATL MTG ASSOC #536330		2		2,9/6		4.051		4.353		(15)			8.000	4.598		19	311	08/08/2001	04/01/2030
	FED NATL MTG ASSOC #537133		2	1	4,895		4,946	4,713	5,323		(21)			8.000	4.242		31	376	08/08/2001	06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		2	1	4,278	101 . 4510	3,954	3,897	4,403		(23)			7.500	3.638	MON	24	292	02/07/2002	04/01/2030
	FED NATL MTG ASSOC #537735		2	1	1,064		1,052	1,035	1, 124		(12)			7.500	4.422		6	77	07/30/2001	04/01/2030
	FED NATL MTG ASSOC #538802 FED NATL MTG ASSOC #540004		2	1	2,208		2,240 464	2, 126 463	2,385 492		(12)		}	8.000	4.265 5.287		14	170		06/01/2030
	FED NATL MTG ASSOC #540755		2	1	1,756		464	1,692	1,891		(3)			8.000	4.312			37	08/08/2001	05/01/2030
	FED NATL MTG ASSOC #540733		2	11	1,897		1,874	1,827	2,065		(7)			8.000	4.345		12	146	08/08/2001	07/01/2030
31385E-XH-7	FED NATL MTG ASSOC #542580		2	1	2,362	101.3290	2,305	2,275	2,436		(12))		8.000	4.943	MON	15	180	08/08/2001	08/01/2030
	FED NATL MTG ASSOC #542940		2	1	1,874		1,774	1,769	2,054		(16)		ļ	8.500	3.668		13	150	10/02/2001	07/01/2030
	FED NATL MTG ASSOC #543272 FED NATL MTG ASSOC #544444		2	1	3,306		3,546	3, 184	3,474		(10)			8.000 8.000	5.307 5.038		21	255	08/08/2001	07/01/2030
	FED NATL MTG ASSOC #544444		2	1	8,798		67 9,421	65 8,557	72 9,266		(27)	,		7.500	5.038		53	5	07/06/2001 07/30/2001	09/01/2030 08/01/2031
	FED NATL MTG ASSOC #546716		2	1	364		358	350	395		1			8.000	4.256		2	28	08/08/2001	07/01/2030
31385K-3Y-9	FED NATL MTG ASSOC #547215		2	1	2, 121	102.3910	2,092	2,043	2,265		(6)			8.000	4.925	MON	14	163	08/08/2001	07/01/2030
	FED NATL MTG ASSOC #547512		2	11	353		364	341	376					8.000	5.029		2	27	07/06/2001	08/01/2030
	FED NATL MTG ASSOC #551216		2		12,618		12,468	11, 179	12,267		(21)			7.500	4.680		70 55	833	02/07/2002	09/01/2030
	FED NATL MTG ASSOC #554787 FED NATL MTG ASSOC #557245		2		8,329		8,255 1,170	8,237 1,162			(20)			8.000 000.8	7.027 5.252		55	653 93	11/07/2000 08/08/2001	10/01/2023
	FED NATL MTG ASSOC #307245 FED NATL MTG ASSOC #558684		2	1				579			(6)			7.500	4.864				02/08/2001	01/01/2031
	FED NATL MTG ASSOC #558686		2	1	1,294		1,276	1,249	1,330		(3)) [8.000	5.963	MON	8	100		02/01/2031
	FED NATL MTG ASSOC #560457		2	1		105.8600	1,659	1,567	1,765		(5)		ļ	7.500	3.922		10		02/07/2002	12/01/2030

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31386F-BM-6	FED NATL MTG ASSOC #561744			2	1	4,350	101.0900	4, 152	4, 107	4,726		15			8.500	4.431		29	320	10/02/2001	12/01/2030
31386H-MR-9	FED NATL MTG ASSOC #563868			2	<u>1</u>	6,407	102.1750	6,303	6, 169	6,991		(12)			7.500	3.811		39	458	01/11/2002	01/01/2031
31386H-4A-6	FED NATL MTG ASSOC #564317FED NATL MTG ASSOC #564575	+		2	1	590	106.8280 103.2890	595	557 16.252	655		(2)			8.500 7.500	3.779		4	48	10/02/2001	11/01/2030
31386J-FQ-5 31386M-SP-6	FED NATE MTG ASSOC #364575			2	1	17,665 962	103.2890	16,787 891		17,768 984		(50)			7.500	3.604		102	1,215	02/07/2002	03/01/203102/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677	†		2	1	6,583	102.2040	6,499	6,338	6.924		(13)			7.500	4.784		40	474	01/11/2002	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865	1		2	1	15,397	101.7880	15,092	14,827	15,446		(70)			8.000	6.246		99	1, 172	08/08/2001	12/01/2030
31386Q-DC-2	FED NATL MTG ASSOC #569899	1		2	1	4,397	100 . 5590	4,258	4,234	4,334		(31)			8.000	5.839	MON	28	331	08/08/2001	02/01/2031
31386S-T5-6	FED NATL MTG ASSOC #572172	ļ		2	1	1,739	110.5460	1,500	1,357	1,513		(2)			7.500	4.257		8	100	02/07/2002	01/01/2031
31386T-MT-9	FED NATL MTG ASSOC #572870	ļ		2	1	1,860	111.7130	2,019	1,807	1,837		(4)			6.000	4.110		9	101	09/26/2003	04/01/2021
31386X-AN-6	FED NATL MTG ASSOC #576113	†		2		750	100.2050	696	695	767		 	 	}	7.500	4.696		}4	52	02/07/2002	05/01/2031
	FED NATL MTG ASSOC #576646	+		2	l	3, 169	104.3180 .	962 17,532	922 17,411	1,013 19,204		(91)			7.500	4.726			56	02/07/2002	02/01/2031
	FED NATL MTG ASSOC #577688FED NATL MTG ASSOC #594653	1		2	1	18,281 16,146	100.6980 108.7680	17,532	17,411	18,000		(91)			8.000 8.500	3.622		108	1,291	10/16/2001 10/02/2001	03/01/203106/01/2031
31387Y-MK-6	FED NATL MTG ASSOC #598062			2	1	969	101.5560	957	942	999		(1)			7.500	5.597		6	70	07/30/2001	08/01/2031
	FED NATL MTG ASSOC #602034	I		2	11	2,356	106 . 3430	2,413	2,269	2,472		(16)			8.000	5.089		15	179	08/08/2001	08/01/2031
31388T-WE-9	FED NATL MTG ASSOC #614545			2	1	6,901	102.7600	6,696	6,516	7,448		(30)			8.500	4.528		46	552	10/02/2001	07/01/2031
31389E-AK-1	FED NATL MTG ASSOC #622910	4		2	1	148,611	111.7410	166,059	148,611	148,611					6.000	6.000		743	8,882	01/18/2002	10/01/2031
31389F-SU-7	FED NATL MTG ASSOC #624331	+		2	1	10,793	111.1530	11, 134	10,017	10,994		(24)			7.500	5.007		63	749	02/07/2002	02/01/2032
31389Q-MM-7	FED NATL MTG ASSOC #632264			2	1	1, 130	101.0310	1,061	1,050	1, 135		(2)			7.500	5.320		7	79	02/07/2002	03/01/2032
31389S-DD-3 31389V-RL-3	FED NATL MTG ASSOC #633800FED NATL MTG ASSOC #636891	+		2	l		111.7430 . 102.2880 .	111,400	99,693 61.887	99,693 .65,713		(156)			6.000 7.500	6.000		498 387	5,961 4,622	02/20/2002	12/01/203104/01/2032
31389W-AB-1	FED NATL MTG ASSOC #630991			2	1		102.2000 .	12,489	12,291	13,037		(44)			7.500	5.588		77	917	02/07/2002	04/01/2032
31389X-JK-0	FED NATL MTG ASSOC #638466	1		2	1	33,911	103. 1980	31,200	30,233	32,000		(114)			7.500	5.599		189	2,254	02/07/2002	03/01/2032
31390B-YA-0	FED NATL MTG ASSOC #641605	I		2	11	3,534	104.3270	3,424	3,282	3,567		(6)			7.500	5.263	MON	21	247	02/07/2002	04/01/2032
31390K-MJ-4	FED NATL MTG ASSOC #648461	I		2	1	32,346	101.9520	31,221	30,623	32,605		62			7.500	5.798	MON	191	2, 157	08/06/2002	07/01/2032
31391M-GG-2	FED NATL MTG ASSOC #670799	ļ		2,3	1		103.4200	190,000	183,717	187,371		(99)			3.525	2.951		540	5,385	10/09/2002	11/01/2032
	FED NATL MTG ASSOC #748693	ļ		2	1		110.8450	168,792	152,277	163, 120		(272)			6.500	4.667		825	9,864	10/23/2003	10/01/2033
	FED NATL MTG ASSOC #819458			2	ļ <u>1</u>		109. 1440 .	1,286,041	1, 178, 302	1, 178, 302					5.000 5.000	5.000		4,910	58,667	01/10/2005	03/01/2034
31406Y-SP-6 31407F-VJ-6	FED NATL MTG ASSOC #824126FED NATL MTG ASSOC #829617	+		2	1		108.5150 . 107.3630 .	527,787 278,620	486,373 259,511	486,373 259,511					5.000	5.000 5.000		2,027 1,081	23,656 12,932	01/10/2005 01/10/2005	03/01/2035 06/01/2035
31407Q-4E-3	FED NATL MTG ASSOC #837921	†		2	1	726,789	108.6530	789,676	726,789	726,789					5.000	5.000		3,028	35,850	01/10/2005	07/01/2035
31407T-UQ-1	FED NATL MTG ASSOC #840391	1		2	1	712,388	108.6600	774,077	712,388	712,388					5.000	5.000		2,968	35,006	01/10/2005	07/01/2035
31407T-7E-4	FED NATL MTG ASSOC #840693	I		2	1	243,632	107.3640	261,572	243,632	243,632					5.000	5.000	MON	1,015	12, 116	01/10/2005	08/01/2035
31407W-5J-8	FED NATL MTG ASSOC #843349			2	1	12,824	107.3890	14, 121	13, 149	12,814		(32)			5.000	5.634		55	637	10/03/2005	11/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448			2	<u>1</u>	1, 149, 747	108.7360	1,250,186	1, 149, 747	1, 149,747		ļ		ļ	5.000	5.000		4,791	56,926	04/10/2006	02/01/2036
31410C-RK-0	FED NATL MTG ASSOC #885290	+		2	<u>1</u>	6,653	103.7040 .	4,218	4,067	4,115		(12)			6.000		MON	20	233	07/14/2006	06/01/2021
31410K-D9-2 31410R-7C-7	FED NATL MTG ASSOC #889428FED NATL MTG ASSOC #895591	+		2	l	511,130 401,783	104.5790 . 107.8930 .	511,518 433,497	489, 120 401, 783	502,608 401,783		(2,411)			5.000 5.000	3.067 5.000	MON	2,038 1,674	23,517 19,843	08/28/2009	05/01/202304/01/2036
31410K-7C-7	FED NATL MTG ASSOC #890091	†		2	1	304,387	107 . 8930 .	327,413	304,387	304,387		·			5.000	5.000		1,074	14,968	04/10/2006	03/01/2036
	FED NATL MTG ASSOC #890132	1		2	1		107 . 3890	175,768	163,675	163,675		ļ			5.000	5.000		682	7,977	01/10/2005	06/01/2036
	FED NATL MTG ASSOC #897396	I		2	1		107.9330	586,738	543,615	543,615					5.000	5.000		2,265	26,743	04/10/2006	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813	ļ		2	1	11,376	107.5980	12,581	11,693	11,374		(30)			5.000	5.746	MON	49	538	12/08/2006	11/01/2036
	FED NATL MTG ASSOC #912845	ļ		2	1		101.8020	81,706	80,260	81,461		(301)			5.000	3.980		334	3,788	04/02/2009	04/01/2022
	FED NATL MTG ASSOC #920858	ļ		2	1		107 . 3550	267, 103	248,803	248,803				 	5.000	5.000		1,037	12, 125	04/10/2006	10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328			2	<u>1</u>		104.5600 .	206,619	197,608	204,057		(1,479)			5.500	3.294		906	10,516	03/30/2009	02/01/2022
31412E-RM-0 31412N-EC-6	FED NATL MTG ASSOC #923092 FED NATL MTG ASSOC #929931	+		2	11	269,622 388,732	104.4490 . 104.7470 .	269,449 393,269	257,972 375,445	265,485 386,509		(1,699) (1,195)			5.000 5.000	2.936 3.456		1,075 1,564	12,422 18,205	08/28/2009 03/30/2009	03/01/2022 09/01/2023
31412N-RU-2	FED NATL MTG ASSOC #929931	†		2	1	480,549	104. 7470	488,921	463,388	477, 136		(1, 195)		·	5.000	450. د		1,931	22,627	03/30/2009	12/01/2023
31413D-UQ-8	FED NATL MTG ASSOC #942591	1		2	1	118,574	104.0120	118,419	113,851	117,347		(606)			5.500	3.618		522	6, 159	03/30/2009	08/01/2022
31413M-HA-8	FED NATL MTG ASSOC #949425	I		2	1	206,045	104.2450	207,044	198,612	204,221		(711)			5.000	3.438		828	9,551	04/02/2009	03/01/2023
31414D-U3-8	FED NATL MTG ASSOC #963302]		2	1	817, 167	105.2830	791,457	751,745	789,602		(4,676)		ļ	5.000	2.335	MON	3, 132	36,502	10/07/2011	05/01/2023 .
31414M-5G-7	FED NATL MTG ASSOC #970747	 		2	1	205,326	104 . 4460	205,758	197,000	204,317		(478)			5.500	3.626	MON	903	10,420	03/31/2009	11/01/2023 .
31415L-MC-8	FED NATL MTG ASSOC #983355			2	<u>1</u>	82,883	102.6080	82, 138	80,050	82,477		(273)			5.000	3.391	MON	334	3,881	03/30/2009	08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538	+		2			107.6000 .	38,107	35,415	36,520		136			5.000	4.267	MON	148	1,767	02/23/2009	04/01/2038
31415S-6Z-0	FED NATL MTG ASSOC #988388	+		۷	<u> </u>		101.8020 104.2430	90,854 218.923	89,246 210.012	91,455 215,278		(186)			5.000 5.500	3.757 3.678		372 963	4,293	04/02/2009	09/01/202302/01/2023
31416B-Y4-4	FED NATL MTG ASSOC #995431	+		۷	[218,724	104.2430 .	218,923	210,012	215,2/8		(1,128)		L	5.500	3.6/8	MUN	963	11, 114	03/30/2009	

SCHEDULE D - PART 1

						S	howing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
1	2	Co	odes	6	7	Fa	ir Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ites
				7	ľ	8	9	-	•	12	13	14	15	16	17	18	19	20	21	22
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		0										Year's	Change							
		r				Rate					Current	Other-	in							
	l c	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
	l o	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	9		Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
31416B-Z2-7	FED NATL MTG ASSOC #995461	- "	onai	Des.	193,971	105.2010	195.784	186, 105	192,621	(Decrease)		necognized	value	5.500	3.527	MAN		9,954	03/31/2009	12/01/2023
	FED NATL MTG ASSOC #995461		2		3,268,249	103.2010	3, 190, 481	3, 123, 775	3,240,448		(828) (5,830)			3.000	1.845	MON		92,048	05/22/2012	05/01/2027
	FED NATL MTG ASSOC #A03417			1	4,056,423	. 102. 1340	3,960,872	3,878,120	3,999,506		(6,992)			3.000	2.017	MON	9,695	114,076	05/24/2012	05/01/2027
	FED NATL MTG ASSOC #A03466		2	1	3,390,134	102. 1370	3,310,385	3,241,118	3,357,353		(6,608)			3.000	1.899	MON	8,103	95,711	05/24/2012	06/01/2027
	FED NATL MTG ASSOC #MA1084		2	1	1,683,384	104.0490	1,660,721	1,596,097	1,668,717		2, 187			3.500	2.428	MON	4,655	54.947	05/29/2012	06/01/2032
3137AB-BT-7	FHR 3864 AJ RMBS		2	1	704,921	100.6930	673,461	668,823	685,270		696			3.500	2.045	MON	1.951	22.447	10/07/2011	06/15/2039
	FNR 2002-71 AP RMBS		2	1	608,075	. 105.5480	630,966	597,801	613,860		(98)			5.000	4.201	MON	2,491	29,444	11/21/2003	11/25/2032
31397Q-ZP-6	FNR 2011-17 KA RMBS		2	1	1,022,560	104.4500		956,940	1,037,079		4,205			4.000	2. 123	MON	3, 190	37,404	10/07/2011	03/25/2041
	GNR 1175G GA RMBS		2	1	57,666	101.2810	54,654	53,963	55,355		(810)			4.000	1.238		180	1,903	10/07/2011	05/20/2040
	GNR 2008-94 JB RMBS		2	1	237,298	107.4810	228, 170	212,288	254,997		3,621			5.000	1.517		885	10,358	10/07/2011	12/20/2038
	GNR 2010-29 AG RMBS		2	1	381,401	104.7380	370,939	354, 159	391,406	ļ	2,335			4.000	2.048		1, 181	13,895	10/07/2011	10/20/2039
	GNR 2010-73 LA RMBS		2	1	460,734	105.3940	451,804	428,680	469 , 199		2,782			4.250	1.933	MON	1,518	17,776	10/07/2011	03/20/2038
	GNR 2011-52 NK RMBS		2	1	2,417,652	102.8390	2,311,185	2,247,380	2,401,360		1,498			3.500	2.016	MON	6,555	77,365	10/07/2011	04/16/2041
2699999. Sul	btotal - Bonds - U.S. Special Revenues - Res	identi	al Mortga	ge-																
Ba	cked Securities				47,601,010	XXX	47,443,803	45,662,649	47,219,789		(63,559)			XXX	XXX	XXX	150,438	1,767,068	XXX	XXX
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		4	1FE	1,762,898	104.5980	1,826,622	1,746,325	1,749,443		(986)			5. 131	5.011	JJ	41,317	79,682	11/05/2003	01/15/2021
2899999, Sul	btotal - Bonds - U.S. Special Revenues - Oth	er Loa	n-Backed	d and																
	ructured Securities				1,762,898	XXX	1,826,622	1,746,325	1,749,443		(986)			XXX	XXX	XXX	41,317	79,682	XXX	XXX
	tal - U.S. Special Revenues Bonds				3,027,066,592	XXX	2.906.740.597	2.616.183.038	2,905,795,373	(884,306)	(46, 128, 299)			XXX	XXX	XXX	35.117.290	78,707,478	XXX	XXX
68245X-AB-5	1011778 BC UNLIMITED LIABILITY CO	Ι.Α.	14	4FE	10,005,000	102.3750	10,237,500	10,000,000	9,993,487	(004,300)	(40, 120, 299)			4.625	4.569	7///	213,264	462,500	06/18/2015	01/15/2022
68245X-AE-9	1011778 BC UNLIMITED LIABILITY CO	Δ	1	4FE	9,686,729	102.3750	9,723,383	9,651,000	9,685,934		(2,467)			5.000	4.914	۵۵	101,872	15,347	11/17/2017	10/15/2025
	1011778 BC UNLMTD (BRGR KNG) B3 TL	Δ		4FE	8,128,902	99.9460	8.134.681				1. 104			3.868	3.888	FMAN	2.623	234.922	03/03/2017	02/16/2024
	OTOT CENTURY FOR AMERICA INC		1	2FE	6,060,275	102. 1320	6,367,912	6,235,000	6,071,309		11,033			3.375	3.725	MN	26,888	208,678	04/13/2017	11/15/2026
	21ST CENTURY FOX AMERICA INC	3	1	2FE	3,659,493	. 102. 1320	3,845,259	3,765,000	3,666,155		6,662			3.375	3.725	MN	16,237	126,010	04/13/2017	11/15/2026
	3M CO		1	1FE	19,884,800	99.5800	19,915,960	20,000,000	19,938,590		22,740			2.000	2.122		160,000	400,000	08/04/2015	08/07/2020
	3M CO		1	1FE	39,978,800	97.5640	39,025,520	40,000,000	39,984,080		4, 122			1.625	1.636		184, 167	650,000	09/14/2016	09/19/2021
	A PLACE FOR MOM INC TERM LOAN		2	4Z	4,962,563	99.8750	4,981,266	4,987,500	4,963,675		1, 113			5.692	5.781	JAJ0	2,366	100,654	08/14/2017	07/31/2024
	ABBOTT LABORATORIES		1	2FE	5,042,550	103.8110	5, 190, 560	5,000,000	5,012,534		(4,870)			4. 125	4.014		19,479	206,250	01/31/2011	05/27/2020
	ABBOTT LABORATORIES		1	2FE	9,983,400	98.9680	9,896,790	10,000,000	9,989,693		2,292			2.550	2.576	MS	75,083	255,000	03/05/2015	03/15/2022
	ABBOTT LABORATORIES		1	2FE	7,940,480	102.6870	8,214,928	8,000,000	7,946,005		4,993			3.750	3.840	MN	25,833	306,667	11/17/2016	11/30/2026
	ABBOTT LABORATORIES		1	2FE	19,976,025	99.9780	19,995,660	20,000,000	19,963,891		37,866			2.000	2.084	MS	117,778	200,000	03/30/2017	09/15/2018
	ABBOTT LABORATORIES		[]	2FE	20,669,429	100.6730	20,798,939	20,660,000	20,626,588		8,809			2.800	2.786	MS	170,330	289,240	03/30/2017	09/15/2020
	ABBVIE INC]	2FE	10,950,580	100.3080	11,033,902	11,000,000	10,975,401		9,940			2.500	2.598	MN	35,903	275,000	10/23/2015	05/14/2020
00287Y-AU-3 024747-AC-1	ABBVIE INC			2FE4FE	8,485,210	99.2690 101.7500	8,437,891 435.490	8,500,000 828.000	8,489,858 8,489,412	}	2,861		<u> </u>	2.300 5.625	2.337 5.547	MIN	25,524 5.083	195,500 24.075	05/09/2016	05/14/2021
024747-AC-1 00404A-AJ-8	ACADIA HEALTHCARE CO INC			4FE	429,070 22,655,908	101.7500		428,000		70.305	14,933			5.625	5.547	AU	5,083	1,283,456	12/02/2015	04/15/2021
00404A-AJ-8	ACADIA HEALTHCARE CO INC		1	4FE	1,574,036	104.0000	1,638,000	1,575,000	1,574,188		14,933			6.500	6.510	MS		1,283,436	07/05/2016	03/01/2024
	ACADIA HEALTHCARE COMPANY INC		1	4FE	2,423,200	104.0000	2,362,038	2,330,000	2,360,891		(24, 301)		·	6.125	4.977	MS	42.021	142,713	04/27/2015	03/17/2024
00450#-AC-5	ACCOUNT CONTROL TECH TL		2	4	13,781,628	98.5000	13,781,628	13,991,500	13,781,628	(56,544)	59,624		Ī	10.069	10.384	JAJO	123.098	969, 265	04/01/2017	04/19/2022
00450# AC 5	ACCRUENT LLC 2ND LIEN TL		2	5Z	7,589,005	99.7800	7,578,005	7,594,713	7,576,996	(161)	652		L	10.130	10.178	JAJ0	132,499	141,594	09/22/2017	07/28/2024
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		2	4FE	10,158,727	101.3750	10,542,333	10,399,342	10, 162, 512		3,785			6.943	7.061	JAJ0	5,705	74, 161	11/20/2017	11/10/2023
	ACE CASH EXPRESS INC		1	4FE	2,570,850	103.5000	2,701,350	2,610,000	2,571,111		261			12.000	12.412	JD	13,920		12/08/2017	12/15/2022
	ACE INA HOLDINGS INC		1	1FE	22,806,280	99.8410	22,713,782	22,750,000	22,782,714		(11,042)			2.300	2.247	MN	84,301	523, 250	10/29/2015	11/03/2020
00507U-AD-3	ACTAVIS FUNDING SCS		1	2FE	1,052,101	99.9990	1,059,984	1,060,000	1,057,390		1,737			2.450	2.624		1, 154	25,970	11/14/2014	06/15/2019
00507U-AR-2	ACTAVIS FUNDING SCS		1	2FE	5,044,100	101.6050	5,080,270	5,000,000	5,031,174		(6,806)			3.450	3.290		50,792	172,500	01/22/2016	03/15/2022
	ACTAVIS FUNDING SCS		1	2FE	7,510,800	101.8050	7,635,353	7,500,000	7,508,678		(1,030)			3.800	3.782	MS	83,917	285,000	11/19/2015	03/15/2025
	ACTAVIS FUNDING SCS	ì	1	2FE	2,002,880	101.8050	2,036,094	2,000,000	2,002,314	}	(275)		ļ	3.800	3.782	MS	22,378	76,000	11/19/2015	03/15/2025
	ACTIVISION BLIZZARD INC		1	2FE	16,982,097	98.6880	16,776,875	17,000,000	16,984,371		2,274			2.300	2.326	MS	115, 128	195,500	06/07/2017	09/15/2021
	ACTIVISION BLIZZARD INC		[]	2FE	9,967,000	99.2640	9,926,400	10,000,000	9,970,674		3,674			2.600	2.670	JD	11,556	143,722	05/23/2017	06/15/2022
	ADIENT GLOBAL HOLDINGS LTD			3FE	11,801,681	102.7500	12,057,713	11,735,000	11,794,308	232,949	(6, 129)			4.875	4.785		216,120	514,483	06/16/2017	08/15/2026
00101J-AF-3	ADT CORP]]	3FE	1, 106, 250	98.5000	1,231,250	1,250,000	1, 156, 316	} 	17,778		}	3.500	5.383	JJ	20, 174	43,750	01/09/2015	07/15/2022
	ADT CORP			3FE 3FE	5,430,878	100.0000	5,439,000 6,356,438	5,439,000	5,431,492 6,187,513	(0.450)	614			4. 125 5. 250	4.154 4.396	JD	9,972 94,141	112, 179 262, 238	06/26/2017	06/15/2023
	ADVANTAGE SALES & MKTG 1ST LIEN TL		1	3FE4FE	6,219,675	97.3440				(9,453)				5.250	4.396	M9	94,141			03/15/2020
			2	4FE	1,932,265		1,883,606 3,710,090	1,935,000	1,883,606	(48,769) (9.574)	650 (1, 194)			3.739	4.670		1, 15, 6/1	85,642 141.894	10/31/2016	07/23/2021
00100U-AG-7	ADVCD DSPSL SVCS INITIAL TERM LOAN		12	4rt	3,719,685	100.1790	3,710,090	3,703,461	3,710,090	L(9,5/4)	L(I, 194)	L	L	3.739	3.053	I FMAN	1.154	141.894	11/30/2016	1 11/10/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adju	usted Carryin	g Value			lr	nterest		Da	ites
		3	4	5	1		8	9			12	13	14	15	16	17	18	19	20	21	22
		-		_			-							Total							
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			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	l n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
00774C-AB-3	AECOM	Ť	 ''	1	3FE	15,378,022	101.8650	15,657,669	15.371.000	15,377,738	(200:000)	(284)		74.40	5. 125	5.119		231,953	446.399	07/03/2017	03/15/2027
00108W-AA-8	AEP TEXAS INC			1	2FE	30,946,060	98.5130	30,539,154	31,000,000	30,948,852		2,792			2.400	2.437		204,600		09/19/2017	10/01/2022
00115A-AA-7	AEP TRANSMISSION COMPANY LLC	1		1	1FE	4.335.776	. 100 . 1990	4.308.540	4,300,000	4.334.898		(879)			3.100	2.996		11.108	66,650	09/25/2017	12/01/2026
00772B-AF-8	AERCAP IRELAND CAPITAL LTD		. D	1	2FE	2,040,466	105.0220	2,100,438	2,000,000	2,024,772		(6,719)			4.500	4. 103		11,500	90,000	08/06/2015	05/15/2021
00772B-AM-3	AERCAP IRELAND CAPITAL LTD		. D	1	2FE	5,664,622	106.5990	5,862,923	5,500,000	5,612,845		(27,332)			5.000	4.398	AO	68,750	275,000	04/18/2016	10/01/2021
00772B-AQ-4	AERCAP IRELAND CAPITAL LTD		. D	1	2FE	3,850,000	104.8280	4,035,886	3,850,000	3,850,000					4.625	4.625	AO	30, 172	178,063	10/16/2015	10/30/2020
00130H-BU-8	AES CORP	-‡	.	1	3FE	4,320,000	104.0000	4,680,000	4,500,000	4,359,849		18,082		-	5.500	6.111		72,875	247,500	09/15/2015	03/15/2024
00130H-BW-4	AES CORP			1	3FE	6,901,250	105.0000	7,350,000	7,000,000	6,914,901	28,707	7 , 126			5.500	5.677		81,278	385,000	04/26/2016	04/15/2025
00130H-BY-0	AES CORP VA			[]	3FE	4,004,000	105.0000	4,204,200	4,004,000	4,004,000					5. 125	5. 125		71,822		08/14/2017	09/01/2027
00130H-BT-1	AES CORPORATION (THE)			1	3FE	8,677,500	101.8750	9, 168, 750	9,000,000	8,772,223		35,626			4.875	5.424		56,062	438,750	06/10/2015	05/15/2023
00809D-AN-4	AES CORPORATION THE TERM LOAN B		-	2	2FE	5,947,556	100 . 1670	5,964,945	5,955,000	5,948,332		776		}	3.454	3.481		21,711	94,555	06/02/2017	05/24/2022
00817Y-AN-8	AETNA INC		-	[]	2FE 2FE	30,010,450	99.9350	29,980,470	30,000,000	30,004,314		(3,512)			2.200	2. 188		194,333	660,000	01/13/2015	03/15/2019
00817Y-AQ-1 00817Y-AS-7					2FE2FE	10,953,910	101.5220	11, 167, 464	11,000,000	10,966,667		4,214			3.500	3.550		49, 194	385,000	11/03/2014	11/15/2024
001055-AM-4	AETNA INCAFLAC INC	-			1FE	9,992,000 4,994,950	99.8430	9,984,280 5,229,995	10,000,000 5,000,000	9,998,239 4,996,346		4,016 460			1.700	1.741		11,333	170,000181,250	06/02/2016	06/07/2018
001055-AM-4 001192-AL-7	AGL CAPITAL CORP		-	1	2FE	8,991,900	104. 6000	9,287,019	9,000,000	8,993,369		708			3.625	3.886		23, 160	348,750	11/04/2014	11/15/2024
00856R-AB-1	AGRO MERCHANTS NORTH AMERICA TLB			2	4FE	398,000	103. 1690	403,000	400,000	398,013		13			5.319	5.405		44,303	914	12/13/2017	11/15/2023
23301Y-AE-3	AT AQUA MERGE-CULLIGAN 17 INCR TL			2	4FE	749,063	100.7300		750,000	749, 103		41			5.069	5.092		317	11, 124	09/08/2017	12/13/2023
00131L-2A-2	AIA GROUP LTD		D		1FE	7,472,550	99.4230	7,456,710	7,500,000	7,493,155		5.590			2.250	2.328		51,563	168,750	03/04/2014	03/11/2019
00138C-AD-0	AIG GLOBAL FUNDING				1FE	7,994,960	99.1140	7,929,152	8,000,000	7,995,761		801			2. 150	2.172		84,089	100,700	06/27/2017	07/02/2020
00138C-AE-8	AIG GLOBAL FUNDING	1			1FE	7,000,000	100 . 3390	7,023,758	7,000,000	7,000,000					1.815	1.781	JAJO	32,115	30,816	06/27/2017	07/02/2020
00138C-AB-4	AIG GLOBAL FUNDING ABS	. I			1FE	24,953,750	97.3620	24,340,525	25,000,000	24,964,778		8.937			1.900	1.939		112, 153	475,000	09/29/2016	10/06/2021
C0102M-AH-8	AIR CANADA REPLACEMENT TL		Α	2	3FE	1,985,852		2,004,137	1,995,000	1,986,631		778			3.745	3.828		5,615	45,429	06/02/2017	10/06/2023
00912X-AJ-3	AIR LEASE CORP			1	2	675,468	104.6430	707,386	676,000	675,806		83			4.750	4.764	MS	10,703	32,110	07/24/2013	03/01/2020
00912X-AJ-3	AIR LEASE CORP	LS.		1	2	2,883,776	104.6430	3,091,151	2,954,000	2,928,316		10,903			4.750	5. 179	MS	46,772	140,315	07/24/2013	03/01/2020
00913R-AA-4	AIR LIQUIDE FINANCE SA		. D	1	1FE	24,940,000	98.4370	24,609,250	25,000,000	24,964,913		19,785			1.375	1.457	MS	89,757	343,750	09/22/2016	09/27/2019
00913R-AB-2	AIR LIQUIDE FINANCE SA		. D	1	1FE	32,365,485	96.9770	32,002,542	33,000,000	32,495,918		125, 121			1.750	2.177		150,792	577,500	01/06/2017	09/27/2021
00912Y-AL-6	AIR METHODS CORP TERM LOAN B			2	4FE	4,403,352	99.7810	4,415,787	4,425,479	4,404,782		1,803			5. 193	5.283		1,915	140,882	05/02/2017	04/22/2024
009158-AP-1	AIR PRODUCTS & CHEMICALS			1	1FE	3,032,580	103.3860	3, 101, 583	3,000,000	3,007,174		(4, 145)			4.375	4.222		47,396	131,250	01/31/2011	08/21/2019
00928Q-AG-6	AIRCASTLE LTD			1	3FE	2,603,750	109.2500	2,731,250	2,500,000	2,550,826		(20,692)			7.625	6.662		40,243	190,625	10/30/2015	04/15/2020
00928Q-AL-5	AIRCASTLE LTD			[]	3FE	2,000,000	101.6250	2,032,500	2,000,000	2,000,000					4.625	4.625		4,111	92,500	12/02/2013	12/15/2018
009363-AN-2	AIRGAS INCAIRGAS INC			[]	1FE 1FE	26,954,910	99.9570	26,988,282	27,000,000	26,995,936		33,037			1.650	1.685		168,300	445,500	02/11/2013	02/15/2018
009363-AP-7 010392-FQ-6	ALABAMA POWER COMPANY				1FE	6, 183, 113 19, 983, 600	99.9350	6,370,837 19,874,540	6,375,000 20,000,000	6,297,090 19,986,139		35,065			2.375	2.930		57, 198 123, 861	151,406 281,750	02/27/2014	02/15/2020
013093-AB-5	ALBERTSONS COMPANIES LLC	-+		1	4FE		94.7500	43,585	20,000,000	19,980,139	(4,790)	(184)			6.625	5.308		135	1,524	08/09/2017	06/15/2024
013093-AB-5	ALBERTSONS COMPANIES LLC	LS.	1	l' ₁	4FE	4,342,674	94.7500	3,979,500	4,200,000	3,979,500	(352,928)	(10,246)		·	6.625	5.807		12,367	139, 125	08/09/2017	06/15/2024
013093-AD-1	ALBERTSONS COMPANIES LLC		1	l¦	4FE	3, 100,000	90.2000	2,796,200	3, 100,000	2,796,200	(303,800)	(10,240)			5.750	5.750		52,485	89, 125	08/09/2017	03/15/2025
01310T-AT-6	ALBERTSONS LLC 2017-1 TERM B-5	1	1	2	3FE	3,423,560	97.8860	3,376,091	3, 100,000	3,376,091	(49,596)	2, 126			4.675	4.831		2,239	66,255	07/01/2017	12/21/2022
013817-AU-5	ALCOA INC		1	Ī	3FE	409,063	107.5100	456,918	425,000	415,215		3,285			6.150	7.129		9,874	26,138	01/20/2016	08/15/2020
013817-AV-3	ALCOA INC		1	l ₁	3FE	570,000	106.1000	636,600	600,000	580,044		5,280			5.400	6.541		6,840	32,400	01/12/2016	04/15/2021
013817-AW-1	ALCOA INC			1	3FE	2,306,150	106.7330	2,557,330	2,396,000	2,323,677		8,580			5. 125	5.670		30,699	122,795	11/18/2015	10/01/2024
013817-AW-1	ALCOA INC	LS.	1	1	3FE	100,100	106.7330	111,003	104,000	100,861		372			5. 125	5.670		1,333	5,330	11/18/2015	10/01/2024
01609W-AT-9	ALIBABA GROUP HOLDING LTD		. D	1	1FE	8,051,076	99.9750	8,097,959	8, 100,000	8,051,363		287			3.400	3.472	JD	19,125		11/29/2017	12/06/2027
01609W-AU-6	ALIBABA GROUP HOLDING LTD		. D	1	1FE	5,662,232	103.4850	5,867,611	5,670,000	5,662,250		18		ļ ļ.	4.000	4.010	JD	15,750		11/29/2017	12/06/2037
01609W-AV-4	ALIBABA GROUP HOLDING LTD		. D	1	1FE	3,234,524	104 . 1190	3,373,443	3,240,000	3,234,531		6			4.200	4.210		9,450		11/29/2017	12/06/2047
01626P-AJ-5	ALIMENTATION COUCHE-TARD INC		. A	1	2FE	35,623,964		35,297,535	35,625,000	35,624,441		477			2.700	2.700		414, 141		09/18/2017	07/26/2022
01626P-AK-2	ALIMENTATION COUCHE-TARD INC		. A	1	2FE	17,847,858	99.9940	17,848,929	17,850,000	17,847,908		50			2.350	2.356		19,809		12/07/2017	12/13/2019
01626P-AL-0	ALIMENTATION COUCHE-TARD INC		. A	[1	2FE	8,600,000	100.0610	8,605,237	8,600,000	8,600,000		ļ		ļ ļ-	2.074	2.074		8,916	ļ	12/07/2017	12/13/2019
01642P-AW-6	ALIXPARTNERS LLP TLB		-	2	4FE	3,982,406	100 . 4640	3,988,421	3,970,000	3,974,628	(6,867)	(911)		ļ ļ-	4.443	4.390		1,470	116,366	04/25/2017	04/04/2024
01748N-AD-6	ALLEGION US HOLDING CO INC			[]	2FE	16,090,984	98.8250	15,910,825	16, 100,000	16,091,271		287			3.200	3.209		127,369		09/18/2017	10/01/2024
01748N-AE-4	ALLEGION US HOLDING CO INC			[]	2FE	7,481,850	98.8810	7,416,075	7,500,000	7,482,227		377			3.550	3.579		65,823	440.040	09/18/2017	10/01/2027
018581-AJ-7	ALLIANCE DATA SYSTEMS CORPORATION		-		3	2,004,000	102.5000	2,054,100	2,004,000	2,004,000		(4.400)		}	5.875	5.875		19,623	119,043	10/24/2016	11/01/2021
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		-	²	4FE	2, 109, 406	100.3800	2, 127, 201	2,119,148	2, 109, 244		(4, 122)		}	4.802	4.919		1,415	133,629	01/24/2017	08/12/2022
68557N-AA-1 90350V-AC-2	ALLIANT TECHSYSTEMS INCALLIED UNIVERSAL INITIAL TL		-		3FE 4FE	4,208,577 2,841,614	102.6250	4,233,281 2,838,312	4, 125,000 2,863,367	4, 161,509	(4,650)	(19,710)			5.250	4.715 5.624		54, 141	216,563 126,468	07/15/2015	10/01/2021
019736-AD-9	ALLISON TRANSMISSION INC		1	1	3FE	13,699,088		13,999,219		2,838,312 13,671,663	(4,650)	(22,841)			5.443	5.624		1,299 169,688	693,833	04/ 19/2017	07/28/2022
BASOGN-YV-4	ALLNEX (LUX) & CY S.C.A. TLB2	+	n	,	3FE	1, 128,507		13,999,219	1, 128, 507	1, 128, 507	160,091	(42,041)		·	4.712			5.170			09/13/2023
DMOUGIV-1V-4	- nllnlλ (LUΛ) α UI O.U.M. ILBZ		. D	۷	9FE		L_ 100 . / DUU	1, 130, 9/0			ļ	L	L	L	4./12	4.712	JAJU	ມວ, 1/ປ	L	1/ 20 1/ 20 1/	09/ 10/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ites
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
		-									. –			Total							
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			0										Year's	Change							
		_	r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	9	Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	l n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
BASOH2-VW-0	ALLNEX (LUX) & CY S.C.A. TLB3	Ť	D	2	4FE	850,206	100.7500	856,582	850,206	850,206	(= 00:00:0)			1 01.0.0	4.712	4.712		3,895	28.258	04/27/2017	09/13/2023
02005N-AJ-9	ALLY FINANCIAL INC				3FE	11,497,500	_110.7500	11,628,750	10,500,000	10,841,938		(112,892)			7.500	6. 187		231,875	787,500	02/03/2011	09/15/2020
02005N-AT-7	ALLY FINANCIAL INC				3FE	1,785,000	100.5000	1,758,750	1,750,000	1,758,750	(10,943)	(15,307)			3.500	2.430	JJ	26,201	30,625	02/21/2017	01/27/2019
02034D-AF-4	ALMONDE INC AKA MISYS 2ND LIEN	-		2	5FE	495,000	100 . 0250	500 , 125	500,000	494,382		237			8.729	8.935		3,879	19,404	06/19/2017	06/13/2025
02034D-AC-1	ALMONDE INC AKA MISYS TERM LOAN			2	4FE	1,488,769	100 . 2430	1,499,886	1,496,250	1,488,103		1,400			4.979	5.077		6,622	33,462	06/19/2017	06/13/2024
021441-AE-0	ALTERA CORP			1	1FE	15,612,502	100.5810	15,589,978	15,500,000	15,537,621		(42,377)			2.500	2.217		49,514	387,500	12/16/2015	11/15/2018
02154U-AD-5	ALTICE (CEQUEL) US TLB EXTENDING		-	2	3FE		99.8960					(65,644)		ļ	0.000	0.000				06/08/2015	01/15/2025
02154V-AA-9	ALTICE SA		D	1	4FE	3,386,750	98.5000	3,511,525	3,565,000	3,388,867		2, 117		ļ	7.750	9.083		104,375		12/04/2017	05/15/2022
02155F-AA-3	ALTICE US FIN I CORP	+]	3FE	5, 156,500	102 . 2500	5, 163, 625	5,050,000	5, 129, 875	(23,578)	(3,047)			5.375	4.737		125, 163	80,625	11/16/2017	07/15/2023
02155F-AC-9	ALTICE US FINANCE I CORP	-+	-	1	3FE	11,643,094	101.8750	11,781,844	11,565,000	11,640,478		(2,046)		}	5.500	5.377		81,276	440,000	11/22/2017	05/15/2026
02154U-AF-0 L0178B-AC-2	ALTICE US FINANCE I REFI TLALTISOURCE SOLUTIONS SARL TLB			2	3FE 4FE	13,028,901 873,032	99.5210	13,000,536	13,063,108 992,947	12,970,145		6,888 413,930		}	3.818	3.932		4, 157 4, 426	309,527 7,829	05/01/2017	07/28/2025
02209S-AN-3	ALTRIA GROUP INC	-		۷	4FE	9,732,051	97.8750	9,430,479	932,947			(55, 121)			2.850	9.227		105.323	267,017	04/13/2016	08/09/2020
02209S-AT-0	ALTRIA GROUP INC	-+		1	1FE	10,413,400	100 . 6360	10,064,460	10,000,000			(121, 181)			2.625	1.366		121,771	262,500	08/25/2016	01/14/2020
02254G-AC-7	ALVOGEN PHARMA US INC TL	-+		2	4FE	1,438,897	99.0830	1,438,273	1,451,584	1,438,273	(1,981)	1,357			6.568	6.799		795	60,378	05/05/2017	04/01/2022
023135-AL-0	AMAZON.COM INC	1		1	1FE	26,946,000	101.0200	27,275,508	27,000,000	26,978,341	(1,301)	10,813			2.600	2.643		50,700	702,000	12/02/2014	12/05/2019
023135-AM-8	AMAZON. COM INC			1	1FE	46,825,160	103.2690	48,536,242	47,000,000	46,896,916		24, 164			3.300	3.360		112,017	1,551,000	12/02/2014	12/05/2021
023135-AN-6	AMAZON.COM INC			1	1FE.	19,927,600	105.6160	21, 123, 180	20,000,000	19,946,992		6,562			3.800	3.844		54,889	760,000	12/02/2014	12/05/2024
023135-AR-7	AMAZON.COM INC				2FE	13,992,300	99.1800	13,885,242	14,000,000	13,993,199		899			1.900	1.919		95,317	,	08/15/2017	08/21/2020
023135-AU-0	AMAZON.COM INC			1	2FE	20,001,200	98.9620	19,792,340	20,000,000	20,001,296		96			2.400	2.399	FA	172,000		09/15/2017	02/22/2023
023135-AX-4	AMAZON.COM INC			1	2FE	4,288,863	99.6960	4,286,928	4,300,000	4,289,382		519			2.800	2.841		43, 143		08/15/2017	08/22/2024
00164V-AE-3	AMC NETWORKS INC			1	3FE	6,920,000	99 . 1250	6,859,450	6,920,000	6,859,450	(60,550)				4.750	4.750		139,698		07/19/2017	08/01/2025
02364W-AV-7	AMERICA MOVIL SAB DE CV	-∔	D	1	1FE	4,967,800	105.3940	5,269,700	5,000,000	4,991,302		3,569			5.000	5.083		63, 194	250,000	03/23/2010	03/30/2020
02364W-AX-3	AMERICA MOVIL SAB DE CV	-+	. D	1	1FE	10,363,100	104 . 5200	10,451,980	10,000,000	10,088,334		(46, 373)			5.000	4.481		104, 167	500,000	04/15/2011	10/16/2019
02376C-AT-2	AMERICAN AIRLINES 2017 CLASS B TL			2	3FE	3,444,428	99.8960	3,461,396	3,465,000	3,444,457	(47, 500)	3,306			3.569	3.695		1,031	122,579	11/29/2016	04/28/2023
02376R-AA-0	AMERICAN AIRLINES GROUP INC	-+		1	3FE	15,460,905	102.7500	15,343,658	14,933,000	15,251,359	(47,599)	(133,868)			5.500	3.994		205,329	618,475	10/18/2017	10/01/2019
02376R-AB-8 02376C-AW-5	AMERICAN AIRLINES GROUP INC	-+		1	3FE	2,964,375	101.6250	3,048,750	3,000,000	2,983,183		7, 191 9, 275			4.625	4.901		46,250	138,750	04/07/2015	03/01/2020
02474R-AE-3	AMERICAN AIRLINES INC 2017 REP TL AMERICAN BLDRS & CONT TL B-1			2	3FE	8,616,773 9,499,995	100.0210	8,645,359 9,523,586	8,643,544 9,489,802	8,616,913 9,500,008		(1,517)			3.552	3.683		4,264 3,218	278,584 352,405	12/28/2016	06/27/2020
024747-AD-9	AMERICAN BUILDERS & CONTRACTORS SU	·		1	4FE	4,122,500	105.2500	4,210,000	4,000,000	4,092,406	23, 109	(20,703)			5.750	5.096		10,222	230,000	07/07/2016	12/15/2023
025537-AH-4	AMERICAN ELECTRIC POWER COMPANY IN			'	2FE	10,432,107	99.5340	10,397,332	10,446,000	10,432,708	20, 103	601			2.150	2. 196		29,945	200,000	11/08/2017	11/13/2020
025537-AH-4	AMERICAN ELECTRIC POWER COMPANY IN	LS.			2FE	2,450,736	99.5340	2,442,567	2,454,000	2,450,877		141			2. 150	2.196		7,035		11/08/2017	11/13/2020
025537-AJ-0	AMERICAN ELECTRIC POWER COMPANY IN			1	2FE	6,009,766	99.2890	5,977,216	6,020,000	6,009,883		117			3.200	3.220		25,685		11/08/2017	11/13/2027
0258M0-DT-3	AMERICAN EXPRESS CREDIT CORP			1	1FE	54,946,100	99.8840	54,936,255	55,000,000	54,973,302		10,671			2.375	2.396		126,997	1,306,250	05/20/2015	05/26/2020
0258M0-EF-2	AMERICAN EXPRESS CREDIT CORPORATIO			1	1FE	10,000,000	100.2370	10,023,730	10,000,000	10,000,000					1.917	1.523	MJSD	14,913	125,531	02/28/2017	03/03/2020
0258M0-EG-0	AMERICAN EXPRESS CREDIT CORPORATIO			1	1FE	22,699,268	100 . 3240	22,823,801	22,750,000	22,707,203		7,936		ļ ļ	2.700	2.748		201,338	307 , 125	02/28/2017	03/03/2022
02666Q-M2-6	AMERICAN HONDA FINANCE		. C		1FE	1,998,860	99.9450	1,998,892	2,000,000	1,999,970		235			1.600	1.612		12,000	32,000	02/12/2013	02/16/2018
02665W-AC-5	AMERICAN HONDA FINANCE CORPORATION		. C	[1	1FE	23,907,360	100 . 1580	24,037,848	24,000,000	23,984,986		19,016		ļ	2. 125	2.207		114,750	510,000	10/03/2013	10/10/2018
02665W-BE-0	AMERICAN HONDA FINANCE CORPORATION		C	1	1FE	9,990,000	98.6170	9,861,690	10,000,000	9,994,852		3,311		ļ ļ	1.200	1.234		56,333	120,000	07/07/2016	07/12/2019
02665W-BF-7	AMERICAN HONDA FINANCE CORPORATION	+	C]	1FE	4,248,598	97.5350	4, 145, 246	4,250,000	4,248,998		273		}	1.650	1.657		32,920	70 , 125	07/07/2016	07/12/2021
02753G-AA-7 03027X-AE-0	AMERICAN MIDSTREAM PARTNERS LP			1	5FE 2FE	3,583,125 2,435,692	102.7500	3,596,250	3,500,000 2,450,000	3,582,282		(843)		}	8.500	7.597 3.544		13,222		12/14/2017	12/15/2021
03027X-AE-0 03027X-AH-3	AMERICAN TOWER CORP	+		1	2FE	2,435,692 8,487,505	102.2090	2,504,111 8,655,856	2,450,000 8,500,000	2,442,096		1,963		···	3.450	3.544		24,888 105,967	84,525	08/04/2014	09/15/2021
03027X-AR-3 03027X-AC-4	AMERICAN TOWER CORPORATION	+	-	· · · · · · · · · · · · · · · · · · ·	2FE	5,441,000	101.8340	15, 169, 950				(88,697)		<u> </u>	3.400	3.332 و 2.777		105,967	510,000	01/08/2016	02/15/2021
03027X-AQ-3	AMERICAN TOWER CORPORATION	†	1	1	2FE	18,751,496	99.7380	18,750,763	18,800,000	18,752,014		518		ļ	3.000	3.051		36.033		12/05/2017	06/15/2023
00215N-AD-2	AMERICAN TOWER COMPONATION AMERICAN TRAFFIC SOLUTIONS INC	1	1	2	4FE	985,050	99.7360	999,975	995,000	985,716		666		ļ	6. 123	6.301		5,208	28,964	06/01/2017	05/31/2024
030981-AH-7	AMERIGAS PARTNERS L.P.	1		1	3FE	2.000.000	100.3000	2,080,000	2.000.000	2,000,000					5.625	5.625		12,813	112,500	06/21/2016	05/20/2024
030981-AJ-3	AMERIGAS PARTNERS L.P.			1	3FE	3,052,500	103.0000	3,090,000	3,000,000	3,049,778		(2,722)			5.875	5.630		64, 135		05/16/2017	08/20/2026
030981-AL-8	AMERIGAS PARTNERS LP			1	3FE	2,400,000	101.0000	2,424,000	2,400,000	2,400,000					5.750	5.750		15,717	106, 183	02/06/2017	05/20/2027
031162-AZ-3	AMGEN INC			1	2FE	3,282,750	103.7950	3, 113,862	3,000,000	3,040,586		(35,826)			5.700	4.406		71,250	171,000	03/09/2010	02/01/2019
031162-BU-3	AMGEN INC			1	2FE	2,794,596	100.0200	2,800,568	2,800,000	2,798,435		1,095			2.200	2.241		6,673	61,600	05/19/2014	05/22/2019
031162-CH-1	AMGEN INC			1	2FE	9,771,412	96.9870	9,500,866	9,796,000	9,775,912		3,305		ļ	2.250	2.289		80,817	220,410	08/10/2016	08/19/2023
031162-CH-1	AMGEN INC	LS	ļ	1	2FE	203,488	96.9870	197,854	204,000	203,582		69		ļ	2.250	2.289	FA	1,683	4,590	08/10/2016	08/19/2023
031162-CJ-7	AMGEN INC			1	2FE	9,993,900	95.7530	9,575,300	10,000,000	9,994,644		547		ļ	2.600	2.607		95,333	260,000	08/10/2016	08/19/2026
031162-CL-2	AMGEN INC				2FE	12,900,000		12,921,620	12,900,000	12,900,000					1.730	0.000		32,232	102,695	05/08/2017	05/10/2019
031162-CN-8	AMGEN INC				2FE	17,200,000		17,266,289	17,200,000	17,200,000				ļ	1.863	0.000		45,392	149,061	05/08/2017	05/11/2020
031162-CP-3	AMGEN INC			1	2FE	23,549,496	99.7310	23,536,492	23,600,000	23,555,585		6,089	L	L	2.650	2.696	MN	86,861	312,700	05/08/2017	05/11/2022

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CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	AMKOR TECHNOLOGIES INC	·		3FE	2,513,305	101.0680	2,484,251	2,458,000	2,466,311		(19, 205)			6.625	5.790	JD	13,570	162,843	06/08/2015	06/01/2021
031652-BG-4 031652-BG-4	AMKOR TECHNOLOGY INC	LS		3FE3FE	6,204,745 1,951,005	103.2000 103.2000	6,517,080 _ 2,064,000 _	6,315,000 2,000,000	6,213,390 1,963,884		6,967 6,237			6.375 6.375	6.601 6.826	AO	100,645 31,875	402,581 127,500	06/21/2016	10/01/202210/01/2022
00175P-AA-1	AMN HEALTHCARE INC		1	3FE	4,297,813	103.2000	4,377,500	4,250,000	4,288,985	56,737	(7, 127)			5. 125	4.906		54.453	216,602	09/23/2016	10/01/2024
032654-AL-9	ANALOG DEVICES INC		1	2FE	9,959,400	99.0150	9,901,510	10,000,000	9,967,675		7,722			2.500	2.587	JD	18,056	250,000	11/30/2016	12/05/2021
032654-AM-7	ANALOG DEVICES INC		1	2FE	24,909,750	100.2030	25,050,675	25,000,000	24,922,320		11,731			3. 125	3. 183	JD	56,424	781,250	11/30/2016	12/05/2023
032654-AN-5	ANALOG DEVICES INC]]	2FE	4,968,300	101.1980	5,059,890	5,000,000	4,971,188		2,696			3.500	3.576	JD	12,639	175,000	11/30/2016	12/05/2026
03280F-AH-4 03349M-AA-3	ANCESTRY.COM INC 1ST LIEN TLBANDEAVOR	 	2	4FE 2FE	982,993 7,279,284	100.4060	991,509 7,307,423	987,500 7,290,000	983,038 7,279,307		419 24		·	4.660	4.752 3.817	JAJ0	3,075 7,695	56,689	11/30/2016	10/19/202304/01/2028
03349M-AB-1	ANDEAVOR	t		2FE2FE	4,790,696				4,790,726		24			4.500	4.588	AO			12/14/2017	04/01/2028
03350W-AB-5	ANDEAVOR LOGISTICS LP	<u> </u>		2FE	3,767,450		3,942,374	3,780,000	3,767,467		16			5.200	5.222		18,018		11/16/2017	12/01/2047
03350W-AC-3	ANDEAVOR LOGISTICS LP		1	2FE	2,829,954	100.8580	2,859,333	2,835,000	2,829,991		37			4.250	4.272	JD	11,045		11/16/2017	12/01/2027
035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	1	1FE	5,010,750	99.7930	4,989,635	5,000,000	5,006,182		(4,568)			1.900	1.784		39,583	47,500	03/03/2017	02/01/2019
035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	† č	[]	1FE	80,490,684			78,995,000	80,013,741		(317,838)			2.650	2.213		872,236	2,093,368	08/25/2016	02/01/2021
035242-AL-0 035287-AE-1	ANHEUSER-BUSCH INBEV FINANCE INCANIXTER INC	C	1	2FE3FE	16,603,832	102.3290	17,055,224	16,667,000 12,225,000	16,619,794		8,383			3.300	3.361		229, 171	550,011 626,531	01/13/2016	02/01/2023
035287-AE-1 035287-AG-6	ANIXTER INC		1	3FE	2,000,000	105.2500	2, 153, 100	2,000,000	2,000,000		(41,800)			5. 125	5.500		36,667	110,000	05/24/2016	03/01/2023
03690A-AC-0	ANTERO MIDSTREAM LLC		1	4FE	2,566,533	103.0000	2,575,000	2,500,000	2,561,697		(4,836)			5.375	4.783		39,566	67, 188	07/31/2017	09/15/2024
03674X-AC-0	ANTERO RESOURCES CORP		1	3FE	9,957,180	102.0000	10,354,020	10,151,000	10,007,247		22,512			5. 125	5.413	JD	43,353	520,239	04/24/2017	12/01/2022
03674X-AF-3	ANTERO RESOURCES CORP		1	3FE	7,373,310	104.0000	7,654,400	7,360,000	7,369,761		(2,528)			5.625	5.582		34,500	414,000	09/16/2016	06/01/2023
03674X-AJ-5	ANTERO RESOURCES CORP	·	1	3FE	3,595,363	102.0000	3,723,000	3,650,000	3,597,891		2,528			5.000	5.242	MS	60,833	91,250	07/28/2017	03/01/2025
03674P-AL-7 00185A-AJ-3	ANTERO RESOURCES FINANCE CORP			3FE 2FE	3,430,000 18,963,900	102.5000 100.3410	3,587,500 19,064,695	3,500,000 19,000,000	3,456,134 18,977,679		9,966 6,562			5.375 2.800	5.744 3.489		31,354 156,644	188 , 125 532 , 000	03/25/2015 11/09/2015	11/01/2021 03/15/2021
	AP GAMING I LLC (AGS LLC) TLB			4FE	397,005		400,738	398,000	397,069		6, 562			7.069	409.د7. 116		234	14,791	06/14/2017	03/15/2021
00203Q-AC-1	AP MOELLER - MAERSK A/S	D	1	2FE	9,991,700		10,069,660	10,000,000	9,995,303		1,624			2.875	2.893		74,271	287,500	09/21/2015	09/28/2020
00203Q-AA-5	AP MOELLER MAERSK A/S	D	1	2FE	14,969,250	100.0790	15,011,850	15,000,000	14,988,946		6, 190			2.550	2.594	MS	105, 188	382,500	09/15/2014	09/22/2019
	APCO HOLDINGS LLC TL		2	4FE	11, 193, 340		11,171,326	11,457,770	11, 171, 326	(20,807)	41,746			7.569	8.273		7,227	842,630	02/29/2016	01/31/2022
	APPLE INC		1	1FE	9,998,100		9,869,970	10,000,000	9,998,851		265			2. 150	2. 153		84,806	215,000	02/02/2015	02/09/2022
037833-BS-8 037833-BU-3	APPLE INC		1	1FE1FE	20,143,500	99.8830 101.3550	19,976,600 20,270,940	20,000,000 20,000,000	20,093,433 19,983,866		(28,566)			2.250 2.850	2.095 2.867		160,000 202,667	450,000 570,000	03/17/2016	02/23/202102/23/2023
037833-BY-5	APPLE INC		1	1FE	10,298,300	101.3550	10,205,640	10,000,000	10,251,099		(26,968)			3.250	2.902		115,556	325,000	03/17/2016	02/23/2026
037833-CP-3	APPLE INC			1FE	36,500,000	100.6380	36,732,688	36,500,000	36,500,000		(20,000)			1.763	0.000		91, 156	297,665	05/04/2017	05/11/2022
037833-CT-5	APPLE INC			1FE	23,600,000	99.8850	23,572,789	23,600,000	23,600,000					1.483	1.252	FMAN	49,578	158,689	05/04/2017	05/11/2020
037833-CU-2	APPLE INC]]	1FE	20,213,000	100 . 4480	20,089,600	20,000,000	20,202,121		(10,879)			2.850	2.676		79, 167	285,000	08/11/2017	05/11/2024
037833-DC-1	APPLIED OVER 10TH LIEN LINETAL TI		1	1FE	17,978,760	98 . 1220	17,661,978	18,000,000	17,979,986		1,226			2.100	2.125		114,450		09/05/2017	09/12/2022
03827F-AR-2 03827F-AX-9	APPLIED SYS 1ST LIEN INITIAL TLAPPLIED SYSTEMS INC TLB	 	2	4FE4FE	2,517,728	100.8750 100.9720	2,542,201	2,517,728	2,517,728		133			0.000	0.000	MJSD	1,037	31,594	04/22/2015	01/25/2021 09/13/2024
00205G-AA-5	APT PIPELINES LTD	D		2FE	5,583,215	100.3720	5,651,492	5,500,000	5,572,517		(10,698)			3.875	3.572		47,361	213, 125	03/26/2017	10/11/2022
038522-AK-4	ARAMARK SERVICES INC		1	3FE	9,217,656	104.9500	9,423,461	8,979,000	9, 178, 812		(38,843)			5. 125	4.514	JJ	212, 191	281,337	02/17/2017	01/15/2024
038522-AN-8	ARAMARK SERVICES INC	ļ	1	3FE	2,245,282	101.5000	2,283,750	2,250,000	2,245,641		360		ļ	4.750	4.778		8,906	106,875	02/17/2017	06/01/2026
03938L-AP-9	ARCELORMITTAL	D	2,3	3FE	4,998,801	128.0000	5,803,520	4,534,000	4,987,859		(8, 117)			7.500	6.813		71,788	345,718	03/02/2017	10/15/2039
03938L-AQ-7 03938L-AQ-7	ARCELORMITTALARCELORMITTAL	LS. D	3	3FE3FE	1,991,250 154,875	105.5000 105.5000	2,373,750 	2,250,000 175,000	2,087,827 162,387		53,237 4,141			5.750 5.750	9.455 9.455		52,469 4,081	135,000 10,500	02/05/2016	08/05/2020 08/05/2020
03938L-AS-3	ARCELORMITTAL	nr	3	3FE	2,518,500	126.5000	2,770,350	2,190,000	2,513,379		4, 141			7.250	6.209			79,388	03/02/2016	03/01/2041
03938L-AU-8	ARCELORMITTAL	D	3	3FE	13,272,269	108.0000	15,480,720	14,334,000	13,627,546		181,242			6.000	7.963		286,680		12/17/2015	03/01/2021
03938L-AX-2	ARCELORMITTAL	D	3	3FE	2,536,488	111.2500	2,952,575	2,654,000	2,563,192		16,568			6.750	7.911	FA	62,701	679,663	11/08/2016	02/25/2022
03938L-AZ-7	ARCELORMITTAL SA	D	[]	3FE	4,550		5,756	5,000	4,627		37			6. 125	7 . 454		26	306	10/20/2015	06/01/2025
03938L-AZ-7	ARCELORMITTAL SA	LS. D	[]	3FE	905,450		1,145,494	995,000	920,708	(4.400.000)	7,275			6. 125	7 . 454		5,079	60,944	10/20/2015	06/01/2025
03939P-AA-2 03939P-AA-2	ARCH MERGER SUB INCARCH MERGER SUB INC	LS		4FE4FE	16,674,275	92.5000	15,539,075 494,875	16,799,000 535,000	15,539,075 494,875	(1,138,020)	2,820			8.500 8.500	8.629 8.500		487,871 15,537		10/06/2017 08/14/2017	09/15/2025
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	 П	¦	3FE	5,162,375	92.5000	5, 189, 250	5,100,000	5, 151, 609	140, 120)	(10,766)			4.250	3.911	MS	63,821	112,590	04/11/2017	09/15/2025
04269G-AM-4	ARRIS GROUP INC TERM LOAN B		2	3FE	1,881,036	100.1500	1,888,579	1,885,750	1,881,412		377			3.850	3.892		2,267	43,335	05/11/2017	04/26/2024
042735-BB-5	ARROW ELECTRONICS INC	ļ	1	2FE	7,262,113	100.1270	7,309,249	7,300,000	7,298,655		7,967			3.000	3.112	MS	73,000	219,000	02/12/2013	03/01/2018
042735-BB-5	ARROW ELECTRONICS INC	LS	1	2FE	198,962	100.1270	200,253	200,000	199,963		218			3.000	3.112		2,000	6,000	02/12/2013	03/01/2018
	ARROW ELECTRONICS INC	·····	[]	2FE	3,975,480		3,919,536	4,000,000	3,976,465		985			3.250	3.349	MS	40,806	40.000	09/05/2017	09/08/2024
	ASCEND LEARNING LLC	 	2	4FE3FE	620,320	100.5000 104.0000	626,555 7,781,280	623,438 7,482,000	620,493 7,502,401		172		}	4.568 4.750	4.653		237	12,668 296,020	07/20/2017 02/16/2017	07/12/2024
044209-AF-1	ASHLAND INC	 	1,3	.		104.0000	/,/81,280				(2,321)			4./50	4.ხ80	ΓA	134,260	296,020	11 0/20 1/	

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Identification	Description	e	g	Char	Des.	Cost Valu		Value	Value	(Decrease)	Accretion	Recognized	Value	Rate of	of	Paid	Accrued	During Year	Acquired	Date
044209-AM-6	ASHLAND INC		+ ''	1	3FE	3,011,250111.00		3,000,000	3,010,992	(Decrease)	(158)	riecognized	value	6.875	6.844		26,354	206,250	04/28/2016	05/15/2043
04433H-AE-1	ASHLAND LLC TERM LOAN B			2	3FE									3.536	0.000		559	200,200	06/01/2017	05/17/2024
045054-AC-7	ASHTEAD CAPITAL INC		C	1	3FE	3,939,115106.00		3,838,000	3,917,056		(14,376)			5.625	5.130		53,972	215,888	06/22/2016	10/01/2024
045054-AD-5	ASHTEAD CAPITAL INC		C	1	3FE	2, 188,000101.00		2, 188,000	2, 188,000					4. 125	4.125		35,601	400 500	08/02/2017	08/15/2025
045487-AA-3 046353-AK-4	ASSOCIATED BANC-CORP		n	1	2FE 2FE	6,990,550100.34 34,854,40099.84		7,000,000 35,000,000	6,996,313 34,914,126		1,893 28,486			2.750 2.375	2.779 2.464		24,597 103,906	192,500 831,250	11/05/2014	11/15/2019 11/16/2020
046353-AP-3	ASTRAZENECA PLC		D	'	1FE	17,200,000100.10		17,200,000	17,200,000		20,400			2.156	0.000		21,632	164,578	06/05/2017	06/10/2022
046353-AQ-1	ASTRAZENECA PLC		D	1	1FE	14,952,30098.81	14,822,115	15,000,000	14,957,296		4,996			2.375	2.443	JD	18,802	178 , 125	06/05/2017	06/12/2022
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL			2	4FE	1,500,951100.43		1,518,587	1,501,807		1,610			4.569	4.791		578	60,803	06/15/2017	11/03/2023
00206R-AR-3	AT&T INC			1	2FE	5,597,300103.77		5,000,000	5,096,503		(82,502)			5.800	4.022		109,556	290,000	03/11/2011	02/15/2019
00206R-CN-0 00206R-CS-9	AT&T INC			1	2FE	4,985,20098.31 499,625102.29		5,000,000 500,000	4,988,645 499,717		1,332 49			3.400	3.435		21,722 6,700	170,000	04/24/2015	05/15/2025
00206R-CS-9	AT&T INC	LS		1	2FE	999,250 102.29		1,000,000	999,434		99			3.600	3.612		13,400	36,000	01/29/2016	02/17/2023
00206R-CT-7	AT&T INC			1	2FE	18,998,670102.28		18,000,000	18,852,922		(90,051)			4. 125	3.449		276,375	742,500	05/03/2016	02/17/2026
00206R-EK-4	AT&T INC			1	2FE			7,511,000	7,509,879		81			2.850	2.853		85,625		07/27/2017	02/14/2023
00206R-EL-2 00206R-EM-0	AT&T INCAT&T INC			1	2FE 2FE	4,292,776100.51 4,292,561100.66		4,300,000 4,300,000	4,293,144 4,292,806		368			3.400	3.427		58,480 67,080		07/27/2017	08/14/2024
00206R-EN-8	AT&T INC			1	2FE	12,877,038101.26		12,900,000	12,877,313		275			4.900	4.914		252,840		07/27/2017	08/14/2027
00206R-EP-3	AT&T INC			1	2FE	6,864,795 101.24		6,880,000	6,864,869		74			5. 150	5.164		141,728		07/27/2017	02/14/2050
00206R-EQ-1	AT&T INC			1	2FE	857,988100.32		860,000			6			5.300	5.314		18,232		07/27/2017	08/14/2058
00206R-ER-9	AT&T INC			1	2FE	5,086,801100.33		5,071,000	5,086,697		(104)			4.100	4.062		17,326		12/01/2017	02/15/2028
00206R-ES-7 00216H-AB-8	AT&T INCATI PHYSICAL THERAPY TL			1	2FE 4FE	18,034,43499.72 488,389100.75		17,954,000 492,500	18,034,014 488,537		(419) 613			4.300 4.847	4.253 5.023		64,335 5,769	21,229	12/01/2017 05/06/2016	02/15/2030
04765B-AG-7	ATKORE INTL INITIAL INCREM TL			2	4FE	427,789100.50		436,913	427,800		1,243			4.700	5.105		171	18,944	12/22/2016	12/22/2023
00488K-AE-6	ATLANTIC BROADBAND PENN TLB		C	2	3FE	3,990,16699.91		3,991,289	3,987,607	(2,606)	448			3.850	3.865		13,658	143,304	11/29/2016	11/30/2019
053015-AD-5	AUTOMATIC DATA PROCESSING INC			1	1FE	4,054,000100.25		4,000,000	4,030,631		(10,921)			2.250	1.958		26,500	90,000	10/28/2015	09/15/2020
05329W-AJ-1 05329W-AK-8	AUTONATION INC			1	2FE	13,729,835101.24 4.396.000105.57		13,143,000	13, 172, 623		(99, 387)			6.750 5.500	5.947 3.502		187,288 91,667	887 , 153	11/08/2011	04/15/2018
05329W-AN-2	AUTONATION INC			1	2FE	4,396,000105.57 6,991,32098.91			4, 159, 208 6, 991, 476		156			3.500	3.502		34,708	220,000	11/07/2017	02/01/2020
05350N-AC-8	AVANTOR PERF HLDGS INITIAL DL TL			2	4FE	492,500100.41		500,000	491,719		53			5.511	5.809		842	587	12/13/2017	09/20/2024
N0805E-AG-6	AVAST HOLDING B.V. TERM LOAN			2	3FE	2,980,369100.61		2,992,742	2,980,582		213			4.439	<u>4</u> .524		1, 108	12,829	11/21/2017	09/29/2023
BAS0QJ-82-5	AVAYA INC.			2	4FE	1,980,00098.29		2,000,000	1,965,840	(14, 179)	19			6.227	6.407		1,038		12/29/2017	11/08/2024
05367A-AJ-2 05367A-AJ-2	AVIATION CAPITAL GROUP CORP	LS		1	2FE 2FE	248,41099.91 2,732,51099.91		250,000 2,750,000	248,693 2,735,627		283			2.875 2.875	3.013		3,214	3,594	01/12/2017	01/20/2022
05400K-AB-6	AVOLON TLB-2 BORROWER 1 (LXMBRG)	LO		2	3FE	1,980,050 99.19		1,990,000	1,974,020	(5,528)	1.714			3.751	3.889		2,488	56,037	03/27/2017	03/21/2022
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL			2	3FE	1,468,163100.31		1,470,000	1,468,263	,	101			3.693	3.714	MJSD	452	25,998	06/20/2017	06/01/2024
BAS0Q2-8E-6	AXIA ACQUISITION HOLDING CORP RC			2	4Z									0.750	0.750			16,953	10/11/2017	09/15/2022
BAS0Q2-8D-8 05464H-AA-8	AXIA ACQUISITION HOLDING CORP TL			2	4Z 2FE	7,973,29198.75 11,987,52099.66		8,074,219 12,000,000	7,973,291 11,996,755	(3,767)	3,767 2,521			8.100 2.650	8.402 2.672		56,248 79,500	91,441 318,000	10/03/2017	09/15/2022
05508T-AT-9	B&G FOODS INC. TERM LOAN B-3			2	2FE	5,135,277100.68			5, 116, 127		53			3.589	3.610		1,532	18,430	11/20/2017	11/02/2022
05523U-AK-6	BAE SYSTEMS (HOLDINGS) LTD			1	2FE	6, 181, 377 104.03	006,209,563	5,969,000	6, 163, 939		(17,438)			3.800	3.258		52,925	113,411	04/20/2017	10/07/2024
05523U-AJ-9	BAE SYSTEMS HOLDINGS INC		C	1	2FE	14,693,450105.44	13,707,278	13,000,000	13,413,763		(279, 387)			6.375	4.037		69,063	828,750	06/24/2014	06/01/2019
05523U-AM-2	BAE SYSTEMS HOLDINGS INC		C	1	2FE 1FE	16,441,920100.44		16,500,000	16,464,747		11,260			2.850	2.926		20,900	470,250	12/03/2015	12/15/2020
056752-AH-1 05723K-AA-8	BAIDU INCBAKER HUGHES A GE CO			1	1FE	98.85. 9.500.00098.85.		15,000,000 9,500,000	14,927,723 9,500,000		7,223			2.875 2.773	2.990 2.773	ID	209,635 14,635		12/06/2017	07/06/2022
05723K-AB-6	BAKER HUGHES A GE CO			1	1FE	5,000,00099.83		5,000,000	5,000,000					3.337	3.337		9,269		12/06/2017	12/15/2027
058498-AR-7	BALL CORP			1	3FE	7,777,225106.75	08, 133, 283	7,619,000	7,721,447		(21,681)			5.000	4.643	MS	112, 169	380,950	06/09/2015	03/15/2022
06051G-FD-6	BANK OF AMERICA CORP				1FE	5,498,460100.56		5,500,000	5,499,596		314			2.650	2.656		36,438	145,750	03/27/2014	04/01/2019
06051G-FT-1 06051G-FW-4	BANK OF AMERICA CORP			1	1FE	3,547,829100.84 4,249,023100.51		3,549,000 4,250,000	3,548,326 4,249,341		229			2.625 2.625	2.632		18,632	93, 161	04/14/2015	10/19/2020
06051G-FV-4	BANK OF AMERICA CORP	LS.	1	1	1FE	8,500,000 98.93			8,500,000		109			2.503	2.503		22,313	212,755	10/18/2016	10/21/2022
06051G-GE-3	BANK OF AMERICA CORP			1	1FE	8,500,000101.44	0 8,622,426	8,500,000	8,500,000					3. 124	3. 124	JJ	118,755	132,770	01/17/2017	01/20/2023
06051G-GF-0	BANK OF AMERICA CORP			1	1FE	9,915,500103.43		10,000,000	9,921,397		5,897			3.824	3.919		171,018	191,200	01/18/2017	01/20/2028
06051G-GH-6	BANK OF AMERICA CORP			1	1FE	8,500,000102.07		8,500,000	8,500,000					2.523	2.190		43,480	149,894	01/17/2017	01/20/2023
06051G-GJ-2 06051G-GK-9	BANK OF AMERICA CORP			1	1FE 1FE	23,600,000101.600 8,000,000100.14		23,600,000 8,000,000	23,600,000 8,000,000					2.365	0.000 2.881		106,966 42,895	267,918 115,240	04/19/2017	04/24/2023
06051G-GL-7	BANK OF AMERICA CORP			1	1FE	5,000,000102.63		5.000.000	5.000,000		·			3.705	3.705		42,695	92,625	04/19/2017	04/24/2028
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SCHEDULE D - PART 1

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value		Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	BANK OF AMERICA CORP			. 1	1FE	17,200,000	100.4750		17,200,000	17,200,000					2.023	0.000		67,641	88,350	07/18/2017	07/21/2021
	BANK OF AMERICA NA	· 			1FE	8,500,000	99.9710		8,500,000	8,500,000					2.050	2.050		11,617	174,250	12/03/2015	12/07/2018
	BANK OF NEW YORK MELLON	+			1FE	5,794,510	104.4100		5,500,000	5,559,365		(41, 485)			5.450	4.628		38,301	299,750	10/07/2011	05/15/2019
	BANK OF NEW YORK MELLON CORP			-	1FE 1FE	24,968,750 14,493,185	99.9660		25,000,000 14,500,000	24,993,430 14,496,309		6, 191 1, 340			2.100 2.600	2.126 2.610		242,083 140,328	525,000 377,000	11/13/2013	01/15/2019 08/17/2020
	BANK OF NEW YORK MELLON CORP/THE			-	1FE	8,485,210	96.9210		8,500,000	8,487,938		1,992			2.200	2.227		70,125	187,000	08/09/2016	08/16/2023
06406H-CU-1	BANK OF NEW YORK MELLON CORP/THE	·		1	1FE	16,467,990	100.1330		16,500,000	16,490,899		6,462			2.200	2.241	MN	46.383	363,000	05/02/2014	05/15/2019
06406R-AC-1	BANK OF NEW YORK MELLON CORP/THE	1	-	1.3	1FE	29,300,000	99.9470		29,300,000	29,300,000		, 402			2.661	2.661	MN	97.459	389,837	05/09/2017	05/16/2023
05526D-AQ-8	BAT CAPITAL CORP	1	. C	1	2FE	43,000,000	99.4500		43,000,000	43,000,000					2.297	2.297	FA	373, 135		08/08/2017	08/14/2020
05526D-AS-4	BAT CAPITAL CORP	4	_ C		2FE	15,900,000	_100.5380		15,900,000	15,900,000	l			ļ	2.003	0.000		42,461	76,565	08/08/2017	08/14/2020
	BAT CAPITAL CORP	4	_ C	1	2FE	61,000,000	99.4550		61,000,000	61,000,000				ļ	2.764	2.764		636,948		08/08/2017	08/15/2022
	BAT CAPITAL CORP	. 	_ C	[]	2FE	17,900,000	101 . 1950		17,900,000	17,900,000					2.296	0.000		53,653	100,409	08/08/2017	08/15/2022
	BAT CAPITAL CORP	+	- C	- <u>[</u> 1	2FE	10,000,000	99.9960		10,000,000	10,000,000					3.222	3.222		121,720	000 00-	08/08/2017	08/15/2024
07177M-AB-9	BAXALTA INC			- []	2FE	4,968,873			5,000,000	4,973,484		2,977			4.000	4.083		4,444	200,000	06/07/2016	06/23/2025
07177M-AD-5 07177M-AG-8	BAXALTA INCBAXALTA INC			-]	2FE		100.6460		6,000,000	5,999,014		1,481			2.875	2.882		3,833 3,600	172,500	06/07/2016	06/23/2020
07177M-AL-7	BAXALTA INC			-	2FE 2FE	7, 196, 980 4, 996, 226	99.9770		7,200,000 5,000,000	7, 199, 286 4, 997, 127					2.000	2.021 3.614		4,000	144,000 180,000	06/07/2016	06/22/2018
071813-BR-9	BAXTER INTERNATIONAL INC			1	2FE	9,989,500	96.9670		10,000,000	9,992,305		2,042			1.700	1.722		64,222	170,000	08/10/2016	08/15/2021
07274E-AD-5	BAYER US FINANCE LLC		С	1	1FE	29,862,600	100.0560		30,000,000	29,949,456		27,620			2.375	2.473		164,271	712,500	10/01/2014	10/08/2019
07274E-AF-0	BAYER US FINANCE LLC	I	. C	. 1	1FE	24,065,507	101.0270		23,820,000	23,959,364		(34,565)			3.000	2.835	AO	164,755	714,600	10/29/2014	10/08/2021
05531F-AN-3	BB&T CORPORATION			. 1	1FE		100 . 0520		6,000,000	5,999,144		1,808			2.050	2.081	JD	4, 100	123,000	06/14/2013	06/19/2018
05531F-AP-8	BB&T CORPORATION			. 1	1FE		100.2770		9,500,000	9,500,000					2.448	1.130		10,984	195, 118	06/14/2013	06/15/2018
05549P-AB-7	BCP RENAISSANCE TERM LOAN B			. 2	4FE		101.1500		750,000	746,319		69			5.380	5.467		6,277		11/06/2017	09/19/2024
073685-AD-1	BEACON ROOFING SUPPLY INC.			. 1	4FE		100 . 3750		4,382,000	4,382,000					4.875	4.875		39, 164		10/11/2017	11/01/2025
075887-BQ-1	BECTON DICKINSON AND COMPANY			. 1	2FE	25,000,000	99.7750		25,000,000	25,000,000					2. 133	2.133		37,031	266,625	05/22/2017	06/06/2019
075887-BR-9 075887-BT-5	BECTON DICKINSON AND COMPANY BECTON DICKINSON AND COMPANY	-			2FE 2FE	12,900,000 20,160,000	99.4580 99.3750		12,900,000 20,160,000	12,900,000 20,160,000					2.404	2.404 2.894		21,536 40,516	155,058 291,715	05/22/2017 05/22/2017	06/05/2020 06/06/2022
075887-BU-2	BECTON DICKINSON AND COMPANY			- '	2FE	17,200,000	100.5250		17,200,000	17,200,000					2.538	0.000		31,534	201,014	05/22/2017	06/06/2022
075887-BV-0	BECTON DICKINSON AND COMPANY	-	-	1	2FE	14,300,000	100 . 3230		14,300,000	14,300,000					3.363	3.363		33.396	240,455	05/22/2017	06/06/2024
075887-BZ-1	BECTON DICKINSON AND COMPANY			1	2FE	6,207,467	104 . 1620		5,930,000	6,206,985		(483)			4.400	2.786		1,450		12/29/2017	01/15/2021
075887-BZ-1	BECTON DICKINSON AND COMPANY	0		. 1	2FE	109,913	. 104. 1620	109,370	105,000	109,904		(9)			4.400	2.786	JJ	26		12/29/2017	01/15/2021
08078U-AC-7	BELRON SA INITIAL TERM LOAN B			. 2	3FE	2,996,250	100.9380		3,000,000	2,996,311		61			3.892	3.912		20,325		11/14/2017	10/25/2024
	BEMIS COMPANY INC			. 1	2FE		106.6840		3,945,000	4,235,887		(178,994)			6.800	2.043		111,775	268,260	09/21/2016	08/01/2019
	BERKSHIRE HATHAWAY ENERGY CO			- []	1FE	15,996,581	100.4670		16,000,000	15,998,526		682			2.400	2.405		160,000	384,000	01/31/2015	02/01/2020
084664-CK-5	BERKSHIRE HATHAWAY FINANCE CORP			- []	1FE	7,992,240	98.7370		8,000,000	7,995,766		2,565			1.300	1.333		39,289	104,000	08/08/2016	08/15/2019
084670-BQ-0 084670-BL-1	BERKSHIRE HATHAWAY FINANCE CORP BERKSHIRE HATHAWAY INC	+	1	- [1FE	9,978,800 10,999,010	99.6860		10,000,000	9,986,140 10,999,668		4, 125 200			2.200 2.100	2.245 2.102		64,778 87.908	220,000 231,000	03/08/2016	03/15/2021
67107V-AB-8	BERLIN PACKAGING 1ST LIEN		1	2	4FE		100.0480		11,000,000			(3,055,203)			0.000	0.000		01,908	∠ა1,000	10/16/2014	10/01/2021
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL	1	1	2	4FE	5,435,216	100.5730		5,434,859	5,435,168		(3,033,203)			4.774	4.772		11,411	134,255	06/01/2017	10/01/2021
085790-AY-9	BERRY PLASTICS CORP	1	1	. 1	4FE	16,550,000	104.0000		16,550,000	16,550,000	[\ 11 /			5. 125	5. 125		391, 109		05/21/2015	07/15/2023
085790-BA-0	BERRY PLASTICS CORP	1		. 1	4FE	5,000,000	104.7500	5,237,500	5,000,000	5,000,000					6.000	6.000	AO	63,333	300,000	06/15/2016	10/15/2022
08579J-AV-4	BERRY PLASTICS CORPORATION TL-0			. 2	3FE	3, 125, 322	100 . 3590		3,128,610	3, 125, 459		137			3.406	3.455		10,359		11/27/2017	02/08/2020
08579J-AW-2	BERRY PLASTICS CORPORATION TL-P			. 2	3FE		100.3190		5,759,185	5,752,037		213			3.406	3.449		19,070		11/27/2017	01/06/2021
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B	. 		. 2	4FE		100.7500		748, 125	740,996		352			6.692	6.897		417	16,003	08/29/2017	08/15/2023
09062X-AC-7	BIOGEN INC	+	-	- []	2FE		101.3620		10,000,000	9,988,372		4,072			2.900	2.945		85,389	290,000	09/10/2015	09/15/2020
09062X-AE-3	BIOGEN INC			- 1	2FE		103 . 6350		14,000,000	13,992,166	(14 500)	1,501			3.625	3.638		149,431	507,500	09/10/2015	09/15/2022
09179F-AU-6 092113-AK-5	BJS WHOLESALE CLUB TERM B LOANS	+	-	-	4FE 2FE	992,513 8,189,914	98.3130 100.2730		995,000 8,200,000	978,214 8,196,452	(14,563)	265 3,365			4.953 2.500	4.997 2.543		3,559 96,806	40,548 205,000	02/09/2017 01/08/2016	02/03/2024 01/11/2019
09227C-AQ-4	BLACKBOARD INC TERM B-4 LOAN	†	1	2	4FE	7, 154, 368	98.9060				(38,984)	9,777		·	6.354	6.536		95,485	438,534	02/23/2017	06/30/2021
093662-AF-1	BLOCK FINANCIAL LLC	. [1	. 1	2FE	24,420,130	103.0750		24,500,000	24,454,070		15,450			4. 125	4.198		252,656	1,010,625	09/25/2015	10/01/2020
095370-AB-8	BLUE CUBE SPINCO INC		1	. 1	3FE	16,263,123	118.0000		15,550,000	16,131,654		(106,957)			9.750	8.695	AO	320,071	1,516,125	10/05/2016	10/15/2023
095370-AD-4	BLUE CUBE SPINCO INC			. 1	3FE	5,308,620	120.0000		5,000,000	5,266,643		(34, 170)			10.000	8.802		105,556	500,000	10/05/2016	10/15/2025
05578N-AR-1	BMC SOFTWARE INC INITIAL B2		-1	. 2	4FE	1,940,746	100.0110		1,985,794	1,941,003		256		ļ	4.819	5.309		2,889		12/21/2017	09/10/2022
	BMW US CAPITAL LLC		. C	1	1FE	21,944,780	98.5770		22,000,000	21,963,174		10,755			2.000	2.053		97,778	440,000	04/04/2016	04/11/2021
	BMW US CAPITAL LLC	· 	. C	[!	1FE	14,981,250	98.9240		15,000,000	14,989,241		6, 184			1.450	1.493		64,042	217,500	09/08/2016	09/13/2019
	BMW US CAPITAL LLC	+	- C	[]	1FE	17,979,480			18,000,000	17,984,612		3,974			1.850	1.874		98,050	333,000	09/08/2016	09/15/2021
097014-AM-6	BOEING CAPITAL CORP	-4	1	. [1	1FE	5,041,450	100.5860	5,029,315	5,000,000	5,003,996		(6,287)	ļ	ļ	2.900	2.769	FA	54,778	145,000	08/01/2011	08/15/2018

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		F										Current	Exchange							
		0										Year's	Change							
		r				Rate					Current	Other-	in							
		C e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	BOEING CO		1	1FE	12,834,250	100.4020	13,052,260	13,000,000	12,905,685		23, 156			2.350	2.500	AO	51,765	305,500	10/28/2014	10/30/2021
	BOEING CO		1	1FE	9,878,900	98.6530	9,865,300	10,000,000	9,930,087		23,821			1.650	1.905		27,958	165,000	10/27/2015	10/30/2020
097023-BN-4 09739D-AC-4	BOEING CO		1	1FE3FE	13,736,757	98.0230	13,674,209	13,950,000	13,799,068 1,439,210		29, 101			2.200	2.439		52,003	306,900	01/28/2015	10/30/2022
097751-AS-0	BOMBARDIER INC	Δ	1	4FE	1,443,300	105.5000 107.2500	1,492,825	1,415,000	1,439,210		(4,090)			7.500	0.000	MS	26,531	80,036 1,000	04/26/2016	09/01/202403/15/2018
097751-BF-7	BOMBARDIER INC	Α	1	4FE	1,770,000	98.0000	1,960,000	2,000,000	1,814,264		28,538			6. 125	8.425	.I.I	56,486	122,500	06/21/2016	03/15/2018
097751-BJ-9	BOMBARDIER INC	LS A	1	4FE	903,750	98.2500	982,500	1,000,000	919,571		13,294			6.000	8.058		12,667	60,000	10/17/2016	10/15/2022
097751-BK-6	BOMBARDIER INC	A	1	4FE		106.2500								5.500	0.000			1,383	03/06/2015	09/15/2018
097751-BM-2	BOMBARDIER INC	A]1	4FE	4,621,250	100.7800	5,039,000	5,000,000	4,666,780		30,396			7.500	8.734		110,417	375,000	01/20/2017	03/15/2025
097751-BP-5	BOMBARDIER INC	A	[]	4FE	12,280,070	109.7500	13, 170,000	12,000,000	12,234,287		(47,029)			8.750	8.145		87,500	1,079,167	01/19/2017	12/01/2021
097751-BR-1 101137-AM-9	BOMBARDIER INC	A	1	4FE2FE	5,695,000 29,243,660	101.5000	5,780,425	5,695,000	5,695,000 29,039,553		(51,686)			7.500	7.500 2.465		40,340		11/20/2017	12/01/2024
	BOSTON SCIENTIFIC CORP	 		2FE 2FE	29,243,660	100.3950	29, 114, 463 9, 139, 194	29,000,000 9,000,000	29,039,553		(51,686)			2.650	2.465		192, 125		11/20/2013 05/07/2015	10/01/2018 05/15/2022
	BOYD GAMING REFI TERM B LOANS	1	2.3	3FE	2,035,615	101.5470	2.045.794	2,035,615	2,035,615		,,,,,,,			3.975	3.975		1, 124	56 . 448	04/12/2017	09/15/2023
	BP CAPITAL MARKETS PLC	D	1	1FE	21,250,000	102. 1520	21,707,194	21,250,000	21,250,000					3.216	3.216		62,645		11/21/2016	11/28/2023
05565Q-DL-9	BP CAPITAL MARKETS PLC	D	1	1FE	6,799,592	102.4630	6,967,504	6,800,000	6,799,637		45			3.224	3.225	AO	46,891	146 , 155	02/08/2017	04/14/2024
	BP CAPITAL MARKETS PLC	D	1	1FE	7,999,440	103.4870	8,278,928	8,000,000	7,999,481		41			3.588	3.589		61,395	191,360	02/08/2017	04/14/2027
	BRAMBLES USA INC	C]	2FE	4,998,450	105.2240	5,261,175	5,000,000	4,999,577		173			5.350	5.354		66,875	267,500	03/24/2010	04/01/2020
07330N-AD-7	BRANCH BANKING AND TRUST CO	 	1	1FE	11,997,600	100 . 1850 100 . 4660	12,022,188 411,173	12,000,000 409,266	11,999,607 409,937	153	488 (179)			2.300	2.304 4.370		58,267	276,000 17,875	09/19/2013	10/15/2018
10801X-AF-4 10919R-AK-5	BRICKMAN GROUP (GARDEN) INITIAL TLBRIGHT HORIZONS FMLY NEW TLB 2017	 	2	4FE	409,959	100.4660		409,266	409,937	153				4.430	3.70		2,022 397	50 . 157	10/19/2016	12/18/202011/07/2023
	BRINKER INTERNATIONAL IN		1	3FE	6,995,100	100.0000	7,000,000	7,000,000	6,999,614		1,022			2.600	2.615	MN	23,256	182,000	05/08/2013	05/15/2018
110122-BA-5	BRISTOL-MYERS SQUIBB CO		1	1FE	7,494,000	99.5220	7,464,135	7,500,000	7,496,511		2,511			1.600	1.641		41,333	60,000	02/22/2017	02/27/2019
111013-AM-0	BRITISH SKY BROADCASTING GROUP PLC	D	1	2FE	9,313,003	100 . 1950	9,318,107	9,300,000	9,304,630		(2,619)			2.625	2.595	MS	71,203	244, 125	09/10/2014	09/16/2019
	BRITISH TELECOM PLC	D	1	2FE			7,980,664	7,970,000	7,975,613		(142,655)			5.950	4.101		218,666	474,215	03/25/2011	01/15/2018
	BRITISH TELECOMMUNICATIONS PLC	D	1	2FE	12,987,260	100.1060	13,013,767	13,000,000	12,997,017		2,600			2.350	2.371	FA	116,260	305,500	02/11/2014	02/14/2019
	BROADCOM CORPORATION]	2FE	38,412,990		38,239,625	38,500,000	38,439,966		26,976			2.375	2.454		421,628	447,028	01/11/2017	01/15/2020
	BROADCOM CORPORATION		1	2FE2FE	66, 105, 186		65,813,795 21,777,032	66,376,000 21,900,000			48,439 2.770			3.000	3.089 3.642		918,201 366,065	973,515 388,117	01/11/2017	01/15/202201/15/2024
11134L-AN-9	BROADCOM CORPORATION BROADCOM CORPORATION		1	2FE	25,792,776	95.5970	24,663,897	25,800,000	21,879,994		183			3. 125	3.042		165,729		10/10/2017	01/15/2025
11434C-AB-2	BROOKS AUTOMATION INC TLB		2	4FE	1,995,000	99.8750	1,997,500	2,000,000	1,995,136		136			4.010	4.051		17,822		10/13/2017	09/27/2024
	BROWN-FORMAN CORPORATION		1	1FE	4,502,190	99.9680	4,501,537	4,503,000	4,502,974		668			1.000	1.015		20,764	45,030	10/25/2016	01/15/2018
118230-AL-5	BUCKEYE PARTNERS LP	ļ	1	2FE	8,620,714	100.2890		8,636,000			3, 147			2.650	2.688		29,242	228,854	11/06/2013	11/15/2018
118230-AR-2	BUCKEYE PARTNERS LP		[]	2FE	8,557,258	98.8840	8,503,990	8,600,000	8,557,652		394			4. 125	4.186		40,402		11/09/2017	12/01/2027
120111-BM-0	BUILDING MATERIALS CORP OF AMERICA	 	1	3FE	18,785,325	104.5300	19,265,924	18,431,000	18,673,552		(42,945)			5.375	5.067	MN	126,585	990,666	05/26/2015	11/15/2024
120111-BN-8 120568-AY-6	BUILDING MATERIALS CORP OF AMERICABUNGE LIMITED FINANCE CORPORATION	 	[:	3FE 2FE		99.2550	6,606,758 12,903,176	6, 189,000 13,000,000	6,364,868 12,984,683		(18,964)			6.000	5.421	MC	78,394 104,000	371,340	03/30/2017	10/15/202509/25/2022
	BUNGE LIMITED FINANCE CORPORATION			2FE	4,288,648	98.5580	4,237,990	4,300,000	4,288,900		252			3.750	3.782	MS	43,000		09/18/2017	09/25/2027
	BURLINGTON NORTHERN SANTA FE LLC		1	1FE	951,586	102.2950	975,891	954,000	951,749		163			3.250	3.279		1,378	23,771	03/06/2017	06/15/2027
12189L-BA-8	BURLINGTON NORTHERN SANTA FE LLC	LS	1	1FE	7,028,174	102.2950	7,207,685	7,046,000	7,029,375		1,201			3.250	3.279	JD	10,178	175,563	03/06/2017	06/15/2027
	BWAY HOLDING CO	 	1	4FE	18,006,875	104.0000	18,720,000	18,000,000	18,006,092		(783)			5.500	5.491	AO	209,000	528,000	05/11/2017	04/15/2024
	BWAY HOLDING CO		[]	5FE	4,003,850	103.2500	4,067,018	3,939,000	3,998,878		(4,972)			7.250	6.834		60,289	152,308	08/10/2017	04/15/2025
	BWAY HOLDING COMPANY INITIAL TL	 	2	4FE 2FE	3,960,100	100.3570 100.4870	3,994,209 5,024,360	3,980,000 5,000,000	3,959,133 4,998,749		2,033			4.603	4.698		42,197	88,636	04/11/2017	04/03/2024
	CA INC		-	2FE2FE	4,990,550 11,488,615	100.4870	5,024,360	5,000,000	11,493,855		1,966 2,230			2.875 3.600	2.916 3.622		54,306 172,500	143,750 414,000	08/13/2013	08/15/201808/01/2020
	CA INC		-	2FE2FE	17, 184,520	102.2220	17,735,484	17,200,000	17, 186, 595		2,230			3.600	3.622		233,920	254,560	03/15/2017	08/11/2020
	CA INC		1	2FE	1,756,550	104.6190	1,799,443	1,720,000	1,754,987		(1,563)			4.700	4.427		23,920	39,971	06/22/2017	03/15/2027
12685J-AA-3	CABLE ONE INC		1	4FE	15,554,563	103.2500	15,797,250	15,300,000	15,443,294	28,475	(55, 122)			5.750	5.325	JD	39,100	879,750	08/08/2016	06/15/2022
12685L-AC-4	CABLE ONE INC TERM LOAN B	ļ	2	3FE	993,756	100.2500	997,488	995,000	993,859		103			3.949	3.971	JAJ0	328	23,390	05/03/2017	05/01/2024
	CAITHNESS BROOKHAVEN TERM LOAN B	ļ	2	3	12,032,601	100.0000	12, 128, 073	12,128,073	12,039,661		15,574			5.956	6. 141		331,076	677,229	07/20/2016	08/11/2022
128195-AH-7	CALATLANTIC GROUP INC		[]	3FE	14,048,965	108 . 6250	14,854,469	13,675,000	13,914,985	163.221	(61,796)			6.250	5.681	JD	37,986	854,688	10/05/2015	12/15/2021
	CALATLANTIC GROUP INC	 		3FE3FE	5,453,438 707,000	105.7500 103.7500	5,736,938 733,513	5,425,000 707,000	5,450,076 707,000	163,221	(2,520)			5.250 5.000	5.178 5.000		23,734 1.571	284,813	09/21/2016	06/01/2026
	CALIFORNIA RESOURCES CORP TL	 	1	3FE4FE	490,000				490,093		93			6.241	6.718		1,5/1	18, 264	12/12/2017	06/15/202711/14/2022
	CALIFORNIA RESOURCES CORF IL			3FE	1,558,219		1,537,443	1,511,000	1,537,443	(17,712)	(3,064)			5.875	5.066		40,933		09/06/2017	01/15/2024
	CALPINE CORP		1	4FE	4,775		4,863	5,000	4,830		26			5.375	6.137		57	269	10/30/2015	01/15/2023
				4FE																

SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			lr	iterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			, ,				Rate					Current	Other-	in							
		С								Dools/	Lloroolinod							A also itt a al			Ctatad
			e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted	A		Stated
OLIGIB		0	'	. .			Obtain		_	Adjusted	Valuation	(Amor-	Temporary	Adjusted	ъ.	Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification		е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
131347-CF-1	CALPINE CORP			1	4FE	1,750,363	94.5000	1,737,855	1,839,000	1,737,855	(11,690)	1,700			5.750	6.576	AO	22,323	3,048 .	10/19/2017	01/15/2025
131347-CF-1 131347-CK-0	CALPINE CORP	M		1	4FE3FE	20,808,889	94.5000 98.0010	20,023,605 1,225,013	21, 189,000	19,967,863	(366,400)	16,269			5.750	6.016 5.250		257,211 5,469	1, 107, 565 65, 625	10/19/2017	01/15/2025
13134M-BG-7	CALPINE CORP 2015 TERM LOAN			2	3FE	1,250,000	99.8750	1,957,550	1,250,000 1,960,000	1,225,013 1,944,775	(6,238)	2,078			5.250	4.265			78,278	01/01/2016	06/01/2026
13134M-BJ-1	CALPINE CORP 2016 TERM LOAN			2	3FE	4,889,318	99.8850	4,919,336	4.925.000	4,889,278		3.348			4.200	4.354	MJSD	1,724	196,438	07/01/2016	05/31/2023
13134M-BE-2	CALPINE CORP TERM LOAN B	· †		2	3FE	4,857,375	99.8030	4,865,396	4,875,000	4,857,397		1,973			4.200	4.270		1,706	194,699	06/11/2015	01/15/2024
13322H-AE-6	CAMELOT U.S. ACQUISITION 1 TL	I		2	4FE	983,141	100.5360	992,843	987,550	983, 162		21			4.818	4.908		397	4,781	11/21/2017	10/03/2023
134429-AT-6	CAMPBELL SOUP CO			1	2FE	16,317,200	.102.4420	15,366,315	15,000,000	15,206,756		(178,280)			4.500	3.238	FA	255,000	675,000	06/07/2011	02/15/2019
C2088H-AB-6	CANAM STEEL CORPORATION TERM LOA			2	4FE	1,447,725	100.5000	1,499,963	1,492,500	1,450,120		2,395			7.069	7.625		879	48,576	07/10/2017	06/29/2024
13973U-AP-4	CAPITAL AUTO LP 2017 REFI TL B2			2	4FE	2,421,593	100.2250	2,439,238	2,433,762	2,422,740		1, 147			4.069	4 . 152		825	74,879	04/05/2017	03/25/2024
140420-NE-6	CAPITAL ONE BANK USA NA		-	[]	2FE	19,988,600	.100.0030	20,000,520	20,000,000	19,997,884	·	2,334			2. 150	2. 162		47,778	430,000	11/18/2013	11/21/2018
140420-NH-9 14042E-4A-5	CAPITAL ONE BANK USA NA		-		2FE 2FE	9,999,100	99.8690	9,986,860	10,000,000	9,999,790		184 8 . 178			2.250	2.252		86,250 85,067	225,000	02/10/2014	02/13/2019
14042E-4A-5 14040H-BE-4	CAPITAL ONE BANK USA NA			1	2FE2FE	10,959,410	99.8650	10,985,194 18,042,012	11,000,000 18,000,000	10,985,825 17,996,293		8,1/8			2.400 2.450	2.479 2.466		85,067	264,000 441,000	09/02/2014	09/05/2019
14042E-3Y-4	CAPITAL ONE NA			1	2FE	9,956,400	.100.2330	10,059,570	10,000,000	9,976,495		6, 162			2.450	3.020		129,472	295,000	08/12/2014	07/23/2021
14042R-FJ-5	CAPITAL ONE NA			1	2FE	21,250,000	.100.5720	21,371,465	21,250,000	21,250,000					2.528	0.000		94,009	373,440	01/26/2017	01/30/2023
14141K-AC-0	CARDENAS MRKTS INITIAL TERM LOAN			2	4	10,791,151	99.6250	10,849,163	10,890,000	10,794,464		12.505			7.083	7.266		6,428	825,433	12/01/2016	11/29/2023
14149Y-AZ-1	CARDINAL HEALTH INC			1	2FE	23,955,120	99.9400	23,985,672	24,000,000	23,982,523		9,018			2.400	2.440		73,600	576,000	11/07/2014	11/15/2019
14149Y-BE-7	CARDINAL HEALTH INC			1	2FE	996,282	101.8150	1,015,097	997,000	996,435		62			3.750	3.759		11,009	37,388	06/16/2015	09/15/2025
14149Y-BE-7	CARDINAL HEALTH INC	LS		1	2FE	4,000,118	.101.8150	4,075,658	4,003,000	4,000,730		250			3.750	3.759		44,200	150 , 113	06/16/2015	09/15/2025
14149Y-BF-4	CARDINAL HEALTH INC			1	2FE	16,000,000	98.3290	15,732,608	16,000,000	16,000,000					2.616	2.616		18,603	212,768	06/01/2017	06/15/2022
14149Y-BG-2	CARDINAL HEALTH INC				2FE		.100.2440	17,242,020	17,200,000	17,200,000					2.358	0.000		19, 156	181,561	06/01/2017	06/15/2022
14149Y-BH-0 142339-AG-5	CARDINAL HEALTH INCCARLISLE COMPANIES INCORPORATED			1	2FE 2FE		98.4410 _100.7900	4,232,972 9,323,084	4,300,000 9.250.000	4,300,000 9,249.810					3.079	3.079 3.500		5,884 40,469	67,302	12/01/2017	06/15/2024
142339-AG-5 142339-AH-3	CARLISLE COMPANIES INCORPORATED			1	2FE2FE		.100.7900	9,323,084	11, 100,000	11, 115,513		59			3.750	3.733		52,031		12/01/2017	12/01/2024
14745G-AM-7	CASELLA WASTE SYST TL B-1			2	4FE	640,757	100.3130	645,514	643,500	640,773		410			3.991	4.075		999	30,148	10/18/2016	10/17/2023
147528-E0-8	CASEY'S GENERAL STORES, INC. 2010 SERIES				2	7,000,000	106.2500	7,437,494	7,000,000	7,000,000					5.220	5.220		144, 130	365,400	08/09/2010	08/09/2020
14880B-AE-1	CATALENT PHARMA DOLLAR TL			2	3FE	1,887,019	.100.2970	1,899,345	1,893,721	1,887,009		620			3.819	3.883	JAJ0	603	72,719	11/30/2015	05/20/2024
14912L-3U-3	CATERPILLAR FIN SERV CRP				1FE	4,072,992	.100.9590	3,836,431	3,800,000	3,811,424		(38,635)			5.450	4.386	AO	43,721	207, 100	03/04/2010	04/15/2018
14913Q-2D-0	CATERPILLAR FINANCIAL SERVICES COR				1FE	24,000,000	99.9710	23,992,968	24,000,000	24,000,000					1.607	1.607		35,360		11/27/2017	11/29/2019
149130-2E-8	CATERPILLAR FINANCIAL SERVICES COR			1	1FE	20,802,511	99.6800	20,753,397	20,820,000	20,802,805		293			2.550	2.568		47 , 192		11/27/2017	11/29/2022
14913Q-2E-8	CATERPILLAR FINANCIAL SERVICES COR	LS.		1	1FE1FE	179,849	99.6800	179,424	180,000	179,851		3			2.550	2.568		408	440, 400	11/27/2017	11/29/2022
14913Q-AC-3 12503M-AA-6	CATERPILLAR FINANCIAL SERVICES COR			1	2FE	15,000,000 9,989,035	.100.0220	15,003,240 10,275,021	15,000,000 9,976,000	15,000,000 9,987,968		(1,067)			1.688	0.000		18,292	110,490 182,062	06/01/2017	12/06/2018
12503M-AB-4	CBOE HOLDINGS INC			1	2FE	9,993,000	99.3680	9,936,780	10,000,000	9,994,746		1,746			1.950	1.986		1,625	96,958	06/26/2017	06/28/2019
124857-AS-2	CBS CORP]	1	2FE	11.294.794	97.5100	11.077.147	11,360,000	11,300,161		5.367			2.500	2.611		140.422		06/26/2017	02/15/2023
124857-AS-2	CBS CORP	M		1	2FE	9,684,092	97.5100	9,497,484	9,740,000	9,688,694		4,602			2.500	2.611		120,397		06/26/2017	02/15/2023
124857-AT-0	CBS CORP			1	2FE	6,387,242	96.3020	6,211,485	6,450,000	6,389,682		2,441			3.375	3.485	FA	107,634		06/26/2017	02/15/2028
124857-AU-7	CBS CORP			1	2FE	17,843,220	98.3160	17,696,916	18,000,000	17,846,479		3,259			2.900	3.072		65,250		11/13/2017	06/01/2023
1248EP-BF-9	CCO HOLDINGS LLC			1	3FE	7,972,500	.102.0000	8, 160,000	8,000,000	7,979,212	ļ	3,288			5. 125	5. 181		68,333	410,000	11/20/2015	05/01/2023
1248EP-BK-8	CCO HOLDINGS LLC			1	3FE	5,947,500	.103.0000	6, 180,000	6,000,000	5,953,633		3,231			5.875	5.978		58,750	352,500 .	11/23/2015	05/01/2027
1248EP-BM-4 1248EP-BT-9	. CCO HOLDINGS LLC			1	3FE3FE	23,658,978 2,454,140	.103.8750	24,488,531	23,575,000 2,436,000	23,644,370	/E0 70E\	(9, 268)			5.750 5.125	5.692 4.990		512, 101 20,808	1,355,563 91,900	05/24/2016	02/15/2026 05/01/2027
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI			1	3FE	2,454,140	98.5000	2,399,460 2,192,850	2,436,000	2,399,460	(53,725)	(955)			4.000	4.000		20,808	91,900	10/10/2017	05/01/2027
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC			1	5FE		.101.5000	4,907,525	4,835,000	4,881,950	(11,271)	(4, 379)			6. 125	5.823		123,393		08/02/2017	08/15/2025
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC	LS]	1	5FE		.101.5000	1,339,800	1,320,000	1,339,800	(4,753)	(1,847)			6. 125	5.662		33,688		08/02/2017	08/15/2025
12508E-AB-7	CDK GLOBAL INC			1	3FE		102.0000	10,200,000	10,000,000	10,000,000					3.800	3.300		80,222	380,000	06/24/2015	10/15/2019
12508E-AE-1	CDK GLOBAL INC			1	3FE		101.2500	11,440,238	11,299,000	11,410,104	(93,286)	(5,570)		L	4.875	4.584		45,902	167, 186	11/29/2017	06/01/2027
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TLB		-	2	4FE		98.9380	3,402,447	3,438,969	3,402,447	(32,291)	429			5.443	5.474		1,560	85,226	07/21/2017	07/08/2022
12513G-BA-6	CDW LLC			1	3FE	7,487,750	108.7500	7,851,750	7,220,000	7,435,781	111,310	(28,089)			5.500	4.949		33,092	397, 100	04/26/2016	12/01/2024
12513G-BC-2	CDW LLC		-	[]	3FE	2,600,000	103.5000	2,691,000	2,600,000	2,600,000		/00.00:			5.000	5.000		43,333	64,639 .	02/23/2017	09/01/2025
12513G-BB-4	CDW LLC / CDW FINANCE CORP		-	1	3FE	14,684,109	103.3750	15,048,299	14,557,000	14,635,125	82,918	(22, 364)	·	 	5.000	4.815		242,617	727,850	12/13/2016	09/01/2023
12512Y-AF-8 151020-AH-7	CDW LLC TERM LOAN		-	2	3FE 2FE	8,407,161 2,970,267	100.6630	8,507,470 3,017,018	8,451,437 2,970,000	8,407,218 2,970,188		7,034		·	3.700	3.803		2,606	277,794 96,525	08/11/2016	08/17/2023
151020-AH-7 151020-AN-4	CELGENE CORP			1	2FE2FE	19,919,330	. 101.5830		20,000,000	2,970,188		(37)			2.250	3.249 2.368	MN			10/29/2015	08/15/2022 05/15/2019
151020-AN-4	CELGENE CORP		-	1	2FE	998, 190	_100.9320	1,009,320	1,000,000	999,020		355			2.875	2.914	FA	10,861	28,750	08/03/2015	08/15/2020
15132H-AH-4	CENCOSUD SA		D	1	2FE	3,985,880	98.8500	3,954,000	4,000,000	3,986,399		519			4.375	4.419		79,722	25,700	07/12/2017	07/17/2027

SCHEDULE D - PART 1

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
15135B-AD-3	CENTENE CORP	Ť	1	1	3FE	19,281,625	103.7500	20, 179, 375	19,450,000	19,329,984	32, 166	18,846	1.000g200	7 4.40	4.750	4.881		118,051	923.875	06/29/2016	05/15/2022
15135B-AF-8	CENTENE CORPORATION			1	3FE	7,263,145	102.7500	7,398,000	7,200,000			(16,934)			5.625	5.352		153,000	405,000	07/19/2016	02/15/2021
15189T-AR-8	CENTERPOINT ENERGY INC			1	2FE	13,596,056	98.4950	13,395,361	13,600,000	13,596,344		288			2.500	2.506		133, 167		08/07/2017	09/01/2022
153527-AL-0	CENTRAL GARDEN & PET COMPANY			1	4FE	10,954,375	105.7500	11,368,125	10,750,000	10,891,046		(31,704)			6. 125	5.742		84, 134	658,438	12/09/2015	11/15/2023
153527-AM-8	CENTRAL GARDEN & PET COMPANY			1	4FE	6,405,088	100.0000	6,390,000	6,390,000	6,390,000	(15,017)	(71)			5. 125	5.089	FA	15,465		12/07/2017	02/01/2028
156504-AH-5	CENTURY COMMUNITIES INC			1	4FE	17,713,500	100.5000	17,808,600	17,720,000	17,713,506		5		ļ	5.875	5.880		480,040		12/27/2017	07/15/2025
156700-AM-8	CENTURY LINK			1	4FE	3, 185,000	86.0000	3,010,000	3,500,000	3,010,000	(48,461)	4,711		ļ ļ	7.600	8.466		78,322	266,000	02/18/2014	09/15/2039
156700-AN-6	CENTURY LINK			[1	4FE	575,280	103.5000	563,040	544,000	554,085		(5,535)			6.150	5.002		9,851	33,456	11/08/2013	09/15/2019
156700-AN-6	CENTURY LINK	0		[]	4FE	482,220	103.5000	471,960	456,000	464,453	/00 005	(4,639)			6. 150	5.002		8,257	28,044	11/08/2013	09/15/2019
156700-AR-7	CENTURYLINK INC			Ľ	4FE	1,077,500	101.0000	1,010,000	1,000,000	1,010,000	(30,883)	(11,617)		}	6.450	5.019		2,867	64,500	01/21/2015	06/15/2021
156700-AS-5	CENTURYLINK INC				4FE	1,698,895	97.9400	1,702,197	1,738,000	1,702,197	(8,294)	5,563		}	5.800	6.234		29,681	100,804	10/30/2015	03/15/2022
15670B-AB-8 12527G-AB-9	CENTURYLINK INC TERM LOAN B			4	3FE	10,447,500 9,930,547	96.3440	10 , 116 , 120 9 , 708 , 031	10,500,000 8,904,000	10,116,120 9.598.238	(334,579)	3, 199		}	4.319 7.125	4.396		7,673 7,673	154,7361,138,360	06/26/2017	01/31/2025 05/01/2020
12527G-AB-9 12527G-AC-7	CF INDUSTRIES INC			1	3FE	938	98.6250	9,708,031	8,904,000	9,598,238	173,249	(280,372)			3.450			105,735	1, 138, 360	10/19/2016	05/01/2020
12527G-AC-7	CF INDUSTRIES INC	LS		1	3FE	1,874,063	98.6250	1,971,514	1,999,000	1,893,592	79,689	16,802			3.450	4.560		5.747	68.966	10/26/2016	06/01/2023
12527G-AD-5	CF INDUSTRIES INC			1	3FE	7,906,995	94.5000		9, 186,000	7,927,883	151,092	19,796			4.950			37,892	454,707	01/18/2017	06/01/2043
12527G-AH-6	CF INDUSTRIES INC			1	2FE	4,645,255	104.2410	4,872,234	4,674,000	4,647,837		2,329			4.500	4.577		17,528	216, 173	11/10/2016	12/01/2026
15911A-AC-7	CHANGE HEALTHCARE CLSNG DATE TL			2	4FE	4,935,206	100.1380	4,954,403	4,947,575	4,936,260		1,053			4.319	4.363		1,781	264,915	03/06/2017	03/01/2024
808513-AJ-4	CHARLES SCHWAB CORP			1	1FE	6,998,040	100.1290	7,009,051	7,000,000	6,999,767		404			2.200	2.206		66,733	154,000	07/22/2013	07/25/2018
808513-AT-2	CHARLES SCHWAB CORPORATION (THE)	I		1	1FE	8,985,600	99.9390	8,994,501	9,000,000			174			2.650	2.684		15,900		12/04/2017	01/25/2023
161175-AY-0	CHARTER COMMUNICATIONS OPERATING L			1	2FE	4,000,000	106.3190	4,252,740	4,000,000	4,000,000					4.908			86, 163	196,320	12/07/2016	07/23/2025
161175-BL-7	CHARTER COMMUNICATIONS OPERATING L			1	2FE	15,666,198	102.5350	15,913,416	15,520,000	15,665,996		(203)			5.375	5.310	MN	139,033		11/29/2017	05/01/2047
16308T-AB-7	CHEFS WAREHOUSE HLDGS TERM LOAN			2	4FE	719, 193		726,743	724,931	719,202		1,065			5.570	5.775	JAJ0	336	47,608	11/30/2016	06/22/2022
163851-AB-4	CHEMOURS COMPANY	LS		1	3FE	9,045,475		9, 136, 800	8,640,000	8,976,778	50,430	(59,627)			6.625	4.947		73, 140	506 , 150	10/12/2017	05/15/2023
163851-AB-4	CHEMOURS COMPANY	LS		1	3FE	404,000	105.7500	423,000	400,000	403, 158	7,973	(816)			6.625	6.361		3,386	26,500	12/14/2016	05/15/2023
163851-AD-0	CHEMOURS COMPANY			1	3FE	3,689,695	108.5000	4,638,375	4,275,000	3,763,049		46,660			7.000	9.279		38,238	299,250	05/20/2016	05/15/2025
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE	29,684,463	108.3750	30,450,124	28,097,000	29,572,276		(112, 187)			5.875	4.976		829,935	921,640	05/09/2017	03/31/2025
16412X-AD-7	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE	6,723,944	113.8130	7,113,281	6,250,000	6,684,392		(39,552)			7.000	5.599		219,965	218,750	05/09/2017	06/30/2024
16412X-AG-0 16411Q-AA-9	CHENIERE CORPUS CHRISTI HOLDINGS L			1	3FE	1,950,000 5,890,000	103 . 4400 101 . 7500	2,017,080 5,993,075	1,950,000 5,890,000	1,950,000 5,890,000					5. 125 5. 250	5. 125		61,906		12/27/2017	06/30/2027
166754-AP-6	CHEVRON PHILLIPS CHEMICAL COMPANY	-+		1	1FE	9,973,800	101.7500			9,976,278		2,239			3.400	5.250 3.431		88,473 28.333	348,500	11/17/2016	10/01/2025 12/01/2026
12541H-AP-8	CHG HEALTHCARE SERV INC NEW TL			2	4Z	9,913,000	102.3600	10,230,040	10,000,000	9,910,210		2,209			4.630	0.000		5,958		06/08/2017	06/07/2023
12541H-AR-4	CHG HEALTHCARE SERVICES INC			2	4FE	1,129,844	100.7300	1,138,042	1,129,918	1, 129, 845		1			4.476	4.478		2,950		12/11/2017	06/07/2023
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H	1		2	4FE	3,579,958	95.2980	3,435,929	3,605,457	3,435,929	(55,639)	6,281			4.479			14,354	191,509	11/30/2016	01/27/2021
12543D-AY-6	CHS/COMMUNITY HEALTH SYSTEMS INC	1		1	4FE	12,999,564		11,520,000	12,800,000	11,520,000	(1,460,305)	(19,259)			6.250			202,222	431, 111	05/22/2017	03/31/2023
171232-AR-2	CHUBB CORP	. I		1	1FE	926,737	101.3710	1,013,714	1,000,000	996,219		9,748			5.750			7,347	57,500	05/01/2008	05/15/2018
171340-AJ-1	CHURCH & DWIGHT CO INC	1		1	2FE	23,985,360	100.2960	24,070,944	24,000,000	23,994,079		2,920			2.450	2.463	JD	26, 133	588,000	12/04/2014	12/15/2019
171340-AK-8	CHURCH & DWIGHT CO INC			1	2FE	6,012,656	98.7750	5,946,273	6,020,000	6,013,255		600			2.450	2.476		63,912		07/20/2017	08/01/2022
171340-AM-4	CHURCH & DWIGHT CO INC				2FE	20,500,000	99.9700	20,493,891	20,500,000	20,500,000				ļ	1.517	0.000		58,758	76,720	07/20/2017	01/25/2019
171484-AE-8	CHURCHILL DOWNS INCORPORATED			1	4FE	8, 173, 171	99.3450	8, 107, 943	8,161,400	8, 107, 943	(65,215)	(13)		ļ	4.750	4.728		4,307		12/12/2017	01/15/2028
125509-BV-0	CIGNA CORPORATION			[1	2FE	11,976,960	98.2240	11,786,820	12,000,000	11,977,543		583		ļ ļ-	3.050	3.072		108,783		09/05/2017	10/15/2027
171798-AD-3	CIMAREX ENERGY CO.			1	2FE	4,289,164	102.2520	4,396,832	4,300,000	4,289,808		644			3.900	3.930		21,428	100 , 154	04/03/2017	05/15/2027
172442-AR-6	CINEMARK USA INC TERM LOAN			2	3FE	3,284,397	100.4640	3,292,153	3,276,948	3,284,080		(1,508)			3.588			5,553	103,939	12/15/2016	05/09/2022
17252M-AM-2	CINTAS CORPORATION			[·····	2FE	25,566,208	100 . 8950	25,829,222	25,600,000	25,571,226		5,018		}	2.900			185,600	406,258	03/09/2017	04/01/2022
17273L-AG-2	CIRCOR INTERNATIONAL INC. TL			2	4FE 1FE	1,990,000	99.6250	1,992,500	2,000,000	1,990,036		36		}	4.932			3,014	740 500	12/21/2017	11/20/2024
17275R-AE-2 17275R-AH-5	CISCO SYSTEMS INC			Ľ	1FE	16,263,300 3,122,910	103.2440	15,486,525	15,000,000 3,000,000	15, 199, 636		(171, 188)		·	4.950 4.450	3.727		280,500 61.558	742,500	01/31/2011	02/15/2019
1/2/5R-AH-5 17275R-AR-3	CISCO SYSTEMS INC CISCO SYSTEMS INC			L'	1FE	3,122,910 9,992,900	104.5760 100.1120	3, 137, 280 10, 011, 230	3,000,000	3,031,847 9,998,274		(14,728)			4.450	3.903 2.140		61,558	133,500 212,500	01/31/2011 02/24/2014	01/15/2020 03/01/2019
17275R-BB-7	CISCO SYSTEMS INC			l'	1FE	9,992,900	99.5690	19,913,840	20,000,000	9,998,274		1,930		}	1.600	1.610		109,333		02/24/2014	02/28/2019
17275R-BB-7 17275R-BG-6	CISCO SYSTEMS INC				1FE	13,984,460	98.9570	13,853,952	14,000,000	13,991,014		5, 127		<u> </u>	1.400	1.610		54,989	196,000	09/13/2016	09/20/2019
17275R-BJ-0	CISCO SYSTEMS INC			l'i	1FE	34,995,100	98.9370	34,349,455	35,000,000	34,996,313		949			1.400	1.853		181,660	647,500	09/13/2016	09/20/2019
125581-GQ-5	CIT GROUP INC			li	3FE	5.029.350	106.0000	5, 191, 880	4.898.000	4.990.816		(17,688)			5.000	4.541		92.518	276,460	05/04/2016	08/15/2022
125581-GS-1	CIT GROUP INC	1		l ₁	3FE	3,616,200	101.0000	3,563,280	3,528,000	3,563,280	(15,573)	(37,347)		ļ	3.875	2.576		50 . 127	68,355	02/21/2017	02/19/2019
17325F-AA-6	CITIBANK	1		1	1FE	24,979,500	99.8070	24,951,750	25,000,000	24,987,408		7,908			2.000	2.042		140,278	250,000	03/13/2017	03/20/2019
17325F-AG-3	CITIBANK NA				1FE	12,900,000		12,921,311	12,900,000	12,900,000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1.860	1.581		9,333	51,557	09/13/2017	09/18/2019
172967-ES-6	CITIGROUP INC				2FE	4,935,950		5,075,765	5,000,000	4,996,358		9,415			6. 125			39, 132	306,250	02/12/2010	05/15/2018
172967-KU-4	CITIGROUP INC				2FE	4, 163, 805		4, 174, 153	4,050,000	4, 163, 179		(626)		ļ [4. 125			72,394		11/28/2017	07/25/2028

SCHEDULE D - PART 1

									Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Code	es	6	7		-	Fair Value	10	11	Change	in Book/Ad	usted Carryin	g Value			l	nterest		Da	ates
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CUSIP		d	g	Bond	NAIC	Actua	ıl	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification D	Description	е	n	Char	Des.	Cost		Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
172967-KV-2 CITIGROUP INC					2FE	14,	989,500	98.9100	14,836,485	15,000,000	14,992,346		2,022			2.350	2.365	FA	145,896	352,500	07/26/2016	08/02/2021
172967-LC-3 CITIGROUP INC				1	2FE		965,800	100.6580	20,131,620	20,000,000	19,972,668		6,459			2.900	2.937	JD	37,056	580,000	12/01/2016	12/08/2021
172967-LD-1 CITIGROUP INC				1	2FE		000,000	103.5080	5, 175, 410	5,000,000	5,000,000					3.887	3.887	JJ	92,316	97 , 175	01/04/2017	01/10/2028
172967-LF-6 CITIGROUP INC				1	2FE		984,800	100.0460	38,017,518	38,000,000	37,989,619		4,819			2.450	2.464		442,225	465,500	01/04/2017	01/10/2020
172967-LG-4 CITIGROUP INC				1	2FE		986,000	99.7980	19,959,540	20,000,000	19,987,804		1,804			2.750	2.765		100,833	275,000	04/18/2017	04/25/2022
172967-LL-3 CITIGROUP INC				1	2FE		600,000	101.5380	8,732,285	8,600,000	8,600,000					2.522	0.000		27,110	103, 155	05/11/2017	05/17/2024
172967-LM-1 CITIGROUP INC 17401Q-AB-7 CITIZENS BANK NA				1	2FE 2FE		000,000	99.4990	18,904,791	19,000,000	19,000,000 29,988,734	}	5,647		·	2.876	2.876 2.470		238,309 55,125	705 000	07/17/2017	07/24/2023
17401Q-AL-5 CITIZENS BANK NA				1	2FE		971,800 990,700	99.0860	30,020,190 9,908,550	30,000,000	29,988,734		5,64/			2.450	2.470		55, 125	735,000 132,500	12/01/2014 05/22/2017	12/04/201905/26/2022
17401Q-AJ-0 CITIZENS BANK NA	PROVIDENCE RI			1	2FE 2FE		990,700	99.0860	9,930,230	10,000,000	9,992,584		1,048			2.200	2.232		21,389	110,000	05/22/2017	05/26/2022
174610-AK-1 CITIZENS BANK NAZ PA				1	2FE		994,750	99.3020	5,244,415	5,000,000	4.995.665	·	450			4.300	4.313		16.722	215,000	11/30/2015	12/03/2025
174610-AN-5 CITIZENS FINANCIAL (1	2FE		997,400	98.6910	4,934,555	5,000,000	4,998,110		501			2.375	2.386		50.469	118,750	07/25/2016	07/28/2021
18143E-AB-5 CLARK EQUIP CO (DOOS				2	3FE		480,250	100.3500	3,501,184	3,488,972	3,480,190		(59)			4. 192	4.240		37,819	50,737	05/30/2017	05/18/2024
184496-AJ-6 CLEAN HARBORS INC	,			1	3FE		172,750	101.5000	4, 155, 410	4,094,000	4, 103, 090		(15.032)			5.250	4.859		89.556	214.935	11/26/2012	08/01/2020
184496-AL-1 CLEAN HARBORS INC				1	3FE		868,436	101.0000	10,842,350	10,735,000	10,762,276		(38,230)			5. 125	4.745	JD	45,847	550 , 169	12/14/2015	06/01/2021
18449E-AE-0 CLEAN HARBORS INC TE	TERM LOAN B			2	2FE		970,050	100.5000	3,999,900	3,980,000	3,970,623		573			3.568	3.610	MJSD	1, 184	58,486	07/20/2017	06/30/2024
18451Q-AG-3 CLEAR CHANNEL WORLDW				1	4FE		_20,000	97.8750	19,575	20,000	19,575	375				7.625	9.321		449	1,525	02/29/2012	03/15/2020
18451Q-AG-3 CLEAR CHANNEL WORLDV		_LS		1	4FE		450,000	97.8750	440,438	450,000	440,438	8,438				7.625	9.321		10,103	34,313	02/29/2012	03/15/2020
185899-AB-7 CLEVELAND-CLIFFS INC	VC			1	3FE		642,910	99.7500	5,665,800	5,680,000	5,643,083		173			4.875	5.001		9,230		12/05/2017	01/15/2024
189054-AV-1 CLOROX COMPANY				1	2FE	9,	996,600	99.3250	9,932,480	10,000,000	9,996,676		76			3. 100	3.104		80,083		09/26/2017	10/01/2027
18948K-AC-6 CLUBCORP CLUB OPERAT	TIONS INC			1	4FE			111.0000								8.250	0.000			407,640	06/01/2017	12/15/2023
125896-BC-3 CMS ENERGY CORP		LS		1	2FE		405,621	108.8120	1,301,395	1, 196,000	1,240,000		(28,098)			8.750	6.069		4,651	104,650	02/03/2011	06/15/2019
125896-BC-3 CMS ENERGY CORP 125896-BE-9 CMS ENERGY CORP		LS		1	2FE 2FE		174,270	108.8120 107.5620	161,042	148,000	153,559		(3,552)			8.750	6.014		576 416,667	12,950	02/03/2011	06/15/2019
125896-BE-9 CMS ENERGY CORP 12592B-AB-0 CNH INDUSTRIAL CAPIT	TALLIC			1	2FE		841,250 444,599	107.3620	17,209,968 7,556,250	16,000,000 7,500,000	16,244,825 7,501,634		(108,678)			6.250	3.358		116,719	1,000,000 118,125	02/13/2012	02/01/202007/15/2019
12592B-AB-0 CNH INDUSTRIAL CAPIT		LS		1	2FE		486,376	100.7500		500,000			3,309			3.375	4. 101		7,781	16,875	06/03/2015	07/15/2019
12594K-AB-8 CNH INDUSTRIAL NV	TAL LLO	LO	D	1	2FE		820,536	99.8360	12,878,883	12,900,000	12,821,393		857			3.850	3.925		64,840	10,0/3	11/09/2017	11/15/2027
191216-BF-6 COCA-COLA CO		'	J	1	1FE		929,930	99.9270	48,964,083	49.000.000	48.987.918		14, 286			1.650	1.680		134,750	808.500	10/29/2013	11/01/2018
191216-BT-6 COCA-COLA CO				1	1FE		984,160	99.4830	8,953,479	9,000,000	8,990,876		3.118			1.875	1.912		30.000	168,750	10/22/2015	10/27/2020
191216-BY-5 COCA-COLA CO				1	1FE		906,500	97.5710	82,935,010	85,000,000	84,930,730		18,214			1.550	1.573		439, 167	1,317,500	08/29/2016	09/01/2021
191241-AG-3 COCA-COLA FEMSA SAB	B DE CV		D	1	1FE		025,045		19,096,063	19,050,000	19,045,273		5, 121			2.375	2.403		43,987	452,438	11/19/2013	11/26/2018
19238V-AG-0 COGECO CABLE INC			A	1	3FE		465,000	101.2500	8,429,063	8,325,000	8,366,501		(29,616)			4.875	4.485	MN	67,641	405,844	02/04/2015	05/01/2020
19416Q-EL-0 COLGATE-PALMOLIVE CO				1	1FE		457,205	99.1300	13,382,604	13,500,000	13,458,524		1,319			2.250	2.317		49,781		10/30/2017	11/15/2022
991525-9A-6 COLOUROZ INVESTMENT				2	4FE		409, 154	86.9380	357,967	411,750	357,967	(51,300)	598			4.365	4.548		3,445	18,059	10/21/2016	09/07/2021
991526-9A-4 COLOUROZ INVESTMENT				2	4FE		429,525	86.9380	2, 165, 408	2,490,750	2, 165, 408	(266,763)	13,935			4.365	5.087	MJSD	20,837	109,241	10/21/2016	09/07/2021 _
198280-AD-1 COLUMBIA PIPELINE GF				1	2FE		816,795	101. 4280	829,683	818,000	817,260	ļ	289		ļ	3.300	3.339	JD	2,250	26,994	05/16/2016	06/01/2020
20007#-AB-3 COMAR LLC TERM LOAN	١			2	5		350,734	98.9810	4,319,593	4,364,063	4,319,593	(29,263)	6,614			5.943	6.124	MJSD	2, 161	242,627	05/01/2015	10/21/2019
20030N-BR-1 COMCAST CORP				1	1FE		977,050	100.4800	15,071,925	15,000,000	14,982,692		3,075			2.750	2.774	MS	137,500	412,500	02/16/2016	03/01/2023
20030N-BV-2 COMCAST CORPORATION				·	1FE		175,720	96.7040	31,118,251	32,179,000	32, 176, 557		579			1.625	1.627	JJ	241,119	517,099	07/12/2016	01/15/2022
20030N-BX-8 COMCAST CORPORATION 20030N-BY-6 COMCAST CORPORATION				1	1FE		226,603 984,240	100.6620	12,331,083	12,250,000	12,229,547 7,985,550	}	2,945 1,310	 	 	3.000	3.030		153, 125 110,000	205, 188 147, 400	01/05/2017	02/01/202402/01/2027
200339-DW-6 COMERICA BANK	١			1	1FE		038,170	99.8680					1,310			2.500	2.514		110,000		05/28/2017	06/02/2020
200340-AP-2 COMERICA BANK				1	1FE			99.5920	11,951,016	12,046,000	12,042,090		1,049			2.500	2.125		26,917		05/28/2015	05/02/202005/23/2019
20162V-AG-8 COMMERCIAL BARGE LIN	INE CO TL			2	5FE			57.0420	471, 197	826,053	471, 197	(254,005)	9,490		·	10.316	16.093		710	33,042	08/09/2017	11/12/2020
201723-AJ-2 COMMERCIAL METALS CO				1	3FE		. = 7,001	105.6250	77 1, 107	JEJ,000		(204,000)	, 400			7.350	0.000		/10	255,000	11/08/2013	08/15/2018
201723-AK-9 COMMERCIAL METALS CO				1	3FE	11	294,665	103.0230	11,957,115	11,694,000	11,397,861	(25,086)	49,491			4.875	5.370		72.844	532,838	10/27/2017	05/15/2023
201723-AL-7 COMMERCIAL METALS CO				1	3FE		483,250	102.0000	7,548,000				(1,079)			5.375	5. 195		187,826		11/15/2017	07/15/2027
202795-JC-5 COMMONWEALTH EDISON				1	1FE		977,800	_100.0200	10,001,980	10,000,000	9,995,199		4,520			2.150	2. 197		99, 139	215,000	01/06/2014	01/15/2019
202795-JE-1 COMMONWEALTH EDISON				1	1FE	5,	994,900	101.0050	6,060,300	6,000,000	5,996,342	ļ [474	ļ	L	3.100	3.110	MN	31,000	186,000	11/03/2014	11/01/2024
203372-AL-1 COMMSCOPE INC				1	3FE		511,250	101.8750	1,528,125	1,500,000	1,504,749		(3,080)			5.000	4.772		3,333	75,000	10/27/2015	06/15/2021
203372-AM-9 COMMSCOPE INC				1	3FE		206,860	104.0000	8,459,360	8,134,000	8, 191, 236	8,776	(13,260)			5.500	5.294		19,883	447,370	11/07/2016	06/15/2024
20337Y-AA-5 COMMSCOPE INC				1	3FE	28,	468,661	106.2500	29,934,875	28,174,000	28,424,294	(4,443)	(21,609)		ļ	6.000	5.731		75, 131	1,579,800	10/18/2017	06/15/2025 _
20337E-AL-5 COMMSCOPE INC TRANCH				2	3FE			100 . 1250						ļ	ļ	0.000	0.000		11, 175		05/27/2016	01/15/2018
20338H-AB-9 COMMSCOPE TECHNOLOGI				1	3FE		480,496	100.0000	6,448,000	6,448,000	6,445,109	(32,580)	(2,806)			5.000	4.922		94,929	162,991	04/18/2017	03/15/2027
20337E-AN-1 COMMSCOPE TRANCHE TL	LB-5			2	3FE		476,853	100.4580	2,492,865	2,481,500	2,476,984		802			3.383	3.424		14,213	86,665	07/13/2015	12/29/2022
20451P-KN-5 COMPASS BANK				١	2FE		477,960	100.2770	9,526,277	9,500,000	9,491,964	}	4,436	}	·	2.750	2.800		66,764	261,250	09/24/2014	09/29/2019
205887-BW-1 CONAGRA BRANDS INC .					2FE	<u>12,</u>	900,000	100 . 1590	12,920,511	12,900,000	12,900,000					1.857	1.857	JAJU	53,890		10/10/2017	10/09/2020

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lr	nterest		Da	tes
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		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
C2620K-AK-4	CONCORDIA HLTH INITIAL DOLLAR TL	+ -	Δ	2	4FE	0001	67.3640	Value	Value	v alao	(Booroado)	32	riccogriizca	Value	0.000	0.000		71001404	During rour	12/01/2015	10/21/2021
207597-EJ-0	CONNECTICUT LIGHT AND POWER COMPAN			1	1FE	4,983,000		5,071,480	5,000,000	4,984,180		1, 180			3.200	3.240		47,111	82,222	03/02/2017	03/15/2027
20826F-AH-9	CONOCOPHILLIPS CO				1FE	13,000,000		13,282,646	13,000,000	13.000.000		,			2.316	1.176		39,305	265.054	05/13/2015	05/15/2022
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL	1		2	3FE	2,412,881	98.1750	2,366,524	2,410,516	2,366,524	(46,357)	(318)			4.570	4.550	FMAN	918	107,871	11/07/2016	10/05/2023
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB			2	4FE	497,503	100.3330	500,411	498,750	497,590		87			5.069	5.113	FMAN	211	13,589	06/05/2017	05/22/2024
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK			1	1FE	5,024,790		4,691,313	4,500,000	4,732,784		(250,586)			7 . 125	1.423		26,719	320,625	10/26/2016	12/01/2018
209111-FM-0	CONSOLIDATED EDISON COMPANY OF NEW	·	.	1	1FE	9,997,400		10,085,990	10,000,000	9,997,428		28		ļļ.	3. 125	3. 128		39,063		11/13/2017	11/15/2027
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW			[1	1FE	1,713,189		1,800,802	1,720,000	1,713,198		9			4.000	4.020		8,600		11/13/2017	11/15/2057
209115-AC-8	CONSOLIDATED EDISON INC			[]	2FE	12,742,223		12,555,231	12,750,000	12,744,667		1,514			2.000	2.013		32,583	255,000	05/11/2016	05/15/2021
209115-AD-6	CONSOLIDATED EDISON INC			Ľ	2FE	16,994,390		16,907,333	17,000,000	16,995,892		1,502		}	2.000	2.011		100,111	182,278	02/27/2017	03/15/2020
21036P-AL-2	CONSTELLATION BRANDS INC	+		[·····	2FE	9,534,406		9,679,683	9, 150, 250	9,480,585	·	(53,821)	 	}	4.250	3.502		64,814		01/11/2017	05/01/2023
21036P-AN-8 21036P-AR-9	CONSTELLATION BRANDS INC	-†			2FE 2FE	6,512,818		6,685,494 24,977,110	6, 101,000 25, 100,000	6,468,272 25,193,728		(44,546)			4.750	3.748		37,030 97,890	289,798 338,850	01/10/2017	11/15/2024
21036P-AS-7	CONSTELLATION BRANDS INC	†		l¦	2FE2FE	9,278,238		9,488,976	9,300,000	9,279,424		1, 186		·	3.500	3.528		97,890	162,750	05/08/2017	05/09/2022
21036P-AU-2	CONSTELLATION BRANDS INC	-+		1	2FE	21,969,200		21,857,462	22,000,000	21,971,474		2,274			2.000	2.072		66.000	102,730	10/31/2017	11/07/2019
21036P-AV-0	CONSTELLATION BRANDS INC			1	2FE	39,921,600		39,633,000	40,000,000	39,925,411		3,811			2.250	2.318		135,000		10/31/2017	11/06/2020
21036P-AW-8	CONSTELLATION BRANDS INC	T		1	2FE	30,073,764		29,878,853	30,200,000	30,077,323		3,559			2.650	2.740		120,045		10/31/2017	11/07/2022
210518-CQ-7	CONSUMERS ENERGY COMPANY	I		1	1FE	1,603,157		1,791,661	1,750,000	1,736,103		18,657			5.650	6.825		29, 113	98,875	03/10/2008	09/15/2018
21117G-AJ-9	CONTINENTAL BUILDING 2ND REPL TL			2	3FE	7,883,705		7,951,652	7,900,300	7,883,892		187			3.865	3.906	MJSD	2,544	18,382	12/06/2017	08/18/2023
212015-AR-2	CONTINENTAL RESOURCES INC			1	3FE	4,260,000		4,205,472	4,260,000	4,205,472	(54,528)				4.375	4.375		11,907		12/04/2017	01/15/2028
21871N-AA-9	CORECTVIC INC			1	3FE	6,990,000		6,902,625	6,990,000	6,902,625	(87,375)				4.750	4.750		71,939		10/11/2017	10/15/2027
219350-BA-2	CORNING INC			1	2FE	4,395,908		4,393,096	4,400,000	4,399,510		1,377			1.500	1.532		9,717	66,000	05/05/2015	05/08/2018
219350-BF-1	CORNING INC	-∔		1	2FE	4,514,284		4,483,047	4,516,000	4,514,286		2		ļ	4.375	4.377		26,343		11/06/2017	11/15/2057
220517-AA-4	CORTES NP ACQUISITION CORP			1	4FE	8,624,375		8,673,438		7,959,669		(55,051)			9.250	7.898		158,663	747,387	01/17/2017	10/15/2024
22160K-AJ-4	COSTCO WHOLESALE CORPORATION			[]	1FE	49,912,500		49,779,150	50,000,000	49,925,566		13,066			2.150	2.196		128,403	537,500	05/09/2017	05/18/2021
22160K-AK-1	COSTCO WHOLESALE CORPORATION			[]	1FE	9,962,500		9,918,280	10,000,000	9,966,913		4,413			2.300	2.380		27,472	115,000	05/09/2017	05/18/2022
22160K-AL-9 22164E-AC-9	COSTCO WHOLESALE CORPORATION			1	1FE4FE	14,242,228		14,286,958	14,300,000	14,246,902 1,333,414		4,674 827		·	2.750	2.814		46,972	196,625	12/28/2016	05/18/2024
22235C-AC-8	COTIVITI CORP TLB			2	4	1,333,423	98.7500	1,347,477	1,339,107 16.844.671	16,596,328	(4,050)	(3,655)		·	4.200	4.282		469	51,371	06/23/2017	09/28/2023
22284M-AL-6	COVENANT SURGICAL PARTNERS DD TL	-+		2	4Z	212,821	100.0000	212,821	212,821	207,730	(4,030)	(3,000)			6.130	6.130		2,247	2,885	10/31/2017	09/27/2024
22284M-AK-8	COVENANT SURGICAL PARTNERS INC			2	4FE	3,836,538		3.846.154	3.846.154	3,836,781		242			6.086	6, 130		52,013	Z,000	10/31/2017	09/27/2024
224044-CH-8	COX COMMUNICATIONS INC	·†		1	2FE	18,973,780		18,712,796	19,000,000	18,975,125		1,345			3. 150	3. 172		239,400		07/24/2017	08/15/2024
22409*-AE-1	CP OPCO LLC (CLASSIC PARTY) REVOL	.T		2	6*		100.0000								0.000	0.000		200, 100		11/01/2016	09/30/2019
22409*-AC-5	CP OPCO LLC TERM LOAN B1	I		2	6*	130,312		134, 120	498,034	129, 168			326,921		7.750	29.464				09/30/2017	03/31/2019
22409*-AD-3	CP OPCO LLC TERM LOAN C			2	6*		0.0000		3,724,666				2, 145, 308	L	12.750	0.000				11/30/2017	03/31/2019
12594W-AB-2	CPI HOLDCO LLC CLOSING DATE TL			2,3	4FE	2,009,816	100.7500	1,999,891	1,985,004	1,999,891	(5,382)	(4,543)		ļ	5. 193	4.997		26,330	42,643	05/05/2017	03/21/2024
12632B-AG-1	CPI INTERNATIONAL ACQUISITION TL	-‡		2	4FE	1,745,625		1,755,802	1,745,625	1,745,625				ļ	5.068	5.069		737	31,221	08/09/2017	07/26/2024
067383-AC-3	CR BARD INC	-+		[1	2FE		104. 1710					(492)			4.400	0.000				11/10/2014	01/15/2021
12652A-AA-1	CRC ESCROW ISSUER LLC			1	4FE	6,365,000	100.7500	6,412,738	6,365,000	6,365,000					5.250	5.250		69,617		09/29/2017	10/15/2025
12634R-AG-4	CRCI HLDGS INC INITIAL TERM LOAN	-+	-	2	4FE	2,757,003	100.0830	2,784,283	2,781,974	2,757,033	(40, 400)	1,970	 	}	7. 193	7.393		1,668	188, 170	09/01/2016	08/31/2023
225310-AG-6 225310-AK-7	CREDIT ACCEPTANCE CORP	-+		[·····	4FE 4FE	4,017,281 6,834,006	101.0000 104.7500	4,019,800 7,175,375	3,980,000 6,850,000	3,994,938 6,835,621	(10,430)	(9,838)		·	6 . 125 7 . 375	5.117 7.406		92,093	102, 134	10/24/2017	02/15/2021 03/15/2023
225401-AB-4	CREDIT SUISSE GROUP AG	-†	n	¦	2FE			8,642,044		8,500,000		9/5			3.574	3.574		148,750		04/ 18/2016	03/15/2023
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP	·†	J	l¦	∠FE 4FE	5,738,736		5,977,478	5,752,000	5,739,681		1,011		 	6.250	6.282			359,500	01/04/2017	04/01/2023
226373-AP-3	CRESTWOOD MIDSTREAM PARTNERS LP	†		ľ	4FE	3,730,730		3,613,750	3,500,000	3,500,000		1,011		<u> </u>	5.750	5.750		50.313	110, 128	07/28/2017	04/01/2025
12636Y-AA-0	CRH AMERICA FINANCE INC	1	С	l;	2FE	4,963,550		4,998,865	5,000,000	4,965,597		2,047			3.400	3.730		24,556	85,000	05/02/2017	05/09/2027
12626P-AM-5	CRH AMERICA INC	1	C.	li	2FE	4.993.850		5,219,260	5,000,000	4,995,240		547			3.400	3.890		23,142	193,750	05/12/2015	05/18/2025
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL			2	5FE	1,361,337		1,324,767	1,361,640	1,324,767	108,556	89			4.446	4.454		6,743	57,298	11/24/2015	11/23/2020
228189-AB-2	CROWN AMERICAS LLC			1	4FE	4,759,375		4,821,250	4,750,000	4,756,819		(1, 189)			4.500	4.468		98,563	213,750	12/03/2015	01/15/2023
22819K-AB-6	CROWN AMERICAS LLC			1	4FE	8,997,670		8,865,000	9,000,000		(132,745)	75			4.250	4.253		96,688	191,250	08/23/2017	09/30/2026
22822V-AA-9	CROWN CASTLE INTERNATIONAL CORP			1	2FE	9, 106, 212		9, 140, 089	8,950,000	9,054,493		(31,599)			3.400	3.004		114,958	304,300	04/26/2016	02/15/2021
22822V-AD-3	CROWN CASTLE INTERNATIONAL CORP			1	2FE	16,495,380	98.3130	16,221,678	16,500,000	16,496,562	ļ	890		L	2.250	2.256	MS	123,750	371,250	08/22/2016	09/01/2021
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP			1	2FE	2,539,239	102.2430	2,607,186	2,550,000	2,540,046		807		ļ ļ.	4.000	4.051		34,000	59,217	01/30/2017	03/01/2027
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP			1	2FE	4,288,003		4,255,413	4,300,000	4,288,636		633			3.200	3.244		57,333		07/25/2017	09/01/2024
126304-AG-9	CSC HOLDINGS LLC				4FE	4,827,080		4,478,280	4,456,000	4,463,781		(62, 269)			7.875	6.402		132,566	350,910	04/20/2011	02/15/2018
126307-AC-1	CSC HOLDINGS LLC	-+		[1	4FE		105.5000	1,055,000	1,000,000	1,048,474		(41, 385)		ļ ļ.	8.625	4. 156		32,583	86,250	04/11/2014	02/15/2019
126307-AF-4	CSC HOLDINGS LLC	.1		1	4FE	537,003	107.2500	536,250	500,000	518,480		(4, 158)	ļ	L	6.750	5.673	MN	4,313	33,750	01/15/2013	11/15/2021

						<u>.</u>		Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
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		С	r				Rate			Dools/	Lineadinad	Current	Other- Than-	in Dook/				Admitted			Stated
		0	e				Used to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-		Book/ Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Temporary Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
64072U-AE-2	CSC HOLDINGS MARCH 2017 INCR TL	-	- "	2	3FE	7,439,031	99.5310	7,508,162	7,543,541	7,425,294	(125)	9,357	necognized	value	3.741	3.981	JAJO	10,974		04/27/2017	07/17/2025
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL			2	4FE		100.7000	4,905,773	4,871,672	4,854,390		1,499			5.147	5.230	FMAN	26,530		07/10/2017	11/14/2022
126408-GT-4	CSX CORP			1	2FE	6,820,190	.103.3010	6,714,578	6,500,000	6,767,338		(52, 852)			3.700	2.193	AO	40,751	120,250	05/30/2017	10/30/2020
126408-HE-6	CSX CORP			1	2FE	9,959,600	95.4270	9,542,700	10,000,000	9,963,901		3,584			2.600	2.646	MN	43,333		10/13/2016	11/01/2026
126408-HH-9 126458-AD-0	CSX CORP			1	2FE3FE	9,504,390 9,319,625	99.9020 _102.0000	9,506,712 9,397,260	9,516,000 9,213,000	9,505,047 9,282,500	(35,486)	656			3.250 5.250	3.264 5.005	JD	25,773		04/26/2017	06/01/2027 06/01/2025
126650-CE-8	CVS CAREMARK CORP			1	2FE	3,589,988	99.6980	3,581,141	3,592,000	3,591,326		406			2.250	2.262	FA	31,206		08/07/2014	08/12/2019
126650-CJ-7	CVS HEALTH CORP			1	2FE	11,856,103	.100.4170	11,598,117	11,550,000	11,736,804		(70,868)			2.800	2.143	JJ	144,632	323,400	04/14/2016	07/20/2020
126650-CK-4	CVS HEALTH CORP			1	2FE		.101.8600	7,945,096	7,800,000	7,797,727		453			3.500	3.507	JJ	122,092		07/13/2015	07/20/2022
126650-CQ-1	CVS HEALTH CORP			1	2FE2FE		.107.1130 .108.7750	360,970	337,000 667	337,000	·				4.750 5.000	4.750 4.408		1,334	16,008	06/13/2016	12/01/2022
126650-CS-7 126650-CT-5	CVS HEALTH CORP			1	2FE2FE	2,888,917	97.5910		2.897.000	2,891,401	ļ	(3)		 	2. 125	4.408		5,130		06/13/2016	12/01/2024
L2287*-AA-5	CYGNUS ISSUANCE ONE		D	1	2FE		102.7760	5,835,081	5,677,457	5,677,457		1,002			4.110	4.000		648		06/26/2015	03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A		D	1	2FE		102.0480	3,313,038	3,246,534	3,246,534					3.790	3.790		342		03/21/2016	03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A		D	1	2FE		.101.9490	7,484,036	7,340,955	7,340,955					3.760	3.760		767		05/19/2016	03/31/2023
L2287*-AD-9 23283P-AL-8	CYGNUS ISSUANCE S.A.		D	2	2FE3FE		.102.4250 .103.7500	9,638,512 2,993,188	9,410,288 2,885,000	9,410,288 2,982,554		(3, 421)			5.000	3.870 4.116		1,012		10/31/2016	03/31/2023
23283P-AN-4	CYRUSONE LLC			1	3FE		_105.7500				(2,003)	(727)			5.375	4.110		42,474		11/01/2017	03/15/2024
23331A-BL-2	D R HORTON INC			1	2FE	14,495,070	99.8510	14,478,337	14,500,000	14,495,185		115			2.550	2.562		26,704		11/29/2017	12/01/2020
23370P-AP-3	DAE AVIATION (STANDARD AERO) TL			2	4FE		.100.6670	5,954,173	5,914,722	5,899,551	2,612	(317)			5.320	5.385	JAJ0	2,622		11/16/2017	07/07/2022
233851-CF-9	DAIMLER FINANCE NORTH AMERICA LLC		C		1FE	16,840,870	98.8300	16,668,685	16,866,000	16,853,185		8,318			1.500	1.551	JJ	123,684		06/30/2016	07/05/2019
233851-CS-1 233851-CS-1	DAIMLER FINANCE NORTH AMERICA LLC DAIMLER FINANCE NORTH AMERICA LLC	LS		1	1FE 1FE		. 100 . 4280 . 100 . 4280	5,883,090 4,159,740	5,858,000 4,142,000	5,852,708 4,138,258		1,210 856			2.850 2.850	2.874 2.874		81, 158 57, 384		01/03/2017	01/06/2022
23422R-AA-0	DAKOTA SUB MERGER INC	LO		1	5FE		.100.4260	5,325,184	4,971,000	4, 138, 238	8,430	(2,797)			10.750	10.501		178, 127		05/17/2017	09/01/2024
235822-AA-1	DANA FINANCING LUXEMBOURG SARL			1	4FE		.108.3750	1,497,743	1,382,000	1,382,000					6.500	6.500	JD			05/24/2016	06/01/2026
235822-AA-1	DANA FINANCING LUXEMBOURG SARL	LS.		1	4FE		108.3750	2,837,258	2,618,000	2,618,000					6.500	6.500		7,563		05/24/2016	06/01/2026
235822-AB-9 235825-AD-8	DANA FINANCING LUXEMBOURG SARL			1	4FE3FE		105.3750	3,224,475 3,127,500	3,060,000	3,060,000 3.092.775	1.887	(22,790)			5.750 6.000	5.750 5.055		37, 145		03/21/2017	04/15/2025
235851-AP-7	DANAHER CORP			1	3FE1FE		.104.2500		3,000,000		1,887	(22, 790)			2.400	2.452		53,000		02/23/2015	09/15/2023
23636T-AB-6	DANONE SA		D	1	2FE	38,500,000	98.7980	38,037,038	38,500,000	38,500,000					1.691	1.691		110,314		10/26/2016	10/30/2019
237266-AG-6	DARLING INGREDIENTS INC			1	3FE		102.6250	6,407,905	6,244,000	6,251,118		(6,664)			5.375	5.259		154,756		02/18/2016	01/15/2022
23726R-AM-7	DARLING INGREDIENTS INC TLB			2	2FE	961,905	.100.8750	970,321	961,905	961,905					3.650	3.587		288		12/22/2017	12/12/2024
23918K-AR-9 23918Y-AC-2	DAVITA HEALTHCARE PARTNERS INC			1	4FE 2FE	26,930,623 5,774,077	99.9700 .100.7810	26,994,899 5,835,220	27,003,000 5,790,000	26,903,951 5,774,072	305,081	4,810			5.000 4.319	5.036 4.405	JAJO	225,025		05/31/2017	05/01/2025
23311V-AE-7	DCP MIDSTREAM OPERATING LP			1	3FE	14,019,788	99.3750	14,449,125	14,540,000	14,352,570	22,756	127,352			2.700	3.644	AO	98,145		02/26/2015	04/01/2019
242370-AD-6	DEAN FOODS CO			1	4FE	27, 150, 994	99.5000	26,390,385	26,523,000	26,390,385	(547, 125)	(113,948)			6.500	5.918	MS	507,621		08/17/2017	03/15/2023
242370-AD-6	DEAN FOODS CO	LS.		1	4FE	12,516,841	99.5000	11,957,910	12,018,000	11,957,910	(379,420)	(92,875)			6.500	5.542		230,011		12/15/2016	03/15/2023
24272#-AA-5 BASOQA-AF-2	DEASIL LAND PARTNERS LLC				5*GI 5Z		.100.0000	10,217,915	10,217,915	10,217,915	(1.050)	1 050			8.000 9.943	8.000 9.773		69,426		01/20/2015	01/15/2030
24701P-AC-0	DELIVER BUYER INC AKA MHS HLDGS TL			2	5Z 4FE	7,425,000 9,850,500	99.0000 _100.8750	7,425,000 10,037,063	7,500,000 9,950,000	7,425,000 9,858,120	(1,253)	1,253			6.350	6.528		5,989 56,288		10/27/2017	03/31/2025
24701P-AC-0	DELL INC	1		1	3FE		.100.6010	3,018,030	3,000,000	3,006,047		(20,392)			5.650	4.935	AO	35,783		12/17/2013	04/15/2018
24702N-AZ-3	DELL INTERNATIONAL LLC TL B			2	2FE	4,971,606	99.9210	4,994,912	4,998,861	4,972,445		838			3.570	3.673		1,487	31,977	10/20/2017	09/07/2023
L2324E-AD-3	DELOS FINANCE SARL NEW LOAN TL			2	2FE		.100.7140	4,532,130	4,500,000	4,489,623		643			3.693	3.738		1,385		08/09/2017	10/06/2023
24718P-AA-5 L2465B-AJ-5	DELPHI JERSEY HOLDINGS PLC DELTA 2 (LUX) ALPHA TOPCO. TLB3			1	3FE		_101.2500 _100.4790	7,421,625 5.023.950	7,330,000 5.000.000	7,357,334 4,948,594		(416) 7,202			5.000 4.569	4.941 4.764		94,679		10/26/2017	10/01/2025
247361-ZJ-0	DELTA 2 (LOA) ALPHA TOPCO. TLB3		U	1	2FE		.100.4790	9,460,685	9,300,000	9,298,890		192			3.625	3.628		99,265		03/09/2017	03/15/2022
247361-ZK-7	DELTA AIR LINES INC			1	2FE		100.5800	27,357,842	27,200,000	27,144,880		19, 136			2.875	2.971		234,600		03/09/2017	03/13/2020
247916-AD-1	DENBURY RESOURCES INC	М.		1	6FE	1,148,750	68.3750	854,688	1,250,000	854,688	(248,732)	12,794		ļ	5.500	6.960	MN	11,458	68,750	03/13/2015	05/01/2022
247916-AD-1	DENBURY RESOURCES INC			1	6FE	3,526,250	68.3750	2,495,688	3,650,000	2,495,688	(704,575)	15,638			5.500	6.091		33,458		03/13/2015	05/01/2022
247916-AF-6 247916-AF-6	DENBURY RESOURCES INC. DENBURY RESOURCES INC.	LS		1	5FE5FE	176,235 1,898,790	. 102 . 1250 . 102 . 1250	189,953 2,046,585	186,000 2,004,000	177, 193 1,909, 109		958			9.000 9.000	10.711 10.711		2, 139		07/14/2017	05/15/2021
25156P-AS-2	DEUTSCHE TELEKOM INTERNATIONAL FIN	Lò.	D.	1	2FE	31,970,240	98.5490	31,535,712	2,004,000	31,982,809		9.811			1.500	1.532				07/14/2017	09/19/2019
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	1	2FE		97.2430	53,483,375	55,000,000	54,933,361		17, 113			1.950	1.984	MS	303,875		09/13/2016	09/19/2021
25156P-AW-3	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	1	2FE	19,988,000	99.5250	19,904,900	20,000,000	19,991,721		3,721			2.225	2.271	JJ	202,722	220,028	01/09/2017	01/17/2020
25156P-AY-9	DEUTSCHE TELEKOM INTERNATIONAL FIN		D	[]	2FE		100.1270	30,038,070	30,000,000	29,998,769		269			2.820	2.821		380,700		01/09/2017	01/19/2022
25156P-BA-0 55377G-AJ-2	DEUTSCHE TELEKOM INTERNATIONAL FIN DH PUBLISHING LP TERM LOAN		^U	1	2FE3FE	14,981,250 3,106,931	100.4850	15,072,765 3,126,400	15,000,000 3,122,497	14,982,757 3,107,025		1,507 93			3.600	3.615 3.839		243,000 4.542		01/09/2017	01/19/2027
JJJ114-AJ-2	UN FUDLISHING LF IERM LUAN			۷	3FE	, 106,931 .	. 100. 1250	3, 126, 400	3, 122,497	3, 107,025	<u> </u>	93	 	<u> </u>	3.741	3.839	M J 9D	4,542	19	12/18/201/	00/21/2023

							Showing All Lon		S Owned Dece											
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CUSIP		d g	Bon		Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	Cha		Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
25272K-AU-7	DIAMOND 1 FIN/DIAMOND 2		[]	3FE	3,650,000	103.7500	3,786,875	3,650,000	3,650,000	(44,000)	(40, 000)			5.875	5.875	JD	9,531	214,438	06/08/2016	06/15/2021
25272K-AW-3 23422R-AB-8	DIAMOND 1 FIN/DIAMOND 2		¦	3FE 4FE	3,875,898 2,105		3,983,115 2,170	3,638,000 2,000	3,847,934 2,091	(14,082)	(13,882) (14)			7 . 125 7 . 750	4.861	JD	11,520 52	180,369 155	10/18/2017	06/15/202409/01/2023
23422R-AB-8	DIAMOND RESORTS INTERNATIONAL INC	LS	1	4FE	2,102,895	108 . 4900	2,167,630	1.998.000	2,088,752		(14, 143)			7.750	6.603		51,615	155,275	02/14/2017	09/01/2023
25272Y-AB-9	DIAMOND RESORTS INTL TLB		2	4FE	1,261,708	100.6560	1,292,171	1,283,750	1,261,680		2,885			6.069	6.441		649	91,288	09/13/2016	09/02/2023
25278X-AE-9	DIAMONDBACK ENERGY INC		1	4FE	4,678,196	100.3750	4,717,625	4,700,000	4,679,270		1,074			4.750	4.826		37,208	111,625	07/28/2017	11/01/2024
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN	 	2	3FE	2,598,100	99.8130	2,588,057	2,592,906	2,580,946	(17, 106)	1,701			4. 188	4.146	JAJ0	6,334	154,475	09/06/2016	11/06/2023
25381E-AE-5 25381E-AH-8	DIGICERT HOLDINGS INC TL 1ST LIEN	·	2	4FE 5FE	1,000,000 506,250		1,012,080 502,190	1,000,000	1,000,001 502,190	(3,987)	1			6.130 9.380	6 . 130 9 . 157		14,900 9,250		11/08/2017	09/20/2024 09/19/2025
25466A-AB-7	DISCOVER BANK	·		2FE	4,965,350		5,449,905	500,000 5,000,000	4,989,827	(3,987)	3,963			7.000	9.157			350,000	04/12/2010	09/19/2025
	DISCOVER BANK	I	1	2FE	7,498,275		7,589,010	7,500,000	7,499,130		340			3.100	3.105		17,438	232,500	06/01/2015	06/04/2020
254672-UH-9	DISCOVER BANK		1	2FE	6,995,660	100 . 3390	7,023,758	7,000,000	6,998,807		1,344			2.600	2.620	MN	24,267	182,000	08/10/2015	11/13/2018
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC			2FE	14,634,078	100 . 5530	14,700,863	14,620,000	14,632,448		(1,630)			2.335	0.190	MJSD	11,382	74,420	10/05/2017	09/20/2019
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC	·····	[!	2FE	9,964,300		9,946,560	10,000,000	9,965,070		770			3.950	3.992		109,722		09/07/2017	03/20/2028
25470X-AE-5 25470X-AJ-4	DISH DBS CORP]]	3FE	2,932,469		2,808,750	2,675,000	2,784,536		(28,460)			6.750	5.421 5.875		15,047	180,563	02/01/2012	06/01/2021
25470X-AJ-4 25470X-AL-9	DISH DBS CORP			3FE 3FE	1,538,000 1,456,000	100.5000 94.5000	1,545,690 1,323,000	1,538,000 1,400,000	1,538,000 1,323,000	(64,035)	(5,965)			5.875 5.000	4.446		41,665 20,611	90,358 70,000	05/07/2012	07/15/202203/15/2023
25470X-AQ-8	DISH DBS CORP		1	3FE	2,258,000	102. 1250	2,246,750	2,200,000	2,235,809	(04,000)	(14, 286)			5. 125	4.383		18,792	112,750	08/05/2016	05/01/2020
25470X-AW-5	DISH DBS CORP		1	3FE	2,019,800	97.3750	1,957,238	2,010,000	1,957,238	(61,597)	(966)			5.875	5.796	MN	15,089	118,088	01/19/2017	11/15/2024
25470X-AY-1	DISH DBS CORP		1	3FE	2,768,085	105. 1250	2,592,383	2,466,000	2,592,383	(147,828)	(24,043)			7.750	6.057		95,558	200,671	10/26/2016	07/01/2026
	DJO FINANCE (AKA REABLE) TL	·	2	4FE	2,836,488		2,790,512	2,832,490	2,790,512		(1,308)			4.701	4.641		22,353	119,778	10/03/2016	06/08/2020
256603-AC-5 256746-AB-4	DOLE FOOD COMPANY INC		[]	5FE 3FE	4,400,000 15,025,178		4,757,500 15,188,750	4,400,000 14,500,000	4,400,000 14,875,044		(107, 190)			7.250 5.750	7.250 4.858		14, 178 277, 917	220,642 833,750	03/23/2017	06/15/2025
	DOMINION ENERGY INC			2FE	17,217,716		17,207,190	17,200,000	17,214,311		(107, 190)			2.579	2.544		221,794	86,667	05/15/2017	07/01/2020
	DOMINION ENERGY INC			2FE	12,900,000		12,933,282	12,900,000	12,900,000		(0, 400)			2.031	0.000		22,557	114, 158	06/01/2017	06/01/2019
257375-AK-1	DOMINION GAS HOLDINGS LLC		1	1FE	9,966,300	100.7680	10,076,790	10,000,000	9,980,040		6,576			2.800	2.873	MN	35,778	280,000	11/12/2015	11/15/2020
	DOMINION RESOURCES INC		2	2FE	18,801,455		18,909,633	18, 171,000	18,701,701		(99,225)			4. 104	3. 124		186,434	477,521	05/12/2017	04/01/2021
	DOMINION RESOURCES INC		2,3	2FE	12,762,623		12,848,711	12,750,000	12,756,256		(4,022)			2.962	2.928		188,828	377,655	05/23/2016	07/01/2019
	DOMINION RESOURCES INC			2FE 2FE	24,962,500 19,998,200		25,038,375 19,779,920	25,000,000 20,000,000	24,985,114 19,999,021		7,488 591			2.500 1.600	2.532		52,083		11/17/2014	12/01/2019 08/15/2019
	DOMINION RESOURCES INC/VA		···· ' ·····	2FE	14,229,623		13,925,029	14,250,000	14,235,083		3,930			2.000	2.030		107,667	289,750	08/04/2016	08/15/2019
	DONNELLEY FINANCIAL SOLUTIONS TLB		2	3FE	725,983	100.4380	731,763	728,571	726,079		96			4.552	4.620		621	8,494	10/02/2017	09/29/2023
260543-CC-5	DOW CHEMICAL CO/THE		1	2FE	10,971,390	104 . 4370	10,661,994	10,209,000	10,577,229		(121, 184)			4.250	2.931	MN	55,441	433,883	09/10/2014	11/15/2020
	DPL_INC]]	3FE	4,248,485		4,218,283	4,027,000	4,218,283	(10,851)	(19,351)			6.750	3.758		67,956		10/27/2017	10/01/2019
	DR PEPPER SNAPPLE GROUP INC]	2FE	22,314,702		22,020,836	23,229,000	22,332,502 18,494,100		17,091			2.550	3.054		174,411	216,148	10/26/2017	09/15/2026
26138E-AV-1 26138E-AW-9	DR PEPPER SNAPPLE GROUP INC	tl		2FE 2FE		99.8000	18,462,982 10,091,750	18,500,000			1,433 494			2.530	2.539		59,806 13,911	430,346 313,869	12/05/2016	11/15/2021 12/15/2023
	DR PEPPER SNAPPLE GROUP INC	<u> </u>	i	2FE	4,997,800		5,008,200	5,000,000	4,997,986		178			3.430	3.130		7,622	171,976	12/05/2016	06/15/2027
233331-AT-4	DTE ENERGY COMPANY		1	2FE	10,987,020	99.8440	10,982,818	11,000,000	10,994,858		2,590			2.400	2.425	JD	22,000	264,000	11/17/2014	12/01/2019
	DTE ENERGY COMPANY	ļ	1	2FE	34,956,250	98.4140	34,444,830	35,000,000	34,974,147		14,468		ļ	1.500	1.543		131,250	519, 167	09/29/2016	10/01/2019
233331-AY-3	DTE ENERGY COMPANY	 	1	2FE	9,240,473		8,881,795	9,250,000	9,241,513		842			2.850	2.862		65,906	260,696	09/29/2016	10/01/2026
	DUBOIS CHEMICALS INC DD TL		2	44FE	2,310,712	100.2500 100.2500	2,322,458	2,316,667	2,309,587	(664)	(27) 651			5.600 5.318	0.000		1,027		06/30/2017	03/15/2024 03/15/2024
	DUFF & PHELPS LLC TLB	·	2	4FE	2,310,712		2,322,458	2,316,667	2,309,587	(004)				4.943	4.986		1,027		10/24/2017	10/05/2024
	DUKE ENERGY CAROLINAS LLC	[]	1	1FE	9,996,100		9,910,660	10,000,000	9,997,041		526			2.500	2.506		73,611	250,000	03/08/2016	03/15/2023
26441C-AK-1	DUKE ENERGY CORP		1	2FE	19,478,745	100.0280	19,505,402	19,500,000	19,497,972		4,385			2. 100	2.123	JD	18,200	409,500	06/10/2013	06/15/2018
26441C-AR-6	DUKE ENERGY CORP	 	1	2FE	21,247,875	97.2650	20,668,876	21,250,000	21,248,439		408			1.800	1.802		127,500	402,688	08/09/2016	09/01/2021
	DUKE ENERGY CORP	 	[]	2FE	42,711,404		42,050,700	42,800,000	42,717,951	ļ	6,547			2.400	2.444		402,320		08/07/2017	08/15/2022
	DUKE ENERGY CORP	 	[]	2FE	4,985,950 9,988,600	99.2770	4,963,855 9,918,110	5,000,000 10,000,000	4,986,421 9,992,246	}	471 3,646			3. 150	3.183		61,688 85,306	97 , 125	08/07/2017	08/15/2027 01/15/2020
	DUN & BRADSTREET CORP	·····	1 3	3FE	9,988,600			15,200,000	9,992,246					4.250	4.087		85,306	97 , 125	06/08/2017	01/15/2020
	DUNN PAPER TLB	[2	4FE	5,420,124		5,506,207	5,465,217	5,420,193		7,957			6.333	6.543		3,599	343,065	12/30/2016	08/26/2022
266233-AG-0	DUQUESNE LIGHT HOLDINGS INC		1	2FE	1,720,000	99.9550	1,719,229	1,720,000	1,720,000					3.616	3.616	FA	27, 124		07/19/2017	08/01/2027
26817R-AB-4	DYNEGY INC	ļ	1	4FE	3,625,000	101.2500	4,050,000	4,000,000	3,669,562		44,562			5.875	7.773	JD	19,583	235,000	01/19/2017	06/01/2023
26817R-AM-0	DYNEGY INC	ļ	[!	4FE		103.5000								6.750	0.000			30,000	08/20/2015	11/01/2019
26817R-AN-8	DYNEGY INC	 	[:]	4FE4FE	2,235,681		2,347,375	2,225,000	2,229,284	106,869	(2,460)			7.375	7.245 7.929		27,349	164,094	05/04/2016	11/01/2022
26817R-AP-3	DYNEGY INC	ļ		4FE	7,818,145	107.2500	8,547,825	7,970,000	7,816,588	396, 108	10,655			7.625		MIN	101,285		01/18/2017	11/01/2024

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
26817R-AS-7	DYNEGY INC	Ť	1	1	4FE	7,898,740	108.2500	8,789,900	8,120,000	7,917,971	128.278	17,226	1.000g200	7 4.40	8.000	8.445		299,538	316,622	07/27/2017	01/15/2025
26817R-AS-7	DYNEGY INC	LS		1	4FE	192,675	108.2500	227,325	210,000	194,389		1,503			8.000	9.471		7,747	12,787	11/02/2016	01/15/2025
26817H-AL-4	DYNEGY INC TERM LOAN C2	1		2	3FE	3.605.906	100.4170	3,645,426	3,630,288	3,606,017		111			4.363	4.488		5,280		12/20/2017	02/07/2024
263534-CL-1	E I DU PONT DE NEMOURS AND CO			1	1FE	21,476,350	99.9120	21,481,059	21,500,000	21,481,458		5, 108			2.200	2.238	MN	78,833	235, 186	04/27/2017	05/01/2020
263534-CM-9	E I DU PONT DE NEMOURS AND CO				1FE	30, 100,000	100.6280	30,289,058	30,100,000	30,100,000					1.907	1.700	FMAN	97,251	270,893	04/27/2017	05/01/2020
263534-BT-5	E.I. DU PONT DE NEMOURS			1	1FE	10,752,100	102.1210	10,212,060	10,000,000	10,242,010		(444, 158)			6.000	1.474	JJ	276,667	600,000	11/02/2016	07/15/2018
26824K-AA-2	EADS FINANCE B.V.		D	1	1FE	5,027,525	99.9210	4,992,068	4,996,000	5,024,243		(3,281)		ļ	2.700	2.585		27 , 728	67,446	04/27/2017	04/17/2023
05549K-AB-8	EAGLECLAW MIDSTREAM SERVICES TLB			2	4FE	1,231,313	100.3130	1,247,643	1,243,750	1,232,062		750			5.729	5.903		6,348	29,588	06/28/2017	06/24/2024
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL			2	4FE	5,200,800	100.8390	5,225,031	5, 181, 557	5, 175, 868		(28,414)			5.319	5.349		2,297	256,669	05/10/2017	10/02/2023
277432-AQ-3	EASTMAN CHEMICAL CO			[1	2FE	4,989,550	100.6450	5,032,245	5,000,000	4,995,689		2,029			2.700	2.744		62,250	135,000	11/10/2014	01/15/2020
277432-AR-1	EASTMAN CHEMICAL CO			[]	2FE	17,292,153	104.2590	18,118,094	17,378,000	17,314,596	ł	7,500		}	3.800	3.858		194,441	660,364	11/10/2014	03/15/2025
278062-AG-9	EATON CORPORATION			[]	2FE	20,000,000	98.2470	19,649,440	20,000,000	20,000,000		0.040			3. 103	3. 103		182,732	040 750	09/06/2017	09/15/2027
278642-AP-8	EBAY INC			[1	2FE 2FE	12,736,868	100 . 0930	12,761,870	12,750,000	12,748,736		6,618		·	2.500	2.553		99, 167	318,750	03/02/2016	03/09/2018
278642-AT-0 278642-AU-7	EBAY INC				2FE2FE	8,600,000 14,987,550	99.1280	8,630,539 14,869,140	8,600,000 15,000,000	8,600,000 14,988,146		596		·	2.248	0.000		33,832	74,908	05/30/2017	01/30/2023
278642-AH-6	EBAY INC.			1	2FE2FE	5,987,280	99.1280	5,985,000		5,995,825		2,563			2.200	2.245		55,000	132,000	07/23/2014	08/01/2019
278642-AK-9	EBAY INC.			1	2FE	9,977,900		10,099,280	10,000,000	9,988,144		3,096			2.200	2.243		119,792		07/23/2014	08/01/2019
278865-AR-1	ECOLAB INC			1	2FE	4,997,650	99.9490	4,997,425	5,000,000	4,999,012		470			2.250	2.260		52,813	112,500	01/12/2015	01/12/2020
278865-AT-7	ECOLAB INC			1	2FE	1,996,760	99.8340	1,996,680	2,000,000	1,998,859		1,079			2.000	2.056		18,556	40,000	01/11/2016	01/14/2019
278865-AU-4	ECOLAB INC			1	2FE	9,995,000	102.2460	10,224,570	10,000,000	9,996,291					3.250	3.258		150,764	325,000	01/11/2016	01/14/2023
278865-AY-6	ECOLAB INC	1		1	2FE	38.579.928	98.8810	38, 168, 220		38,581,418		1.490			2.375	2.386		359.060		08/07/2017	08/10/2022
281020-AK-3	EDISON INTERNATIONAL			1	1FE	19,988,200	99.1240	19,824,700	20,000,000	19,991,059		2,859			2. 125			89,722	231,389	03/22/2017	04/15/2020
281020-AL-1	EDISON INTERNATIONAL	[1	1FE	8,571,792	97.8340	8,413,733	8,600,000	8,573,677		1,885			2.400	2.469		73,960		08/17/2017	09/15/2022
26835P-AF-7	EDP FINANCE BV		D	1	2FE	18,521,880	100.7120	18,732,506	18,600,000	18,526,865		4,985			3.625	3.693	JJ	342,744		06/21/2017	07/15/2024
263534-BZ-1	EI DU PONT DE NEMOUR & C			1	1FE	5,221,200	104 . 8450	5,242,230	5,000,000	5,057,545		(26,562)			4.625	4.031	JJ	106,632	231,250	01/31/2011	01/15/2020
28470R-AF-9	ELDORADO RESORTS INC			1	4FE	8,860,750	104.5000	9,049,700	8,660,000	8,824,250	(26,929)	(9,571)			6.000	5.504		129,900	262,687	09/11/2017	04/01/2025
28470Y-AB-3	ELDORADO RESORTS TL B			2	3FE	8,247,845	100.0000	8,247,845	8,247,845	8,247,845					3.769	3.769		12,388	191, 166	04/01/2017	04/17/2024
268317-AJ-3	ELECTRICITE DE FRANCE SA		D		1FE	42,506,360	100.0130	43,005,375	43,000,000	42,890,586		100,910			2. 150	2.395		408,321	924,500	01/13/2014	01/22/2019
268317-AN-4	ELECTRICITE DE FRANCE SA		D	1	1FE	4,957,750	99.8740	4,993,710	5,000,000	4,975,834		8,280			2.350	2.531		25,458	117,500	10/07/2015	10/13/2020
532457-BP-2	ELI LILLY AND COMPANY			1	1FE	4,998,250	101.5040	5,075,200	5,000,000	4,998,347		97			3. 100	3. 104		19,806	80,083	05/04/2017	05/15/2027
268648-AP-7	EMC CORP	+		1	3FE	30, 130, 097	99.5250	30, 104, 171	30,248,000	30,093,020	178,914	45,296			1.875	2.031		47,263	567 , 150	12/16/2015	06/01/2018
268648-AQ-5	EMC CORP			1	3FE	14,249,250	98.7330	14,908,668	15, 100,000	14,567,901		198,867			2.650	4 . 193		33,346	400 , 150	01/13/2017	06/01/2020
26867L-AC-4	EMD FINANCE LLC		C	1	2FE	9,228,122	99.9770	9,222,860	9,225,000	9,225,391		(1,791)			1.700	1.680		44,434	156,825	04/13/2016	03/19/2018
26867L-AE-0	EMD FINANCE LLC			[2FE	22,911,336	99.7810	22,858,806	22,909,000	22,910,245		(541)			2.400	2.397		155,781	549,816	10/20/2015	03/19/2020
26867L-AG-5	EMD FINANCE LLC		٠	[¦	2FE 2FE	9,982,400	100.4300	10,042,950	10,000,000	9,988,968		2,421		<u> </u>	2.950	2.978 1.892		83,583	295,000 _	03/16/2015	03/19/2022
29103D-AC-0 29103D-AF-3	EMERA US FINANCE LP			[¦	2FE2FE	17,057,465 24,532,541	99.6110	16,889,045 24,248,786	16,955,000 24,308,000	17,017,425 24,485,792		(40,039)			2.150 2.700	1.892		16,201		01/18/2017	06/15/2019
29103D-AF-3 292480-AG-5	ENABLE MIDSTREAM PARTNERS LP			l¦	2FE2FE	33,434,496	99.7560	24,248,786	24,308,000	24,485,792		(46,749)			2.700	3.219		104,871		01/18/2017	05/15/2021
292480-AG-5 292480-AK-6	ENABLE MIDSTREAM PARTNERS LP			l'i	2FE2	4,260,250	99.4260	4,416,249	4,343,000	4,265,570		5,320			4.400	4.640		56,266	98,731	03/08/2017	03/15/2019
29250R-AS-5	ENBRIDGE ENERGY PARTNERS			ļ	2FE	4,997,950	101.0070	5,262,175	5,000,000	4,203,370		228			5.200	5.229		76,556	260,000	02/25/2010	03/15/2020
29250N-AJ-4	ENBRIDGE INC	1	A	1	2FE	4,974,650	103.2440	5, 184, 725	5,000,000	4,976,202		459			4.500	4.531		13, 125	225,000	05/28/2014	06/10/2044
29250N-AL-9	ENBRIDGE INC		Α	1	2FE	5,911,682	104.5630	6,221,522	5,950,000	5,915,103		3.146			4.250	4.330		21,073		11/21/2016	12/01/2026
29250N-AQ-8	ENBRIDGE INC		Α	1	2FE	4,296,388	99.3950	4,273,972	4,300,000	4,296,713		325			2.900	2.918		60,272		06/27/2017	07/15/2022
29251L-AC-2	ENCAPSYS LLC AKA CYPRESS TLB			2	4FE	498,750	100.3130	501,565	500,000	498,770		20		L	4.819	4.861		201	2,801	11/15/2017	10/25/2024
292554-A#-9	ENCORE CAPITAL GROUP 2017 SR SECD			2	3FE	15,000,000	. 105. 1980	15,779,738	15,000,000	15,000,000					5.625	5.625		117, 188	210,938	08/11/2017	08/11/2024
29260F-AD-2	ENDEAVOR ENERGY RESOURCES LP/ EER			1	4FE	1,420,000	101.7500	1,444,850	1,420,000	1,420,000					5.500	5.500		5,207	, , , , , , , , , , , , , , , , , , , ,	11/28/2017	01/30/2026
29260F-AE-0	ENDEAVOR ENERGY RESOURCES LP/ EER			1	4FE	1,420,000	102.7000	1,458,340	1,420,000	1,420,000				L	5.750	5.750	JJ	5,443		11/28/2017	01/30/2028
29271L-AA-2	ENDO FINANCE CO			1	5FE	8,259,344	83.2500	7,034,625	8,450,000	7,034,625	(447,968)	25,468		ļ	5.750	6. 177		224,042	485,875	02/05/2016	01/15/2022
29271L-AD-6	ENDO FINANCE LLC / ENDO FINCO INC			1,3	5FE	5,838,678	86.5000	4,976,345	5,753,000	4,976,345	(282,935)	(33,480)		ļ	7.250	7.114		192,326	417,093	12/07/2015	01/15/2022
29271L-AE-4	ENDO FINANCE LLC / ENDO FINCO INC			1,3	5FE	2,258,125	78.0000	1,755,000	2,250,000	1,755,000	(149,932)	(1,943)			5.375	5.280		55,766	120,938	09/24/2015	01/15/2023
29273E-AC-2	ENDO LTD			[!	5FE	1,262,900	78.5000	1, 146, 100	1,460,000	1, 146, 100	(139,394)	22,594		ļ	6.000	8.771		40,393	43,800	01/11/2017	07/15/2023
29278G-AA-6	ENEL FINANCE INTERNATIONAL NV		D	[!	2FE	4,949,500	99.3550	4,967,770	5,000,000	4,952,034	ļ	2,534		}	3.625	3.747		18, 125	90,625	05/22/2017	05/25/2027
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV		D	[]	2FE	37,786,300	99.7280	37,796,988	37,900,000	37,799,097		12,797		ļ	2.875	2.940		108,963	544,813	05/22/2017	05/25/2022
29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	+	U]	2FE	8,569,659	108.2770	8,673,004	8,010,000			(2,222)			4.750	4.329		38,048	190,238	10/03/2017	05/25/2047
29278G-AD-0	ENEL FINANCE INTERNATIONAL NV		υ	[¦	2FE	23,419,160	98.5360	23, 155, 843	23,500,000	23,422,393	40 4/4	3,233			2.750	2.818		152,587	005.000	10/03/2017	04/06/2023
29273V-AD-2	ENERGY TRANSFER EQUITY LP			Ľ	3FE	4,200,000		4,210,000	4,000,000	4,149,514	40,141	(20,627)		}	5.875	5. 147		108,361	235,000	06/10/2015	01/15/2024
29273V-AF-7	ENERGY TRANSFER EQUITY LP				3FE	8,000,000	102.0000		8,000,000	8,000,000	200,000	L	L	L	5.500	5.500	JD	36,667	440,000	10/13/2016	06/01/2027

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lr	nterest		Da	ites
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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
29273V-AG-5	ENERGY TRANSFER EQUITY LP	Ť		1	3FE	5, 153,000	99.2500	5, 114, 353	5, 153,000	5,114,353	(38,648)	71001011011	riocognizoa	Value	4.250	4.250		44,409	During rour	10/03/2017	03/15/2023
29273X-AX-4	ENERGY TRANSFER EQUITY LP TLB			2	3FE	4,255,114	99.5480	4,251,721	4,271,026	4,245,188	(00,040)	751			3.501	3.612		4,984	24,356	10/18/2017	02/02/2024
29273R-AX-7	ENERGY TRANSFER PARTNERS LP	1		1	2FE	4,640,085	103.2650	4,646,907	4,500,000	4,576,243		(25,982)			4. 150	3.498		46.688	186,750	06/18/2015	10/01/2020
29273R-BH-1	ENERGY TRANSFER PARTNERS LP	1		1	2FE	4,497,570	100 . 1490	4,506,710	4,500,000	4,499,617		827			2.500	2.519		5,000	112,500	06/18/2015	06/15/2018
29273R-BL-2	ENERGY TRANSFER PARTNERS LP			1	2FE	6,645,504	99.2260	6,648,149	6,700,000	6,646,134		630			5.300	5.355	AO	74,966	264,352	03/02/2017	04/15/2047
BAS0PA-A5-5	ENGINEERED MACHINERY 2ND LIEN DDTL			2	5FE		100.0000					(104)			8.485	0.000	JAJ0			08/01/2017	07/25/2025
29336U-AA-5	ENLINK MIDSTREAM PARTNERS LP			1	2FE	1,521,315	99.9110	2, 122, 099	2, 124, 000	1,849,292		188,548		ļ	2.700	14.412		14,337	57,348	02/24/2016	04/01/2019
29336U-AD-9	ENLINK MIDSTREAM PARTNERS LP			1	2FE	855,245	98.7710	923,509	935,000			1, 167			5.050	5.659		11,804	47,218	01/04/2017	04/01/2045
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING LLC			[1	2FE	8,491,330	100.8340	8,570,907	8,500,000			1,668			2.850	2.872		51, 142	242,250	04/04/2016	04/15/2021
29414U-AB-8	ENVISION HEALTHCARE CORP TLB			2	3FE	7,753,336	100.2080	7,881,913	7,865,553	7,753,190		11,941			4.570	4.856		2,995	323,336	08/01/2017	12/01/2023
29413X-AB-3	ENVIVA PARTNERS LP			1	4FE	11,079,010	106.5000	11,404,020	10,708,000	11,037,309	ł	(41,701)		}	8.500	7.267		151,697	455,090	08/08/2017	11/01/2021
29426N-AG-9	EPICOR SOFTWARE INCREMENTAL TL			2	4FE	0.700.000	100.0000	0.700.007	0.770.000	0.770.075	(704)	(7,500)		 	0.000	0.000		20.000	200 204	09/01/2016	06/01/2022
29426N-AE-4	EPICOR SOFTWARE TLB			ļ	4FE 2FE	6,782,285	100.1790	6,790,937	6,778,803	6,778,675	(784)	(8,221)			5.320	5.307		30,926	306,801	08/24/2017	06/01/2022
26884L-AB-5 26884L-AC-3	EQT CORP	+		[¦	2FE	990,850 4,299,656	106.6190	1,066,190 4,270,029	1,000,000	995,922		933			4.875 2.500	5.006 2.503		6,229 25,979	48,750	11/02/2011	11/15/2021
26884L-AE-9	EQT CORP	-+		1	2FE	4,288,734	98.9340	4,270,029	4,300,000	4,289,083		509			3.000	3.057		31, 175		09/27/2017	10/01/2020
26884L-AF-6	EQT CORP			1	2FE	19,334,133	99.4130	19,236,454	19,350,000	19,334,450		317			3.900	3.910		182,374		09/27/2017	10/01/2027
294429-AK-1	EQUIFAX INC			1	2FE	12,743,880	97.6100	12,445,326	12,750,000	12,745,785		1, 173			2.300	2.310		24,438	293,250	05/05/2016	06/01/2021
29444U-AM-8	EQUINIX INC	-		1	4FE	10,291,613	_103.4000	10,361,714	10,021,000	10,196,275		(48,787)			5.375	4.787		134,657	538,629	06/01/2016	04/01/2023
29444U-AN-6	EQUINIX INC	1		1	3FE	2,565,000	104.0000	2,600,000	2,500,000	2,536,876		(11, 192)			5.375	4.840		67, 188	134,375	05/19/2015	01/01/2022
29444U-AP-1	EQUINIX INC	I		1	3FE	4,050,000	. 106 . 1250	4,245,000	4,000,000	4,039,258	3.402	(6,913)			5.750	5.517		115,000	230,000	05/23/2016	01/01/2025
29444U-AQ-9	EQUINIX INC			1	3FE	10,300,000	107.3750	10,737,500	10,000,000	10,244,392	15,871	(33,979)			5.875	5.391	JJ	270,903	587,500	04/27/2016	01/15/2026
29444U-AR-7	EQUINIX INC			1	3FE	5,000,000	_107.0000	5,350,000	5,000,000	5,000,000					5.375	5.375		34,340	173,941	03/08/2017	05/15/2027
26884T-AK-8	ERAC USA FINANCE LLC			1	2FE	5, 162, 348	100.4710	5, 194, 351	5, 170,000	5, 168, 715		1,504			2.800	2.830	MN	24, 127	144,760	07/18/2013	11/01/2018
26884T-AM-4	ERAC USA FINANCE LLC			1	2FE	9,985,400	99.7150	9,971,460	10,000,000	9,994,852		2,785			2.350	2.380		49,611	235,000	06/30/2014	10/15/2019
26884T-AQ-5	ERAC USA FINANCE LLC			1	2FE	7,489,650	98.7200	7,403,978	7,500,000	7,492,497		1,796			2.600	2.627		16,250	195,000	05/23/2016	12/01/2021
26908B-AH-6	ESH HOSP (EXT STAY) INTL TLB			2	3FE	2,950,304	_100.2080	2,968,793	2,962,631	2,950,289		1,871			3.819	3.903		943	109,277	09/01/2016	08/30/2023
	ESH HOSPITALITY INC			[]	4FE	28,580,425	101.0000	28,916,300	28,630,000	28,585,307	99,268	2, 154			5.250	5.266		250,513	1,503,075	03/28/2017	05/01/2025
29736R-AH-3	ESTEE LAUDER COMPANIES INC			[]	1FE	13,496,760	97.8960	13,215,947	13,500,000	13,497,794		633			1.700	1.705		32,513	229,500	05/05/2016	05/10/2021
30040W-AA-6 30040W-AB-4	EVERSOURCE ENERGY			1	2FE 2FE	9,978,900	99.3660	9,936,620	10,000,000	9,986,206		4,080 1,066			2.500	2.545 3.386		73,611 39,406	250,000	03/07/2016	03/15/2021
30040W-AB-4	EVERSOURCE ENERGY	LS.			2FE	3,982,855	100 . 5460	4,016,829 1,010,491	3,995,000	3,984,758 1,002,424					3.350	3.386		9,406	133,833	03/07/2016	03/15/2026
30040W-AC-2	EVERSOURCE ENERGY	LS		1	2FE	1,001,945 18,590,400	100 . 5460	18,533,485	1,005,000	1,002,424		(3,415)			3.350	2.631		149,799	120, 122	03/07/2016	03/15/2026 03/15/2022
30040W-AD-0	EVERSOURCE ENERGY			1	2FE	6,485,310	99.2390	6,450,548	6,500,000	6,485,766		456			2.730	2.936		45,031	120, 122	10/02/2017	10/01/2024
26929C-AC-0	EXCELITAS TECHNOLOGIES CORP TL			'	4Z	, , , , , , , , , , , , , , , , ,	_100.6250	,0,430,340							5. 161	0.000		14		12/07/2017	11/15/2024
30161N-AT-8	EXELON CORP			1	2FE	5,098,776	99.5470	5,076,877	5.100.000	5,099,182		236			2.450	2.455		26,378	124,950	04/04/2016	04/15/2021
30161N-AU-5	EXELON CORP	I		1	2FE	3,997,600	100.0330	4,001,328	4,000,000	3,997,959		210			3.400	3.407		28,711	136,000	04/04/2016	04/15/2026
30161N-AN-1	EXELON CORPORATION			1	2FE	4,990,606	104.2130	5,210,670	5,000,000	4,992,042		901			3.950	3.975		8,778	197,500	05/20/2016	06/15/2025
30161N-AW-1	EXELON CORPORATION			1	2FE	17,252,116	101.9100	17,528,520	17,200,000	17,290,603		38,487		L	3.497	3.368	JD	50, 124	435,870	03/29/2017	06/01/2022
30161M-AP-8	EXELON GENERATION CO LLC	4		1	2FE	4,999,050	101.0180	5,050,875	5,000,000	4,999,596		189		ļ	2.950	2.954		68,014	147,500	01/08/2015	01/15/2020
30204K-AB-2	EXGEN RENEWABLES I LLC TLB			2	3FE	1,995,000	101.0000	2,020,000	2,000,000	1,995,046		46			4.468	4.509		6,701		12/05/2017	11/15/2024
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL			2	4FE	650,842	100.7500	661,526	656,601	650,987		642		ļ	5. 130	5.319		5,801	38,663	08/02/2016	05/02/2023
30219G-AL-2	EXPRESS SCRIPTS HOLDING CO			[]	2FE	12,723,225	101.5700	12,950,111	12,750,000	12,732,623		5, 149			3.300	3.346		147,263	420,750	02/22/2016	02/25/2021
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO			[]	2FE	3,978,680	106.1210	4,244,828	4,000,000	3,981,937	}	1,793		ļ ļ-	4.500	4.567		63,000	180,000	02/22/2016	02/25/2026
30219G-AM-0	EXPRESS SCRIPTS HOLDING CO	LS		[]	2FE	10,941,370	106.1210	11,673,277	11,000,000	10,950,326		4,931		ļ	4.500	4.567		173,250	495,000	02/22/2016	02/25/2026
30219G-AQ-1	EXPRESS SCRIPTS HOLDING CO			[¦	2FE	4,995,550	99.3050	4,965,240	5,000,000	4,996,416		586			3.000	3.014		69, 167	154, 167	06/29/2016	07/15/2023
30219G-AS-7 30219G-AT-5	EXPRESS SCRIPTS HOLDING CO			Ľ	2FE	9,500,000	100 . 0450	9,504,247	9,500,000	9,500,000		405		·	2.229	0.000		18,821		11/20/2017	11/30/2020
30219G-A1-5 30231G-AC-6	EXPRESS SCRIPTS HOLDING CO			[¦	2FE	13,072,883	99.8300	13,077,743	13, 100,000	13,073,318	·	435		}	3.050	3.095		34,406	0E 000	11/20/2017	11/30/2022
30231G-AC-6 30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN	+		2	4FE	3,000,000 1,002,488	103 . 1300	3,093,906	3,000,000 997,500	997,919	(3,903)	(193)		}	3. 176	3.176		28,055 3,164	95, 280 11, 813	03/1//2014	03/15/2024 08/02/2024
315292-AM-4	FERRELLGAS LP			1	4FE	2,058,875	93.6250	1,966,125	2, 100, 000	1,966,125	(3,903)	5, 468			6.500	4.316			136,500	04/06/2015	05/02/2024
315292-AM-4	FERRELLGAS LP	M		l'i	4FE	5.521.188	93.6250	5, 149, 375	5.500.000	5, 149, 375	(297, 267)	(8,720)			6.500	6.335		59.583	357.500	04/15/2015	05/01/2021
315292-AR-3	FERRELLGAS LP	m		l;	4FE	8,606,017	91.7500	7,960,230	8.676.000	7,960,230	(508,028)	7,223		ļ	6.750	6.886		26,028	585,630	07/12/2016	06/15/2023
315786-AA-1	FIDELITY & GUARANTY LIFE	1		l:	3FE	8,938,906	102.2500	8,854,850	8,660,000		179,686	(54, 881)			6.375	5.620		138,019	552,075	12/07/2015	04/01/2021
31620M-AJ-5	FIDELITY NATIONAL INFORM			l ₁	2FE	8,467,445	100.0230	8,501,930	8,500,000	8,498,030		6.743			2.000	2.081		35,889	170,000	04/10/2013	04/15/2018
31620M-AN-6	FIDELITY NATIONAL INFORMATION SERV	1		1	2FE	4,498,110		4,527,311	4,500,000	4,499,486		636			2.850	2.865		27,075	128,250	10/13/2015	10/15/2018
31620M-AS-5	FIDELITY NATIONAL INFORMATION SERV	1		1	2FE	20,013,950		19,662,780	20,000,000	20,010,259		(2,694)			2.250			170,000	448.750	08/11/2016	08/15/2021

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	in Book/Adju	usted Carryin	ng Value			lr	nterest		Da	ites
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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
316773-CQ-1	FIFTH THIRD BANCORP	+ -	-"	1	2FE	7,988,720	100.0810	8,006,512	8.000.000	7,997,256	(Decircase)	2,295	riccognizca	Value	2.300	2.330		61,333	184,000	02/25/2014	03/01/2019
31677Q-BF-5	FIFTH THIRD BANK (0HIO)			1	1FE	14,996,550	100.0760	15,011,355	15,000,000	14,998,586		1, 144			2.300	2.308		101,583	345,000	03/10/2016	03/15/2019
31677Q-BG-3	FIFTH THIRD BANK (OHIO)			1	1FE	4.996.250	99.0440	4.952.200	5,000,000	4.997.366		725			2.250	2.266		5.313	112,500	06/09/2016	06/14/2021
31732F-AG-1	FILTRATION GROUP CORP TL			2	4FE	7,521,380	100.7500	7,592,389	7,535,870	7,520,287		(11,238)			4.380	4.456		56,847	273,230	03/23/2017	11/23/2020
319963-BN-3	FIRST DATA CORP			1	3FE	3,200,000	104.0900	3,330,880	3,200,000	3,200,000					5.375	5.375		64,978	172,000	08/05/2015	08/15/2023
32008D-AA-4	FIRST DATA CORP			1	3FE	2,309,819	102.8750	2,276,624	2,213,000	2,276,624	(24,933)	(8, 262)		ļ ļ-	5.000	2.963		51,022	ļ ļ	10/18/2017	01/15/2024
32008D-AB-2	FIRST DATA CORP			1	4FE	9,218,750	103.5000	9,573,750	9,250,000	9,222,481		1,921		ļ ļ.	5.750	5.789		245,253	531,875	12/10/2015	01/15/2024
32007U-BW-8	FIRST DATA CORP 2022D NEW DOL TL	-+		2	3FE	2,285,529	100 . 0550	2,291,739	2,290,479	2,286,031		502			3.802	3.849		1,210	43,513	06/14/2017	07/08/2022
32007U-BX-6	FIRST DATA CORP 2024A NEW DOL TL	-+		2	3FE 2FE	10,588,801	100.0180	10,611,943	10,610,033	10,589,182		380 2.742			3.802	3.552		5,603	43,937	11/15/2017	04/26/2024
320517-AB-1 336130-AB-5	FIRST HORIZON NATIONAL CORPFIRST QUALITY FINANCE CO INC	+		1	4FE	5,985,480 2,934,500	102.1180	6,127,086 2,967,180	6,000,000 2,909,000	5,991,308 2,932,670		(1,830)			3.500	4.829		9,333 74,341	210,000	10/26/2015	12/15/2020
336158-AK-6	FIRST REPUBLIC BANK	·†	-	1	4FE		98.6830	4,934,125	5,000,000	2,932,670		(1,830)		ļ ļ-	2.500	2.518		8,681	62,500	05/30/2017	06/06/2022
33766J-AD-5	FIRSTENERGY SOLUTIONS CO	-		1	5FE	1,505,000	41.5000	1,452,500	3,500,000	1,452,500	(177,010)	247,010			6.050	29.155		79.994	211,750	12/07/2016	08/15/2021
33766J-AF-0	FIRSTENERGY SOLUTIONS CO	· † · · · · ·		1	5FE	3,773,480	41.0000	3,945,840	9,624,000	3,797,540	357,979	23,041			6.800	17.923		247,230	654,432	12/13/2016	08/15/2039
337738-AN-8	FISERV INC			1	2FE	28,951,280	100 . 6250	29, 181, 163	29,000,000	28,975,742		9,583			2.700	2.736		65,250	783,000	05/19/2015	06/01/2020
33834Y-AA-6	FIVE POINTS HOTEL PARTNERSHIP			1	4FE	11,536,950	101.7500	11,595,430	11,396,000	11,494,665	(41,319)	(966)			7.875	7.610		97,222		12/11/2017	11/15/2025
302445-AD-3	FLIR SYSTEMS INC			1	2FE	6,371,601	100.7400	6,423,170	6,376,000	6,372,895		838			3. 125	3.140	JD	8,856	199,250	06/01/2016	06/15/2021
341081-FJ-1	FLORIDA POWER & LIGHT CO			1	1FE	9, 168, 930	100 . 2440	9,021,924	9,000,000	9, 152, 389		(16,541)			2.750	2.383		20,625	123,750	06/01/2017	06/01/2023
343498-AB-7	FLOWERS FOODS INC			1	2FE	9,947,300	98.0740	9,807,390	10,000,000	9,952,953		4,509			3.500	3.563		87,500	352,917	09/23/2016	10/01/2026
34407D-AC-3	FLY LEASING LTD	-+	. D	1	3FE	13,688,671	100.0000	13,625,000	13,625,000	13,625,000	(59,802)	(3,870)			5.250	5.079		149,023		12/15/2017	10/15/2024
34407J-AD-8	FLYING FORTRESS HOLDINGS LLC FI			2	2FE	5,320,705	100.6960	5,370,453	5,333,333	5,321,623		918			3.693	3.743		46,572	28,325	08/02/2017	10/30/2022
34407J-AC-0 30251G-AU-1	FLYING FORTRESS INC TERM LOANFMG RESOURCES (AUGUST 2006) PTY LT	-+		2	3FE	5,691,250	100.5180 101.2500	5,751,000	5,680,000	5,689,959		(1,291)			0.000 4.750	0.000 4.705		34,474	137 , 148	03/02/2012 05/09/2017	10/30/2022
34540U-AA-7	FORD MOTOR CREDIT CO LLC	-+	υ	l	2FE		100.0120	5,751,000	11,500,000						2.375	2.459		125, 182	273, 125	01/08/2013	01/16/2018
345838-AC-0	FOREST LABORATORIES INC	- †		1	2FE	11,434,030	100.0120	11,501,400		11,433,002					4.375	0.000		123, 102	492,960	09/11/2014	02/01/2019
345838-AE-6	FOREST LABORATORIES INC			1	2FE	13,539,335	105.8530	13, 125, 760	12,400,000	12,997,176		(179,007)			4.875	3.240		228,367	1,032,720	08/10/2015	02/15/2021
34721H-AB-5	FORT DEARBORN HLDGS INC TL	1		2	4FE	985,567	99.8750	988,762	990,000	985,714		562			5.336	5.426		12,960	47,896	10/31/2016	10/19/2023
349553-AK-3	FORTIS INC		A	1	2FE	16,963,098	97.6120	16,594,091	17,000,000	16,966,991		3,894			2.100	2. 154	A0	86,275	178,500	07/14/2017	10/04/2021
349553-AM-9	FORTIS INC		A	1	2FE	18,000,000	96.5550	17,379,810	18,000,000	18,000,000					3.055	3.055	A0	132,893	274,950	07/14/2017	10/04/2026
34959J-AE-8	FORTIVE CORP			1	2FE	18,605,439	99.2780	18,414,121	18,548,000	18,590,317		(15, 122)			1.800	1.641		14,838	166,932	06/21/2017	06/15/2019
34959J-AF-5	FORTIVE CORP			1	2FE	29,387,103	99 . 1250	28,944,500	29,200,000	29,363,182		(23,921)			2.350	2.181		30,498	343, 100	06/21/2017	06/15/2021
34964C-AB-2	FORTUNE BRANDS HOME & SECURITY INC			1	2FE	11,996,640	100 . 9020	12, 108, 264	12,000,000	11,998,287		662			3.000	3.006		16,000	360,000	06/08/2015	06/15/2020
30190Q-AA-7 35645@-AA-3	FOUNDATION BUILDING MATERIALS LLC	+		1	4FE	6,281,000	106.2500	6,533,313	6, 149,000	6,239,606	101 770	(30,406)			8.250	7.617 6.203		191,644	515,747	08/10/2016	08/15/2021
35645@-AA-3 35645@-AC-9	FREEDOM SCIENTIFIC 1STLNFREEDOM SCIENTIFIC 1STLN INCR	-†		2	4	6,814,451 1,710,945	99.0000 99.0000	6,791,400 1,706,513	6,860,000 1,723,750	6,791,400 1,706,513	121,778	11,752 3,344			6.443	6.347		3,398	379,274 103,986	11/12/2015	11/20/2020
35645@-AB-1	FREEDOM SCIENTIFIC ISILM INCR	+		2	4 5	2,967,689	98.5000	2,955,000	3,000,000	2,955,000	67,618	6,035			9.943	10.284		2.486	286,468	11/12/2015	11/20/2020
35671D-AZ-8	FREEDOM SCIENTIFIC ZNDLN	†		1	3FE	477,500	99.5000	497,500	500,000	479,016	010, الا	1,516			3.875	4.796		5,705	9,688	07/21/2017	03/15/2023
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC	LS	1	1	3FE	916,800	99.5000	955,200	960,000	919,711		2,911			3.875	4.796		10,953	18,600	07/21/2017	03/15/2023
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC			1	3FE	3,508,710	99.8750	3,879,145	3,884,000	3,513,158	29,461	4,213			5.450	6.198		62,327	91, 124	10/17/2017	03/15/2043
35671D-BD-6	FREEPORT-MCMORAN COPPER & GOLD INC			1	3FE	1, 167, 855	99.8750	1,348,313	1,350,000	1,330,071		92,823			2.375	9.912		9,441	32,063	03/03/2016	03/15/2018
35671D-BJ-3	FREEPORT-MCMORAN INC			1	3FE	3,283,700	101.7500	3,891,938	3,825,000	3,301,672	72,429	16,244			5.400	6.773	MN	26,966	206,550	11/17/2016	11/14/2034
35671D-BJ-3	FREEPORT-MCMORAN INC	LS_		1	3FE	1,080,625	101.7500	1,256,613	1,235,000	1,083,703		3,078			5.400	6.616		8,707	66,690	05/09/2017	11/14/2034
35671D-CA-1	FREEPORT-MCMORAN INC			1	3FE	4,478,935	103.5000		4,654,000	4,494,604		15,669			6.750	7.708		130,894	157,073	06/28/2017	02/01/2022
35802X-AD-5	FRESENIUS MED CARE II	+]	2FE	2,012,500	104.6100	2,092,194	2,000,000	2,003,113	/510.00:	(1,837)		ļ ļ-	5.625	5.521		47, 188	112,500	05/16/2012	07/31/2019
35906A-AK-4 35906A-AM-0	FRONTIER COMMUNICATIONS			1	4FE 4FE	2,260,000	71.9690	1,439,380	2,000,000	1,439,380	(513,031)	(27,589)			8.750	6.817		36,944	175,000	02/15/2013	04/15/2022
35906A-AM-0 35906A-AN-8	FRONTIER COMMUNICATIONSFRONTIER COMMUNICATIONS	+		1	4FE	3,140,995 1,150,875	66.5000 66.2500	2,574,880 894,375	3,872,000 1,350,000	2,574,880 894,375	(608,479)	42,364 19,122			7. 125 7. 625	11.908		127,211 21,731	85,429 102,938	08/24/2017	01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS	+		1	4FE	519,375	83.0000	415,000		415,000	(277,900)	(5, 311)			8.500	7.184		8,972	42,500	11/10/2016	04/15/2024
35906A-AH-1	FRONTIER COMMUNICATIONS CORP	LS		1	4FE	914, 100	83.0000	730,400	880,000	730,400	(173,624)	(9,347)			8.500	7 . 184		15,791	180,800	11/29/2016	04/15/2020
35906A-AP-3	FRONTIER COMMUNICATIONS CORP		1	1	4FE	850,000	71.0000	603,500	850,000	603,500	(201,875)	(0,047)			6.250	6.250		15,642	53, 125	09/03/2014	09/15/2021
35906A-AT-5	FRONTIER COMMUNICATIONS CORP			1	4FE		105.5000		500,000						8.875	0.000			106,500	06/07/2016	09/15/2020
35906A-AW-8	FRONTIER COMMUNICATIONS CORP	.[1	4FE	1,475,250	75.6250	1,058,750	1,400,000	1,058,750	(402,794)	(10,276)			10.500	9.296	MS	43,283	147,000	10/18/2016	09/15/2022
35906A-AW-8	FRONTIER COMMUNICATIONS CORP	LS	J	1	4FE	105,375	75.6250	75,625	100,000	75,625	(28,771)	(734)		L	10.500	9.296		3,092	10,500	10/18/2016	09/15/2022
302941-AM-1	FTI CONSULTING INC			1	3FE	1,550,000	103.0550	1,597,353	1,550,000	1,550,000					6.000	6.000	MN	11,883	93,000	07/31/2013	11/15/2022
364725-BC-4	GANNETT CO INC			1	3FE	7,037,531	104 . 8750	7,227,985	6,892,000	6,992,309	60,641	(17,780)			5.500	5.157		48,435	379,060	06/05/2015	09/15/2024
364725-BC-4	GANNETT CO INC	M		1	3FE	2,535,769		2,548,463	2,430,000	2,502,256	61,465	(12,892)		ļ ļ.	5.500	4.807		17,078	133,650	06/05/2015	09/15/2024
364725-BD-2	GANNETT CO INC	-	.	1	3FE	775,840	101 . 4400	756,742	746,000	753,399		(9,079)	L	L	5. 125	3.835	A0	8,071	38,233	06/10/2015	10/15/2019

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CUSIP		d g			NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	n Ch	har	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	GARDA WORLD SECURITY CORP TLB	A	2		4FE5	4,011,000	100 . 2500 105 . 7500	4,241,633	4,011,000	4,011,000		(5,042)			0.000 8.875	0.000 8.875	FMAN	89,983	185,899	08/03/2016	11/06/202003/22/2022
	GATX CORP		1		2FE	9,993,900	100.7500	10,009,010	10,000,000	9,999,300		1, 182			2.375	2.387	II	99,618	237,500	03/17/2017	07/30/2018
	GATX CORP		1		2FE	19,892,600	99.9650	19,993,060	20,000,000	19,974,372		20.673			2.500	2.609	MS	147,222	500,000	11/14/2013	03/15/2019
	GATX CORP		1		2FE	11,983,920	99.8100	11,977,140	12,000,000	11,995,071		3,020			2.500	2.527	JJ	125,833	300,000	02/27/2014	07/30/2019
	GE CAPITAL INTERNATIONAL FUNDING C		1		1FE	9,570,219	99.5390	10,380,912	10,429,000	9,843,110		187,294			2.342	<u>4</u> .448		31,209	244,247	07/11/2016	11/15/2020 _
	GEHL FOODS LLC 2ND LIEN TL	 	2		5	9,799,907	97.2560	9,725,600	10,000,000	9,725,600	(48,364)	32,944		ļ	11.561	12.148		199,099	1, 153, 561	10/31/2016	03/26/2022
	GENERAL DYNAMICS CORPORATION		[]		1FE1FE	29,760,000 9,783,100	97.7880 96.8190	29,336,490 9,681,900	30,000,000	29,769,122 9,788,586		9, 122 5, 486			2.375 2.625	2.498 2.872		211,771 78,021		09/11/2017	11/15/202411/15/2027
	GENERAL ELEC CAP CORP	·	'		1FE		96.8190	3,792,276				5,486			6.000	4.290		85,896	214,740	05/25/2011	08/07/2019
	GENERAL MILLS INC	1	1		2FE	28,496,010	99.2430	28,284,255	28,500,000	28,496,175		165			2.600	2.603		162.608		10/04/2017	10/12/2022
37045V-AF-7	GENERAL MOTORS CO		1		2FE	599,375	118.4470		500,000			(1,784)			6.250	4.947	AO	7,726	31,250	12/22/2014	10/02/2043
	GENERAL MOTORS FINANCIAL CO INC		1		2FE	12,984,400	101. 1290	13, 146,822	13,000,000	12,993,352		3, 108			3. 150	3.176		188,825	409,500	01/07/2015	01/15/2020
	GENERAL MOTORS FINANCIAL CO INC		[]		2FE	4,241,628	101.3330	4,306,657	4,250,000	4,244,650		1, 142		ļ	3.450	3.482		32,991	146,625	04/07/2015	04/10/2022
37045X-BF-2	GENERAL MOTORS FINANCIAL CO INC	 	[1		2FE	4,246,983	103.9960 101.3500	4,419,809	4,250,000	4,248,017	·	574		}	4.200	4.216		59,500	178,500	02/25/2016	03/01/2021
37045X-BS-4 37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC				2FE2FE	4,993,400 8,585,380	101.3500	5,067,475 8,853,614	5,000,000 8,600,000	4,994,577 8,586,701		1, 177 1, 321			3.450	3.479		80,021 73,602	84,813 169,850	01/11/2017	01/14/202204/13/2024
	GENERAL MOTORS FINANCIAL COMPANY I				2FE	4,998,600	101.3570	5,067,865	5,000,000	4,999,263		275			3.200	3.376		74,667	160,000	07/08/2015	07/13/2020
	GENERAL MOTORS FINL CO		1		2FE.	2,767,500	_101.8650	2,526,254	2,480,000	2,507,144		(63,576)			6.750	4.070		13,950	167,400	12/13/2013	06/01/2018
	GENESIS ENERGY LP		1		4FE	2,684,145	97.5000	2,747,550	2,818,000	2,691,260		7, 115			5.625	6.489		7,045	79,256	07/12/2017	06/15/2024
	GENESIS ENERGY LP		1		4FE	5,000,000	99.6250	4,981,250	5,000,000	4,981,250	(18,750)				6.250	6.250		17,361		12/04/2017	05/15/2026
	GENESIS ENERGY LP/ GENESIS ENERGY		[]		4FE	1,022,500	101.2500	1,012,500	1,000,000	1,012,500	(5,900)	(4, 100)			6.000	5.396		7,667	60,000	02/23/2017	05/15/2023
	GENZYME CORP-GENL DIVISNGEO GROUP INC	O C			1FE4FE	10,887,200	106.2200 100.0000	10,622,020 4,175,000	10,000,000 4,175,000	10,272,617 4,075,502	51,631	(103,970) 15,871			5.000 5.125	3.826 5.656		22,222 53,492	500,000 213,969	06/08/2011	06/15/202004/01/2023
	GEO GROUP INC				4FE	723,938	103.0000	723,060	702,000	710,445	3.498	(3,828)			5. 125	5.245	.I.I	19,017	41,243	03/18/2014	01/15/2022
	GEO GROUP INC TERM LOAN B		2		3FE.	3,452,669	100.000	3,471,476	3,470,019	3,454,205	, 400	1,541			3.949	4.033		1,142	102, 188	04/17/2017	03/22/2024
373334-KF-7	GEORGIA POWER CO	1	1		1FE	16,965,150	99.1010	16,847,119	17,000,000	16,977,147		6,678			2.400	2.443	AO	102,000	408,000	03/02/2016	04/01/2021
	GEORGIA POWER COMPANY		1		1FE	13,995,240	99.4250	13,919,514	14,000,000	13,995,837		597			2.000	2.011		111,222		08/03/2017	09/08/2020
	GEORGIA-PACIFIC LLC		[]		1FE	3,908,485	107.8520	3,774,810	3,500,000	3,738,670		(79,754)			5.400	2.876		31,500	189,000	10/28/2015	11/01/2020
	GEORGIA-PACIFIC LLCGFL ENVIRONMENTAL INTL TL	· · · · · · · · · · · · · · · · · · ·	1		1FE 3FE	15,999,840 5,915,624	101.7840 100.2920	16,285,360 5,942,301	16,000,000 5,925,000	15,999,907 5,915,636		22			3. 163	3.163		64,666 2,194	506,080	11/03/2014	11/15/202109/29/2023
375558-BB-8	GILEAD SCIENCES INC	^	1			35, 180, 915	100.2920		35,018,000			(37,396)		ļ	2.550	2.435		2, 194		03/29/2016	09/29/2023
375558-BC-6	GILEAD SCIENCES INC	1	1		1FE	13,980,260	102.9220	14,409,094	14,000,000	13,986,287		2,678			3.250	3.273		151,667	455,000	09/09/2015	09/01/2022
375558-BL-6	GILEAD SCIENCES INC	1	1		1FE	8,469,910	98.7220	8,391,387	8,500,000	8,475,067		4,040			2.500	2.556	MS	70,833	201,285	09/15/2016	09/01/2023
375558-BP-7	GILEAD SCIENCES INC				1FE	17,200,000	100.0750	17,212,883	17,200,000	17,200,000					1.845	0.000		10,581	66,483	09/14/2017	03/20/2019
375558-BQ-5	GILEAD SCIENCES INC	 			1FE	21,500,000	100.1260	21,527,090	21,500,000	21,500,000	}			 	1.875	0.000		13,441	84,716	09/14/2017	09/20/2019
BASOQY-YW-7 377373-AD-7	GLASS MOUNTAIN PIPELINE LLC TLGLAXOSMITHKLINE CAPITAL		2		4FE 1FE	1,237,500	99.5000 101.5020	1,243,750 10,474,986	1,250,000 10,320,000	1,237,512		12			6.160 2.850	6.338		642 43,301		12/29/2017 04/13/2016	12/13/202405/08/2022
378272-AD-0	GLENCORE FUNDING LLC		1		2FE	1,990,040	101.5020	2,001,300	2,000,000	1,998,050		1,828			2.500	2.596		43,301		05/22/2013	05/08/2022
	GLENCORE FUNDING LLC	C			2FE	3,700,000	100.8380	3,731,006	3,700,000	3,700,000					2.719	1.573		21,519	91,664	05/22/2013	01/15/2019
378272-AN-8	GLENCORE FUNDING LLC		1		2FE	4,257,688	100 . 4020	4,317,277	4,300,000	4,260,342		2,654			4.000	4. 121	MS	44,911	86,000	03/21/2017	03/27/2027
37954F-AD-6	GLOBAL PARTNERS LP	ļ	1		4FE	5,000,000	102.7500	5, 137, 500	5,000,000	5,000,000	175,000				7.000	7.000	JD	15,556	350,000	10/23/2015	06/15/2023
	GLOBAL PAYMENTS INC TERM LOAN B		2		3FE	2,977,500	100 . 5420	2,993,638	2,977,500	2,977,500					3.569	3.569		8,940	53,880	05/10/2017	04/21/2023
	GLP CAPITAL LP		[]		3FE	32,848,750	106.7500	34, 160,000	32,000,000	32,672,205	/// //	(92,481)		 	5.375	4.952		286,667	1,720,000	02/21/2017	11/01/2023
	GLP CAPITAL LP FIN IIGLP CAPITAL LP FIN II	· 	1		3FE3FE	3,045,884	102.7500 107.2500	3,018,795 8,695,830	2,938,000 8,108,000	2,998,858 8,453,714	(41,418)	(5,609)			4.375 5.375	3.245 4.744	AU	27, 136 92,003	31,719 435,805	10/19/2017	04/15/202104/15/2026
	GO DADDY OPERATING COMPANY TLB	†	2		3FE3FE	1,983,299	107.2500	1,991,928	1,987,853	1,983,372		73			3.818	3.860		92,003	7,311	12/01/2017	04/15/2026
	GOEASY LTD	Α	1		3FE	1,600,000	104.3750	1,670,000	1,600,000	1,600,000					7.875	7.875		21,000	, ,011	10/27/2017	11/01/2022
30065F-AH-8	GOLD MERGER (EXAMWORKS) TLB1	ļ	2		4FE	983,447	100 . 5420	992,877	987,525	983,452		608			4.819	4.904	MJSD	397	52,895	10/27/2016	07/27/2023
	GOLDCORP INC	A	1		2FE	14, 153	102.4390	16,390	16,000	14,895		180			3.700	5.233		174	592	06/28/2013	03/15/2023
38101J-AD-8	GOLDEN ENTERTAINMENT INC 2ND LIEN		2		5FE	985,000	100.6250	1,006,250	1,000,000	981,360		249			8.510	8.847		2,837	9,426	11/09/2017	08/15/2025
38101J-AC-0 38113Y-AE-9	GOLDEN ENTERTAINMENT INC TL		2		4FE 5FE	4,975,000 4.447.875	100.0830	5,004,150 4,426,125	5,000,000 4,350,000	4,967,444 4,426,125	(00.077)	777		}	4.510 6.750	4.641		7,517 61.988	26, 119	11/06/2017	08/15/2023
	GOLDEN NUGGET INC	-			4FE	4,447,875	101.7500 100.2500	4,426,125		4, 426, 125	(20,077)	(1,673)		 	4.775	6.087			3,995	12/01/201/ 10/18/2017	10/15/202410/04/2023
	GOLDMAN SACHS & CO				1FE	15,000,000	100.2300	15,092,820	15,000,000	15,000,000					2.516	1.339		49,269	336,249	11/12/2013	11/15/2018
38141G-VT-8	GOLDMAN SACHS & CO	I	1		1FE	5,933,459		5,932,061	5,950,000	5,942,616		5,477			2.000	2.096	AO	21,817	119,000	04/20/2016	04/25/2019
	GOLDMAN SACHS & CO				1FE			8,494,093	8.500.000			1.067			2.625	2.639		40.906		04/20/2016	04/25/2021

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryir	ng Value			lr	nterest		Da	ites
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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
38141E-A5-8	GOLDMAN SACHS GROUP INC				1FE	2,053,660	106.0330	2, 120, 662	2,000,000	2,015,273		(6,399)			5.375	5.004		31,653	107,500	02/01/2011	03/15/2020
38141G-VP-6	GOLDMAN SACHS GROUP INC			1	1FE	9,030,690	_100.5000	9,044,973	9,000,000	9,017,435		(6, 135)			2.750	2.675		72,875	247,500	10/16/2015	09/15/2020
38147M-AA-3	GOLDMAN SACHS GROUP INC		.		1FE	9,991,700	. 100 . 4550	10,045,460	10,000,000	9,999,028		1,730			2.900	2.918		130,500	290,000	07/16/2013	07/19/2018
38141G-WD-2	GOLDMAN SACHS GROUP INC/THE			1	1FE	4,000,000	101 . 1630	4,046,524	4,000,000	4,000,000					2.481	0.000		18,467	69,213	01/23/2017	04/26/2022
38141G-WM-2	GOLDMAN SACHS GROUP INC/THE	-+		1	1FE	14,600,000	99.3020	14,498,048	14,600,000	14,600,000					2.905	2.905		184,968	50.004	07/19/2017	07/24/2023
38141G-WN-0 38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE	+	-	[¦	1FE	8,600,000 8,600,000	99.5970	8,673,840 8,565,351	8,600,000 8,600,000	8,600,000 8,600,000					2.365 3.272	0.000		38,979 71,911	50,824	07/19/2017	07/24/2023
38141G-WQ-3 38145G-AH-3	GOLDMAN SACHS GROUP INC/THE	·†	1	l¦	1FE	8,600,000	99.5970	8,565,351		8,600,000		1,879			3.272	3.272		37, 188	297,500	11/10/2016	11/16/2026
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE	†	1	1	1FE	10,000,000	. 100.38390	10.283.920	10.000.000	10.000.000		1,079			4.017	4.017		68.066	201,300	10/24/2017	10/31/2038
382550-BF-7	GOODYEAR TIRE & RUBBER CO	I	1	1	3FE	5,531,710	103.1100	5,575,158	5,407,000	5,516,684	81,696	(13,536)			5.000	4.631		23,280	270,350	02/16/2017	05/31/2026
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH			1	3FE	26,337,084	104.3390	26,909,028	25,790,000	26, 135, 990	21,917	(110,585)			5. 125	4.620		168,889	1,321,738	05/19/2016	11/15/2023
389376-AX-2	GRAY TELEVISION TLB2			2	3FE		.100.5000	, , ,,==		,,	, • • •	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			0.000	0.000		1,877	, , , , ,	02/03/2017	02/07/2024
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN			2	4FE		.100.0000				1	(1)			0.000	0.000				06/09/2015	06/30/2020
BASONP-X2-6	GREENROCK FINANCE INCTERM LOA		.	2	4FE	2,018,438	100 . 2920	2,005,840	2,000,000	2,000,068	(6, 169)	(269)			5. 193	5.136		866	30,500	09/01/2017	06/28/2024
398905-AK-5	GROUP 1 AUTOMOTIVE INC		-	1	3FE	15, 438, 111	103.0000	15,936,160	15,472,000	15,444,861	165, 180	2,434			5.000	5.025		64,467	773,600	07/08/2016	06/01/2022
398905-AL-3	GROUP 1 AUTOMOTIVE INC.			1	3FE	8,853,500	. 103.2500	9, 164, 470	8,876,000	8,858,363	68,670	2,454			5.250	5.289		20,711	465,990	12/15/2015	12/15/2023
40052V-AA-2	GRUPO BIMBO SAB DE CV	-+	- D	1	2FE	10,006,100	.105.8170	10,581,710	10,000,000	10,002,172		(802)			4.875	4.866		245, 104	243,750	03/30/2011	06/30/2020
40052V-AC-8 40052V-AC-8	GRUPO BIMBO SAB DE CV	LS	. D	1	2FE 2FE	9,072,649 886,351	. 103. 1310	9,395,207 917,863	9,110,000 890,000	9,084,146 9,887,474		3,436 336			3.875 3.875	3.925 3.925		3,922 383	353,013 34,488	06/24/2014	06/27/2024 06/27/2024
36250L-AL-8	GTT COMMUNICATIONS INC TLB	Lo		2	4FE	994.975	100. 5000	999,950	994,975	994,975					4.874	4.875		404	20,678	07/17/2017	01/09/2024
40139L-AA-1	GUARDIAN LIFE GLOBAL FUNDING		-	۷	1FE	17,714,416	97.9590	17,338,655	17,700,000	17,710,658		(3,091)			2.000	1.981		63.917	354.000	09/19/2016	04/26/2021
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		-		1FE	998,740	98.9510	989,512	1,000,000	998,894		154			2.500	2.527		3,681	12,500	05/03/2017	05/08/2022
36249V-AF-3	GYP HOLDING III CORP 2017 INCRE TL	· · · · · · ·		2	4FE	1,975,769	100.3750	1,989,972	1,982,538	1,971,808		(3,961)			4.380	4.496		14,955	33,501	06/13/2017	04/01/2023
404030-AF-5	H&E EQUIPMENT SERVICES INC	I]	1	4FE	9,246,605	.104.5000	9,599,370	9, 186,000	9,245,615		(990)			5.625	5.488		182,285		11/20/2017	09/01/2025
40537Q-AN-0	HALCON RESOURCES CORP			1	5FE	3,226,625	.104.0000	3,234,400	3,110,000	3,221,526		(5,099)			6.750	5.928		79,305		09/20/2017	02/15/2025
406216-BG-5	HALLIBURTON CO			1	2FE	4,985,950	. 103.9270	5, 196, 330	5,000,000	4,988,516		1,228			3.800	3.834		24,278	190,000	11/05/2015	11/15/2025
41151P-AL-9	HARBOR FREIGHT TOOLS USA LOAN	-4	-	2	3FE		99.3750					774			0.000	0.000				08/16/2016	08/18/2023
41254H-AG-4	HARGRAY ACQUISITION CO TLB		-	2	4FE	992,513	. 100 . 1500	996,493	995,000	991,849		253			4.569	4.628		379	25,826	05/22/2017	05/16/2024
181593-AN-4	HARLAND CLARKE HOLDINGS CORP TL			2	4FE	493,019	. 100 . 3750	497,355	495,496	493,022		3			6.440	6.480		266	3,677	11/15/2017	12/31/2049
41283L-AD-7 41283L-AG-0	HARLEY-DAVIDSON FINANCIAL SERVICES			1	1FE 1FE	28,888,930 4,999,400	99.8900	28,968,129 5,000,800	29,000,000 5,000,000	28,960,560 4,999,789		22,374			2.400 2.250	2.482 2.254		204,933 51,875	696,000 112,500	09/11/2014	09/15/2019 01/15/2019
41283L-AK-1	HARLEY-DAVIDSON FINANCIAL SERVICES			1	1FE	2,996,640	100.6100	3,000,800	3,000,000	2,997,909		650			2.850	2.234		39,425	85,500	01/05/2016	01/15/2019
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES	·†	-	1	1FE	11,980,920	98.6990	11,843,904	12,000,000	11,982,942		2.022			2.550	2.584		18,700	153,000	06/06/2017	06/09/2022
413875-AP-0	HARRIS CORP	1	1	1	2FE	5,000,000	99.8960	4,994,775	5,000,000	5,000,000					1.999	1.999		17,769	99,950	04/22/2015	04/27/2018
413875-AQ-8	HARRIS CORP	1		1	2FE	11,575,270	100.4020	11,546,230	11,500,000	11,536,122		(14,924)			2.700	2.560		55,200	310,500	04/22/2015	04/27/2020
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		.	2	3FE	3,990,000	. 100 . 2640	4,000,534	3,990,000	3,980,196	ļ	171	ļ	ļ [3.751	3.792	MJSD	4,998	14,489	11/13/2017	10/20/2024
197677-AG-2	HCA INC		.		4FE	1,663,750	. 113.2500	1,698,750	1,500,000	1,632,780	31, 168	(13,745)			7.690	6 . 185		5, 127	115,350	09/23/2015	06/15/2025
404119-AJ-8	HCA INC		-	[1	4FE	2, 111, 325	.112.0000	2, 195, 200	1,960,000	2, 103, 242	30,584	(4,942)			7.500	6.742		22,458	147,000	07/08/2016	11/06/2033
404119-BR-9	HCA INC		-	[!	4FE	775,625	. 103.5000	755,550	730,000	755,550	(17,350)	(2,725)			5.375	4.400		16,349	19,619	06/14/2017	02/01/2025
404119-BS-7	HCA INC		-	[]	4FE 3FE	6,468,010	. 105.7500	6,652,733	6,291,000	6,443,262	34,072	(15,829)		 	5.875	5.481		139,625	369,596	06/28/2016	02/15/2026
404119-BT-5 404119-BU-2	HCA INC	+	1	l¦	3FE	2,000,000 1,454,180	106.0000	2,120,000 1,463,280	2,000,000 1,456,000	2,000,000 1,454,301		121			5.250 4.500	5.250 4.516		4,667 24,752	105,000	03/01/2016	06/15/2026
404119-BU-2	HCA INC	1	1		3FE	1, 454, 180	99.7500	14, 120, 610	1,456,000	14, 120, 610	(35,390)	121			5.500	5.500		34,604	32,760	06/08/2017	06/15/2047
404119-BV-0	HCA INC	1	1	li	3FE	11, 436, 172	106.0000	11,845,500	14, 135,000	11,270,589		(41,608)			6.500	6.082		274,408	726,375	08/22/2013	02/15/2020
404121-AF-2	HCA INC	1	1	1	3FE	1,013,750	103.0000	1,030,000	1,000,000	1,009,399		(1,525)			4.750	4.549			47,500	01/05/2015	05/01/2023
404122-AU-7	HCA TRANCHE B-8 TERM LOANS			2	3FE	4,234,210	100.5780	4,258,684	4,234,210	4,234,210		.,,020/			3.819	3.819		1,348	145,547	08/05/2016	02/15/2024
42206J-AR-3	HD SUPPLY INC TLB3		.	2	3FE	3, 140, 332	100.5210	3, 163, 005	3,146,611	3, 137, 206		817			3.942	4.033	MJSD	1,034	37,363	09/01/2017	08/13/2021
42206J-AS-1	HD SUPPLY INC TLB4		.	2	3FE	1,478,188	100.7080	1,495,542	1,485,028	1,476,750		423		L	4. 192	4.302		519	18,872	09/01/2017	10/17/2023
40416V-AB-1	. HD SUPPLY WATERWORKS LTD TLB		.	2	4FE	872,813	100.6880	881,020	875,000	872,920		108			4.455	4.497		6,605	9,312	08/07/2017	07/19/2024
421946-AK-0	HEALTHCARE REALTY TRUST INC		-	[1	2FE	4,263,579	98.9360	4,254,244	4,300,000	4,263,743		164			3.625	3.726		8,660		11/27/2017	01/15/2028
421924-BK-6	HEALTHSOUTH CORP	-+	-	[]	4FE	12,338,180	. 102.3750	12,361,781	12,075,000	12,222,928		(47,614)			5.750	5.276		115,719	694,313	03/04/2016	11/01/2024
421924-BN-0	HEALTHSOUTH CORP	+	-	[]	4FE	13,235,800	102.2500	13,379,413	13,085,000	13, 182, 091	219,807	(26,516)			5. 125	4.872		197,456	670,606	03/03/2017	03/15/2023
421924-BT-7 42234U-AD-5	HEALTHSOUTH CORP	+	-	1	4FE 4FE	11,055,134	104 . 0000	11,345,360	10,909,000	11,041,655	76,637	(10,800)			5.750	5.497 4.646		184,695 921	553,811	07/28/2017	09/15/2025
42234U-AD-5 423012-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL	+	l	1	2FE	2,412,759 5,055,350	99.9190	2,429,623 4,995,950	2,418,546 5,000,000	2,412,758 5,053,015		(2,335)			4.569	2.533		34,375	102,087	11/01/2014	06/02/2021 04/01/2023
423012-AD-5 423012-AF-0	HEINEKEN NV	-	Ip	l'i	2FE	5,055,350 5,961,120		6, 121, 236	6,000,000	5,963,374		2,254			2.750	2.533		34,375 88.667	70,020	09/28/2017	01/29/2028
42824C-AG-4	HEWLETT PACKARD ENTERPRISE CO	·	15	li	2FE	25, 248, 776		25,524,975	25,000,000	25, 185, 315		(62,944)			3.600			190.000	913, 195	12/28/2016	10/15/2020

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ates
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														Total					-		
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		С	е				Used to			Book/	Unrealized	Year's	_ Than-	Book/				Admitted			Stated
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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO			. 1	2FE		.105.0910		15,000,000	14,978,778		3,898			4.400	4 . 433		139,333	667,917	12/28/2016	10/15/2022
42824C-AU-3	HEWLETT PACKARD ENTERPRISE CO			. 1,5	2FE		_100.4820		34,000,000	34,062,990		(81,540)			2.850	2.602		231,483	988,361	12/28/2016	10/05/2018
42824C-AW-9	HEWLETT PACKARD ENTERPRISE CO			1	2FE		. 105.5740		9,000,000	8,979,768		2,085			4.900	4.935		93, 100	445,750	12/28/2016	10/15/2025
42824C-AZ-2	HEWLETT PACKARD ENTERPRISE CO			- []	2FE	25,798,452	99.3160		25,800,000	25,798,661		209			2.100	2.103		152,005		09/11/2017	10/04/2019
428291-AN-8	HEXCEL CORPORATION				2FE		101.9460		4,250,000	4,232,619	7 670	1,362			3.950	4.004		63,419	83,471	02/13/2017	02/15/2027
40419N-AE-0 BASQQV-BN-8	HFOTCO (HOUSTON FUEL OIL) TLB HGC HOLDINGS LLC TL B		1	. 2	3FE4FE	3,904,460 475,000	.100.8750 95.3330		3,914,540	3,899,724 475,022	7,678	(7,982)			5. 190 7. 125	5.306 8.065		1,693 297	166,256	03/03/2017	12/06/2021
43128*-AA-5	HIGMAN BARGE LINES TL	-†	1	2		14,389,434	92.5980		14,534,782	13,458,917	(904,460)	(26,057)			6.861	7.124				01/01/2017	01/31/2022
431475-AA-0	HILL-ROM HOLDINGS INC			. 1	4FE	6,741,250	. 104.6250		6,500,000	6,676,505		(43, 186)			5.750	4.928	MS	124,583	373.750	08/23/2016	09/01/2023
431475-AB-8	HILL-ROM HOLDINGS INC			1	4FE	13,036,563	101.9700		13,000,000	13,031,831		(4,731)			5.000	4.956	FA	245,556	326,806	02/09/2017	02/15/2025
43283Q-AA-8	HILTON GRAND VACATIONS BORROWER LL			1	3FE	2, 154, 455	. 109. 2500		2,099,000	2,147,681		(6,570)			6. 125	5.657	JD	10,714	129,278	01/13/2017	12/01/2024
43283Q-AA-8	HILTON GRAND VACATIONS BORROWER LL	LS_		. 1	3FE	1,715,420	.109.2500	1,831,030	1,676,000	1,710,553		(4,679)			6. 125	5.708			103,225	01/13/2017	12/01/2024
43534#-AB-7	HOLLANDER SLEEP PRODUCTS TL			. 2	5	9,080,813	98.5000		9,219,100	9,080,813	(9,565)	9,565			9.692	10.029		7,447	535,310	06/13/2017	06/09/2023
437076-BB-7	HOME DEPOT INC		-	1	1FE	28,959,110	_100.2860		29,000,000	28,994,069		8,420			2.250	2.280		201, 188	652,500	09/03/2013	09/10/2018
437076-BG-6	HOME DEPOT INC		-	1	1FE	18,930,080	.100.5580		19,000,000	18,954,366		9,608			2.625	2.683		41,563	498,750	05/28/2015	06/01/2022
437076-BT-8	HOME DEPOT INC				1FE	6,981,800	98.3770		7,000,000	6,982,272		472			2.800	2.830		58,256	000 000	09/05/2017	09/14/2027
438516-BJ-4 438516-BK-1	HONEYWELL INTERNATIONAL INC				1FE1FE	18,984,990	98.9170		19,000,000	18,990,767 8,500,000		4,944			1.400	1.427		45,072 24,662	266,000 118,818	10/24/2016	10/30/2019
438516-BM-7	HONEYWELL INTERNATIONAL INC				1FE	8,500,000 9,999,500	98.1850		8,500,000 10,000,000	9,999,613		97			1.850	1.851		30,833	185,514	10/24/2016 10/24/2016	10/30/2019 11/01/2021
44043V-AH-1	HORIZON PHARMA INC TERM LOAN B		-		3FE	1,471,723	. 100 . 3440		1,470,113	1,471,682		(42)			4.750	4.730		2.716	10,372	11/01/2017	03/29/2024
44267D-AB-3	HOWARD HUGHES CORP			1	4FE		.102.5000		18,863,000	19, 101, 432		(24,775)			5.375	5.092		298.533	504, 127	06/12/2017	03/15/2025
443510-AH-5	HUBBELL INCORPORATED			1	1FE	5,456,000	99.3560		5,500,000	5,457,540		1,540			3. 150	3.244		71,225		07/31/2017	08/15/2027
444859-BA-9	HUMANA INC			1	2FE		100.6640		7,150,000	7,042,469		19,725			3. 150	3.486		18,769	225,225	09/16/2014	12/01/2022
444859-BC-5	HUMANA INC			1	2FE	9,999,500	. 100 . 4220	10,042,240	10,000,000	9,999,819		100			2.625	2.626	AO	65,625	262,500	09/16/2014	10/01/2019
444859-BF-8	HUMANA INC			1	2FE		_103.5390		9,250,000	9,239,371		748			3.950	3.965		107,583	181,673	03/13/2017	03/15/2027
444859-BH-4	HUMANA INC	· -		. 1	2FE	18,996,390	99.9230		19,000,000	18,996,423		33			2.500	2.507		13, 194		12/14/2017	12/15/2020
444859-BJ-0	HUMANA INC			1	2FE	7,487,250	99.8340		7,500,000	7,487,316		66			2.900	2.937		6,042		12/14/2017	12/15/2022
446150-AH-7	HUNTINGTON BANCSHARESHUNTINGTON BANCSHARES	LS.		[]	2FE 2FE	4,990	. 100 . 2940		5,000 5,595,000	4,999 5,593,612		2.321			2.600	2.643		54	130	07/30/2013	08/02/2018
446150-AJ-3	HUNTINGTON BANCSHARES INC	Lo		-	2FE2	5,583,810 8,483,255	.100.2940		8,500,000						2.600	3.193	MC	79,581	145,470 267,750	07/30/2013	08/02/2018 03/14/2021
446150-AK-0	HUNTINGTON BANCSHARES INC			- ¦	2FE	14,228,483	98.3900		14,250,000	14,233,752		3.796			2.300	2.330	.I.I	152.040	304,990	08/04/2016	01/14/2022
446413-AH-9	HUNTINGTON INGALLS INDUSTRIES INC			1	2FE	21,412,516	.107.0000		21,000,000	21,317,909		(46,021)			5.000	4.702		134, 167	1,050,000	12/02/2015	11/15/2025
446413-AK-2	HUNTINGTON INGALLS INDUSTRIES INC			1	2FE	6,075,000	99.7500		6,075,000	6,075,000					3.483	3.483		17,633		11/16/2017	12/01/2027
44701Q-BD-3	HUNTSMAN INTERNATIONAL LLC			. 1	3FE	6,858,364	106.6250		7,240,000	6,944,084	21,720	49,202			5. 125	6.090	MN	47,412	371,050	08/23/2016	11/15/2022
44841D-AB-8	HUTCHISON WHAMPOA FINANCE 09 LTD		. D		1FE	29,965,200	102.5050	30,751,560	30,000,000	29,974,908		3, 183			3.625	3.639	AO	184,271	1,087,500	10/28/2014	10/31/2024
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING IN		-	. 2	4FE		.100.6250		1,462,500	1,465,387	(3,857)	(568)			5.569	5.470		679	42,616	06/19/2017	05/22/2023
44891A-AE-7	HYUNDAI CAPITAL AMERICA	LS	- C		2FE	9,493,445	99.7570		9,500,000	9,497,290		2, 173			2.500	2.524		67,951	237,500	03/14/2016	03/18/2019
44891A-AE-7	HYUNDAI CAPITAL AMERICA	L.LS			2FE	499,655	99.7570		500,000	499,857		114			2.500	2.524		3,576	12,500	03/14/2016	03/18/2019
44891A-AJ-6	HYUNDAI CAPITAL AMERICA		-[2FE	14,981,700	98.0950		15,000,000	14,989,277		6,020			1.750	1.792		68,542	262,500	09/22/2016	09/27/2019
44891A-AL-1 44891A-AM-9	HYUNDAI CAPITAL AMERICAHYUNDAI CAPITAL AMERICA		- L'	-	2FE2FE	9,986,000 4,784,923	99.1840		10,000,000	9,989,358 4,785,625		3,358			2.550	2.599 3.123		62,333 35,473	126,083 74,245	03/29/2017	04/03/2020
44891A-AM-9	HYUNDAI CAPITAL AMERICA	LS	1c	1	2FE	209,777	99.4670		210,000	209,808		31			3. 100	3. 123		1,555	3,255	03/29/2017	04/05/2022
44923Q-AG-9	HYUNDAI CAPITAL AMERICA		l c	1	2FE		_100.2080		25,000,000	24,990,333		15.610			2.875	2.940		283.507	718,750	08/06/2013	08/09/2018
44920U-AF-5	HYUNDAI CAPITAL SERVICES INC		D		2FE	2,995,440	98.8990		3,000,000	2,997,640		818			2.625	2.655		20, 125	78,750	03/23/2015	09/29/2020
451102-AX-5	ICAHN ENTERPRISES LP			1	3FE	8,662,238	. 102.8430		8,530,000	8,624,318	6,926	(34, 298)			6.000	5. 132	FA	213,250	393,600	09/06/2017	08/01/2020
451102-BB-2	ICAHN ENTERPRISES LP			1	3FE	5,000,000	.100.0200		5,000,000	5,000,000					4.875	4.875		71,771	243,750	01/06/2015	03/15/2019
451102-BF-3	ICAHN ENTERPRISES LP			. 1	3FE		_101.2500		12,000,000	11,957,379	204 , 122	(26,022)			5.875	5.660		293,750	705,000	08/23/2016	02/01/2022
451102-BJ-5	ICAHN ENTERPRISES LP		-	- 1	3FE	12,034,362	_102.2500		11,859,000	11,994,624	(14, 150)	(25, 587)			6.250	5.795		308,828	397,359	05/31/2017	02/01/2022
451102-BN-6	ICAHN ENTERPRISES LP		-		3FE	4,256,738	.100.0100		4,256,738	4,256,738	/0.40=				6.375	6.375		18,845		12/01/2017	12/15/2025
44962L-AC-1	IHS MARKIT LTD				3FE	6,500,000	99.8750		6,500,000	6,491,875	(8, 125)	0 004			4.000	4.000		21,667	007 704	11/28/2017	03/01/2026
96925H-AB-8 453140-AC-9	IMG WORLDWIDE INC TL		-	-	4FE 2FE	6,839,234 15,115,800	.100.4000 .99.9100		6,855,217 15,000,000	6,840,286 15.035.808	103.194	3,881			4.640 2.050	1.614		54,781 137.521	287,791 307.500	03/06/2017	05/06/2021 07/20/2018
44988E-AC-7	INC RESEARCH HOLDINGS INC TERM		- Lu	2	2FE3FE		.100.0630				100, 184	(63,996)			3.819	3.841		1.233	54,362	08/09/2017	08/01/2024
BASOQU-4X-6	INFOBASE HOLDINGS INC REVOLVER	-†	1	2	4Z		99.0000		,010,000	010,001, د		19			8.000	8.000		1,400		12/20/2017	12/15/2022
BASOQU-4W-8	INFOBASE HOLDINGS INC TERM LOAN		1	2	4Z	8,766,450	99.0000			8,766,450	(472)	472			8.000	8.244		23,290		12/20/2017	12/15/2022
45672N-AG-6	INFOR (US) INC			1	5FE		103.5000		17,490,000	17,658,694		(64,563)			6.500	6.056		145,264	1,136,850	03/17/2016	05/15/2022
45672L-AE-5	INFOR US INC TRANCHE B-6 TL		.	. 2	4FE	14,221,520			14,242,428	14, 195, 290		9,645			4.443	4.532	FMAN	5,274	513,253	02/07/2017	02/01/2022

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod		6	7		air Value	10	11			usted Carryin	-				nterest		-	ites
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
			F o r				Rate					Current	Current Year's Other-	Exchange Change in							
		C	e i				Jsed to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Book/ Adjusted		Effective	2	Admitted Amount	Amount		Stated Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized		of	of	Paid	Accrued	During Year	Acquired	Date
45673D-AE-2	. INFORMATICA CORP USD DOLLAR TL			2	4FE		100.2680	784,605	782,508	781, 104	2,619	218			5. 193			339	45,480	08/07/2015	08/05/2022
45685E-AE-6 45687A-AL-6	ING US INC			1	2FE2FE		100.0980 100.5120	5,951,809 100,512	5,946,000 100,000	5,945,728 99,970		2,204 28			2.900 2.875	2.938		65,142 1,326	172,434 2,875	08/16/2013	02/15/2018
456873-AA-6	INGERSOLL-RAND LUXEMBOURG FINANCE			1	2FE		99.9730	8,497,705	8,500,000	8,497,525		1,016			2.625	2.638		37,188	223, 125	10/23/2014	05/01/2020
45763P-AE-6	. INMARSAT FINANCE PLC	·	. D	1	3FE		.99.7500	7,222,898		7, 194, 229	149, 177	3, 180			4.875	4.939		45, 105	352,999	08/17/2015	05/15/2022
458140-AQ-3 458140-AR-1	INTEL CORP			1	1FE1FE		101.0900 102.8650	28,992,526 10,286,510	28,680,000 10,000,000	29,036,779 9,997,017		(134,359) 598			2.450 3.100	1.951		296,679 130,889	702,660 310,000	04/22/2016	07/29/2020
458140-BA-7	INTEL CORPORATION			1	1FE		.99.7510	21,446,551	21,500,000	21,500,000					1.493			43,688	147,326	05/08/2017	05/11/2020
458140-BB-5	. INTEL CORPORATION			1	1FE	19,987,800	.99.6800	19,935,920	20,000,000	19,989,282		1,482			2.350	2.363	MN	65,278	235,000	05/08/2017	05/11/2022
458140-BC-3	INTEL CORPORATION				1FE		100.5180	21,611,327	21,500,000	21,500,000		040			1.763			53,695	177,319	05/08/2017	05/11/2022
458140-BD-1 L5137L-AE-5	INTEL CORPORATION		n	2	1FE 4FE		100.9170 99.6720	29,568,740 11,409,420	29,300,000 11,446,966	29,293,285 11,398,146	344.098	610		<u> </u>	2.875 4.212	2.879		116,997 46,879	421, 188 466, 594	05/08/2017	05/11/2024
45866F-AC-8	INTERCONTINENTAL EXCHANGE INC			1	1FE		101.4150	8,620,275		8,494,309	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,848			2.750			19,479	233,750	11/19/2015	12/01/2020
45866F-AE-4	_ INTERCONTINENTAL EXCHANGE INC			1	1FE	23,446,185	.99.7710	23,446,185	23,500,000	23,449,916		3,731			2.350	2.398	MS	205,560		08/10/2017	09/15/2022
45866F-AB-0 459200-JC-6	INTERCONT INENTALEXCHANGE INC			1	1FE 1FE		100.3900	15,058,500	15,000,000	14,997,791 7.477.747		2,741			2.500	2.519		79, 167	375,000	10/01/2013	10/15/2018
459200-JC-6	INTERNATIONAL BUSINESS MACHINES COINTERNATIONAL BUSINESS MACHINES CO	0		1	1FE		100.7610 100.7610	7,557,105 4,534,263	7,500,000 4,500,000	4,486,648		4,205			2.875 2.875	2.941		31,146	215,625 129,375	11/04/2015	11/09/2022
459200-JF-9	INTERNATIONAL BUSINESS MACHINES CO			1	1FE		.99.7090	19,941,760	20,000,000	19,983,751		4,949			2.250	2.277		165,000	450,000	02/16/2016	02/19/2021
459200-JG-7	INTERNATIONAL BUSINESS MACHINES CO			1	1FE		103.3430	20,587,019	19,921,000	19,865,040		5,856			3.450	3.490		252,001	687,275	02/16/2016	02/19/2026
459200-JG-7 460599-AB-9	INTERNATIONAL BUSINESS MACHINES COINTERNATIONAL GAME TECHNOLOGY	LS		1	1FE3FE		103.3430 107.7500	81,641 4,848,750	79,000 4,500,000	78,778 4,554,506		(13, 192)			3.450	3.490		999 106,250	2,726 281,250	02/16/2016	02/19/2026
460599-AC-7	INTERNATIONAL GAME TECHNOLOGY			1	3FE		111.7500	3,911,250	3,500,000	3,555,414		(6,604)			6.500	6.204		85,944		07/07/2016	02/15/2025
459745-GL-3	INTERNATIONAL LEASE FINANCE CORP				2FE	4,677,0951	104.0800	4,573,271	4,394,000	4,515,713		(93,636)			5.875	3.587		64,537	258, 148	04/20/2016	04/01/2019
459745-GP-4	INTERNATIONAL LEASE FINANCE CORP				2FE		100.4580	2,009,158	2,000,000	1,999,647		1, 197			3.875	3.937		16,361	77,500	11/13/2013	04/15/2018
Y5000J-AB-6 461070-AL-8	INTERNATIONAL SEAWAYS INC TLINTERSTATE POWER & LIGHT CO			2	4FE 2FE		.,99.8750 101.2750	1,736,889 15,191,235	1,739,063 15,000,000	1,706,999 15,141,209		1,463,530			6.850	7.332		10,589	66,491 243,750	08/03/2017	06/22/2022
459745-GK-5	INTL LEASE FINANCE CORP	-		١	2FE	2, 100,000		2,529,097	2, 100,000	2,100,000		(2,341)			8.625	8.625		83,519	243, 730	12/19/2011	01/15/2022
459745-GQ-2	. INTL LEASE FINANCE CORP				2FE	4,675,0001	105.2710	5,263,565	5,000,000	4,844,792		41,827			4.625	5.673	AO	48,819	231,250	07/10/2013	04/15/2021
46124C-AB-3	INTRAWEST RESORTS HOLDINGS BLUEBIR			2	4FE		100.6880	3,649,940	3,625,000	3,614,629	045 500	389			4.819	4.870		1,456	44,589	10/19/2017	07/31/2024
46186R-AA-7 462613-AK-6	. INVISTA FINANCE LLC	-		1	3FE3FE		101.2600 101.0000	37, 129,004 9,595,000	36,667,000 9,500,000	36,667,000 9,496,467	315,520	1,309			4.250 3.450	4.250 3.465		328,984 151,129	1,558,348 327,750	10/09/2014 11/17/2015	10/15/2019 07/15/2020
46284P-AP-9	IRON MOUNTAIN INC			1	4FE		101.2500	4,251,488	4, 199,000	4, 192, 255		815			5.750	5.780		91,212	241,443	06/29/2016	08/15/2024
46284P-AQ-7	. IRON MOUNTAIN INC			1	3FE	4,287,7501	104.5000	4,284,500	4, 100,000	4,215,209		(29, 241)			6.000	5.116		92,933	246,000	08/11/2015	08/15/2023
46284V-AE-1 46289R-AA-3	. IRON MOUNTAIN INC			1	3FE		.99.5000	5,970,000	6,000,000	5,970,000	(30,000)	4 100			5.250 5.375	5.250 5.481		3,500	200 000	12/12/2017	03/15/2028
46289H-AA-3 46365@-AA-8	. IRON MOUNTAIN US HOLDINGS INC		1	2	3FE 5*GI		102.7500 100.0000	7,449,375 10,000,000	7,250,000 10,000,000	7, 187, 942 9, 644, 260	109,458	4, 109 58, 885			12.000	5.481		32,474	389,688	12/16/2016	06/01/2026
464592-AQ-7	ISLE OF CAPRI CASINOS			1	4FE		103.1250			3,011,200					5.875	0.000			6,630	09/23/2015	03/15/2021
465685-AL-9	. ITC HOLDINGS CORP			1	2FE		.99.8190	23,407,602	23,450,000	23,430,785		483			2.700			82,661		11/09/2017	11/15/2022
465740-AA-6 51501E-AC-0	ITRON INC	·		1	3FE 4FE		100.3750	5,002,690 1,317,934	4,984,000	4,997,307	(61,098)	(58)			5.000 5.820	4.939		6,230 674		12/12/2017	01/15/2026
445658-CE-5	IVANTI SOFTWARE (LANDESK) TL		1	1	2FE		.94.9060 101.2980	1,317,934	1,388,673 10,000,000	1,317,934 9,982,975	(61,098)	3,5/1,285		†	3.300	5.960		124,667		07/06/2017	01/20/2024
466313-AD-5	JABIL CIRCUIT INC			1	2FE	5,789,8381	101.3450	5,361,151	5,290,000	5,306,902		(79,841)			8.250	6.644	MS	128,503	436,425	02/16/2011	03/15/2018
466313-AF-0	JABIL CIRCUIT INC	·		1	2FE		106.7400	4,931,388	4,620,000	4,599,145		6,297			5.625	5.843		11,550	259,875	02/08/2011	12/15/2020
466313-AG-8 46849L-SP-7	JABIL CIRCUIT INC			1	2FE1FE		104.8400 98.9340	2,096,800 24,733,375	2,000,000 25,000,000	1,975,928 24,987,968		4,437			4.700 2.250	4.990 2.265		27,678 96.875	94,000 562,500	02/24/2014	09/15/2022
67180F-AG-2	JACOBS DOUWE EGBERTS INTERNATION		D	2	3FE		100.2920	1,504,380	1,500,000	1,500,000		,444			3.688	3.688		9,065	25,831	05/10/2017	07/04/2022
47009Y-AJ-6	JAGUAR HOLDING COMPANY I 2017 TL			2	4FE	8,531,6111	100.0910	8,583,999	8,576,195	8,535,947		4,336			4.384	4 . 499	FMAN	3, 133	203,358	06/01/2017	08/18/2022
47032F-AA-7	JAMES HARDIE INTERNATIONAL FINANCE		D	[!	3FE		100.7500	2, 164, 110	2,148,000	2,148,000				ļ	4.750	4.750		5,385		11/29/2017	01/15/2025
47032F-AB-5 476556-DC-6	JAMES HARDIE INTERNATIONAL FINANCE JERSEY CENTRAL POWER & LIGHT CO		D	II	3FE 2FE		100.7500 104.3630	2,885,480 8,349,056	2,864,000 8,000,000	2,864,000 7,979,265		2, 114			5.000	5.000		7,558 7,558	344,000	11/29/2017	01/15/2028
832696-AQ-1	JM SMUCKER CO/THE			1	2FE		.99.8580	11,383,755	11,400,000	11,391,400		2, 114			2.200	2.240		16,720		12/04/2017	12/06/2019
47759D-AB-1	JO-ANN STORES TL			2	4FE	1,915,396	.96.3330	1,878,494	1,950,000	1,878,494	(37,666)	(975,640)			6.551	6.924	JAJ0	45,054	311,872	10/31/2016	10/20/2023
24422E-SS-9	JOHN DEERE CAPITAL CORP				1FE		100.0640	60,038,280	60,000,000	59,988,094		6,758		ļ	2.300	2.312		402,500	1,380,000	09/10/2014	09/16/2019
24422E-TL-3 24422E-TQ-2	JOHN DEERE CAPITAL CORPJOHN DEERE CAPITAL CORP				1FE		100.5820 99.8950	15,087,345 10,988,439	15,000,000 11,000,000	14,944,182		10,332			2.650 2.200	2.749		193,229	198,750	03/10/2017	01/06/2022
478160-BN-3	JOHNSON & JOHNSON		1	1	IFE	34,572,7391		34,844,088	34,633,000	34,598,093		2,223			2.200			61,281	848,509	11/18/2014	12/05/2021
478160-BN-3	JOHNSON & JOHNSON	LS.]	1	1FE	366,3611		369,237	367,000	366,630		89			2.450			649	8,992	11/18/2014	12/05/2021

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		C	e i				Used to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
478160-BS-2 478160-CD-4	JOHNSON & JOHNSON JOHNSON & JOHNSON			1	1FE1FE	32,000,000 24,932,000	97.8430 99.8750	31,309,824 24,968,800	32,000,000 25,000,000	32,000,000 24,942,734		10,734			1.650 2.250	1.650		176,000 184,375	528,000 281,250	02/25/2016 02/28/2017	03/01/2021
478160-CF-9	JOHNSON & JOHNSON			1	1FE	4,987,300	.105.6480	5,282,405	5,000,000			364			3.625	3.643		59,410	90,625	02/28/2017	03/03/2022
478160-CG-7	JOHNSON & JOHNSON			1	1FE		106.7810	5,232,284	4,900,000	4,888,757		174			3.750	3.763		60,229	91,875	02/28/2017	03/03/2047
478160-CG-7	JOHNSON & JOHNSON	LS		1	1FE	99,767	.106.7810	106,781	100,000	99,771		4			3.750	3.763		1,229	1,875	02/28/2017	03/03/2047
478160-CH-5	JOHNSON & JOHNSON	LS		1	1FE	15,873,997	99.5270	15,815,756	15,891,000	15,874,647		650			1.950	1.987		43,899		11/08/2017	11/10/2020
478160-CH-5 478160-CJ-1	JOHNSON & JOHNSON	L.LS		1	1FE	957,974	99.5270	954,459 47,656,764	959,000	958,013		39 146			1.950 2.625	1.987 2.628		2,649		11/08/2017	11/10/2020
478375-AD-0	JOHNSON CONTROLS INTERNATIONAL PLC			1	2FE	47,891,857 9,982,653	.105.4720	47,656,764	47,900,000 10,000,000	47,892,003 9,980,654		7,936			5.000	5.058		178, 128 126, 389	500,000	12/28/2016	01/15/2025
478375-AG-3	JOHNSON CONTROLS INTERNATIONAL PLC			1	2FE	4,997,972	103.6430	5, 182, 125	5,000,000	4,993,808		830			3.625	3.631		90,122	181,250	12/28/2016	07/02/2024
478375-AP-3	JOHNSON CONTROLS INTERNATIONAL PLC]		1	2FE	9,494,979	.100.0370	9,503,506	9,500,000	9,499,455		13,864		ļ	3.750	3.802	JJ	164,271	356, 250	12/28/2016	01/15/2018
46625H-GY-0	JPMORGAN CHASE & CO				1FE	5,347,150	.100.1390	5,006,955	5,000,000	5,002,031		(51,502)			6.000	4.929		138,333	300,000	02/10/2010	01/15/2018
46625H-RL-6 46625H-RV-4	JPMORGAN CHASE & CO			1	1FE1FE	4,238,695 9,424,200	99.3440	4,222,137 9,822,400	4,250,000 10,000,000	4,241,123 9,471,449		1,511 47,249			2.700 2.950	2.742		13,706 73,750	114,750 295,000	05/11/2016	05/18/2023
46647P-AF-3	JPMORGAN CHASE & CO			1 3	1FE	9,424,200	.101.7350	9,822,400	250,000	9,471,449		41 ,249			3.540	3.540		1,475	4,573	04/18/2017	05/01/2028
46647P-AF-3	JPMORGAN CHASE & CO	LS.		1.3	1FE	9.750.000	101.7350	9,919,124	9.750.000	9,750,000					3.540	3.540		57.525	178.328	04/18/2017	05/01/2028
48128B-AB-7	JPMORGAN CHASE & CO			1	1FE	24,999,250	100.8390	25,209,650	25,000,000	24,999,371		114			2.972	2.973		342,606	447,864	12/01/2016	01/15/2023
48125L-RH-7	JPMORGAN CHASE BANK NA			1	1FE	8,500,000	_100.1940	8,516,507	8,500,000	8,500,000					2. 125	0.000		5,354	141,231	09/20/2016	09/21/2018
48125L-RJ-3	JPMORGAN CHASE BANK NA			1	1FE	8,500,000	100.7050	8,559,891	8,500,000	8,500,000					2.265	0.000		2,674	155,505	09/20/2016	09/23/2019
485134-BL-3 48562R-AJ-8	KANSAS CITY POWER & LTKAR AUCTION SERVICES INC TLB4			1	1FE 3FE	2,996,760 6,130,851	. 105.8320	3, 174, 963 6, 143, 105	3,000,000 6,115,098	2,999,462 6,128,598		399			7 . 150 4 . 000	7.184		53,625 2,038	214,500 128,285	03/19/2009 06/01/2017	04/01/2019
487836-BE-7	KELLOGG CO			1	2FE	4,987,550	100.4380	5,021,905	5,000,000	4,999,233		1,931			3.250	3.293		18,056	162,500	05/16/2011	05/21/2018
487836-BS-6	KELLOGG COMPANY			1	2FE	3,822,557	99.3400	3,800,760	3,826,000	3,823,066		452			2.650	2.664		8,449	105,895	11/07/2016	12/01/2023
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS			2	4FE	760,829	.100.2080	765, 100	763,511	760,827		495			4.569	4.656		291	32,002	04/07/2016	07/29/2022
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL			2	4FE	2,502,306	.100.2080	2,515,938	2,510,715	2,502,299		1,552			4.569	4.652		956	105,368	01/30/2017	07/29/2022
489170-AD-2 49269T-AB-5	KENNAMETAL INC			2	2FE 5Z	14,980,050 7,328,323	.100.0790 99.5000	15,011,880 7,352,039	15,000,000 7,388,984	14,994,402 7,328,357	5,391	2,942 17,176			2.650 6.559	2.664 6.818		66,250 5,918	397,500 543,848	11/02/2012	11/01/2019
49327M-2S-2	KEY BANK USA NA			۷	1FE	8 . 497 . 195	98.6560	8.385.752	8,500,000	8,497,491		296			2.400	2.407		12.467	102.000	06/06/2017	06/09/2022
49327M-2P-8	KEYBANK NA				1FE	4,998,400	98.9070	4,945,370	5,000,000	4,999,115		528			1.600	1.611	FA	28,667	80,000	08/17/2016	08/22/2019
49327M-2N-3	KEYBANK NA/CLEVELAND OH				1FE		100.1830	14,276,135	14,250,000	14,247,182		2,317			2.350	2.367		105, 114	334,875	03/03/2016	03/08/2019
49327M-2T-0	KEYBANK NATIONAL ASSOCIATION				1FE 2FE	14,996,550	98.0320	14,704,815	15,000,000	14,996,745		195			2.300	2.305		102,542	045.000	09/07/2017	09/14/2022
49326E-EE-9 49338C-AB-9	KEYCORPKEYSPAN GAS EAST CORPORATION			1	2FE1FE	14,990,550	.100.1500 97.2110	15,022,470	15,000,000 5,000,000	14,998,149		1,905			2.300 2.742	2.313		17,250 51,793	345,000 140,908	11/05/2013 08/02/2016	12/13/2018
72584D-AD-6	KFC HLDGS CO. (YUM! BRANDS) TLB			2	3FE	983,519	100.5210	992,683	987,538			635			3.491	3.575		1,343	42,492	09/19/2016	06/16/2023
493738-AC-2	KIA MOTORS CORP		D		2FE	5,028,750	98.6220	4,931,110	5,000,000	5,019,400		(5,563)			2.625	2.502	AO	25,521	131,250	04/15/2016	04/21/2021
493738-AE-8	KIA MOTORS CORPORATION		D		2FE	32,631,207	97.9900	32,238,578	32,900,000	32,639,480		8,273		ļ	3.000	3. 163	AO	180,950	ļ	10/19/2017	04/25/2023
493738-AF-5	KIA MOTORS CORPORATION		υ		2FE1FE	6,417,170	98.3120	6,341,092	6,450,000	6,417,676		506			3.500	3.561		41,388	400 500	10/19/2017	10/25/2027
494368-BP-7 494368-BS-1	KIMBERLY-CLARK CORP			1	1FE	8,994,420 4,997,850	99.1860 99.4770	8,926,740 4,973,870	9,000,000 5,000,000	8,997,524 4,998,849		1, 110 422			1.850 2.150	1.863 2.159		55,500 40,611	166,500 107,500	02/24/2015 08/03/2015	03/01/2020
494386-AC-9	KIMBERLY-CLARK DE MEXICO		D	1	1FE	9.945.900	98.3120	9,831,200	10.000.000	9.959.321		4.929			3.250	3.314		98.403	325.000	03/05/2015	03/12/2025
494550-AY-2	KINDER MORGAN ENER PART			1	2FE	2,672,223	.100.4650	3,013,950	3,000,000	2,994,167		46,431			5.950	7.601	FA	67,433	178,500	02/05/2008	02/15/2018
494550-BV-7	KINDER MORGAN ENERGY PARTNERS LP			1	2FE	9,983,200	.103.5680	10,356,800	10,000,000	9,988,007		1,525			4.250	4.271		141,667	425,000	09/08/2014	09/01/2024
49456B-AE-1	KINDER MORGAN INC			1	2FE	6,369,045	100.8760	6,437,906	6,382,000	6,376,812		2,589			3.050	3.094		16,221	194,651	11/24/2014	12/01/2019
49456B-AN-1 49460Y-BF-1	KINDER MORGAN INC			2	2FE 4FE	9,460,000 2,962,613	.101.6560 99.4750	9,616,695 2,961,868	9,460,000 2,977,500	9,460,000 2,961,868	(2,423)	1,679			2.639 4.943	5.031		54,094 35,892	44,910 85,228	08/03/2017 02/01/2017	01/15/2023
496902-AN-7	KINROSS GOLD CORP		A	1	3FE	12,637,599	.109.6250	13,631,869	12,435,000	12,631,643	41,300	(17,682)			5.950	5.624		217,854	665,508	05/19/2017	03/15/2024
496902-AP-2	KINROSS GOLD CORP		Α	1	3FE	11,838,333	100.6250	11,903,938	11,830,000	11,838,008		(325)			4.500	4.491	JJ	258,781		06/28/2017	07/15/2027
48256L-AH-6	KMG CHEMICALS INC TL			2	4FE	650,509	₋ 100.1670	648,354	647,273	646,295	(4,012)	(202)			4.319	4.236		233	21,383	06/30/2017	06/15/2024
50077L-AH-9	KRAFT HEINZ FOODS CO			1	2FE	19,689,976	.100.5770	19,838,715	19,725,000	19,701,796		8,822			2.800	2.849		274,616	552,300	08/26/2016	07/02/2020
50077L-AJ-5 50077L-AP-1	KRAFT HEINZ FOODS CO			1	2FE 2FE	4,989,936 17,200,000	. 102.2750 . 100.2510	5, 113, 760 17, 243, 206	5,000,000 5,000,000	4,992,059 17,200,000		1,586			3.500	3.538		80,694 49,187	175,000 82,612	08/26/2016 08/07/2017	07/15/2022 02/10/2021
50077L-AP-1	KRAFT HEINZ FOODS CO				2FE2		100.2510	17,347,284	17,200,000	17,200,000					2.230	0.000			93,601	08/07/2017	08/10/2021
50076W-AM-5	KRATON POLYMERS LLC TL			2	3FE		.100.9480	1,532,387	1,517,997	1,446,180		7,964			4.562	5.900		578	24,954	08/16/2017	01/06/2022
50076W-AK-9	KRATON POLYMERS REPLCEMNT TL			2	3FE		.100.8130					(862,365)			0.000	0.000	FMAN			02/18/2016	01/06/2022
501044-CZ-2	KROGER CO			1	2FE	3,732,711	.100.9690	3,761,077	3,725,000	3,729,410		(1,072)			2.950	2.917		18,315	109,888	10/21/2014	11/01/2021
49387T-AR-7 50105J-AM-9	KRONOS ACQ HLDGS (KIK CUSTOM) TL			2	4FE 4FE	451,743 1,478,303		466,479	463,697 1,485,028	451,773		(2,068)		····	6. 175 4. 903	6.837		398 10.718	189,827 75,234	05/25/2017	08/26/2022
100 100J-AM-9	INDINO INC INCHEMENTAL IL			۷	4rt		_ 100.6190	1.494.220		L	L	L/U/	L	L	4.903	4.993	I FMAIN	IU./18	/5.234	11/U3/2016	11/01/2023

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	Description	d e	g	Bond	NAIC	Actual	Fair Value	Fair Value	Par Value	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Assuired	Maturity
Identification 48268K-AD-3	KT CORP	е	n	Char	Des.	Cost 14,946,300	99.7500	14,962,560	15,000,000	Value 14,985,254	(Decrease)	Accretion 10,934	Recognized	Value	2.625	2.702	Palu	Accrued75,469	During Year 393,750	Acquired 04/14/2014	Date 04/22/2019
502413-AY-3	L-3 COMMUNICATIONS CORP		D	1	2FE	11,721,719	_104.7420	11,495,391	10,975,000	14,965,254		(108, 282)			5.200	4. 107	AO	120,481	570,700	04/14/2014	10/15/2019
502413-AZ-0	L-3 COMMUNICATIONS CORP			. 1	2FE	2,990,370	.105.2030	3, 156, 102	3,000,000	2,997,142		1,035			4.750	4.790	JJ	65,708	142,500	05/18/2010	07/15/2020
502413-BE-6	L-3 COMMUNICATIONS CORP			. 1	2FE	9,410,224	.102.8310	9,732,916	9,465,000	9,415,115		4,570			3.850	3.920	JD	16, 196	374,525	01/19/2017	12/15/2026
50540R-AM-4 50540R-AP-7	LABORATORY CORP OF AMERICA HLDG			- []	2FE2FE	19,983,200	.100.3070	20,061,380	20,000,000	19,997,054 9,995,059		3,457			2.500 3.200	2.518 3.213	MN	83,333 133,333	500,000	10/29/2013	11/01/2018
50540R-AR-3	LABORATORY CORPORATION OF AMERICALABORATORY CORPORATION OF AMERICA			-	2FE2	9,991,900 14,983,200	.101.9540 .100.2630	10,195,430 15,039,495	15,000,000	9,995,059		1, 115 3.349			2.625	2.649		164,063	320,000	01/21/2015	02/01/2022
50540R-AT-9	LABORATORY CORPORATION OF AMERICA			. 1	2FE	8,580,650	.100.2030	8,613,382							3.250	3.286	MS	100, 154		08/15/2017	09/01/2024
505588-BH-5	LACLEDE GAS CO			. 1	1FE	11,332,003	99.9730	11,371,940	11,375,000	11,369,414		8,835			2.000	2.080		85,944	227,500	08/07/2013	08/15/2018
505597-AE-4	LACLEDE GROUP INC			-[!	2FE	11,976,600	99.2250	11,906,940	12,000,000	11,992,061		4,733			2.550	2.592		115,600	306,000	08/12/2014	08/15/2019
512807-AR-9 513075-BE-0	LAM RESEARCH CORPLAMAR MEDIA CORP			-[]	2FE3FE	8,492,860 17,539,925	.100.6280 .103.0000	8,553,346 17,764,410	8,500,000 17,247,000	8,494,981 17,420,427		1,364			2.800	2.818		10,578 143,725	238,000 862,350	05/23/2016	06/15/2021
513075-BE-0 513075-BH-3	LAMAR MEDIA CORP.			-	3FE	6, 190, 000	.103.0000	6,270,000	6,000,000	6, 104, 420		(47,415)			5.375	4.753		143,725		06/17/2015	05/01/2023
51509G-AB-9	LANDS END TLB			2	4FE	1,715,890	88.8440	1,745,150	1,964,286	1,716,436	186,777	62,986			4.819	9.425		789	87,372	05/01/2016	04/02/2021
51602E-AD-6	LANNETT COMPANY INC INITIAL TR			. 2	4FE	480,600	99.7500	478,800	480,000	478,800	(50)	131			6.944	7.010		278	15,715	07/07/2017	11/25/2022
51783Q-AN-8	LAS VEGAS SANDS TERM B LOANS			. 2	2FE	6,314,228	.100.4880	6,353,172	6,322,319	6,314,748		520			3.569	3.591		1,880	152,346	04/11/2017	03/29/2024
52471B-AE-6 524660-AX-5	LEGALZOOM.COM INC TERM LOAN BLEGGETT & PLATT INC	·		- 2	4FE 2FE	396,000 6,982,080	.100.0000 .102.1660	400,000 7,151,627	400,000 7,000,000			33			5.941 3.800	6.117 3.831		1,716 33,989	266,000	12/06/2017	11/15/2024
524660-AY-3	LEGGETT & PLATT INC			-	2FE	4,967,050	99.0290	4,951,465	5,000,000	4,967,396		346			3.500	3.579		21,875	∠00,000	11/03/2014	11/15/2027
00255X-AD-1	LEIDOS INNOV CORP (ABACUS) TLB			2	3FE	3,951,742	100.8130	3,992,195	3,960,000	3,951,753		1,245			3.625	3.666		1, 196	133,596	09/06/2016	08/16/2023
526057-BD-5	LENNAR CORP			. 1	3FE	2,423,761	.101.8750	2,495,938	2,450,000	2,448,258		3,991			6.950	7.212		14, 190	170,275	04/27/2010	06/01/2018
526057-BU-7	LENNAR CORP	-		- []	3FE	2,255,625	. 102.6250	2,309,063	2,250,000	2,252,360		(1, 184)			4.500	4.441		12,938	101,250	02/11/2015	11/15/2019
526057-BV-5 526057-BW-3	LENNAR CORP			- []	3FE3FE	7,000,000 7,522,928	_103.8750 _105.0000	7,271,250 7,770,000	7,000,000 7,400,000	7,000,000 7,502,890	175,000 191,723	(14,833)			4.750 4.875	4.750 4.604		28,632	332,500 360,750	04/21/2015 07/15/2016	05/30/2025
526057-BX-1	LENNAR CORP			1	3FE	2, 175,000	.103.0000	2,262,000	2, 175,000	2,175,000	191,723	(14,000)			4.750	4.750		25,828	103,313	02/26/2016	04/01/2021
526057-BN-3	LENNAR CORPORATION			1,3	3FE		105.0000	6,284,250	5,985,000	6,078,022	63,994	(17, 182)			4.750	4.387		36,326	284,288	08/23/2016	11/15/2022
526057-BY-9	LENNAR CORPORATION			. 1	3FE	1,695,000	_102.0000	1,728,900	1,695,000	1,695,000					4. 125	4.125		32,240	33,988	01/05/2017	01/15/2022
526057-CB-8	LENNAR CORPORATION			- []	3FE		.102.9800	7,414,560	7,200,000	7,200,000					4.750	4.750		30,400	740 400	11/14/2017	11/29/2027
526107-AD-9 64029B-AD-0	LENNOX INTERNATIONAL INC		Δ	. 1	2FE4FE	23,038,826 4,403,085	98.7440 _100.0000	22,809,772 4,408,596	23, 100,000 4,408,596	23,047,851 4,403,120		7,976 34			3.000 5.622	3.042 5.657		88,550 2,065	716,100 6,885	11/09/2016	11/15/2023
52729N-BX-7	LEVEL 3 COMMUNICATIONS INC		^	1	4FE	3,535,275	_100.4050	3,484,054	3,470,000	3,484,054	(28,965)	(18,342)			5.750	5. 137		66,508	199,525	11/07/2016	12/01/2022
52729K-AN-6	LEVEL 3 FINANCE TRANCHE B 2024 TL			2	2FE	5,486,250	.100.0000	5,500,000	5,500,000	5,487,714		1,464			3.696	3.737		22,277	132,056	03/07/2017	02/22/2024
527298-BF-9	LEVEL 3 FINANCING INC			. 1	3FE	22,530,548	.100.2500	22,210,388	22, 155, 000	22, 195, 743	51,617	(75,939)			5. 125	4.653		378,481	1, 135, 444	06/29/2016	05/01/2023
527298-BH-5 527298-BM-4	LEVEL 3 FINANCING INC	-		- []	3FE3FE	4,259,325 1,558,276	99.8750 98.1550	4,264,663 1,472,325	4,270,000 1,500,000	4,259,460 1,472,325	(80.531)	135			5.375 5.250	5.417 4.598	MS	76,504 16.625		11/17/2017	05/01/2025
527298-BM-4 529897-AF-7	LIBBEY GLASS INC. INITIAL TL			-	4FE	872,891	95.8750	1,472,325	874.091		(34,876)	(5,420)			4.432		JAJO	2.260		03/28/2017	03/15/2026
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL			2	4	5,907,245	98.7500	5,901,855	5,976,563	5,901,855	2,593	(2,593)			8. 193		MJSD	4,081	469,447	02/23/2016	02/18/2022
53219L-AN-9	LIFEPOINT HEALTH INC			. 1	3FE	5,615,375	.101.0000	5,662,060	5,606,000	5,612,479		(1,438)			5.875	5.842	JD	27,446	329, 353	11/19/2015	12/01/2023
53219L-AN-9	LIFEPOINT HEALTH INC	LS_		- 1	3FE	9,699,000	_101.0000	9,740,440	9,644,000	9,682,006		(8,435)			5.875	5.761		47,215	566,585	11/19/2015	12/01/2023
53219L-AQ-2 53219L-AQ-2	LIFEPOINT HEALTH INCLIFEPOINT HEALTH INC	M		- []	3FE3FE		98.0000				(21,849)	(468) (1, 118)			5.375	5.254 5.333		7,955 54,171	23,865 162,513	06/09/2017	05/01/2024
53219L-AQ-2 53226G-AE-1	LIGHTSTONE HOLDCO LLC REF1 TLB	M		2	3FE	3,759,658	.100.3650	3,746,604		3,926,060	(130,729)	(1,118)			6.069	6.040		54, 171	139,088	12/15/2017	05/01/2024
53226G-AF-8	LIGHTSTONE HOLDCO LLC REFI TLC			2	3FE	233,687	100.3650	232,868	232,021	231,513	(840)	(257)			6.069	6.040		117	7,982	12/15/2017	01/30/2024
532716-AR-8	LIMITED BRANDS INC			. 1	3FE	4,353,531	108.6250	4,345,000	4,000,000	4,073,744		(46,495)			8.500	7 . 142	JD	15, 111	340,000	07/08/2010	06/15/2019
538034-AK-5	LIVE NATION ENTERTAINMENT INC			. 1	4FE	8,530,650	.102.5000	8,651,000	8,440,000	8,514,912	67 , 339	(13,527)			4.875	4.668		68,575	412,593	10/26/2016	11/01/2024
53803H-AL-4	LIVE NATION ENTERTAINMENT TLB-3	-		. 2	3FE	4,721,357	.100.4580	4,725,792	4,704,247	4,720,159		(1, 198)			3.874	3.810		1,519	85,230	07/01/2017	10/31/2023
53944Y-AC-7 53944Y-AD-5	LLOYDS BANKING GROUP PLCLLOYDS BANKING GROUP PLC		D		1FE1FE	9,218,458 4,965,400	. 100 . 4990 . 101 . 5530	9,296,148 5,077,665	9,250,000 5,000,000	9,224,221 4,968,218		5,764 2,818			3.000 3.750	3.074 3.834		131,042 88,542	138,750 93,750	01/04/2017 01/04/2017	01/11/2022
539565-AB-7	LOCAL INITIATIVES SUPPORT CORP			2	1	7,900,000	.100.0000	7,900,000	7,900,000	7,900,000					3.000	3.043	JAJ0	59,250	231,684	01/26/2015	08/01/2021
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT			2	5Z	5,500,000	.100.0000	5,500,000	5,500,000	5,500,000					4.000	4.000	JAJ0	55,000	100,278	12/29/2017	10/01/2026
539830-BF-5	LOCKHEED MARTIN CORP			-[!	2FE	31,279,348	.100.6390	31,395,280	31, 196,000	31,253,380		(19,323)			2.500	2.433		82,323	779,900	04/14/2016	11/23/2020
539830-BG-3 539830-BH-1	LOCKHEED MARTIN CORP			-[]	2FE2FE	9,982,050 4,961,400	_101.6090 _103.8380	10,160,850 5,191,880	10,000,000 5,000,000	9,986,931 4,968,292		2,359 3.339			3.100	3.128 3.642		142,944 81,847	310,000 177,500	11/18/2015 11/16/2015	01/15/2023
548661-CT-2	LOWE'S COMPANIES INC			· [¦	2FE1FE		. 103.8380	9,998,385				(77, 122)			3.550	2.849	AO	75.976		09/18/2014	04/15/2026
548661-DD-6	LOWES COMPANY INC			. 1	1FE		101.5430	10, 154, 280	10,000,000	9,938,938		8,036			3. 125	3.227		92,014	312,500	09/03/2014	09/15/2024
50212Y-AB-0	LPL HOLDINGS INC			. 1	4FE	3,022,500	_101.7500	3,052,500	3,000,000	3,019,888		(2,612)			5.750	5.601	MS	50,792	88,646	03/03/2017	09/15/2025
50245D-AC-5	LW BUYER (LIQUIDWEB) 2016 INCR TL			2	5	9,760,763	99.2500	9,702,804	9,776,125	9,702,804	20,585	3,856			6.693	6.744	MJSD	5,453	611,391	07/01/2015	07/01/2021

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		0	e				Used to Obtain			Book/ Adjusted	Unrealized Valuation	(Amor-		Book/ Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d		Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Temporary Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	g	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
552081-AG-6	LYONDELLBASELL IND NV	6	- ''	1	2FE	13,063,535	102.6730	12,064,042	11,750,000	12,075,228	(Decrease)	(244,611)	necognized	value	5.000	2.797		124,028	587,500	11/07/2013	04/15/2019
55305B-AQ-4	M/I HOMES INC			1	3FE	4,508,000	101.4920	4,575,259	4,508,000	4,508,000		(211,011)			5.625	5.625		104,248		10/18/2017	08/01/2025
55280F-AG-6	MA FINANCE CO AKA MICRO FOCUS TLB3			2	4FE	771,934	100.0000	773,869	773,869	771,226		179			4.319	4.379	MJSD	279	15,637	06/30/2017	06/21/2024
554276-AU-9	MACDERMID INC TERM LOAN B-6			2	4FE	982,682	100 . 4750	1,029,989	1,025,120	982,631		(3,675)			4.569	5.472		390	51,715	10/14/2016	06/07/2023
554276-AW-5 C5400E-AD-3	MACDERMID INCORPORATED TLB7		Λ	2	4FE3FE	2,629,218 7,960,000	100 . 5830	2,699,250 8,034,320	2,683,604 8,000,000	2,634,036 7,940,059		4,818 1,456			4.069 4.100	4.882 4.186		910 61,044	25,268	10/03/2017	06/07/2020 07/05/2024
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		^	1	2FE	3,203,747	100.4230	3,251,803	3,225,000	3,203,835		87			4.100	4.239		33,110		09/26/2017	10/03/2047
56081#-AK-6	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 8			2	1FE	4,783,316	101.9820	4,878,108	4,783,316	4,783,316					3.360	3.360	JD	8,482	135,588	09/12/2011	12/10/2019
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE			1	4FE	1,160,895	96.0000	1, 154, 880	1,203,000	1, 154, 880	(8, 140)	2, 125			4.875	6.461		12,381		11/10/2017	04/15/2020
561233-AB-3 L6232U-AF-4	MALLINCKRODT INTERNATIONAL FINANCE	LS		1	4FE3FE	2,296,700	96.0000 99.7680	2,284,800 905.725	2,380,000	2,284,800 905.442	(15,951)	4,051 255			4.875 4.443	6.465		24,494	30.618	11/14/2017	04/15/2020
56356X-AC-3	MALLINCKRODT INTL FIN 2017 TLB			2	3FE	906,330 2,951,794	99.7680	2,971,451	907,831 2,951,763	2,941,325	(6,991)	(87)			4.443	4.490		336 1,062		03/01/2017	09/24/2024
564759-PS-1	MANUF & TRADERS TRUST CO			1	1FE	1,095,229	100.0070	1,128,294	1,128,000	1,115,632	(0,331)	3,923			2.779	6.005		348	26, 135	12/06/2011	12/28/2020
55279H-AL-4	MANUFACTURERS AND TRADERS TRUST CO			1	1FE	19,972,000	99.5700	19,913,920	20,000,000	19,975,284		3,284			2.500	2.530	MN	59,722	250,000	05/15/2017	05/18/2022
55279H-AM-2	MANUFACTURERS AND TRADERS TRUST CO				1FE	12,900,000	100.4820	12,962,191	12,900,000	12,900,000					2.046	0.000		30,787	123,946	05/15/2017	05/18/2022
565849-AN-6 56585A-AG-7	MARATHON OIL CORP			1	2FE 2FE	12,522,767 7,473,075	100.0140	12,551,757	12,550,000 7,500,000	12,536,311		5,407 2,466			2.700 3.625	2.747		28,238 80,052	338,850	06/01/2015	06/01/2020 09/15/2024
570535-AR-5	MARKEL CORPORATION			1	2FE	2,574,401	99.4920	2,566,896	2,580,000	2,574,479		2,400			3.500	3.526		14,799	2/1,0/5	10/30/2017	11/01/2027
571903-AJ-2	MARRIOTT INTERNATIONAL			1	2FE	14,874,610	100.6820	15, 102, 285	15,000,000	14,977,200		18,907			3.000	3.143		150,000	450,000	02/23/2012	03/01/2019
571903-AN-3	MARRIOTT INTERNATIONAL INC	LS		1	2FE	4,488,975	100.6430	4,528,922	4,500,000	4,493,400		1,962			2.875	2.924		43, 125	129,375	09/09/2015	03/01/2021
571903-AN-3	MARRIOTT INTERNATIONAL INC	LS		1	2FE	4,987,750	100 . 6430	5,032,135	5,000,000	4,992,666		2, 180			2.875	2.924		47,917	143,750	09/09/2015	03/01/2021
571903-AS-2 571748-AT-9	MARRIOTT INTERNATIONAL INC			1	2FE 1FE	4,983,350 11,993,640	98.3650	4,918,255 12,043,524	5,000,000 12,000,000	4,985,610 11,998,953		1,463			3. 125 2. 550	3.164 2.561		6,944 64,600	156, 250 306, 000	06/07/2016	06/15/2026
571748-AW-2	MARSH & MCLENNAN COMPANIES INC			1	1FE	19,982,200	100.3030	20,055,620	20,000,000	19,993,744		3,584			2.350	2.369		144,917	470,000	09/03/2014	09/10/2019
571748-BA-9	MARSH & MCLENNAN COMPANIES INC			1	1FE	4,994,400	102.4860	5, 124, 305	5,000,000	4,995,718		742			3.300	3.318		49,042	165,000	03/09/2016	03/14/2023
571748-BB-7	MARSH & MCLENNAN COMPANIES INC			1	1FE	8,488,355	100.2020	8,517,128	8,500,000	8,490,467		2, 112			2.750	2.779		98,045	128,563	01/09/2017	01/30/2022
573284-AK-2 573284-AR-7	MARTIN MARIETTA MATERIAL			1	2FE 2FE	1,850,608	101.2940	2,025,878 8,645,761	2,000,000	1,993,764 8,600,000		20,729			6.600 2.096	7.721		27,867	132,000	04/16/2008	04/15/2018
573284-AS-5	MARTIN MARIETTA MATERIALS INC				2FE2FE	8,600,000 12,150,000	100 . 5320			12,150,000					2.125	1.822		20,028	83,218	12/06/2017	05/22/2020 12/20/2019
573284-AT-3	MARTIN MARIETTA MATERIALS INC			1	2FE	9,975,000	99.2540	9,925,360	10,000,000	9,975,064		64			3.500	3.530		10,694		12/06/2017	12/15/2027
573284-AU-0	MARTIN MARIETTA MATERIALS INC			1	2FE	4,037,081	98.9470	4,007,349	4,050,000	4,037,087		7			4.250	4.269		5,259		12/06/2017	12/15/2047
574599-BG-0	MASCO CORP			1	2FE	5,667,950	109.0430	6, 171,834	5,660,000	5,662,296		(936)			7 . 125	7 . 105		118,742	403,275	07/26/2010	03/15/2020
575718-AC-5 57629W-BS-8	MASSACHUSETTS INSTITUTE OF TECHNOL			1	1FE1FE	19,000,000 14,772,768	99.8340	18,968,498 14,819,329	19,000,000 14,800,000	19,000,000 14,796,658		5,610			2.051 2.100	2.051		194,845	389,690	09/22/2014	07/01/2019
57629W-CC-2	MASSMUTUAL GLOBAL FUNDING II				1FE	23,986,800	98.8040	23,712,984	24,000,000	23,992,105		4.347			1.550	1.569		82,667	372,000	10/05/2016	10/11/2019
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II				1FE	3,982,120	99.3400	3,973,608	4,000,000	3,984,546		2,426			2.500	2.596		21,667	50,000	04/10/2017	04/13/2022
57629W-BU-3	MASSMUTUAL GLOBAL FUNDING II ABS				1FE	49,946,000	100 . 2020	50, 101, 100	50,000,000	49,985,658		10,981			2.350	2.373		267,639	1, 175,000	04/02/2014	04/09/2019
57636Q-AF-1 577081-AX-0	MASTERCARD INC			1	1FE3FE	29,828,700 7,748,140	98.7190	29,615,550 7,720,938	30,000,000 7,750,000	29,865,236 7,720,938	(28,983)	32,907			2.000 1.700	2.121 1.705		66,667 38,793	600,000 131,750	11/16/2016	11/21/2021
577081-AX-0	MATTEL INC				3FE	1,748,140	99.6250				(128, 983)	1,332			2.350	2.364		38,793		11/30/2015	05/06/2019
577081-BA-9	MATTEL INC			1	3FE	8,489,970	89.0940	7,572,990		7,572,990	(919,666)	1,920			2.350	2.375		75,461	205,299	08/02/2016	08/15/2021
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION			1	4FE	3,555,000	101.0000	3,590,550	3,555,000	3,555,000					5.250	5.250	JD	12,961		12/01/2017	12/01/2025
57772K-AC-5	MAXIM INTEGRATED PRODUCTS INC			1	2FE	31,858,880	100.3560	32, 114, 048	32,000,000	31,973,991		29, 129			2.500	2.595		102,222	800,000	11/14/2013	11/15/2018
552662-AU-2 579780-AL-1	MCC IOWA LLC TL-MMCCORMICK & COMPANY INCORPORATED			2	3FE 2FE	15,787,707 15,998,400	100 . 1000	7,899,830 15,987,872	7,891,938 16.000.000	7,874,450 15,998,517		366			3.490 2.700	3.525 2.702		2,295 168.000	40,967	11/02/2017	01/24/2025
579780-AL-1 579780-AM-9	MCCORMICK & COMPANY INCORPORATED			1	2FE	7,994,960	99.9240	8,042,392	8,000,000	7,995,212		252			3. 150	3.160		98,000		08/09/2017	08/15/2024
58013M-ET-7	MCDONALD S CORP			1	2FE	9,783,965	99.9580	9,809,917	9,814,000	9,798,187		6,333			2.200	2.269	MN	20,991	215,908	10/28/2015	05/26/2020
58013M-EE-0	MCDONALD'S CORP			1	2FE	12,210,210	100.5960	11,065,527	11,000,000	11,032,008		(189, 248)			5.350	3.573	MS	196, 167	588,500	02/09/2011	03/01/2018
58013M-EM-2	MCDONALDS CORPORATION			1	2FE	49,967,500	100.2060	50, 102,900	50,000,000	49,972,649		5, 149			2.625	2.639		605,208	656,250	03/06/2017	01/15/2022
58013M-EW-0 58013M-EX-8	MCDONALDS CORPORATION			1	2FE2FE	12,743,753 8,863,739	100.1020	12,763,018	12,750,000 8,533,000	12,748,011		2,089			2.100 2.750	2.117 1.874		17,850 14,340	267,750 234,658	12/02/2015 04/13/2016	12/07/2018
58063V-AH-6	MCGRAW-HILL EDUCATION 1ST LN TL			2	4FE	3,959,915	99.6670	3,926,880	3,940,000	3,926,880	(10.592)	(3, 159)			5.569	5.435		1.828	205, 118	04/13/2016	05/04/2022
581557-AZ-8	MCKESSON CORP			1	2FE	7, 133, 343	99.3720	7,422,117	7,469,000	7,256,526		38,824			2.700	3.327	JD	8,963	201,663	09/10/2014	12/15/2022
581557-BD-6	MCKESSON CORP			1	2FE	50,000,000	100.0190	50,009,550	50,000,000	50,000,000					2.284	2.284	MS	336,256	1, 142, 000	03/05/2014	03/15/2019
582839-AE-6	MEAD JOHNSON NUTRITION C			1	1FE	26,369,120	104.7340	25,659,708	24,500,000	25,343,471		(443,092)			4.900	2.953		200,083	1,200,500	04/15/2016	11/01/2019
582839-AJ-5	MEAD JOHNSON NUTRITION CO			1	1FE4FE	26,848,819 3,429,000		26,942,591 3,404,250	26,545,000 3,400,000	26,733,620 3,402,764	(25,842)	(62,609)	}		3.000 4.819	2.740 4.675		101,756	796,350	04/15/2016	11/15/2020
58404B-AB-1	MEDALLIUN MIDLAND ACQ INTITAL IL	<u></u>	<u>1</u>	۷	9rt	429,000 گ	100 . 1250	3,404,250	400,000, د	3,402,764	(25,842)	(395)			4.819	4.6/5	M J 9D		15,942	11/22/201/	10/31/2024

SCHEDULE D - PART 1 Showing All Long-Term BONDS Owned December 31 of Current Year

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Code	es	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Dat	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	:				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	' -	Dand	NAIC		Fair	Fair	Par			`		Carrying	Data		When		Received		
Identification	Description	e e	g n	Bond Char	NAIC Des.	Actual Cost	Value	Value	Value	Carrying Value	Increase/ (Decrease)	tization) Accretion	Impairment Recognized	Value	Rate of	Rate of	Paid	Due and Accrued	During Year	Acquired	Maturity Date
58405U-AG-7	MEDICO HEALTH SOLUTIONS INC	е	- 11	onai 1	2FE	5,333,300	103.7710	5, 188, 565	5,000,000	5,208,246	(Decrease)	(73, 486)	necognized	value	4, 125	2.522		60,729	206,250	04/08/2016	09/15/2020
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB		D	2	2FE	2,631,155	99.2000	2,676,444	2,698,028	2,631,492	84,214	7,533			7.085	7.858		39,732	155,555	11/06/2017	08/13/2021
58446V-AG-6	MEDIACOM BROBNO LLC/CORP			1	4FE	3,697,650	102.7500	3,662,010	3,564,000	3,662,010	(32,617)	(3,023)			6.375	4.289		56,801	100,000	12/13/2017	04/01/2023
58446V-AL-5	MEDIACOM BROADBAND LLC			1	4FE	2,721,563	101.2500	2,708,438	2,675,000	2,695,379	(13,897)	(9,648)			5.500	3.828		31,060	66,000	10/18/2017	04/15/2021
58446H-AQ-5	MEDIACOM ILLINOIS LLC TLK			2	3FE	3,960,075	100.3130	3,982,426	3,970,000	3,960,907		832			3.740	3.783		1,237	178,244	02/17/2017	02/15/2024
58455M-AC-3	MEDICAL DEPOT HOLDINGS TL			2	5FE	1,804,969	91.8330	1,790,744	1,950,000	1,790,744	(29,428)	15,202			7 . 193	9.025		35,065	55,732	08/17/2017	01/03/2023
58502B-AA-4	MEDNAX INC		-	1	3FE 1FE	9,345,938	.101.7500	9,437,313	9,275,000	9,323,903		(11,029)		 	5.250	5.100		40,578	486,938	12/10/2015	12/01/2023
58507L-AB-5 585055-BG-0	MEDTRONIC GLOBAL HOLDINGS SCA			1	1FE	27,979,280 9,991,223	99.5850	27,883,772 10,059,190	28,000,000 10,000,000	27,987,058 9,995,606		7,778 1,914			1.700	1.738		122,967	238,000 250,000	03/21/2017	03/28/2019
585055-BR-6	MEDTRONIC INC	1		1	1FE		100.5920	20,484,900	10,000,000			5,552			3. 150	3.182		185,500	630,000	09/03/2015	03/15/2020
58933Y-AP-0	MERCK & CO INC				1FE		100.6160	13,888,991	13,804,000	13,804,000					1.785	0.631		35,588	206,868	02/05/2015	02/10/2020
58940*-AA-9	MERCURY LAND PARTNERS LLC				5*GI	9,001,789	.100.0000	9,001,789	9,001,789	9,001,789					8.000	8.000	MON	60,012	720 , 143	12/14/2015	09/04/2030
59001A-AN-2	MERITAGE HOMES CORP			1	3FE		108.7500	11,092,500	10,200,000	10,130,707		25,984			7 . 150	7.472		153,963	729,300	07/18/2012	04/15/2020
59001A-AQ-5	MERITAGE HOMES CORP			1	3FE	7,681,650	112.5000	8,257,500	7,340,000	7,528,122		(37,637)			7.000	6.294		128,450	513,800	10/22/2013	04/01/2022
59001A-AT-9	MERITAGE HOMES CORP			1	3FE		100.1250	2,067,581	2,065,000	2,065,000	440.005	(00, 004)			4.500	4.500		30,975	92,925	05/23/2013	03/01/2018
59001A-AY-8 59001K-AD-2	MERITAGE HOMES CORP			1	3FE4FE		.107.0000	8,828,570 23,984,370		8,504,097 22,670,185	142,865	(26,391)			6.000	5.489		41,255 538,050	495,060	02/14/2017	06/01/2025
59217G-AG-4	MET LIFE GLOB FUNDING I			'	1FE		100.7310	10,073,140	10,000,000	9,999,114		1,907			3.650	3.670		17,236	365,000	06/07/2011	06/14/2018
59217G-CH-0	MET LIFE GLOB FUNDING I				1FE	17,987,760	_99.2810	17,870,562	18,000,000	17,989,471		1,711			1.750	1.785		89,250		09/12/2017	09/19/2019
59217G-CJ-6	MET LIFE GLOB FUNDING I	<u> </u>			1FE		100.0300	23,006,854	23,000,000	23,000,000					1.833	1.544		15,227	89,760	09/12/2017	09/19/2019
59217G-BV-0	MET LIFE GLOBAL FUNDING I				1FE	9,985,700	98.8620	9,886,230	10,000,000	9,991,800		4,722			1.550	1.599		46,500	154, 139	09/08/2016	09/13/2019
59151K-AH-1	METHANEX CORP		. A	1	2FE		100.4460	6,026,772	6,000,000	5,983,567		7,996			3.250	3.396		8,667	195,000	12/12/2012	12/15/2019
59151K-AJ-7 59151K-AK-4	METHANEX CORP	-+	- A	1	2FE 2FE		103.9130	5, 195, 660	5,000,000	4,969,057		478 6.736			5.650 4.250	5.695		23,542	282,500 637.500	11/13/2014	12/01/2044
5915 IK-AK-4 59217G-BF-5	METHANEX CORPMETROPOLITAN LIFE GLOBAL FUNDING I		. A	1	2FE1FE		.101.0930	15, 163, 905 23, 532, 642	15,000,000 23,500,000	23,514,389		(11,028)			2.300	4.312		53, 125 121, 613	540,500	07/08/2014	12/01/2024 04/10/2019
59217G-BT-5	METROPOLITAN LIFE GLOBAL FUNDING I				1FE		100.1330	8,507,616	8,500,000	8,500,000		(11,020)			1.914	0.000		8, 132	129,345	09/08/2016	09/14/2018
59217G-BX-6	METROPOLITAN LIFE GLOBAL FUNDING I	1			1FE	8,485,890	97.9530	8,326,014	8,500,000	8,489,412		2,727			1.950	1.985		48,804	165,750	09/08/2016	09/15/2021
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I				1FE	3,877,400	102.7610	3,987,138	3,880,000	3,877,630		222			3.450	3.458	JD	4,834	133,488	12/12/2016	12/18/2026
59217G-BY-4	METROPOLITAN LIFE GLOBAL FUNDING I	LS			1FE	119,920	102.7610	123,314	120,000	119,927		7			3.450	3.458		150	4, 129	12/12/2016	12/18/2026
55303K-AC-7	MGM GROWTH PROPERTIES LLC TLB			2	3FE	1,470,832	. 100 . 3390	1,478,746	1,473,750	1,470,836	(00,004)	476			3.819	3.860		469	51,288	05/01/2016	04/25/2023
55303X-AB-1 55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA			1	4FE4FE	5,587,186 3,643,409	99.5000 .106.5000	5,547,125 3,668,925	5,575,000 3,445,000	5,547,125 3,623,961	(39, 201)	(861)			4.500 5.625	4.471		83,625 32,297	125,438	03/08/2017	09/01/2026
55303X-AD-7	MGM GROWTH PROPERTIES OPERATING PA			1	4FE	5,110,000	98.0000	5,007,800	5, 110,000	5,023,901	(102,200)	(19,440)			4.500	4.500		63,875	195,701	09/07/2017	01/15/2028
552953-BY-6	MGM RESORTS INTERNATIONAL			1	3FE		108.0000	10,665,000	9,875,000	10,260,093	(102,200)	(127, 357)			6.750	5.207		166,641		12/01/2015	10/01/2020
552953-CB-5	MGM RESORTS INTERNATIONAL			1	3FE		103.5000	4,140,000	4,000,000	3,971,873		11,448			5.250	5.588		53,083	210,000	01/12/2016	03/31/2020
552953-CC-3	MGM RESORTS INTERNATIONAL			1	3FE	12,063,030	.108.0000	12,886,560	11,932,000	12,031,614		(16,200)		ļ	6.000	5.810		210,799	715,920	04/18/2016	03/15/2023
552953-CD-1	MGM RESORTS INTERNATIONAL	M		1	3FE		.101.0000	96,960	96,000	94, 131	1,562	169			4.625	4.903		1,480	4,588	10/18/2016	09/01/2026
552953-CD-1 552953-BW-0	MGM RESORTS INTERNATIONAL	M]	3FE3FE		101.0000	5,458,040 4,240,000	5,404,000 4,000,000	5,324,621 4,240,000	116,079 (7,515)	7, 192			4.625 8.625	4.834		83,312 143,750	258,266	10/18/2016	09/01/2026
552953-BW-U	MGM RESORTS INTL	+		1	3FE	1,078,750	.106.0000	4,240,000	1,000,000	4,240,000	(7,515)	(222,086)			6.625	4.984			345,000	07/12/2016	12/15/2021
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN	·-†		2	4FE	2,572,518	. 109 . 7200	2,589,486				(13,019)			5.338	5.429		6,527	32,311	09/18/2017	09/13/2024
594088-AM-8	MICHAELS STORES INC 2016 TLB1			2	3FE	2,103,273	99.9640	2,104,746	2,105,504	2,102,781	(500)	379			4.288	4.311		1,873	93,728	11/30/2016	01/30/2023
595112-BG-7	MICRON TECHNOLOGY INC			1	3FE		104.5000		- , -,	- / / - /					5.625	0.000	JJ		498,900	06/09/2015	01/15/2026
59514U-AW-8	MICROSEMI CORP TERM LOAN B		-	2	3FE		100.2220						ļ	ļ ļ.	0.000	0.000		1,244	ļ	02/01/2016	01/15/2023
594918-BA-1	MICROSOFT CORP			1	1FE	16, 154, 400	99.8380	15,974,048	16,000,000	16, 103, 183		(23,706)			2.375	2.210		146,722	380,000	10/20/2015	02/12/2022
594918-BG-8 594918-BH-6	MICROSOFT CORP]	1FE1FE		99.6110	39,844,280	40,000,000 15,000,000	39,981,442		6, 291 652			2.000	2.017		128,889		10/29/2015	11/03/2020
5949 18-BH-6 594918-BW-3	MICROSOFT CORPORATION			1	1FE		100.7330	15,109,920 10,003,550	10,000,000	14,996,589 9,982,193		3.693			2.400	2.655 2.446		64,042	120,000	10/29/2015 01/30/2017	02/06/2022
594918-BX-1	MICROSOFT CORPORATION			1	1FE		.100.0300	18,767,825	18,500,000	18,381,169		15.849			2.400	2.991		214,227		01/30/2017	02/06/2024
594918-BY-9	MICROSOFT CORPORATION			1	1FE		103.1500	25,787,525	25,000,000	24,918,115		6,865			3.300	3.342		332,292	412,500	01/30/2017	02/06/2027
59514U-AX-6	MICRSOSEMI CORPORATION TERM LOAN B			2	3FE	1,010,491	100.2880	1,043,126	1,040,131	1,011,074		584			3.383	3.993		4,007		11/21/2017	01/13/2023
59565X-AB-6	MIDCONTINENT COMMUNICATIONS INVEST		-	1	4FE	6,744,985	106.1250	7,038,210	6,632,000	6,725,835	(5,676)	(13,474)		ļ ļ.	6.875	6.284		172,248	403,288	07/18/2017	08/15/2023
59835Y-AE-2	MIDWEST PHYSICIAN ADMINISTRATIVE			2	4FE		99.7500	000 110	000 000			400			4.416	0.000		612	04 400	08/11/2017	08/09/2024
59870U-AG-1 BASOQM-28-1	MILACRON LLC TLB			2	4FE5FE	986,288 995,000	100.0420	990,416 1,006,500	990,000 1,000,000	986,694 995,025		406 25			4.319	4.385 9.040	MJSD	356 4,094	34, 196	03/01/2017	09/28/2023
BASOQM-27-3	MITCHELL INTERNATIONAL INC 2ND LIE			2	4FE		. 99.9110	1,000,300	, , , , , , , , , , , , , , , , ,			25			1.000	1.000		4,094		12/15/2017	11/20/2024
BASOQM-24-0	MITCHELL INTERNATIONAL TERM LOAN B	1	1	2	4FE	4,603,731	99.9110	4,622,748	4,626,866	4,603,926		194			4.943			1,906	13,037	12/07/2017	11/20/2024
																		, 500			

SCHEDULE D - PART 1

						S	howing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	(Codes	s 6	7	Fa	ir Value	10	11	Change	in Book/Adi	usted Carryin	a Value			lr	nterest		Da	ites
	·		4	5		8	9]	1	12	13	14	15	16	17	18	19	20	21	22
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			F									0								
												Current	Exchange							
			0									Year's	Change							
			r			Rate					Current	Other-	in							
		C	е			Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i			Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective	,	Amount	Amount		Contractual
CUSIP		d l	g	Bond NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	-		Char Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	MITEL US HOLDINGS INC TL	Ť	2	4FE	995,000	100.7920	1,005,400	997,500	992,645	(Booroaco)	133	ricoogriizoa	Value	5. 130	5.228	MJSD	8,834	1,662	10/19/2017	09/21/2023
	MITSUBISHI UFJ FINANCIAL GROUP INC	D		1FE	2,550,000	97.4030	2,483,787	2,550,000	2,550,000		100			2.527	2.527	MS	19,332	64,439	09/06/2016	09/13/2023
	MITSUBISHI UFJ FINANCIAL GROUP INC	D		1FE	819.000	95.7660		819.000	819.000					2.757	2.757	MS	6,774	22.580	09/06/2016	09/13/2026
	MITSUBISHI UFJ FINANCIAL GROUP INC	M D		1FE	3,431,000	95.7660	3,285,738	3,431,000	3,431,000					2.757	2.757	MS	28,378	94,593	09/06/2016	09/13/2026
	MITSUBISHI UFJ TRUST & BANKING COR	D		1FE.	8,992,890	100.1480	9,013,302	9,000,000	8,995,904		1,391			2.650	2.667	AO	47,700	238,500	10/13/2015	10/19/2020
	MOLEX INC		1	2FE	9,000,000	100.0220	9,001,971	9,000,000	9,000,000					2.878	2.878	AO	54,682	259,020	04/01/2015	04/15/2020
	MOLEX INC 7 YEAR			2	4,000,000	100.8120	4,032,499	4,000,000	4,000,000					3.590	3.590	FA	53,052	143,600	08/18/2011	08/18/2018
	MOLINA HEALTHCARE INC		1	4FE	18,062,444	104.2500	18,632,603	17,873,000	18,034,145		(27,236)			5.375	5.162	MN	122,753	960,674	01/18/2017	11/15/2022
	MOLINA HEALTHCARE INC		1	4FE	3,816,000	99.7500	3,806,460	3,816,000	3,806,460	(9,540)				4.875	4.875	JD	8,268	97,666	05/22/2017	06/15/2025
	MOLSON COORS BREWING CO		1	2FE	18,231,724	98.0130	17,838,384	18,200,000	18,222,680		(6, 126)			2.100	2.063	JJ	176,237	390,693	06/29/2016	07/15/2021
	MOLSON COORS BREWING CO		[1	2FE	13,509,401	97.8780	14, 128, 689	14,435,000	13,594,305		81,886			3.000	3.805	JJ	199,684	442,673	12/15/2016	07/15/2026
	MOLSON COORS BREWING CO		[]	2FE	9,996,329	99.5540	9,955,400	10,000,000	9,996,418		90			1.900	1.930		55,944		12/20/2017	03/15/2019
	MOLSON COORS BREWING CO		[]	2FE	9,993,687	99.4960	9,949,570	10,000,000	9,993,771		84			2.250	2.279		66,250	070 750	12/20/2017	03/15/2020
	MONDELEZ INTERNATIONAL HOLDINGS NE		1	2FE	22,950,320	98.5570	22,668,087	23,000,000	22,969,486		16,329			1.625	1.699		65,406	373,750	10/19/2016	10/28/2019
	MONDELEZ INTERNATIONAL HOLDINGS NE			2FE	17,000,000		17,062,560	17,000,000	17,000,000		0F F40			1.988	0.000	JAJ0	59,142	297, 120	10/19/2016	10/28/2019
	MONDELEZ INTERNATIONAL HOLDINGS NE			2FE 2FE	49,815,500 11,000,010	97.2870 100.2440	48,643,250 11,026,829	50,000,000 11,000,000	49,857,180 11,000,002		35,519			2.000 1.897	2.078	FMAN	175,000 35,354	1,000,000 180,696	10/19/2016	10/28/2021 02/01/2019
	MONEYGRAM INTERNATIONAL INC TL			4FE	4,205,962	99.7810	4, 189, 970	4, 199, 166	4, 189, 970	49,545	(2)			4.943			1,730	189, 181	05/01/2014	03/27/2020
	MONONGAHELA POWER COMPANY			2FE	4,298,194	101.9500	4,383,833	4,300,000	4,298,289	43,343	95			3.550			19,505	75,901	05/09/2017	05/15/2027
	MONSANTO CO			1FE	15,050,600	99.6480	14,947,140	15,000,000	15,016,017		(10, 142)			2. 125			146,979	318,750	06/27/2014	07/15/2019
	MONSANTO COMPANY		1	1FE	998,610	99.8590		1,000,000						1.850			2.364	18.500	11/04/2013	11/15/2018
	MONSANTO COMPANY		1	1FE	5,425,873	100.4480	5,462,335	5,438,000	5,431,579		1,704			2.750			68.957	149,545	07/09/2014	07/15/2021
	MOODY S CORP		1	2FE	19,361,338	100.6130	19,368,041	19,250,000	19,330,850		(34, 146)			2.750			244, 101	415,938	04/25/2017	07/15/2019
	MOODYS CORPORATION		1	2FE	10, 168, 482		10,212,791	10,200,000	10,173,650		5, 168			2.750	2.819		12,467	220,504	02/27/2017	12/15/2021
	MOODYS CORPORATION		1	2FE	10,974,260	99.2010	10,912,154	11,000,000	10,976,637		2,377			2.625	2.695		159,615	, ,	06/01/2017	01/15/2023
617446-7V-5	MORGAN STANLEY			1FE	15,022,500	100.3270	15,048,990	15,000,000	15,001,499		(4,682)			2.647	1.524	JAJ0	75,010	361,616	05/16/2013	04/25/2018
61744Y-AG-3	MORGAN STANLEY		1	1FE	10,000,000	102.1030	10,210,290	10,000,000	10,000,000					2.617	0.000	FMAN	39,255	134,582	04/19/2017	05/08/2024
	MORGAN STANLEY			1FE	19,958,200	99.6330	19,926,580	20,000,000	19,963,052		4,852			2.750	2.795	MN	64, 167	275,000	05/16/2017	05/19/2022
	MORGAN STANLEY			1FE	7,472,400	100 . 2550	7,519,103	7,500,000	7,493,830		5,650			2.500	2.579	JJ	81,771	187,500	01/21/2014	01/24/2019
	MORGAN STANLEY		1	1FE	8,500,000	102.8450	8,741,808	8,500,000	8,500,000					2.765	0.000	JAJ0	45,043	215,268	10/19/2016	10/24/2023
	MORGAN STANLEY		1	1FE	8,500,000	101.6540	8,640,607	8,500,000	8,500,000					2.543	0.000	JAJ0	43,825	151 , 183	01/17/2017	01/20/2022
	MORGAN STANLEY		1	1FE	9,831,100	102.3450	10,234,540	10,000,000	9,844,393		13,293			3.625	3.830	JJ	162, 118	181,250	01/18/2017	01/20/2027
	MORGAN STANLEY]-	1FE	4,500,000	101.2060	4,554,275	4,500,000	4,500,000		(40.047)			2.580	1.266	MJSD	4,516	98,673	06/11/2015	06/16/2020
	MORGAN STANLEY MOSAIC CO		[]	1FE 2FE	12,596,000	103.3330	12,916,600	12,500,000	12,585,753		(10,247)			3.700	3.586	AU	87,361	462,500	01/19/2017	10/23/2024
			[:	2FE	13,498,785	99 . 1250	13,381,902	13,500,000	13,498,815		30			3.250	3.252		58,500		11/08/2017	11/15/2022
	MOTOROLA SOLUTIONS INCMPH ACQUISITION HLDGS INITAL TL			2FE	14,818,350 4,135,806	101. 5060	15,225,930	15,000,000 4,137,896	14,899,502 4,127,937	(7,872)	25, 153			3.500	3.697		175,000 1.618	196,728	08/12/2014	09/01/2021
	MPLX LP			4FE2FE	7,027,230	100 . 1390	7, 142, 954		7,020,437	(1,012)	(2,440)			4.000	3.953		105,778	280,000	02/09/2015	02/15/2025
	MPLX LP		¦	2FE	1, 180, 063	102.0420	1,251,976	1, 185,000	1, 180, 863		(2,440)			4.500	4.572		24,589	53,325	09/30/2016	02/15/2023
	MPT OPER PARTNERSP/FINL		;	3FE	5,201,000	101.8750	5,298,519	5,201,000	5,201,000					5.000			72,236		09/07/2017	10/15/2027
	MPT OPERATING PARTNERSHIP LP		li	3FE	2,524,375	105.7500	2,643,750	2.500.000	2,517,775		(3,650)		[6.375			53, 125	159,375	02/19/2016	03/01/2024
	MSCI INC		i	3FE	10,738,813	105.3750	11,011,688	10,450,000	10,656,089		(36,753)			5.250			70, 102	548,625	06/21/2016	11/15/2024
	MULTI-COLOR CORPORATION TL-B		2	3FE	1,309,750	100.6250	1,308,125	1,300,000	1,308,125	(1,456)	1,505,831			3.819			4,933	5,083	11/13/2017	09/20/2024
626717-AF-9	MURPHY OIL CORP		1,	,33FE	1,323,750	100.3750	1,505,625	1,500,000	1,361,005		23,008			4.450			5,563	70,500	05/03/2016	12/01/2022
	MURPHY OIL CORP	.LS	1,	,33FE	2,525,625	100.3750	2,860,688	2,850,000	2,592,409		42,709		L	4.450			10,569	133,950	08/04/2016	12/01/2022
626717-AH-5	MURPHY OIL CORPORATION		1	3FE	354,000	106.7500	377,895	354,000	354,000					6.875	6.875	FA	9, 194	24,202	08/12/2016	08/15/2024
	MURPHY OIL USA INC		1	3FE	5,644,250	104.2500	5,577,375	5,350,000	5,577,375	(24,297)	(42,578)			6.000	3.117	FA	121,267	72,030	10/19/2017	08/15/2023
	MURPHY OIL USA INC		1	3FE	10,553,524	105.0200	10,816,010	10,299,000	10,538,506		(15,018)		ļ	5.625	5.237		96,553	299,315	07/05/2017	05/01/2027
	MYLAN INC		1	2FE	4,994,390	100.0020	5,000,105	5,000,000	4,994,596		4,229			2.550	2.573	MS	32,938	127,500	11/19/2013	03/28/2019
	MYLAN NV		[]	2FE	6,370,981	100.5350	6,410,092	6,376,000	6,373,257		2,498			3.000	3.044	JD	8,501	193,450	02/08/2017	12/15/2018
	MYLAN NV		[]	2FE	13,987,698	99.8970	13,985,524	14,000,000	13,992,349		4,650			2.500	2.539	JD	23,333	350,000	02/08/2017	06/07/2019
	MYLAN NV		[]	2FE	16,995,734	102.1860	17,371,569	17,000,000	16,996,210		1,069		·	3.750	3.757	JD	28,333	643,285	02/08/2017	12/15/2020
	MYLAN NV		1	2FE 1FE	4,245,679	97.8680	4,273,728	4,250,000 8,500,000	4,246,522		4,703			3. 150 1. 875	3.175	JU	5,950 74.818	133,875	02/08/2017	07/12/2021
	NATIONAL AUSTRALIA BANK LTD (NEW NATIONAL FUEL GAS CO	ا	-	1FE 2FE	8,475,775 2,492,150	97.8680	8,318,814 2,681,505	2,500,000	8,482,655 2,493,750		4, 703			5.200	1.935 5.241			159,375 130,000	07/05/2016	07/12/2021 07/15/2025
	NATIONAL FUEL GAS CO			2FE	2,492,150		2,681,505	2,500,000	2,493,750		316			3.950			59,944	130,000	06/22/2015	07/15/2025
	NATIONAL RURAL UTIL COOP ABS			2FE	2, 783, 027				2, 135, 631		29.763			5.450			68, 125	162 500	09/18/2017	02/01/2027
00/402-NI-I	INTITUTE TOTAL UTIL OUUT ADO		11	IFE	Z,100,UZ1	100.4/ 10	, , , , , , , , , , , , , , , , ,	٠٠٠٠ ١٠٠٠ د ١٠٠٠٠		L	L∠∀, /03	L	L	J	0.490	11 A	L		10/4000	04/01/4010

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CUSIP	Description	d e	g	Bond	NAIC	Actual	Fair	Fair Value	Par Value	Carrying	Increase/	tization)	Impairment	Carrying	Rate of	Rate of	When Paid	Due and	Received	Acquired	Maturity
Identification 637432-MX-0	NATIONAL RURAL UTILITIES COOP ABS	е	n	Char	Des.	Cost 10,995,270	Value 100.0450		11,000,000	Value 10,998,934	(Decrease)	Accretion 963	Recognized	Value	2. 150	2. 159	Palu	Accrued 98,542	During Year 236,500	Acquired 01/21/2014	Date 02/01/2019
637432-NC-5	NATIONAL RURAL UTILITIES COOP ABS			1	1FE.	4,989,600	99.6600	4,983,005	5,000,000	4,995,562		2,076			2.000	2.044	JJ	42,778	100,000	01/20/2015	01/27/2020
637432-NB-7	NATIONAL RURAL UTILITIES COOP FINA			1	1FE	9,986,400	100.2760	10,027,570	10,000,000	9,994,732		2,722			2.300	2.329	MN	29,389	230,000	11/04/2014	11/15/2019
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI			1	1FE	2,994,150	100.7500	3,022,500	3,000,000	2,994,836		686			2.950	2.981	FA	35,400	44,250	01/31/2017	02/07/2024
637432-NM-3 637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI			1	1FE1FE	14,995,800 2,060,767	99.4320	14,914,770 2,049,826	15,000,000 2,065,000	14,996,345 2,061,017		545 250			2.400 3.050	2.406 3.074	AO	66,000 11,547	180,000 31,491	04/18/2017 04/18/2017	04/25/2022
63938C-AA-6	NAVIENT CORP			1	3FE	1,639,523	101.3750	1,672,688	1,650,000	1,644,661		1.719			5.000	5. 125	AO	14.896	82,500	11/03/2014	10/26/2020
63938C-AC-2	NAVIENT CORP			1	3FE	11,329,206	103.2500	11,770,500	11,400,000	11,358,741		11,251			5.875	6.000	MS	178,600	669,750	03/25/2015	03/25/2021
78442F-ET-1	NAVIENT CORP	LS		1	3FE	4,032,639	101.2500	4, 108, 725	4,058,000	4,035,743		2,718			6. 125		MS	66,281	248,553	01/19/2017	03/25/2024
78442F-ET-1 63939U-AE-7	NAVIENT CORP	LS		1	3FE4FE	200,498 597,000	101.2500	203,513 600,000	201,000 600,000	200,551 597.004		54			6.125 5.977	6 . 169 6 . 065		3,283 398	12,311	01/19/2017	03/25/2024
63946C-AC-2	NBCUNIVERSAL ENTERPRISE			1	1FE	4,005,400	99.9530	3,998,120	4,000,000	4,000,320		(1,099)			1.662	1.634		14,035	66,480	03/20/2013	04/15/2018
63946C-AG-3	NBCUNIVERSAL ENTERPRISE INC				1FE	37, 100,000	100 . 3140	37,216,420	37, 100,000	37,100,000					1.735	0.000	JAJ0	164,497	189,808	06/08/2017	04/01/2021
62886E-AH-1	NCR CORP			1	4FE	5,334,628	100.8750	5,518,871	5,471,000	5,386,267		23,916			4.625	5.159		95,591	253,034	12/02/2015	02/15/2021
62886E-AJ-7 62886E-AS-7	NCR CORP			1	4FE4FE	12,706,400	101.7500 104.7500	12,836,780	12,616,000 3,305,000	12,677,223	9,808	(22, 306)			5.000	4.794 4.684		290,869 9,364	630,800 210,694	10/13/2016	12/15/2022
62886E-AS-7	NCR CORP	0		1	4FE	820,050	104. 7500	806,575		806,334		(11,807)			6.375	4.573		2,182	49,088	10/26/2016	12/15/2023
64072T-AA-3	NEPTUNE FINCO CORP			1	4FE	800,000	119.0000	952,000	800,000	800,000					10.875	10.875	JJ	40,117	87,000	09/25/2015	10/15/2025
64072T-AC-9	NEPTUNE FINCO CORP			1	3FE	1,600,000	108.2480	1,731,968	1,600,000	1,600,000					6.625	6.625		48,878	106,000	09/25/2015	10/15/2025
64072T-AE-5 64110D-AE-4	NEPTUNE FINCO CORP			1	4FE 2FE	1,000,000 6.977.810	112.6250	1, 126, 250 7, 128, 548	1,000,000	1,000,000 6,988,428		3. 103			10 . 125	10 . 125		46,688 10,500	101, 250 236, 250	09/25/2015	01/15/2023 06/15/2021
64110D-AF-1	NETAPP INC				2FE2FE		99.6120	8,566,666	8,600,000						3.375	3.304		10,500	230,230	09/02/2014	09/29/2024
64110D-AH-7	NETAPP INC			1	2FE	6,283,984	99.2250	6,246,233	6,295,000	6,285,373		1,390			2.000	2.090		32, 174		09/26/2017	09/27/2019
	NETAPP INC	LS		1	2FE	703,766	99.2250	699,538	705,000	703,922		156			2.000	2.090		3,603		09/26/2017	09/27/2019
64110L-AG-1 64110L-AJ-5	NETFLIX INC	···		1	4FE4FE	4,742,400	106.3750	4,850,700	4,560,000	4,703,556		(19,331)			5.750 5.500	5.148 4.510		87,400	262,200 .370,370	12/03/2015	03/01/2024
64110L-AJ-5	NETFLIX INC			1	4FE4FE.	7,090,146 1,094,758	105.1250 97.7500	7,079,118 1,071,340	6,734,000 1,096,000	6,991,168 1,071,340	(23,435)	(53, 278)			4.375	4.390		78 , 189 6 , 127	23,975	11/07/2017	02/15/2022 11/15/2026
64110L-AN-6	NETFLIX INC	LS.		1	4FE	3,799,361	97.7500	3,737,960	3,824,000	3,737,960	(61,736)	335			4.375	4.462		21,377	83,650	11/07/2017	11/15/2026
64110L-AP-1	NETFLIX INC			1	4FE	7,282,680	98.0000	7, 191, 240		7, 191, 240	(92, 163)	723			4.875	4.968		64,590		10/25/2017	04/15/2028
641423-BW-7 645370-AB-3	NEVADA POWER CO			1	1FE	2,990,190	102.5750	3,077,244	3,000,000	2,999,240		1,241			6.500	6.547		81,250	195,000	07/25/2008	08/01/2018
64753U-AB-4	NEW HOME COMPANY INC			2	4FE4Z	2,592,814	60.1250	2,635,510	2,516,000	2,586,828		(5,987)			7.250	6.278		45,603	98,299	09/11/2017	04/01/2022
64952W-BQ-5	NEW YORK LIFE GLOBAL FUNDING				1FE	9,988,500	100 . 1370	10,013,710	10,000,000	9,997,620		2,324			2.100	2.124		104,417	210,000	12/05/2013	01/02/2019
	NEW YORK LIFE GLOBAL FUNDING				1FE	16,006,134	98.6890	15,790,304	16,000,000	16,004,085		(1,201)			2.000	1.992	AO	69,333	320,000	04/07/2016	04/13/2021
64952W-CJ-0	NEW YORK LIFE GLOBAL FUNDING				1FE	9,980,900	97.1140	9,711,350	10,000,000	9,985,700		3,708			1.700	1.290	MS	50,528	170,000	09/07/2016	09/14/2021
64952W-CK-7 64952W-CP-6	NEW YORK LIFE GLOBAL FUNDING NEW YORK LIFE GLOBAL FUNDING				1FE1FE	14,996,100	98.6760	14,801,385	15,000,000 10,000,000	14,997,622 9,994,956		1, 284			1.500 2.000	1.509 2.023	AO	41,875 45,556	225,000 98,850	10/17/2016	10/24/2019
65120F-AA-2	NEW FORK ETTE GEODAL FORDING		D	1	2FE	12,671,324	105.1090	12,507,923	11,900,000	12,501,682		(144,272)			4.450	3.055	MN	67,665	529,550	10/27/2016	11/15/2021
651229-AR-7	NEWELL RUBBERMAID INC			1	2FE	8,999,730	100.0920	9,008,262	9,000,000	8,999,927		91			2. 150	2. 151	A0	40,850	193,500	10/14/2015	10/15/2018
651229-AT-3	NEWELL RUBBERMAID INC	-+			2FE2FE	1,877,568	100 . 3420	1,884,415	1,878,000	1,877,817		143			2.600	2.608	MS	12,478	292,488	03/18/2016	03/29/2019
651229-AV-8 651639-AL-0	NEWELL RUBBERMAID INCNEWMONT MINING CORP	+		I¦	2FE2FE	6,735,911 6,029,485	103.4760	6,972,220 5,731,264	6,738,000 5,500,000	6,736,383 5,794,177		(163,621)			3.850 5.125	1.999		64,853	259,413 281,875	03/18/2016	04/01/2023
65339K-AJ-9	NEXTERA ENERGY CAPITAL HOLDINGS IN				2FE	10,026,920	99.7110	9,971,090	10,000,000	10,009,058		(13, 426)			1.649	1.512		54,967	164,900	08/25/2016	09/01/2018
65339K-AR-1	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2FE	4,994,950	99.9460	4,997,285	5,000,000	4,997,854		1,673			2.300	2.335		28,750	115,000	03/28/2016	04/01/2019
65339K-AW-0	NEXTERA ENERGY CAPITAL HOLDINGS IN			1	2FE	8,996,400	99.9630	8,996,670	9,000,000	8,996,431		31			2.800	2.808		11,900		12/11/2017	01/15/2023
65342Q-AC-6 62912X-AE-4	NEXTERA ENERGY OPERATING PARTNERS			1	3FE3FE	3,685,000 3,650,000	101.7500 101.6880	3,749,488 3,711,594	3,685,000 3,650,000	3,685,000 3,650,000					4.250 4.375	4.250 4.375		41,763 66,536		09/18/2017	09/15/2024 08/15/2022
65340M-AN-3	NIACET CORP TL			2	44	7,369,313	99.7500		7,443,750	7,377,118		7,805			6. 193	6.377		3,842	377,439	02/14/2017	02/01/2024
65364U-AA-4	NIAGARA MOHAWK POWER			1	1FE	12, 174, 624	103.8090	11,808,217	11,375,000	11,551,222		(103,386)			4.881	3.885		209,747	555,214	06/10/2011	08/15/2019
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	LS	D	·[]	4FE	4,629,000	103.7500		4,619,000	4,627,748		(1,252)			5.000	4.957	FA	96,229	116, 117	02/23/2017	02/01/2025
65410C-AC-4 65409Q-BB-7	NIELSEN COMPANY LUXEMBOURG SARL	LS	υ	¦	4FE4FE	4,396,000 2,295,988	103.7500	4,545,288 2,276,624	4,381,000 2,213,000	4,394,122 2,276,624	(8,427)	(1,878)			5.000 5.000	4.933 2.296		91,271 23,359	110 , 133	02/23/2017	02/01/2025 04/15/2022
65409Y-BE-4	NIELSEN FINANCE LLC TLB-4			2	3FE	5,414,825	102.8750		5,421,544	5,414,886	(0,727)	1,035			3.432	3.456		10,853	176,882	10/19/2016	10/04/2023
65441C-AB-9	NINE WEST HOLDINGS INC TL			2	5FE	5,648,769	89.4500	6,681,526	7,469,565	5,815,990	420,224	667,479			5.099	20 . 195	MJSD	82,353	347,959	12/26/2017	10/08/2019
65473Q-BG-7	NISOURCE FINANCE CORPORATION			[]	2FE	7,991,360	102.4400		8,000,000	7,991,404		44			3.950	3.956		93,922		09/05/2017	03/30/2048
65473Q-BH-5 654740-AD-1	NISOURCE FINANCE CORPORATION			¦	2FE1FE		99.2460	8,535,122 20,797,858	8,600,000 20.800.000	8,589,413 20,798,010		249 9.600		·	2.650 1.800	2.677 1.847		27,854 110,240	97/ /00	11/08/2017	11/17/2022
004740-AD-1	INTOORN WUTUR AUGELIANGE	<u></u>	V	.11	IFE		33.3300	∠U,/9/,858		ZU, / 90, U IU		9,000	<u> </u>		1.800	1.04/	mo	1 10,240	3/4,400		03/ 13/2018

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CUSIP	5	d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
654740-AN-9 654740-AR-0	NISSAN MOTOR ACCEPTANCE CORP		-	1FE1FE	12,984,270 11,998,920	99.8840 98.7530	12,984,972 11,850,312	13,000,000 12,000,000	12,989,742 11,999,381		3,052 356			2.550 1.550	2.576 1.553	MS	104,054	331,500 185,483	03/02/2016	03/08/2021
655044-AN-5	NOBLE ENERGY INC		-	2FE	4,284,649	107.0160	4,601,679	4,300,000	4,284,735		86			4.950	4.973		80,410	103,403	08/08/2017	08/15/2047
655844-AZ-1	NORFOLK SOUTHERN CORP		1	2FE	5,783,507	100.9130	6,054,762	6,000,000	5,992,584		28,769			5.750	6.260	AO	86,250	345,000	04/01/2008	04/01/2018
655844-BT-4	NORFOLK SOUTHERN CORPORATION		1	2FE	5,990,820	99.7450	5,984,724	6,000,000	5,991,280		460			3. 150	3. 168		15,750	95,025	05/22/2017	06/01/2027
665772-CM-9	NORTHERN STATES POWER CO		1	1FE	15,970,560	99.9130	15,986,064	16,000,000	15,984,188		5,792			2.200	2.239	FA	132,978	352,000	08/04/2015	08/15/2020
666807-BK-7 666807-BL-5	NORTHROP GRUMMAN CORP NORTHROP GRUMMAN CORP	 	1	2FE2FE	9,026,981	100.3740	8,909,152 37.690,300	8,876,000	9,021,503	}	(5, 478)		}	3.200	2.993	FA	118,347		08/04/2017	02/01/2027
666807-BL-5	NORTHROP GRUMMAN CORP		1	2FE2FE	37,994,300 37,194,420	99 . 1850	37,690,300	38,000,000 37,200,000	37,994,700 37,194,570		400			2.080	2.085		171,253 236,158		10/10/2017	10/15/202001/15/2025
666807-BN-1	NORTHROP GRUMMAN CORP		1	2FE	4,997,350		5,007,305	5,000,000	4,997,397		47			3.250	3.256		35,208		10/10/2017	01/15/2028
666807-BQ-4	NORTHROP GRUMMAN CORP		1	2FE	50,492,930	99.2880	50, 140, 188	50,500,000	50,493,219		289			2.550	2.553	AO	279,013		10/10/2017	10/15/2022
66977W-AN-9	NOVA CHEMICALS CORP	A	1	3FE	515,000	102.8750	514,375	500,000	511,125	8,922	(2,797)			5.250	4.570		10,938	26,250	08/03/2016	08/01/2023
	NOVA CHEMICALS CORP	A	[]	3FE	18, 166, 463	99.7500	17,850,263	17,895,000	17,826,552	318,839	(23,840)			5.000	4.805		149, 125	894,750	10/19/2016	05/01/2025
66977W-AQ-2 66989H-AM-0	NOVA CHEMICALS CORP	4 A]	3FE 1FE		99.7500 99.7460	8,613,413 9,974,610	8,635,000 10,000,000	8,613,413 9,953,561	(21,588)	8.661		·	4.875 2.400	4.875 2.513		35,080	201, 124	05/25/2017	06/01/2024
66989H-AN-8	NOVARTIS CAPITAL CORP	C	-	1FE	14,866,350	101.9560	15,293,460	15,000,000	14,876,104		9,754			3.100	3.203		56,833	348,750	02/14/2017	05/17/2027
670001-AC-0	NOVELIS CORP	0	1	4FE	3,432,874	102.0000	3,430,260	3,363,000	3,400,628	(27,248)	(5,053)			5.875	5.529		25,246	231,054	05/02/2017	09/30/2026
62937N-AW-7	NRG ENERGY INC TL		2	3FE	4,904,382	100.0230	4,926,133	4,925,000	4,904,410		2,640			3.943	4.031	JAJ0	1,618	169, 166	07/01/2016	06/30/2023
	NRG ENERGY INC		1	4FE		103.2500								6.625	0.000			158,250	09/23/2015	03/15/2023
	NRG ENERGY INC		1	4FE	4,877,793	104.0000	4,977,440	4,786,000	4,852,877	(17,057)	(9, 481)			6.250	4.902		137,930	182,813	10/25/2017	07/15/2022
629377-CA-8 629377-CC-4	NRG ENERGY INC			4FE 4FE	2,590,054 3,993,912	108.8740	2,776,287 4.196.160	2,550,000 3,968,000	2,586,248		(3,806)			7.250 6.625	6.969 6.510		23,623 121,217	184,875 131,440	02/22/2017	05/15/2026
629377-CD-2	NRG ENERGY INC			4FE	7, 109,000	105.7500	7, 180, 090				(1,967)			5.750	5.750		27,251	131,440	11/30/2017	01/15/2028
62943W-AB-5	NRG YIELD OPERATING LLC		1	3FE	4,629,336		4,594,365	4,439,000	4,574,693	139,270	(25,771)			5.375	4.633		90 , 136	238,596	08/23/2016	08/15/2024
62943W-AE-9	NRG YIELD OPERATING LLC		1	3FE	3,360,059	101.5000	3,494,645	3,443,000	3,363,626		3,567			5.000	5.335	MS	50,689	85,375	06/30/2017	09/15/2026
	NSM SUB HLDGS TL (BABSON)		2	4	8,923,060	98.0000	8,898,289	9,079,886	8,898,289	(25,736)	25,736			6.689	5.405	JAJ0	118,543	544,613	10/11/2016	10/03/2022
	NTM HLDGS LLC (NORTHSTAR TVL) TLB		2	5*GI	11,261,133		11,291,150	11,405,202	11,261,303	(5,229)	5,065			7.943	8.313		7,550	731,708	05/17/2017	06/07/2022
67020Y-AD-2 67020Y-AQ-3	NUANCE COMMUNICATIONS			3FE3FE	3,723,000	101.3750	3,700,188 13,567,488	3,650,000	3,680,707 12,937,483		(42,293)			5.375 5.625	3.758 5.727		74, 115	98,094	03/17/2017	08/15/2020
670346-AK-1	NUCOR CORP			1FE	12,937,394		10,409,563	10,254,000	12,937,483		(341.770)			5.850	2.422		32,575	599,859	11/08/2013	06/01/2018
67054L-AB-3	NUMERICABLE GROUP SA	D	1	4FE	7,551,750	101.2500	7,510,725	7,418,000	7,456,015	(20,779)	(21,953)			6.000	5.647		168, 141	445,080	12/02/2015	05/15/2022
67054L-AC-1	NUMERICABLE GROUP SA	D	1	4FE	876,375	100 . 2500	902,250	900,000			2,315			6.250	6.667	FA	21,250	56,250	04/25/2016	05/15/2024
F6628D-AL-8	NUMERICABLE US TLB-12	D	2	4FE	6,982,500	96 . 1560	6,730,920	7,000,000	6,730,920	(251,836)	256			4.349	4.385		44,820		11/09/2017	01/31/2026
67066G-AD-6	NVIDIA CORPORATION		1	1FE 2FE	4,241,585	98.9270	4,204,393	4,250,000	4,243,671		1,619			2.200	2.242		27,271	93,500	09/13/2016	09/16/2021
N5945L-AP-0 62947Q-AN-8	NXP B.V. TLF	η υ	2	3FE	11,578,000	100.0890 103.2500	11.564.000	11,200,000	11,440,075		(67,452)			0.000 5.750	0.000 5.017	MJSD	189,622	644.000	12/01/2015	12/07/2020
67420R-AL-5	OASIS OUTSOURCING HOLDINGS TL	J	2	4FE	735,056	103.2500	743.367	738,750			(67,452)		<u> </u>	5.750	5.167	MJSD		17,015	07/17/2017	06/29/2023
67590V-AC-0	OCTAVIUS CORP (WINNEBAGO) NEW TLB		2	4FE	886,806	100 . 6250		875,421		(5,806)	(108)			4.983	4.730		2,908		12/08/2017	11/08/2023
677050-AE-6	OGLETHORPE POWER CORP	ļ	1	1FE	5,624,800	104.3300	5,216,505	5,000,000	5, 106, 981		(84,800)			6.100	4.259	MS	89,806	305,000	02/08/2011	03/15/2019
680665-AJ-5	OLIN CORP]]	3FE	2,710,000	105.2500	2,852,275	2,710,000	2,710,000	ļ			ļ	5. 125	5. 125		40,895	71,759	03/06/2017	09/15/2027
681936-BD-1 681904-AS-7	OMEGA HEALTHCARE INVESTORS INCOMNICARE INC	·	1	2FE2Z	743,915 500		749,470 526	750,000 500	745,242 500		561			4.500	4.607 4.750		15,563	33,750	07/21/2015	01/15/2025
681904-AS-7 68218E-AE-4	ON SEMICONDUCTOR 2017 NEW REPL TL			3FE		105.2250	526	500	500		1,986,805			4.750	0.000		l ²	24	11/06/2014 04/01/2016	12/01/2022 03/31/2023
68218E-AF-1	ON SEMICONDUCTOR CORPORATION TL B	<u> </u>	2	3FE	3,976,358	100.3830	3,982,070	3,965,336	3,975,475	(714)	(168)			3.569	3.512		1,179	10,700	12/01/2017	03/31/2023
68233J-AX-2	ONCOR ELECTRIC DELIVERY COMPANY LL		1	1FE	14,986,091	99.5510	14,932,650	15,000,000	14,995,408		3, 159			2. 150	2.172	JD	26,875	322,500	12/26/2014	06/01/2019
68235P-AD-0	ONE GAS INC	ļ	1	1FE	20,250,000	100.0220	20,254,455	20,250,000	20,250,000					2.070	2.070	FA	174,656	419, 175	10/10/2014	02/01/2019
68268D-AA-3	ONEMAIN FINANCIAL HOLDINGS INC	·		4FE	3,500,000	103.3200	3,616,200	3,500,000	3,500,000					6.750	6.750	JD	10,500	236,250	12/08/2014	12/15/2019
68268D-AB-1 682680-AT-0	ONEMAIN FINANCIAL HOLDINGS INCONEOK INC	·····		4FE2FE	2,850,000 5,953,380	103.9200 104.0380	2,961,720 6,242,304	2,850,000 6,000,000	2,850,000 5,953,628		248		·	7.250 4.950	7.250 5.000		9, 183 138, 600	206,625	12/08/2014	12/15/2021
68268N-AK-9	ONEOK PARTNERS LP		¦	2FE2FE	2,368,460	104.0380	2,383,810	2,370,000	2,369,768		248			3.200	3.214		22,331	75,840	09/09/2013	09/15/2018
683715-AA-4	OPEN TEXT CORP	A	1	3FE	17,774,563	104. 1250	18,005,295	17,292,000	17,582,504		(86,590)			5.625	5.021	JJ	448,511	972,675	07/07/2016	01/15/2023
683715-AB-2	OPEN TEXT CORP	A]1	3FE	5,952,125	107.7500	6,087,875	5,650,000	5,916,800		(33,455)			5.875	5.005	JD	27,661	331,938	01/23/2017	06/01/2026
68389X-AQ-8	ORACLE CORP	 	1	1FE	13,951,280		14,058,436	14,000,000	13,990,290		9, 120		ļ	2.375	2.443	JJ	153,319	332,500	07/09/2013	01/15/2019
68389X-BB-0	ORACLE CORP	 	[]	1FE	9,964,800		10,015,760	10,000,000	9,977,371		4,833			2.500	2.555	MN	31,944	250,000	04/28/2015	05/15/2022
68389X-AX-3 68389X-BA-2	ORACLE CORPORATION	·····]]	1FE1FE	24,972,000 22,717,013		25,113,025 23,084,516	25,000,000 22,750,000	24,990,192 22,732,607		5,374 4,637			2.250 2.800	2.273 2.823	AU	129,688 306,114	562,500 637,000	06/30/2014	10/08/2019
68389X-BA-2 68389X-BK-0	ORACLE CORPORATION	·····			22,717,013		25,084,516	22,750,000	22,732,607		4,637		l	1.900	1.935				06/30/2014	07/08/2021
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SCHEDULE D - PART 1

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	Ιň	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
68389X-BR-5	ORACLE CORPORATION	Ť		1	1FE	12,291,882	. 100.2220	12,327,281	12,300,000	12,292,090	(= = = = = = =)	208		10.00	2.625	2.639		46,638		11/07/2017	02/15/2023
685218-AA-7	ORANGE SA		D	1	2FE	19,983,200	. 100.5530	20,110,540	20,000,000	19,996,115		3,442			2.750	2.768		221,528	550,000	01/30/2014	02/06/2019
685218-AC-3	ORANGE SA		. D	1	2FE	34,948,900	98.7540	34,564,005	35,000,000	34,968,383		16,795			1.625	1.675		91,632	568,750	10/25/2016	11/03/2019
68557N-AC-7	ORBITAL ATK INC			1	3FE	7, 174, 710	105.5000	7,385,000	7,000,000	7, 130, 097	43,227	(31,211)			5.500	4.947		96,250	385,000	08/23/2016	10/01/2023
68620Y-AC-6	ORIGIN ENERGY FINANCE LTD		. D	1	2FE	28,947,220	100 . 5950	29, 172, 550	29,000,000	28,991,244		11,008			3.500	3.540		231, 194	1,015,000	10/02/2013	10/09/2018
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC. TL			2	4FE	3,345,267	100.1530	3,367,913	3,362,768	3,343,336	11,653	4,467			5.443	5.610		1,525	167,673	04/01/2015	06/30/2021
688225-AG-6	OSHKOSH CORP		-	[!	3FE	6,031,613	103. 1250	6, 145, 219	5,959,000	5,997,361		(16,365)	ļ	 	5.375	5.057		106,765	320,296	12/08/2015	03/01/2022
688239-AE-2	OSHKOSH CORP			1	3FE	15,532,783	106.1250	16,240,309	15,303,000	15,467,355	40,729	(27,318)			5.375	5. 135		274, 179	822,536	11/24/2015	03/01/2025
BASOQZ-K4-1	OSMOTICA HOLDINGS CORP LTD TL		-	²	4Z	9,950,000	99.5000	9,950,000	10,000,000	9,950,000	(118)	118		}	5.261	5.398		5,846	F 050	12/28/2017	02/03/2022
12505F-AB-7 12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP		-	[¦	4FE 4FE		102.5000 105.7500	102,500	100,000 7,880,000		34.669	(173)		}	5.250 5.625	5.048		671 56,638	5,250 443,250	09/23/2015	02/15/2022
12505F-AD-3	OUTFRONT MEDIA CAP LLC/CORP	LS.	1		4FE						6,040	(53, 536)		}	5.625	4.779			25,369	08/12/2016	02/15/2024
12505F-AF-8	OUTFRONT MEDIA CAPITAL LLC/OUTFRON	Lo	1	l¦	4FE	3,247,485		3,254,985	3,078,000	3,208,389	9.558	(24, 426)			5.875	4.202		53,242	180,833	10/21/2016	03/15/2025
690732-AD-4	OWENS & MINOR INC		1	li	3FE	23, 186, 150	101.1670	23,268,341	23,000,000	23,054,379	(86,527)	(35,422)			3.875	3.695		_262,424	891,250	04/18/2016	09/15/2021
690742-AE-1	OWENS CORNING			1	2FE	7,846,080	.104.7670	8,381,368	8.000.000		(00,02.)	13,677			4.200	4.439		28,000		11/04/2014	12/01/2024
69073T-AS-2	OWENS-BROCKWAY GLASS CONTAINER INC				4FE	1,250,000	111.7500	1,396,875	1,250,000	1,250,000					6.375	6.375		30,104	79,688	08/11/2015	08/15/2025
690872-AA-4	OWENS-BROCKWAY GLASS CONTAINER INC			1	4FE	3,734,720	103.5000	3,815,010	3,686,000	3,718,005		(6,599)			5.000	4.773		38,908	184,300	05/12/2015	01/15/2022
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC			1	4FE	15,726,918	105.5000	16,236,450	15,390,000	15,651,193	226,772	(29, 308)			5.375	5.091		174,634	827,213	09/23/2015	01/15/2025
690872-AB-2	OWENS-BROCKWAY GLASS CONTAINER INC	LS		1	4FE	3,048,445	105.5000	3, 134, 405	2,971,000	3,031,005	53,829	(6,731)			5.375	5.038		33,713	159,691	04/16/2015	01/15/2025
69371R-L7-9	PACCAR FINANCIAL CORP				1FE	5,500,000	100 . 4520	5,524,833	5,500,000	5,500,000					2.108	0.841			97,398	12/03/2013	12/06/2018
69371R-M2-9	PACCAR FINANCIAL CORP				1FE	34,980,050	100.2100	35,073,430	35,000,000	34,992,950		4,014			2.200	2.212		226,722	770,000	09/08/2014	09/15/2019
69371R-M8-6	PACCAR FINANCIAL CORP				1FE	11,983,200	99.5570	11,946,888	12,000,000	11,993,462		5,585			1.650	1.698		69,300	198,000	02/22/2016	02/25/2019
69371R-M9-4	PACCAR FINANCIAL CORP				1FE	14,984,550		14,949,330	15,000,000	14,990,066		3,009		 	2.250	2.272		118, 125	337,500	02/22/2016	02/25/2021
69371R-N6-9 69371R-N8-5	PACCAR FINANCIAL CORPPACCAR FINANCIAL CORP				1FE	9,982,000 9.999.100	99.4410	9,944,110 9,923,860	10,000,000	9,986,961 9,999,139		4,961 39			1.950	2.012		67, 167 27, 333	97,500	02/22/2017	02/27/2020
694308-HT-7	PACIFIC GAS AND ELECTRIC CO				1FE	9,999,100	99.2390		19,000,000	9,999,139		39			1.707	0.000		29,735		11/06/2017	11/13/2020
694308-HV-2	PACIFIC GAS AND ELECTRIC CO			1	1FE	4,038,012	99.0650	4,012,116	4,050,000	4,038,103		91			3.300	3.335		11,880		11/27/2017	12/01/2027
695156-AR-0	PACKAGING CORP OF AMERICA			1	2FE	11,965,920	102.5360	12,304,368	12,000,000	11,975,864		3, 120			3.650	3.684		128,967	438,000	09/02/2014	09/15/2024
695156-AS-8	PACKAGING CORP OF AMERICA		1	1	2FE	8,091,333	. 100 . 1400		8,100,000	8,091,473		140			2.450	2.487		9,923		12/11/2017	12/15/2020
695156-AT-6	PACKAGING CORP OF AMERICA		1	1	2FE	5,651,402	100.2490	5,684,124	5,670,000	5,651,481		79			3.400	3.439		9,639		12/11/2017	12/15/2027
BAS00M-29-9	PACKERS HOLDINGS LLC TERM LOAN			2	4FE	300,000	100.3750	301,125	300,000	300,000					4.737	4.463	MJSD	947		12/08/2017	11/18/2024
69946E-AT-8	PAREXEL INTERNATIONAL CORPORATIO			2	4FE	2,735,020	100 . 3960	2,753,988	2,743,125	2,732,712		309			4.568	4.636	FMAN	1,044	24,334	10/25/2017	08/11/2024
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL			2	4	3,210,425	99.5000	3,218,562	3,234,735	3,210,478	5,392	2,751			6.568	6.850		1,770	201,295	11/02/2016	12/31/2020
69980#-AB-1	PARIS PRESENTS INC. 2ND LIEN TL			2	5	7,630,901	99.0000	7,672,500	7,750,000		101,046	22,235			10.318	10.792		6,664	774,306	11/02/2016	12/31/2021
70109H-AH-8	PARKER-HANNIFIN CORP		-	[!	1FE	1,745,699		1,773,135	1,750,000	1,749,789		548		ļ	5.500	5.533		12,299	96,250	05/13/2008	05/15/2018
701885-AD-7	PARSLEY ENERGY LLC		-	[]	4FE	2,937,000	101.0000	2,966,370	2,937,000	2,937,000	ł	ļ		}	5.375	5.375		72,793	92,964	12/06/2016	01/15/2025
701885-AF-2 70213B-AA-9	PARSLEY ENERGY LLC		1	[¦	4FE 2FE	7,055,000 9,988,500	100.2500 106.3410	7,072,638	7,055,000 10,000,000	7,055,000 9,996,677		1,253			5.250 5.500	5.250 5.515		139,924 45,833	187,251	06/19/2017	08/15/2025
70213B-AA-9 70215E-AM-5	PARTY CITY HLDGS 2016 REPLACE TL			2	4FE	9,988,500	106.3410	1,822,307	10,000,000	9,996,677		1,253			4.462	4.531		45,833	71,276	03/10/2010	06/01/2020
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		1	1	4FE	2,431,070	100.2930	2,503,280	2,407,000	2,427,373		(3,697)			7.000	6.748		21,529	168,592	03/01/2017	11/15/2023
	PBF HOLDING CO LLC / PBF FINANCE C	LS	1	li	4FE	1,486,720	104.0000	1,530,880	1,472,000	1.484.466		(2,255)			7.000	6.748		13, 166	103,057	03/01/2017	11/15/2023
	PBF HOLDING COMPANY LLC	1	1	1	3FE	9,863,474	105.0000	10,234,350	9,747,000	9,854,350	(8, 123)	(1,001)			7.250	6.981		31,407	382,773	12/11/2017	06/15/2025
693304-AU-1	PECO ENERGY CO			1	1FE	9,997,200	97 . 1990	9,719,940	10,000,000	9,997,896		546			1.700	1.706		50,056	167, 167	09/14/2016	09/15/2021
707569-AS-8	PENN NATIONAL GAMING INC		.	1	4FE	9,072,500	103.7500	9,337,500	9,000,000	9,065,486		(7,014)		ļ	5.625	5.509	JJ	233,438	247,500	01/20/2017	01/15/2027
	PENN NATIONAL GAMING INC	LS		1	4FE	1,008,750	103.7500	1,037,500	1,000,000	1,007,896		(854)		ļ	5.625	5.510	JJ	25,938	27,500	01/12/2017	01/15/2027
	PENN NATIONAL GAMING TLB			2,3	3FE	468,894	100.3000	472,664	471,250	469, 155		261			4.069	4 . 154		160	16,200	02/10/2017	01/19/2024
709599-AL-8	PENSKE TRUCK LEASING CO LP			[!	2FE	15,965,280	100 . 4320	16,069,072	16,000,000	15,996,313		6,626			2.875	2.918		209,556	460,000	01/14/2013	07/17/2018
709599-AS-3	PENSKE TRUCK LEASING CO LP		-	[]	2FE	14,993,550	101.8720	15,280,830	15,000,000	14,996,054		887		}	3.375	3.382		210,938	506,250	01/26/2015	02/01/2022
709599-AY-0	PENSKE TRUCK LEASING CO LP		-	1	2FE	14,965,800	98.2620	14,739,240	15,000,000	14,967,525		1,725		ļ	2.700	2.745		120,375		09/12/2017	03/14/2023
713448-CU-0	PEPSICO INC				1FE	5,769,000	100.0220	5,770,269	5,769,000	5,769,000		000			1.548	0.448		15,628	74,279	04/27/2015	04/30/2018
713448-DE-5 713448-DJ-4	PEPSICO INC PEPSICO INC		-	[¦	1FE	9,997,100 11.998.200	99.5430 98.8100	9,954,290 11.857,248	10,000,000 12,000,000	9,998,879 11,998,934		966 595		·	1.500 1.350	1.355		53,750 39.150	150,000 L	02/19/2016	02/22/2019 10/04/2019
713448-DJ-4 713448-DK-1	PEPSICO INC		1	'	1FE	11,998,200	98.8100	11,857,248	12,000,000	11,998,934				<u> </u>	1.606	0.000			254,390	10/03/2016	10/04/2019
713448-DL-9	PEPSICO INC		1	1	1FE	24,966,500	97.5400		25,000,000	24,974,519		6,498		<u> </u>	1.606	1.728		100,347		10/03/2016	10/04/2019
713448-DR-6	PEPSICO INC		1	li	1FE	24,981,250		24,862,250	25,000,000	24,987,412		6, 162			1.700	1.588		63,507	193,750	04/27/2017	05/02/2019
	PEPSICO INC	1	1		1FE	15,000,000		14,984,775	15,000,000	15,000,000					1.421			35.531	98,138	04/27/2017	05/02/2019
	PEPSICO INC	1	1	1	1FE	20,957,580		20,782,146	21,000,000	20,962,943		5,363			2.250			77,438	236,250	04/27/2017	05/02/2022

									ng-Term BOND												
1	2		Cod		6	7		air Value	10	11			usted Carryin					nterest			ites
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
			F o r				Rate					Current	Current Year's Other-	Exchange Change in							
		C	e i				Jsed to Obtain			Book/ Adjusted	Unrealized Valuation	Year's (Amor-	Than- Temporary	Book/ Adjusted		Effective		Admitted Amount	Amount		Stated Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
713448-DU-9	PEPSICO INC				1FE		100.6970	10,069,690	10,000,000	10,000,000		0.005			1.746	0.000		29, 104	82,036	04/27/2017	05/02/2022
71360#-AA-9 714264-AH-1	PERC HOLDINGS 2 (PRIME ENERGY) TLB PERNOD RICARD SA		n	2,31	4 2FE		100.0000 105.8980	7,883,648 6,125,163	7,883,648 5,784,000	7,829,150 6,233,198		6,865			6.443 4.250	6.283		3,996 113,350	610,516 245,820	06/30/2016	12/16/2021
714295-AB-8	PERRIGO CO		D	1	2FE		101.8390		843.000	844.740		(404)			3.500	3.444		1.311	64,215	03/11/2016	12/15/2021
714295-AC-6	PERRIGO CO			1	2FE	4,978,950	101.6760	5,083,775	5,000,000	4,984,557		1,895			3.900	3.951		8,667	195,000	11/24/2014	12/15/2024
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO			1	2FE		101.4880	3,895,109	3,838,000	3,865,565		(8,033)			3.500	3.262		39,553	292,490	03/11/2016	03/15/2021
71579U-AF-2	PETCO ANIMAL SUPPLIES NEW TLB1			2	4FE		75.2190	712,700	947,500	712,700	(219,858)	2,052			4.380	4.739		13,961	133,709	07/29/2016	01/26/2023
71656L-BP-5 717081-DL-4	PETROLEOS MEXICANOS		D	1	2FE		106.0000 100.1570	1,802,000 23,411,629	1,700,000 23,375,000	1,692,258 23,362,408		1,598 8,951			5.375 2.100	5.498 2.140		27,413	68,531 490,875	12/06/2016	03/13/2022 05/15/2019
717081-DL-4	PFIZER INC	1		1	1FE		_99.2110	9,823,863	9,902,000			(26,396)			1.450	1.177		11,167	143,579	06/28/2016	06/03/2019
69331C-AF-5	PG&E CORP			1	1FE		100.0600	3,502,083	3,500,000	3,498,559		1,204			2.400	2.436		28,000	84,000	02/24/2014	03/01/2019
47009Y-AF-4	PHARMACEUTICAL PRODUCT (JAGUAR) TL			2	4FE		100.1380					(156,445)			0.000	0.000				08/24/2015	08/18/2022
71714H-AP-5	PHARMERICA CORP FIRST LIEN TL			2	4FE		100.4500	1,757,875	1,750,000	1,752,060	(1,288)	(12)			4.903			3,371		12/19/2017	09/26/2024
BAS0Q0-FB-8 718172-BR-9	PHARMERICA CORP SECOND LIEN TLPHILIP MORRIS INTERNATIONAL INC			2	5FE		100.1250 99.2210	250,313 9,922,080	250,000 10,000,000	246,006 9,986,131		13			9. 153 1. 375	9.334 1.497		890 48,125	137,500	12/18/2017	09/26/2025
718172-BY-4	PHILIP MORRIS INTERNATIONAL INC			1	1FE		100.4840	12,811,646	12,750,000	12,750,000		11,0/0			1.861	0.000		27,018	154.808	02/15/2010	02/23/2019
718172-CC-1	PHILIP MORRIS INTERNATIONAL INC				1FE		99.3890	29,319,637	29,500,000	29,446,584		4.699			1.875	1.976		90,651		10/31/2017	11/01/2019
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC			1	1FE		.99.1100	17,839,836	18,000,000	17,925,167		2,387			2.500	2.592	MN	73,750		10/31/2017	11/02/2022
718546-AM-6	PHILLIPS 66			1	2FE		100.0580	6,023,504	6,020,000	6,020,000					2.009	1.806		25,870	56,007	04/11/2017	04/15/2019
718546-AP-9	PHILLIPS 66			1	2FE		100.1050	2,582,719	2,580,000	2,580,000					2. 109	1.906		11,639	25,275	04/11/2017	04/15/2020
72108P-AL-8 72147K-AC-2	PIKE CORP TERM LOAN			2	4FE 4FE		101.3330 103.3750	504, 135 45, 046, 690	497,503 43,576,000	495,245 44,020,309	470,561	78			5.069 5.750	5.152 5.510		210 737,766	6,618 2,080,091	09/20/2017	09/20/2024
72147K-AE-8	PILGRIMS PRIDE CORP			1	4FE		103.3750	6,177,940	5.998.000		4/0,001	(60,781)			5.750	5.875		90,053	2,080,091	09/26/2017	03/15/2025
72348Y-AA-3	PINNACLE ENTERTAINMENT INC			1	4FE		107.0000	2,140,000	2,000,000	1,995,869		191			5.625	5.664		18,750	56,250	08/23/2017	05/01/2024
723484-AG-6	PINNACLE WEST CAPITAL CORPORATION			1	1FE		99.5270	13,933,794	14,000,000	13,991,426		246			2.250	2.272		27 , 125		11/28/2017	11/30/2020
724479-AK-6	PITNEY BOWES INC			1	2FE		.93.0000	19,762,500	21,250,000	21,205,305		10,989			3.375	3.435		179,297	735, 117	09/15/2016	10/01/2021
724479-AK-6	PITNEY BOWES INC	LS		1	2FE		_93.0000	9,300,000	10,000,000	9,978,967		5, 171			3.375	3.435		84,375	345,938	09/15/2016	10/01/2021
724479-AM-2 724479-AN-0	PITNEY BOWES INC				2FE 2FE		.99.0000 .91.7490	12,771,000	12,900,000 8,600,000	12,872,408		2,852 986			3.625	3.709 4.751		137,690 119,014		09/12/2017	09/15/2020
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP			1	2FE		99.4320		3,977,000	8,580,002 3,973,984		1.484			2.600	2.640		4.596	103,402	12/02/2014	04/01/2023
72650R-BG-6	PLAINS ALL AMERICAN PIPELINE LP	LS		1	2FE		99.4320	1,017,184	1,023,000	1,022,224		382			2.600	2.640		1,182	26,598	12/02/2014	12/15/2019
72650R-BH-4	PLAINS ALL AMERICAN PIPELINE LP			1	2FE	12,347,732	.96.0280	12,080,322	12,580,000	12,349,654		1,530			4.900	5.022		232,870	490,000	08/10/2017	02/15/2045
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP			1	2FE		103.0490	7,213,444	7,000,000	6,991,292		908			4.650	4.669		68,717	325,500	08/17/2015	10/15/2025
72761J-AC-0	PLASTIPAK HOLDINGS INC TL B			2	3FE		100.5250	1,002,737	997,500	992,582		70			4.449	4.535		370	4,211	11/22/2017	10/10/2024
72766Q-AA-3 72766Q-AD-7	PLATFORM SPECIALTY PRODUCTS CORPPLATFORM SPECIALTY PRODUCTS CORP			1	5FE 5FE		103.3750 99.2500	3, 101, 250 4, 223, 088	3,000,000 4,255,000	3,072,008 4,221,810	81,412	(31,904)			6.500 5.875	5.268 6.000		81,250 25,693	195,000	04/23/2015	02/01/2022
69349L-AG-3	PNC BANK NA			1	1FF		99.2500	9,950,810			ļ	57,625		<u> </u>	2.700	3.395		45,000	270,000	09/18/2014	11/01/2025
69353R-EN-4	PNC BANK NA	1			1FE		100.1260	9,011,304	9,000,000	9,000,000					1.901	0.000		14,730	141, 102	05/27/2015	06/01/2018
69353R-ET-1	PNC BANK NA			1	1FE	7,498,875	99.9120	7,493,378	7,500,000	7,499,678		375			1.800	1.805	MN	21,000	135,000	10/29/2015	11/05/2018
69353R-EU-8	PNC BANK NA			1	1FE		100.1500	21,031,458	21,000,000	21, 102, 507	ļ	(5,668)		ļ	2.450	2.271		80,033	367,500	10/18/2017	11/05/2020
69353R-EX-2	PNC BANK NATIONAL ASSOCIATION			1	1FE		.98.7440	4,937,190	5,000,000	4,996,280		2,313			1.450	1.498		30,611	72,500	07/26/2016	07/29/2019
69353R-FC-7 00190N-AH-2	PNC BANK NATIONAL ASSOCIATIONPODS INC TERM LOAN B			2	1FE 4FE		_99.1860 100.5000	26,780,085 4,511,194	27,000,000 4,488,750	26,975,615 4,477,603		6, 125 75			2.000 4.403	2.039		63,000 11,004	270,000	05/16/2017	05/19/2020 11/21/2024
73179Y-AG-2	POLYONE CORP TLB3			2	3FE		100.4580	9,357,640	9,314,978	9,320,827		(16,896)			3.491	3.476		12,645	105, 150	08/15/2017	11/11/2022
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB			2	4FE	987,321	100.3750		988,765	987,324	3, 183	320			6. 193	6.240		510	115,893	10/06/2014	08/02/2021
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B			2	3FE		100.3040	2,994,074	2,985,000	2,988,542	(7,202)	(783)			3.819	3.757		950	55,447	07/19/2017	05/24/2024
73755L-AM-9	POTASH CORPORATION OF SASKATCHEWAN		A	1	2FE		_98.0090	8,330,774	8,500,000	8,473,441		3,228			3.000	3.048		63,750	255,000	03/23/2015	04/01/2025
73755L-AN-7	POTASH CORPORATION OF SASKATCHEWANPOWER STOP LLC INCR TL		A	1	2FE 47		104.0370 98.4090	10,403,650	10,000,000	9,989,429	(F 000)	964 1,170		}	4.000 6.445	4.014 6.125		17,778 17,340	410,000	12/01/2016	12/15/2026
73931H-AE-3 BASOQV-BM-0	POWER STOP LLC INCR IL			2	4Z		98.4090	1,117,703 4,240,422	1, 135, 774 4, 283, 255	1, 117, 703 4, 240, 422	(5,036)	1, 1/0			6.368	6.125		17,340	17,012	06/29/2017	05/29/2021
739340-AA-4	POWER STOP LLC TINCHENIAL IL			2	4Z	6,923,443		6,867,575	6,973,077	6,867,575	(26,279)	8,202			6.445	6.060		12,860		09/30/2016	05/29/2023
693506-BH-9	PPG INDUSTRIES INC			1	1FE		100.0100	18,001,872	18,000,000	17,971,459		14,738			2.300	2.387		52,900	414,000	11/06/2014	11/15/2019
69352P-AG-8	PPL CAPITAL FUNDING INC			1	2FE		99.9120	3,996,472	4,000,000	3,999,653		821			1.900	1.921		6,333	76,000	05/21/2013	06/01/2018
69353F-AV-6	PQ CORP SECOND AMEND TL B-1			2	4FE		100.7320	7,243,364	7, 190,728			(1,563)			4.630	4.557		57,339	77,708	08/07/2017	11/04/2022
74005P-AU-8 74005P-BP-8	PRAXAIR INC PRAXAIR INC			1	1FE	13, 101, 674 4, 995, 300	103.7120	12,989,878 4,989,915	12,525,000 5,000,000	12,649,758 4,997,367		(73, 183) 925			4.500 2.250	3.860		212,925 30,313	563,625 112,500	03/07/2011	08/15/2019 09/24/2020
74005P-BP-8 740212-AL-9	PRECISION DRILLING CORPORATION		Α	1	3FE			2,504,100	2,455,000	4,997,367		920			7.125				112,000	11/09/2017	01/15/2026

							Showing All Lor	g-Term BONDS	S Owned Decer	mber 31 of	Current Ye	ar								
1	2		odes	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lı	nterest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F										Current	Exchange							
		()									Year's	Change							
			•			Rate					Current	Other-	in							
		C)			Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective)	Amount	Amount		Contractual
CUSIP		d (Bon	d NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e r	n Cha	r Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
74153W-CD-9	PRICOA GLOBAL			1FE	18,000,000	100.0390	18,006,984	18,000,000	18,000,000					2.200	2.200		49,500	396,000	05/13/2014	05/16/2019
74153W-BZ-1	PRICOA GLOBAL FUNDING 1	···		1FE	9,992,300	99.9080	9,990,820	10,000,000	9,999,344		1,579			1.600	1.616		14,222	160,000	05/21/2013	05/29/2018
74153W-CK-3 74153W-CN-7	PRICOA GLOBAL FUNDING IPRICOA GLOBAL FUNDING I	·····		1FE	11,998,920 14,984,550	98 . 4500	11,814,000 14.865.285	12,000,000 15,000,000	11,999,382 14,985,362		356			1.450 2.450	1.453		52,200 102,083	174,000	09/06/2016	09/13/2019
03765V-AH-3	PRIME SEC SVCS 2016-2 REFI TL B-1		2	3FE	5,410,243	100.6670	5,479,006	5,442,703	5,410,250		(5,975)			4.319	4.472		1,959	222,929	09/14/2017	05/02/2022
74251V-AM-4	PRINCIPAL FINANCIAL GROUP INC		1	2FE	4,243,795	98.7640	4, 197, 483	4,250,000	4,244,410		539			3.100	3.117		16,835	133,580	11/03/2016	11/15/2026
74256L-AG-4	PRINCIPAL LIFE GLOBAL FUNDING II			1FE	16,962,090	100 . 2040	17,034,663	17,000,000	16,993,781		7,730			2.250	2.297	AO	80,750	382,500	09/23/2013	10/15/2018
74256L-AQ-2	PRINCIPAL LIFE GLOBAL FUNDING II			1FE	4,494,060	99.6190	4,482,860	4,500,000	4,497,223		1, 180			2.200	2.228		22,825	99,000	03/31/2015	04/08/2020
74256L-AR-0	PRINCIPAL LIFE GLOBAL FUNDING II			1FE	9,968,800	99.1380	9,913,770	10,000,000	9,986,330		10,350			1.500	1.607		30,417	150,000	04/11/2016	04/18/2019
742718-EG-0 742718-EH-8	PROCTER & GAMBLE CO			1FE	6,989,360 15,000,000		6,983,627	7,000,000 15,000,000	6,995,976 15,000,000		2, 136			1.900 1.647	1.932		22,167 41,856	133,000	10/27/2014	11/01/2019 11/01/2019
742718-EQ-8	PROCTER & GAMBLE CO		1	1FE	46,903,650		45,860,297	47,000,000	46,925,294		18.659		ļ	1.700	1.743		128,728		10/2//2014	11/01/2019
742718-EU-9	PROCTER & GAMBLE COMPANY		1	1FE	33,831,534		33,504,616	33,881,000	33,835,196		3,662			2.150	2.181		283,283		08/09/2017	08/11/2022
742718-EU-9	PROCTER & GAMBLE COMPANY	0	1	1FE	1, 117, 366	98.8890	1,106,569	1,119,000	1, 117, 487		121			2. 150	2. 181	FA	9,356		08/09/2017	08/11/2022
742718-FB-0	PROCTER & GAMBLE COMPANY	ļ	1	1FE	9,851,800	100.9750	10,097,520	10,000,000	9,852,304		504			3.500	3.581		64, 167		10/24/2017	10/25/2047
74338U-AC-5 74368C-AF-1	PROJECT LEOPARD HOLDINGS TLPROTECTIVE LIFE GLOBAL FUNDING	 	2	4FE 1FE	373, 127	100.5000	375,933	374,063	373,188		61			7. 193	7.245		224 52,152	11,950	07/13/2017	07/07/2023
74368C-AH-7	PROTECTIVE LIFE GLOBAL FUNDING			1FE	10,000,000 10,000,000	99.5800 98.5720	9,958,000 9,857,180	10,000,000	10,000,000					2.262 2.615	2.262 2.615			1 10,587	04/05/2017	04/08/2020
74368C-AB-0	PROTECTIVE LIFE GLOBAL FUNDING ABS			1FE.	10,000,000	99.4720	9,947,200	10,000,000	10,000,000					1.722	1.722		36,353	172,200	04/12/2016	04/15/2019
74368C-AD-6	PROTECTIVE LIFE GLOBAL FUNDING ABS	I		1FE	15,000,000	98.8610	14,829,120	15,000,000	15,000,000					1.555	1.555		69,975	233,250	09/07/2016	09/13/2019
74432Q-BX-2	PRUDENTIAL FINANCIAL INC			1FE	9,038,610	100 . 3820	9,034,389	9,000,000	9,005,157		(8, 165)			2. 196	0.920		25,801	172,549	11/01/2013	08/15/2018
69362B-AZ-5	PSEG POWER LLC		1	2FE	9,985,000	100 . 2530	10,025,270	10,000,000	9,997,260		3,072			2.450	2.482		31,306	245,000	11/05/2013	11/15/2018
69362B-BB-7	PSEG POWER LLC]	2FE	8,484,615	100.8790	8,574,741	8,500,000	8,489,156		2,933			3.000	3.039		11,333	255,000	06/06/2016	06/15/2021
744448-CF-6 744567-CN-6	PUBLIC SERVICE COMPANY OF COLORADOPUBLIC SERVICE ELEC & GAS 1ST MTG NCL			1FE 1FE	7,624,340 13,908,510	98.4310	7,576,249 13,273,821	7,697,000 11,000,000	7,632,979 13,312,011					2.250	2.438		50,993 84,792		04/24/2017	09/15/2022
74456Q-BP-0	PUBLIC SERVICE ELECTRIC AND GAS CA		1	1FE.	9,984,200		9,847,830	10,000,000	9,989,763		3,067			1.900	1.933		55,944	190,000	02/29/2016	03/15/2021
74456Q-BJ-4	PUBLIC SERVICE ELECTRIC AND GAS CO		1	1FE	16,965,320		16,955,885	17,000,000	16,988,381		6,976			2.000	2.043		128,444	340,000	08/06/2014	08/15/2019
74456Q-BS-4	PUBLIC SERVICE ELECTRIC AND GAS CO	ļ	1	1FE	4,985,350		4,971,065	5,000,000	4,986,147		797			3.000	3.034		19, 167	79, 167	05/02/2017	05/15/2027
744573-AJ-5	PUBLIC SERVICE ENTERPRISE GROUP IN		1	2FE	22,973,090		22,621,098	23,000,000	22,983,161		8,787			1.600	1.640		47,022	375, 156	11/03/2016	11/15/2019
744573-AK-2 744573-AL-0	PUBLIC SERVICE ENTERPRISE GROUP IN			2FE 2FE	9,981,000 40,648,311	97.6250 99.1200	9,762,450 40,341,962	10,000,000 40,700,000	9,985,175 9,649,788		3,643 1,477			2.000 2.650	2.040 2.677		25,556 164,778	203,889	11/03/2016	11/15/2021 11/15/2022
745310-AB-8	PUGET ENERGY INC			2FE	33,520,400	110.7010	35,313,523	31,900,000	32,524,243		(190,520)			6.500	5.771		92,156	2,073,500	02/15/2012	12/15/2020
745310-AD-4	PUGET ENERGY INC	1	1	2FE	9,606,250	110.6340	10,095,380	9, 125,000	9,337,681		(51,555)			6.000	5.290		182,500	547,500	02/27/2012	09/01/2021
745310-AF-9	PUGET ENERGY INC		1	2FE	1,249,916	110 . 4430	1,380,540	1,250,000	1,249,955		9			5.625	5.626		32,422	70,313	12/13/2012	07/15/2022
745867-AX-9	PULTE GROUP INC		1	3FE	3,500,000	104.5000	3,657,500	3,500,000	3,500,000	175,000				5.000	5.000		80,694	168, 194	07/26/2016	01/15/2027
745867-AM-3	PULTE HOMES INC	ļ	1	3FE	3,631,228	125.5000	3,891,755	3, 101,000	3,597,668	176,357	(20,799)			7.875	6.183	JD	10,854	244,204	07/12/2016	06/15/2032
745867-AP-6 745867-AW-1	PULTE HOMES INCPULTEGROUP INC		[]	3FE 3FE	6,248,255 15,611,021	112.0000 108.7500	6,780,480 16,298,363	6,054,000 14,987,000	6,234,135 15,534,720	202,205	(6,935)			6.375 5.500	6.074 4.950	MN	49,315 274,762		12/02/2015	05/15/2033
74736K-AB-7	QORVO INC	t	···· ¦ ·····	3FE	1,540,200	108. 7500	1,612,500	1,500,000	1,531,437		(6,905)			6.750	6.140		8,438		08/23/2016	12/01/2023
74736K-AD-3	QORVO INC		1	3FE	5,989,044	111.6250	6,502,156	5,825,000	5,964,862		(19,055)			7.000	6.502		33,979	407,750	09/20/2016	12/01/2025
747525-AD-5	QUALCOMM INC	ļ	1	1FE	19,984,000	99.2290	19,845,780	20,000,000	19,992,141		3, 171			2.250	2.267	MN	51,250	450,000	05/13/2015	05/20/2020
747525-AE-3	QUALCOMM INC		1	1FE	14,450,886		13,977,750	13,965,000	14,342,895		(81,678)			3.000	2.343		47,714	418,950	08/30/2016	05/20/2022
747525-AH-6 747525-AM-5	QUALCOMM INC QUALCOMM INCORPORATED			1FE	13,000,000		13,005,785	13,000,000	13,000,000 3,998,707		547			1.706	0.000 1.874		25,869	181,726	05/13/2015	05/18/2018
747525-AM-5 747525-AR-4	QUALCOMM INCORPORATED	 		1FE	3,998,160 17,172,308		3,984,880 16,777,155	4,000,000 17,200,000	17,175,030		547	<u> </u>	l	1.850 2.600	2.631		8,428 267.078	35,767	05/19/2017	05/20/2019
747525-AS-2	QUALCOMM INCORPORATED	1		1FE	830,000	99.8380	828,659	830,000	830,000					2.108	1.928		3,062	7,216	05/19/2017	01/30/2023
74819R-AP-1	QUEBECOR MEDIA INC	A	1	4FE	4,072,063	106.0000	4,255,900	4,015,000	4,054,766		(6,874)			5.750	5.517	JD	10,261	230,863	11/25/2015	01/15/2023
74834L-AW-0	QUEST DIAGNOSTICS INC	 	1	2FE	2,492,200	99.9950	2,499,885	2,500,000	2,496,409		1,533			2.500	2.566		15,799	62,500	03/05/2015	03/30/2020
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		2	4FE	2,872,075	100 . 1250	2,888,221	2,884,615	2,872,059		1,756			4.319	4.405		1,038	125,595	12/09/2016	11/15/2023
44969C-BF-6 44969C-BH-2	QUINTILES IMS INC B1 DOL TLQUINTILES IMS INC TLB2		2	3FE 3FE	1,633,629 3,990,000	100.3570 100.3570	1,642,397 4,004,244	1,636,555	1,633,136 3,990,000		329			3.693	3.733		504 1,228	43,379 29,079	03/09/2017	03/07/2024
748767-AF-7	QUINTILES THIS INC ILB2		-	3FE 3FE		100.3570	25,909,650	25, 155, 000	25,307,973		(41,011)			4.875	4.678		156.695	1,226,306	11/30/2015	05/15/2023
747262-AQ-6	QVC INC			2FE	16, 155, 371	100.3730	16,225,328	16,165,000	16, 162, 455		1,955			3. 125	3.138		126,289	505, 156	08/11/2014	04/01/2019
912920-AK-1	QWEST CORPORATION			3FE	5,513,625	107 . 3370	5,527,866	5, 150,000	5,467,856	4,943	(31,313)			7.250	6.229	MS	109,938	373,375	07/12/2016	09/15/2025
21688A-AJ-1	RABOBANK NEDERLAND NY	C		1FE	9,231,963		9,324,490	9,250,000	9,235,287		3,324			2.750	2.792	JJ	120,828	127, 188	01/03/2017	01/10/2022
75008Q-AL-0	RACKSPACE HOSTING INC TL B		2	3FE 3FE	2,992,500		2,989,178	2,992,500	2,989,178	(3,322)		·	}	4.385	4.385 0.000		17,130		11/15/2017	11/03/2023
75008Q-AH-9	RACKSPACE HOSTING REFI TL B	ļ	2	[3FE		99.8440						<u> </u>	<u> </u>	0.000	0.000	FMAN	4,374		06/09/2017	11/03/2023

						S	Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	Cod	es	6	7	Fa	air Value	10	11	Change	e in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
		3 4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
													Total							
													Foreign							
		F										Current	Exchange							
		О										Year's	Change							
		l r				Rate					Current	Other-	in							
		C e				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
						Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		1 ~ 1 .	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	- 3	Char		Cost		Value							of	of	Paid			Acquired	Date
75281A-AS-8	RANGE RESOURCES CORP	e n	Griar	Des.		Value 96.5000	value 4.825	Value	Value	(Decrease)	Accretion	Recognized	Value	4.875	_	Palu	Accrued	During Year	Acquired 04/12/2016	
75281A-AS-8	RANGE RESOURCES CORP	LS	1	3FE	5,023 120,558	96.5000	4,825	5,000 120,000	4,825 115,800	(17)	(2)			4.875	4.811 4.811	MIN	31 748	244 5,850	04/12/2016	05/15/2025 05/15/2025
75281A-AU-3	RANGE RESOURCES CORPORATION	Lo	1	3FE	3,713,789	102.0000	3,736,260	3,663,000	3,701,403	(10,231)	(2, 155)			5.875	5.536	11	107,601	,050	10/09/2017	07/01/2022
75281A-BA-6	RANGE RESOURCES CORPORATION		1	3FE	3,312,434	99.5000	3.482.500	3,500,000	3,319,145	(10,201)	6.711			5.000	6.176	MS	51,528		10/09/2017	03/15/2023
755111-BT-7	RAYTHEON COMPANY		1	1FE	9,043,320	102.2980	8,695,313	8,500,000	8,842,179		(118,964)			3. 125	1.642	AO	56,076		04/14/2016	10/15/2020
75625Q-AA-7	RECKITT BENCKISER TREASURY SERVICE	D	1	1FE	12,914,460	_100.0890	13,011,544	13,000,000	12,987,040		17,617			2.125	2.265	MS	76,736	276,250	09/16/2013	09/21/2018
75625Q-AC-3	RECKITT BENCKISER TREASURY SERVICE	D	1	1FE	15,485,430	98.0390	15, 195, 999	15,500,000	15,486,851		1,421			2.375	2.395	JD	7 , 158	182,017	06/21/2017	06/24/2022
75625Q-AD-1	RECKITT BENCKISER TREASURY SERVICE	D	1	1FE	24,925,100	97.8330	24,458,225	25,000,000	24,928,144		3,044			2.750	2.799	JD	9,549	343,750	09/28/2017	06/26/2024
	RECKITT BENCKISER TREASURY SERVICE	D	1	1FE	4,985,000	97.6630	4,883,160	5,000,000	4,985,666		666			3.000	3.035	JD	2,083	75,000	06/21/2017	06/26/2027
	RECKITT BENCKISER TREASURY SERVICE	υ		1FE	14,300,000	99.9640	14,294,895	14,300,000	14,300,000		4 000			2.235		MJSD	74, 196	67,073	06/21/2017	06/24/2022
	REGIONS BANK OF ALABAMA REGIONS FINANCIAL CORPORATION	+	1	2FE 2FE	4,994,050 8,607,865	100.1090 101.7460	5,005,450 8,648,410	5,000,000 8,500,000	4,998,624 8,572,321		1,923			2.250	2.290 2.911	MS	33,438 108,044	112,500	07/28/2015	09/14/2018
	REGIONS FINANCIAL CORPORATION		1	2FE		99.6850					(21,964)			2.750	2.761	FA	152,793	2/2,000	08/07/2017	08/14/2022
	RELIANCE STANDARD LIFE GBL FUND II		'	1FE	12,969,710		13.028.795	13,000,000	12,991,670		6, 160			2.500	2.550	ΔΩ	60.486	325.000	04/16/2014	04/24/2019
	RELIANCE STANDARD LIFE GLOBAL FUND			1FE	9,965,900	100.0050	10,020,760	10,000,000	9,985,576		6,805			2.500	2.573	.I.I	115,278	250,000	01/07/2015	01/15/2020
760759-AH-3	REPUBLIC SERVICES INC		1	2FE	12,745,520	. 105.3480	12,641,772	12,000,000	12,382,730		(170, 156)			5.000	3.445	MS	200,000	600,000	10/28/2015	03/01/2020
	REPUBLIC SERVICES INC		1	2FE	15,853,950	100.6910	15, 103, 710	15,000,000	15,055,250		(146,044)			3.800	2.798	MN	72,833	570,000	04/04/2012	05/15/2018
	REPUBLIC SERVICES INC		1	2FE	5, 149, 250	103.0870	5, 154, 350	5,000,000	5, 103, 483		(21,576)			3.550	3.046		14,792	177,500	10/30/2015	06/01/2022
	REPUBLIC SERVICES INC		1	2FE	8,585,552	100.7480	8,664,302	8,600,000	8,585,705		153			3.375	3.395		36,281		11/13/2017	11/15/2027
	REPUBLIC SERVICES INC		1	2FE	1,938,099	109. 1740	1,894,164	1,735,000	1,869,963		(32,325)			5.250	3.102		11,639	91,088	11/04/2015	11/15/2021
	REVLON CONSUMER PRODUCTS CORP TLB		2	4FE	635,854	74.0310	472,799	638,650	472,799	(163,052)	292			5.069		MJSD	270	37,403	11/30/2016	09/07/2023
76168J-AN-6 761713-BF-2	REXNORD LLC TLB		2	3FE 2FE	809, 161 2, 185, 140	100 . 3750 104 . 4830	816,255 _2,089,658	813,205	808,389 2,136,543	73,479	42			3.802	3.903	MJSD	429 4,222	1,650 80,000	12/07/2017 04/13/2016	08/21/2024 06/12/2022
761713-BG-0	REYNOLDS AMERICAN INC		1	2FE	2, 185, 140 4,504,222	104 . 4830	4,585,924	2,000,000 4,301,000	2,130,543		(28,782)			4.450	3.793	JD	10,101	191,395	12/15/2016	06/12/2025
	REYNOLDS GROUP HLDG 2017 US TL		2	4FE	10,720,560	100.0230	10,774,447	10,729,918	10,720,573		1,557			4.430	4.338		3,862	442,626	10/14/2016	02/05/2023
	REYNOLDS GROUP ISSUER INC		1	4FE	4,582,500	103.5000	4,657,500	4,500,000	4,565,008		(15,754)			5. 125	4.677	JJ	106,344	171,688	01/19/2017	07/15/2023
	REYNOLDS GRP ISS/REYNOLD		1	4FE_	5,096,295	101.5000	5,065,768	4,990,905	5,015,959		(30,450)			5.750	5.091	AO	62, 109	289,265	09/23/2015	10/15/2020
	RING CONTAINER TECH GROUP LLC TL		2	4FE	995,000	100 . 1250	1,001,250	1,000,000	995,078		78			4.319	4.403	MJSD	360	4,744	11/17/2017	09/28/2024
	RMP ACQUISITION INC.		2	4	3,661,289	99.5000	3,661,289	3,679,688	3,661,289	(2,675)	2,675			6.443	6.212	MJSD	1,865	182,536	03/08/2017	03/02/2022
	ROCHE HOLDINGS INC	C	1	1FE	89,868,600	100.1820	90, 163,710	90,000,000			26,404			2.250	2.281	MS	511,875	2,025,000	09/22/2014	09/30/2019
	ROCHE HOLDINGS INC	C	1	1FE	24,930,750	101.4720	25,368,000	25,000,000	24,961,224		9,666			2.875	2.919	MS	183,681	718,750	09/22/2014	09/29/2021
	ROCK-TENN CO		1	2FE	29,874,819	102.2270	30,343,018	29,682,000	29,723,808		(34, 279)			4.450	4.325	MS	440,283	1,320,849	03/28/2013	03/01/2019
772739-AP-3 773903-AF-6	ROCK-TENN CO		1	2FE	15,273,703 4,989,500	99.3170	15,362,408 4,965,835	15,100,000 5,000,000	15, 171, 409 4, 995, 351		(31,550)			3.500	3.271	6M	176 , 167 34 , 167	528,500	05/12/2014	03/01/2020
774341-AG-6	ROCKWELL COLLINS INC.		1	2FE	6,993,280	99.3170	6,964,132	7,000,000	6,995,399		2,119			1.950	1.994	.I.I	62,942	36,021	03/28/2017	03/01/2020
774341-AH-4	ROCKWELL COLLINS INC.		1	2FE	16,988,610		17,023,953	17,000,000	16,990,189		1.579			2.800	2.815	MS	140 . 156	204,944	03/28/2017	03/15/2022
774341-AJ-0	ROCKWELL COLLINS INC.	I	1	2FE	8,575,232	100.7670	8,665,936	8,600,000			2,342			3.200	3.247	MS	81,031	118,489	03/28/2017	03/15/2024
77578J-AA-6	ROLLS ROYCE CORP	D	1	1FE	48,428,953	99.3430	48, 156, 665	48,475,000	48,447,360		9,324			2.375	2.396	A0	246,246	1, 151, 281	11/12/2015	10/14/2020
	ROPER TECHNOLOGIES INC	.4	1	2FE	34,986,700	101.1900	35,416,535	35,000,000	34,991,933		2,572			3.000	3.008	JD	46,667	1,050,000	11/30/2015	12/15/2020
	ROPER TECHNOLOGIES INC	4	1	2FE	9,235,478	100 . 1760	9,266,299	9,250,000	9,238,321		2,753		ļ	2.800	2.834		11,511	256 , 122	12/08/2016	12/15/2021
	ROYAL BANK OF SCOTLAND GROUP PLC	D	1	2FE		100.2180		8,600,000	8,600,000					3.498	3.498		38,439	150 , 414	05/10/2017	05/15/2023
	ROYAL CARIBBEAN CRUISES LTD		1	2FE	4,299,011	99.9260	4,296,814	4,300,000	4,299,040		29			2.650	2.658		10,445	00.000	11/20/2017	11/28/2020
	RP CROWN PARENT ITL	-+	2	4FE 2FE	1,478,613 8,978,183	100.3750 100.3880	1,490,569 9,059,628	1,485,000 9,024,612	1,478,605 8,984,944		831 6,760			4.569 3.693	4.657 3.794	MJSD	565 2,778	68,328 211,282	04/17/2016	10/12/2023 03/27/2023
	RPM INTERNATIONAL INC		1	2FE	1,619,951	99.4170		9,024,612	1,619,951				 	4.250	4.250	.I.I	2,778	211,202	12/06/2017	03/2//2023
78355H-JV-2	RYDER SYSTEM INC	·	1	2FE	9,977,100	100 . 2550	10,025,470	1,620,000	9,995,807		4.700			2.450	2.499	MN	31,306	245,000	11/04/2013	11/15/2018
78355H-JW-0	RYDER SYSTEM INC	I	1	2FE	9,988,000	100.2350	10,027,580	10,000,000	9,996,612		2,319			2.550	2.575	JD	21,250	255,000	02/18/2014	06/01/2019
78355H-JZ-3	RYDER SYSTEM INC	1	1	2FE	4,986,250	100.0980	5,004,880	5,000,000	4,993,291		2,723			2.500	2.559	MN	17,361	125,000	05/04/2015	05/11/2020
78355H-KB-4	RYDER SYSTEM INC	.4	1	2FE	6,794,424	102.5470	6,973,216	6,800,000	6,796,095		927		ļ	3.450	3.465	MN	29,977	234,600	02/17/2016	11/15/2021
78355H-KC-2	RYDER SYSTEM INC		1	2FE	9,979,300	98.4520	9,845,200	10,000,000	9,984,029		4, 129			2.250	2.296	MS	75,000	183, 125	11/01/2016	09/01/2021
	RYLAND GROUP		1	3FE	826,000	107.2500	858,000	800,000	820,019	7,692	(3,673)			5.375	4.780	A0	10,750	43,000	05/03/2016	10/01/2022
	S&P GLOBAL INC	-	[]	2FE	8,992,724	100.2890	9,026,010	9,000,000	8,997,747		3,550			2.500	2.541	FA	85,000	225,000	07/29/2016	08/15/2018
	S&P GLOBAL INC]	2FE	22,437,483	101.8600	22,589,537	22, 177,000	22,348,852		(62,640)		}	3.300	2.989	FA	278,506	731,841	07/29/2016	08/14/2020
	S&P GLOBAL INCSABINE PASS LIQUEFACTION LLC		1	2FE 2FE	7,935,927 26,392,942	97.9830 111.1480	7,838,608 26,230,952	8,000,000 23,600,000	7,939,786 26,173,837		3,858 (219,106)			2.950 5.750	3.046 3.806	JJ	104,233	118,000	04/28/2017	01/22/2027 05/15/2024
	SABINE PASS LIQUEFACTION LLC		1	2FE			26,230,952	23,600,000			(219, 106)			5.750	5.795	MS			05/15/2017	05/15/2024
	SABINE PASS LIQUEFACTION LLC	-	1	2FE	4,214,018		4,267,688	4,218,000	4,214,153		135		<u> </u>	4.200	4.211		52,613		07/19/2017	03/11/2023
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SCHEDULE D - PART 1

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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
78573N-AB-8	SABRE GLBL INC			1	3FE	7,030,000	102.2800	7, 159, 600	7,000,000	7,020,346		(4,637)			5.250	5. 166	MN	46,958	367,500	11/05/2015	11/15/2023
78390X-AA-9	SAIC INC			1	3FE	9,963,700	103.7500	10,375,000	10,000,000	9,987,651		3,880			4.450			37,083	445,000	12/13/2010	12/01/2020
79586K-AC-5	SAMARCO MINERACAO SA		D	1	6FE	621,000	68.0000		1,800,000	621,000					5.750	13.982				11/10/2015	10/24/2023
79586K-AD-3	SAMARCO MINERACAO SA		D	1	6FE	862,500	68.0000		2,500,000	862,500		410,336			5.375	5.410				09/23/2014	09/26/2024
80282K-AN-6	SANTANDER HOLDINGS USA INC			1	2FE	8,294,967	102.2650	8,283,489	8,100,000	8,294,369		(598)			4.400	4.093		166,320		12/11/2017	07/13/2027
80282K-AQ-9	SANTANDER HOLDINGS USA INC			Ľ	2FE	9,474,255	99.6100		9,500,000	9,474,421		166		}	3.400	3.459		11,664	005 500	12/11/2017	01/18/2023
78388J-AT-3 78404X-AF-2	SBA COMMUNICATIONS CORPORATION			[]	4FE4FE	18,220,545	102.7500	18,876,203	18,371,000	18,267,276	·	19,307		}	4.875	5.012		412,965		12/07/2015	07/15/2022
78404X-AF-2 78404X-AG-0	SBA SENIOR FINANCE II INCRE B1A TL			2	4FE	3,373,306 2,905,438	100.2220 100.2080	3,384,998	3,377,500 2,925,000	3,373,306		1, 182 3.998			3.820	3.861	JAJO	1,075 931	114,640	04/01/2014	03/24/2021
78404X-AG-0 80908U-AC-2	SCIQUEST INC TL			2	4FE	∠,900,438	100.2080	2,931,084		2,900,422	96	(3.820.316)			6.111		JAJO	931	99,2/6	10/03/2016	06/10/2022
810186-AM-8	SCOTTS MIRACLE-GRO CO/THE			1	4FE	11,526,765	105.8750	11,646,250	11,000,000	11,435,240	00	(3,820,316)		·	6.000	4.844	40	139,333		02/10/2017	10/15/2023
810186-AP-1	SCOTTS MIRACLE-GRO CO/THE		1	li	4FE	7,932,785	103.8730		7,867,000	7,928,377		(91,323)			5.250	5.115	JD	18.356	413,018	05/23/2017	12/15/2026
81180W-AP-6	SEAGATE HDD CAYMAN			1	2FE	5,000,000	101.4500		5,000,000	5,000,000		(4,400)			3.750	3.750		23,958	187,500	01/28/2015	11/15/2018
81211K-AU-4	SEALED AIR CORP			1	3FE	9,743,031		10,144,125	9,525,000	9,689,374		(26,982)			5.250	4.873		125,016	500,063	06/29/2016	04/01/2023
81211K-AX-8	SEALED AIR CORP			1	3FE	2,100,000			2,000,000	2,082,513	26, 158	(8,645)			5.500	4.852		32,389	110,000	12/01/2015	09/15/2025
81211K-AW-0	SEALED AIR CORPORATION			1	3FE	15,500,988	107.0000	16,207,290	15,147,000	15,422,427		(32,853)			5. 125	4.813	JD	64,690	776, 284	11/30/2015	12/01/2024
81271E-AB-7	SEATTLE SPINCO INC TERM LOAN B			2	4FE	5,213,063	100.0000		5,226,128	5,208,282		1,207			4.319	4.379	MJSD	1,881	106,239	06/30/2017	06/21/2024
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN			2	5	5,576,042			5,625,000	5,540,625	(23,704)	15,423			10.069	10.503		4,720	607,552	11/28/2016	04/30/2020
816194-AT-1	SELECT MEDICAL CORPORATION TL F			2	3FE		100.5000					(975, 431)			0.000	0.000				10/06/2016	03/03/2021
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN			2	3FE	2,468,844	100.8750		2,481,250	2,470,040		1, 196			4.851	4.938		29,073	68,480	03/10/2017	03/06/2024
81620*-AA-8	SELECT REHABILITATION INC			1	5Z	7,000,000	100 . 4990		7,000,000	7,000,000					12.000	12.000		177,333	502,833	05/17/2017	07/31/2020
78412D-AN-9	SEMCO ENERGY INC			1	1FE 2FE	6,995,100			7,000,000	6,998,641		542 1,503			5. 150	5. 159		70,097	360,500	04/14/2010	04/21/2020
81683U-AM-9 816851-AX-7	SEMINOLE TRIBE OF FLORIDA TLB			2	2FE2FE	4,962,563 12,986,220			4,987,500 13.000.000	4,964,066 12.991.838					3.569 2.850	3.650 2.873		1,483 47.342	77, 172	07/12/2017	07/08/2024
816851-AZ-2	SEMPRA ENERGY			1	2FE	12,986,220	100.8930	13, 116, 064	13,000,000	12,991,838		4,700			1.625	1.660		47,342		11/12/2015	11/15/2020
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL			2	2FE	5,589,639	96.7540		5,575,019	5,589,450		(2,550)			3.210	3.136		9,444	183,226	12/13/2016	10/14/2021
81725W-AG-8	SENSATA TECHNOLOGIES BV			٠	3FE	3,808,375	104.5000		3,775,000	3,801,944	5, 150	(4,052)			4.875	4.731		38,851	184,031	05/19/2015	10/15/2023
81725W-AH-6	SENSATA TECHNOLOGIES BV			1	3FE	7,261,625	109.8750	7,469,303	6,798,000	7 , 154 , 154	110,497	(43,258)			5.625	4.719		63,731	382,388	06/10/2015	11/01/2024
81725W-AJ-2	SENSATA TECHNOLOGIES BV			1	3FE	27, 197, 300	. 105.7500		26,836,000	27,120,192	850.763	(29,851)			5.000	4.834		335,450	1,341,800	06/16/2015	10/01/2025
BASOJB-TA-9	SERTA SIMMONS HLDGS 2ND LIEN TL				5FE		100.8750					550			0.000	0.000	FMAN			11/29/2016	11/08/2024
817565-BM-5	SERVICE CORP INTL			1	3FE	2,567,105	104.1250	2,474,010	2,376,000	2,400,143		(30,594)			7.625	6.213		45,293	181, 170	09/09/2011	10/01/2018
817565-BU-7	SERVICE CORP INTL			1	3FE	10,607,063	116.8750	11,073,906	9,475,000	9,992,628		(114,829)			8.000	6.381	MN	96,856	758,000	02/09/2012	11/15/2021
817565-BZ-6	SERVICE CORPORATION INTERNATIONAL			1	3FE	1,262,250	102.3750	1,279,688	1,250,000	1,254,495		(2,761)			5.375	5. 128		30,981	67 , 188	01/21/2015	01/15/2022
817565-CD-4	SERVICE CORPORATION INTERNATIONAL			[!	3FE	6,500,000		6,595,030	6,500,000	6,500,000					4.625	4.625		15,866		12/05/2017	12/15/2027
78413K-AA-0	SES GLOBAL AMERICAS HOLDING GP		C	[]	2FE	14,915,400	99.6340	14,945,085	15,000,000	14,978,112		17,250			2.500	2.621		100,000	375,000	03/17/2014	03/25/2019
78412F-AS-3 67053N-AK-0	SEST LLC				4FE	3,860,000	106.2500	4, 101, 250	3,860,000	3,860,000	(107.705)	705		}	7.750 4.130	7.750		111,350	04 474	08/03/2017	09/15/2024
822582-AJ-1	SFR GROUP S.A. (YPSO FRANCE) TLB-1 SHELL INTERNATIONAL FIN			4	4FE	4,466,306 2,168,942	95.3500	4,269,296 2,004,468	4,477,500 1,935,000	4,269,296 1,989,019	(197,795)				4. 130	4.166		31,848 22,881	94, 171 83, 205	04/25/2017	07/31/2025 09/22/2019
822582-AJ-1 824348-AT-3	SHELL INTERNATIONAL FIN			l¦	2FE	2, 168, 942	99.6650	24,916,300	1,935,000			(30,231)			4.300	2.633		71,875	279,688	05/10/2011	05/15/2020
824348-AU-0	SHERWIN-WILLIAMS COMPANY (THE)			ľ:	2FE 2FE	24,999,250	99.6120			24,999,402		622			2.750	2.763		19,708	279,088	05/02/2017	06/01/2022
824348-AV-8	SHERWIN-WILLIAMS COMPANY (THE)		-1	li	2FE	3,434,771	100.5510		3,440,000	3,435,190		419		ļ	3. 125			8,958	58,229	05/02/2017	06/01/2024
824348-BD-7	SHERWIN-WILLIAMS COMPANY (THE)			1	2FE	10,046,037	99.4050		10,000,000	10,043,883		(2, 154)			3.300	3.230		137.500		08/10/2017	02/01/2025
82481L-AA-7	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2FE	7,993,520		7,927,576	8,000,000	7,996,224		2, 130			1.900	1.928		41,378	152,000	09/19/2016	09/23/2019
82481L-AB-5	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2FE	4,261,393	98.4260		4,266,000	4,262,514		883			2.400	2.423		27,871	102,384	09/19/2016	09/23/2021
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS IRE			1	2FE	9,998,700	98.3070	9,830,740	10,000,000	9,998,918	ļ	172		ļ [2.875	2.877		78,264	287,500	09/19/2016	09/23/2023
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	11,984,160	99.3850	11,926,188	12,000,000	11,992,166		3, 139			2. 150	2. 178	MN	24,367	258,000	05/18/2015	05/27/2020
82620K-AD-5	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	3,751,000	101.1180	3,792,944	3,751,000	3,751,000					2.900	2.900		10,274	108,779	05/18/2015	05/27/2022
82620K-AH-6	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	1	1FE	9,987,100	98.5070	9,850,690	10,000,000	9,992,615		4,267		ļ ļ.	1.300	1.344		39,000	129,278	09/06/2016	09/13/2019
82620K-AJ-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	[1	1FE	39,963,600	97.2790		40,000,000	39,972,731		7,069			1.700	1.719		200,222	680,000	09/06/2016	09/15/2021
82620K-AK-9	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	[]	1FE	4,971,800	95.8520		5,000,000	4,976,713		3,805			2.000	2.087		29,444	100,000	09/06/2016	09/15/2023
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ		D	[]	1FE	34,920,550	100.5870		35,000,000	34,932,431		11,881			2.700	2.749		275,625	472,500	03/07/2017	03/16/2022
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ			[:	1FE	49,947,000		50,737,550	50,000,000	49,952,437	·	5,437		}	3. 125	3.142		455,729	781,250	03/07/2017	03/16/2024
82620K-AT-0 82620K-AU-7	SIEMENS FINANCIERINGSMAATSCHAPPIJ			[¦	1FE	14,946,750	109.7140 101.8990	16,457,100 10,189,880	15,000,000 10,000,000	14,947,467 9,990,582		717 682			4.200	4.221		183,750 99,167	315,000	03/07/2017	03/16/2047
82620K-AU-7 L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL		n	2	4FE	9,989,900				9,990,582		5,012			4.568	4.642		3,420	392, 132	12/21/2015	03/16/2027
82655A-AC-7	SIGMA ALIMENTOS SA DE CV		D	1	2FE	14,969,550				14,973,793		2,583			4. 125	4.150			618,750	04/25/2016	05/02/2026
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		1	2	4FE	1,202,102			1,203,704	1,202,106		385			4.379			439	63.090	10/31/2016	05/01/2021

CUSIP CUSIP COUNTY County Cou	Admitted	5007/16/2013	Stated Contractual Maturity Date
Cut Cut	Admitted Amount Due and Accrued During Year 34,963 139,85 441,146 1,088,75 110,280 133,04 53,750 215,00 17,564 137,45 21,442 46,50	r Acquired	Stated Contractual Maturity
F	Amount Due and Accrued During Year 34,963 139,85 441,146 1,058,750 215,00 17,564 137,45 21,442 46,55	5007/16/2013	Contractual Maturity
For Part P	Amount Due and Accrued During Year 34,963 139,85 441,146 1,058,750 215,00 17,564 137,45 21,442 46,55	5007/16/2013	Contractual Maturity
CUSIP CUSIP CUSIF CUSI	Amount Due and Accrued During Year 34,963 139,85 441,146 1,058,750 215,00 17,564 137,45 21,442 46,55	5007/16/2013	Contractual Maturity
CUSIP Description Descri	Amount Due and Accrued During Year 34,963 139,85 441,146 1,058,750 215,00 17,564 137,45 21,442 46,55	5007/16/2013	Contractual Maturity
CUSIP CUSI	Amount Due and Accrued During Year 34,963 139,85 441,146 1,058,750 215,00 17,564 137,45 21,442 46,55	5007/16/2013	Contractual Maturity
CUSIF COUNTY Description County Grant County Fair Pair Value	Amount Due and Accrued During Year 34,963 139,85 441,146 1,058,750 215,00 17,564 137,45 21,442 46,55	5007/16/2013	Contractual Maturity
CUSIP Light Description e Char Description e Char	Due and Accrued Received During Year 34,963 139,85 441,146 1,058,75 110,260 133,06 53,750 215,00 17,564 137,45 21,442 46,50	5007/16/2013	Maturity
Identification	Accrued During Year	5007/16/2013	
## 2709-8-P-0 SILGAN PLADINGS INC 1 9FE 2 803.983 100.5000 2.8 10.985 2.787.000 1.9.731.023 1.000.001 1.00000 1.00000 1.00000 1.0000 1.0000 1.0000 1.00	34,963 139,85 441,146 1,058,75 110,260 133,04 53,750 215,00 17,564 137,46 21,442 46,50	5007/16/2013	Date
SECOND 19 19 19 19 19 19 19 1			
2849_A-A-S SILVERSE (CRUESS 1			04/01/2020 02/01/2022
ESCENTIAL-2 SINULAIR TELEVISION GROU			02/01/2025
8289FM-4-2 SIRIUS MI HOUTO INC 1 SFE 2.95;270 102;1250 3.05;155 2.97;2.000 2.286;514 12.971 5.584 4.625 4.797 IN SESSIFILATION INC 1 SFE 12.84;250 10.4;7250 3.305;105 775;000 2.287;347 109;355 77.989 5.575 5.775 3.75	17,564137,45 21,44246,50		04/01/2021
28267FA-W-2 SIRIUS MI PADIO INC 1 3FE 12,849,250 1.04,1250 1.3 282,000 12,807,347 109,335 17,988 5.77 5.75 5.75 5.75 3.75 3.75 3.77 3.20 28267FA-W-4 SIRIUS MI PADIO INC 1 3FE 5.23,389 100,2500 5.38,580 5.323,000 5.327,145 10,962 1.4 17,23 3.375 3.789 FA 2.20		5511/20/2015	05/15/2023
S269Th.AI-M SIRIUS XII ROLD INC 1 3FE 5.982 500 10.08 6250 1.000 000 593, 413 15.522 591 5.575 5.787 J.	L		07/15/2024
BOSEPT-NA-4 SIRILIS XIN BODIO INC 1 SFE 5.389,880 100 2500 5.385,080 5.322,000 5.522,145 (10,982) (1,173) 3.3875 3.789 FA SEGNIF-AN-4-BODIO INC 1 SFE 6.644,340 100 2500 6.656,600 6.640,000 6.643,3783 27,026 7,533 4.4875 5.647 J.	24,78561,51		04/15/202507/15/2026
R26971AB-5 SIFILIS M PADIO INC 1 3°E 6,694 300 0.02 500 6,666 600 6,640,000 6,649,303 (42,814) (2,223) (5,000 4,875 FA 80001-A-8-8 SIFILAS TERM LOAN B 2 3°E 2,188,89 100,5750 2,156,412 2,144,083 2,139,876 3,775 3,571 3,679 M.SD 3,774472-E-3 SIFILAS TERM LOAN B 2 3°E 2,485,750 39,8670 2,496,775 2,2500 0.00 2,499,763 2,7354 2,2250 0.00 3,744472-E-3 SIFILAS TERM LOAN B 2 3°E 1,085,250 100,8750 2,156,412 2,144,083 2,139,876 2,7354 2,2250 0.00 3,574 2,2250 0.00 3,574427-E-3 SIFILAS TERM LOAN B 3,571 3,679 M.SD 3,574472-E-3 SIFILAS TERM LOAN B 3,571 3,679 M.SD 3,574427-E-3 SIFILAS TERM LOAN B 3,571 3,699 M.SD 3,574427-E-3 SIFILAS TERM LOAN B 3,571 3,699 M.SD 3,574427-E-3 SIFILAS TERM LOAN B 3,571 3,579 SIFILAS TERM LOAN B 3,571 3,579 SIFILAS TERM LOAN B 3,571 3,579 SIFILAS TERM LOAN B 3,571 3,579 SIFILAS TERM LOAN B 3,571 3,579 SIFILAS TERM LOAN B 3,571 SIFILAS TE		08/02/2017	07/15/202608/01/2022
SECURAL-AB-B SIX FLAGS ENTERTAINMENT COPP 1 SFE 6,425,500 101,5000 6,597,500 6,500,000 6,433,783 27,066 7,533 8,4875 5,047 JJ	162,311	08/03/2017	08/01/2027
SOUCH ADDRESS SIX FLAGS TERN LOAN B		8408/12/2016	07/31/2024
TRASEL-EL-3 SULCOPPORATION 1 3FE 1.086.250 100 1250 1.001.250 1.000.000 1.055.774 (22.950) 8.000 5.317 \(\text{III} \) \ \(\text{PRS-CL-1-0-2} \) SI ENERGY CO 1.055.774 (12.950) 1.000.000 1.997.651 1.51 6.500 6.508 \(\text{INI N} \) \ \(\text{PRS-CL-1-0-2} \) SI ENERGY CO 1.000.000 1.997.651 1.51 6.500 6.508 \(\text{INI N} \) \ \(\text{PRS-CL-1-0-2} \) SI ENERGY CO 1.000.000 1.997.651 1.51 6.500 6.508 \(\text{INI N} \) \ \(\text{PRS-CL-1-0-2} \) SI ENERGY CO 1.000.000 1.997.651 1.51 6.500 6.508 \(\text{INI N} \) \ \(\text{PRS-CL-1-0-2} \) SI ENERGY CO 1.000.000 1.997.651 1.51 1.000.000 1.997.651 1.51 1.000.000 1.997.651 1.000.000 1.000.000 1.000.000 1.000.000 1.000.000	63870,43		06/30/2022
28454_A-D-2 SI BERRY O			05/01/2018
7845E_AB_B SIBC AVIATION CAPITAL FINANCE DAC D. 1 4FE 3,844,431 101,2500 3,888,125 3,850,000 3,248,768 337 5,600 6,540 NN 7848F_AB_B SIBC AVIATION CAPITAL FINANCE DAC D. 1 2FE 8,480,434 99,3470 8,244,7480 12,970,000 12,887,381 1,377 3,300 3,275 J. J. 82224B_AN_G SINITIFIELD FOODS INC 1 2FE 8,486,345 99,3470 8,444,529 8,500,000 15,105,376 (5,220) 3,350 3,148 1,377 3,300 3,275 J. J. 82224B_AN_G SINITIFIELD FOODS INC 1 2FE 9,988,400 86,730 9,867,330 30,000,000 15,105,376 (5,220) 3,350 3,148 1,377 3,300 3,250 3,274 J. J. 82224B_AN_G SINITIFIELD FOODS INC 1 2FE 9,988,400 86,730 9,867,330 30,000 0,000 1,967,001 1,967,000 1	21,33380,00 16,61165,00		03/25/2020 11/15/2021
1848F-4B-8 SBIG AVIATION CAPITAL FINANCE DAC D. 1 2FE 12,884,004 99,0310 12,774,960 12,900,000 12,885,381 1,377 3,000 3,027 J.	31,976125,12		11/15/2021
832248-AV-4 SMITHFIELD FOODS INC 1 2FE 8,496,345 99,9470 8,444,529 8,500,000 8,497,432 1,087 2,700 2,715 J. J. B82248-AV-4 SMITHFIELD FOODS INC 1 2FE 15,110,596 100,2030 15,017,394 1,497,000 15,167,376 (5,20) 3,250 3,141 FA 1,087 1,	174, 150	07/12/2017	07/15/2022
83248-BA-5 SMITHFIELD FOODS INC 1 2FE 9,968,400 98,6730 9,867,330 10,000,000 9,970,241 1,841 2,2650 2,734 A0	96,263114,75	5001/25/2017	01/31/2020
C3824E-AD-5 SOLVAY ACETON (JADE GERMANY)TL 2 AFE 1,960,150 100,0000 1,990,00	209, 194142, 37		02/01/2022
834423-AA-3 SOLVAY FINANCE AIRERICA LLC C 1 2FE 21,996,920 102,1110 22,464,354 22,000,000 21,998,137 596 3.400 3.403 JD 83598-AC-2 SOUTHERN CALIFORNIA GAS COMPANY 1 1 1 1 1 1 1 1 1	64,778	09/28/2017	10/03/2021
835898-AG-2 SOTHEBYS 1 AFE 9,230,000 98.3750 9,080,013 9,230,000 9,080,013 (149,988) 4.875 4.875 J.D	1,19378,82 58,178748,00		05/31/202312/03/2020
B42437-BB-3 SUTHERN CO 1 2FE 9,979,600 100,7160 100,000 0.000	23,748	12/07/2017	12/05/2020
842587-CJ-4 SULTHERN CO 1 2FE 7,983 k40 100.2910 8,023.256 8,000,000 7,997,735 3,332 2,450 2,483 lks 842587-CJ-8 SULTHERN CO 1 2FE 9,998,100 99,3950 9,939,500 10,000,000 9,999,068 607 11,850 1,850 1,850 842808-AF-4 SULTHERN ELECTRIC GENERATING CO 1FE 13,995,380 100,1390 14,019,460 14,000,000 13,999,119 941 2,2200 2,207 JD 844741-BR-5 SULTHIEST AIRL INES CO 1 2FE 9,979,600 100,7160 10,071,640 10,000,000 9,992,135 4,094 2,2750 2,794 INN 844741-BB-3 SULTHIEST AIRL INES CO 1 2FE 5,009,642 100,04060 5,020,320 5,000,000 5,005,639 (18,86) 2,2650 2,584 INN 845437-BP-6 SULTHIESTERN ELEC POWER 1 2FE 4,774,050 100.6540 4,529,430 4,500,000 4,506,827 (40,143) 5,875 4,942 INS 845437-BP-6 SULTHIESTERN ELECTRIC POWER 1 2FE 4,495,220 96,3090 4,333,883 4,500,000 4,495,840 415 2,750 2,762 AO 845467-AM-1 SULTHIESTERN ELECTRIC POWER 1 3FE 7,555,000 106.7500 3,885,375 3,650,000 3,650,000 5,755,000 7,750 7,750 AO	139, 125236, 25		09/15/2024
R42808_AF-4 SOUTHERN ELECTRIC GENERATING CO 1 1FE 13,995,380 100,1390 14,019,480 14,000,000 13,999,119 941 2,200 2,207 JD 844741-BA-5 SOUTHIEST AIRLINES CO 1 2FE 9,979,600 100,7160 10,007 000,000 9,992,135 4,094 2,250 2,794 NN 844741-BB-3 SOUTHIEST AIRLINES CO 1 2FE 5,009,642 100,4060 5,020,320 5,005,639 (1,886) 2,2650 2,584 NN 845437-BJ-0 SOUTHIESTERN ELEC POWER 1 2FE 4,774,050 100,6540 4,529,430 4,500,000 4,506,827 (40,143) 5,875 4,942 NS 4,5467-AN-1 SOUTHIESTERN ELECTRIC POWER 1 2FE 4,495,320 96,3090 4,333,883 4,500,000 4,495,840 415 2,750 2,750 2,750 2,762 AO 845467-AN-9 SOUTHIESTERN ENERGY COMPANY 1 3FE 3,650,000 106,7500 3,869,375 3,650,000 3,650,000 7,755 4,750 7,750 AO 845467-AN-9 SOUTHIESTERN ENERGY COMPANY 1 3FE 3,650,000 1,66,7500 3,865,000 3,650,000 7,750 AO	65,333196,00	0008/21/2013	09/01/2018
844741-BA-5 SOUTHIEST AIRL INES CO 1 2FE 9,979,600 100,71640 10,000,000 9,982,135 4,094 2,750 2,794 IMN 844741-BB-3 SOUTHIEST AIRL INES CO 1 2FE 5,009,642 100,4060 5,020,320 5,000,000 5,005,639 (18,86) 2,250 4,869,100 1,	92,500204,01		07/01/2019
844741_BB-3 SOUTHIESTEN ELEC POIER 1 2FE 5,009,642 100.4060 5,020,320 5,000,000 5,005,639 (1,886) 2,650 2,584 IMN 845437_BJ-0 SOUTHIESTEN ELEC POIER 1 2FE 4,774,505 100.6540 4,529,430 4,500,000 4,506,827 (40,143) 5,875 4,942 IMS 845437_BJ-6 SOUTHIESTERN ELECTRIC POIER COMPAN 1 2FE 4,495,320 96,3090 4,333,883 4,500,000 4,495,840 415 2,750 2,762 A0 845467_ANI-1 SOUTHIESTERN ENERGY COMPANY 1 3FE 7,555,000 106,2500 8,027,188 7,555,000 7,555,000 7,755 4,000 845467_ANI-9 SOUTHIESTERN ENERGY COMPANY 1 3FE 3,650,000 1,67,500 3,886,375 3,650,000 3,650,000 7,750 7,750 A0 1,000	25,667308,00 42.014275.00		12/01/2018
845437-BJ-0 SOUTHIESTERN ELEC POWER 1 2FE 4,774,050 100.6540 4,529,430 4,500,000 4,506,827 .(40,143) 5.875 4.942 MIS 845437-BP-6 SOUTHIESTERN ELECTRIC POWER COMPAN 1 2FE 4,495,220 96.3090 4,333,883 4,500,000 4,495,840 415 2.750 2.750 2.750 A0 845467-ANI-1 SOUTHIESTERN ENERGY COMPANY 1 3FE 7,555,000 106.6500 8,027,188 7,555,000 7,555,000 7,555,000 7,550 0.00 845467-ANI-9 SOUTHIESTERN ENERGY COMPANY 1 3FE 3,650,000 106.7500 3,886,375 3,650,000 3,650,000 7.750 A0	42,014275,00 20,611132,50		11/06/201911/05/2020
A45437-BP-6 SOUTHIESTERN ELECTRIC POWER COMPANY 1			03/01/2018
845467-AN-9 SOUTHIESTERN ENERGY COMPANY 1 1 3FE 3,650,000 106.7500 3,896,375 3,650,000 3,650,000 7.750 A0	30,938 124,43		10/01/2026
	151,100	09/11/2017	04/01/2026
17040ELAC 1 COCK CA	75,433	09/11/2017	10/01/2027
7846EL-AC-1 SPCM SA D 1 3FE 7,693,750 100.8750 7,737,113 7,670,000 7,690,963 (2,787) 4.875 4.796 MS 84756N-AG-4 SPECTRA ENERGY PARTNERS LP 1 2FE 2,566,907 103.1130 2,629,369 2,550,000 2,566,525 (317) 4.500 4.458 MS 1.256	110,096150,60 33,788114,75		09/15/2025 03/15/2045
0475047-047-2 SPECIFIA ENERGY PARINERS LP 1 2FE 4.242.683 98.8250 4.200.005 4.244.887 495 1.3375 3.39 H.A.	30,281142,64		10/15/2026
84762L-AS-4 SPECTRIMI BRANDS INC 11. SFE 2,762,864 105,8750 2,710,400 2,560,000 2,704,913 35,917 (31,804) 6.125 4.581 JD 1	6,969156,80	0002/22/2016	12/15/2024
84762L-AU-9 SPECTRIM BRANDS INC 1 1 SFE 6,623,597 105,2500 6,782,310 6,444,000 6,586,128 3,566 (21,597) 5.750 5.285 W	170,856370,53	3006/22/2016	07/15/2025
85172F-AK-5 SPRINGLEAF FINANCE CORP 1	13,09451,23		05/15/2022
852060-AD-4 SPRINT CAPITAL CORP 1 1	81,487536,49 37,61563,87		11/15/2028
852060-AT-9	1,872		03/15/203202/02/2024
Control	4,623 104,02		06/15/2024
852061-AK-6 SPRINT NEXTEL CORP 1 4FE 15,812,543 105.2600 14,512,196 13,787,000 14,301,142 (565,755) 9.000 4.584 INI	158,5511,240,83	3004/16/2015	11/15/2018
78469X-AD-9	45,688122,61		08/15/2024
78469X-FE-7	242,874591,44		08/15/2026
78466D-AZ-7 SS&C TECHNOLOGIES INC NEW TLB1 2 3FE 3,738,397 100.6670 3,759,586 3,734,676 3,738,391 (569) 3.819 3.795 MJSD 78466D-BA-1 SS&C TECHNOLOGIES INC NEW TLB2 2 3FE 70,236 100.6670 70,608 70,140 70,236 (64) 3.819 3.786 MJSD	1,189162,25		07/08/2022 07/08/2022
1/64/00/15-11 1/5834 1/54/15-11 1/58 1/54/15-11	80.867	10/20/2017	02/15/2023
853496-AD-9 STANDARD INDUSTRIES INC 1 .3FE 10,325,000 100.2310 10,348,851 10,325,000 10,325,000 10,325,000 1.00.2310 10,325,000 10,3	17,710	12/11/2017	01/15/2028
853496-AC-1 STANDARD INDUSTRIES INC (DELAWARE) 1	132,222182,77	7802/02/2017	02/15/2027
85375C-BE-0 STANDARD PACIFIC CORP 1 1	20,644161,56		11/15/2024
854502-AC-5 STANLEY BLACK & DECKER I 1 IFE 4, 558, 488 102, 5090 4, 484, 747 4, 375, 000 4, 588, 090 (10, 397) 3, 400 2, 337 JD			12/01/2021
854502-AB-7 STANLEY BLACK & DECKER INC	12,39674,37		11/17/2018 11/17/2018
1894902-RE-1 STANLEY BLACK & DECKEH INU 27E 16,300 (100 189,033 16,439,435 16,300 (100 13,713,000 1,3713,	59,913490,20		08/14/2024
855244-AJ-B STARBUCKS CORP 1 1 1FE 4, 247, 578 99, 3580 4, 222, 715 4, 250, 000 4, 248, 472 473 2, 2, 100 2, 112 FA			UN/ 14/2024

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Yea	ar								
1	2		Cod	es	6	7		Fair Value	10	11	Change	e in Book/Adju	usted Carryin	g Value			lr	nterest		Da	tes
		3	4	5	1	F	8	9	-		12	13	14	15	16	17	18	19	20	21	22
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			_										0								
			-										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		О	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
855244-AL-3	STARBUCKS CORPORATION	Ť	+	1	1FE	12,489,875	99.9860	12,498,288	12.500.000	12,490,231	(Booroaco)	356	ricooginzoo	Value	2.200	2.228		29,792	During roar	11/20/2017	11/22/2020
855244-AM-1	STARBUCKS CORPORATION			1	1FE		101.3530	4,358,166	4,300,000	4,288,456		23			3.750	3.765		17,469		11/20/2017	12/01/2047
857477-AF-0	STATE STREET CORP			3	2FE		100.5720	10,057,210	10.000.000	10,003,068		(14,608)			4.956	4.803		145,927	495,600	02/02/2011	03/15/2018
857477-AN-3	STATE STREET CORP				1FE	4,994,900	103.2880	5, 164, 395	5,000,000	4,996,279		468			3.300	3.312	JD	6,875	165,000	12/10/2014	12/16/2024
857477-AS-2	STATE STREET CORP				1FE	14,965,800	100.6630	15,099,495	15,000,000	14,981,462		6,725			2.550	2.599	FA	141,313	382,500	08/13/2015	08/18/2020
85769E-AR-2	STATION CASINOS INC TLB			2	3FE	1,827,590	100.1150	1,834,409	1,832,302	1,827,680		517			4.060	4.113		1,033	63,693	05/17/2017	06/08/2023
858119-AZ-3	STEEL DYNAMICS INC		-	1	3FE	13,070,000	103.0000	13,493,000	13, 100,000	13,060,891		(519)			5.250	5.262		145, 192	687,750	11/30/2015	04/15/2023
858119-BD-1	STEEL DYNAMICS INC			[1	3FE	15,294,423	. 106 . 2500	16,468,750	15,500,000	15,308,425		13,090			5.500	5.660		213, 125	852,500	12/14/2015	10/01/2024
863667-AK-7	STRYKER CORP			[]	1FE	24,221,870	99.8460	24,212,558	24,250,000	24,238,658		9,357			2.000	2.040		152,236	485,000	03/03/2016	03/08/2019
863667-AM-3	STRYKER CORP			Ľ	1FE	15,050,856	100.2360	15,085,503	15,050,000	15,050,570	(470,000)	(170)		·	2.625	2.624		116,324	395,063	03/11/2016	03/15/2021
864486-AK-1	SUBURBAN PROPANE PARTNERS L.P.	-+	-	Ľ	4FE	7,651,766	97.7500	7,472,010	7,644,000	7,472,010	(179,320)	(436)	 	}	5.875	5.858		149,695	245,749	06/16/2017	03/01/2027
864486-AH-8 864486-AJ-4	SUBURBAN PROPANE PARTNERS LP			1	4FE	4,951,125	99.0000	4,752,000 10,097,188	4,800,000	4,752,000 10,091,186	(85,726)	(19,685)			5.500 5.750	4.977		22,000	264,000	04/16/2015	06/01/2024
865622-CC-6	SUMITOMO MITSUI BANKING CORPORATIO			1	1FE	10,465,531 8,500,000	98.7500 99.8570	8,487,837	10,225,000 8,500,000		(203,628)	(28,499)			1.762	1.762		195,979 29,954	149,770	07/21/2016	03/01/2025
86562M-AH-3	SUMITOMO MITSUI FINANCIAL GROUP IN		. D		1FE		98.9470	8,410,461							2.442	2.442		41,514	207,570	10/11/2016	10/19/2016
86614D-AG-3	SUMMIT MATERIALS CO. LLC TL			2	4FE	, 300,000	.100.6250			, , , , , , , , , , , , , , , , ,		(5,041)			0.000	0.000		41,314	201,310	07/23/2015	07/18/2022
86765B-AN-9	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2FE	10, 177, 200	101.9480	10, 194, 750	10,000,000	10,000,000		(3,041)			4.250	(0.499)		106,250	425,000	11/12/2014	04/01/2024
86765B-AR-0	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2FE		103.9930	24,438,261	23,500,000	23,485,877		3,959			4.400	4.420		258,500	1,034,000	11/12/2015	04/01/2021
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO			1	2FE		100.6750	1,081,253	1,074,000	1,071,924		8			5.400	5.413		16,110		09/19/2017	10/01/2047
86765L-AC-1	SUNOCO LP			1	4FE		102.9130	6,174,750	6,000,000	6,048,813		(27,437)			5.500	4.959		137,500	264,825	03/16/2017	08/01/2020
86765L-AF-4	SUNOCO LP			1	4FE	2,990,000	103.9500	3, 108, 105	2,990,000	2,990,000					6.250	6.250		39,451	186,875	10/05/2016	04/15/2021
86765L-AG-2	SUNOCO LP			1	4FE		105.3750	12,973,770	12,312,000	12,528,633	132,036	(57,925)			6.375	5.732		196,223	753,015	04/05/2017	04/01/2023
86765B-AU-3	SUNOCO PARTNERS LLC			1	2FE	27,026,220	98.0550	26,670,960	27,200,000	27,029,986		3,766			4.000	4.078		302,222		09/28/2017	10/01/2027
867914-BF-9	SUNTRUST BANKS INC			1	2FE		100.2700	27,072,873	27,000,000	26,996,001		4,701			2.350	2.368		105,750	634,500	10/22/2013	11/01/2018
867914-BG-7	SUNTRUST BANKS INC			1	2FE		. 100 . 3750	17,063,767	17,000,000	16,995,781		3,075			2.500	2.519		70,833	425,000	04/24/2014	05/01/2019
867914-BM-4	SUNTRUST BANKS INC			1	2FE	17,976,960	99.9970	17,999,370	18,000,000	17,981,537	(0.000)	4, 231			2.700	2.727		207,900	318,600	11/28/2016	01/27/2022
86880N-AU-7 87166F-AA-1	SURGERY PARTNERS LLC TERM LOAN			2	4FE 2FE	746,255	98.8330	739,394	748,125	739,394	(6,928)	68			4.819	4.864		301	9, 129	09/12/2017	09/02/2024
87165B-AE-3	SYNCHRONY BANKSYNCHRONY FINANCIAL	-+		1	2FE2	8,563,106 9,979,100	99.5930	8,564,981	8,600,000 10,000,000	8,566,907 9,990,928		4, 165			3.000	3.093		11,467	131, 150	06/07/2017	06/15/2022
87165B-AJ-2	SYNCHRONY FINANCIAL			1	2FE	4,248,895	100.2300	4,258,041	4,250,000	4,249,621		355			2.700	2.609		50,953	110,500	12/01/2015	01/15/2019
871829-BB-2	SYSCO CORP			1	2FE	9,994,500	99.7240	9,972,380	10,000,000	9,997,671		1.824			1.900	1.919		47,500	190,000	03/22/2016	04/01/2019
874060-AC-0	TAKEDA PHARMACEUTICAL CO LTD		D	1	1FE	14,987,250	99.3230	14,898,495	15,000,000	14,988,471		1,221			2.450	2.470		166,396		07/11/2017	01/18/2022
74966N-AA-4	TALEN ENERGY SUPPLY LLC			1.3	4FE		102.7500	3,493,500	3,400,000	3,375,747	139.487	14,761			4.625	5.618		72,510	254,979	05/26/2015	07/15/2019
74966N-AA-4	TALEN ENERGY SUPPLY LLC	LS_		1,3	4FE		102.7500	2,037,533	1,983,000	1,964,580	74,480	11,208			4.625	5.768		42,290	117,495	01/23/2015	07/15/2019
87422V-AA-6	TALEN ENERGY SUPPLY LLC			1	4FE		_80.7500	8,054,813	9,975,000	8,054,813	366,325	(17,200)			6.500	6.248		54,031	648,375	01/29/2016	06/01/2025
87422V-AA-6	TALEN ENERGY SUPPLY LLC	LS.		1	4FE		80.7500	1,231,438	1,525,000	1,231,438	55,678	(2,303)		ļ ļ	6.500	6.279		8,260	99, 125	01/29/2016	06/01/2025
87422V-AB-4	TALEN ENERGY SUPPLY LLC	LS_		1	4FE		.102.5000	3,947,275	3,851,000	3,747,854		12,384			9.500	10.253		262, 189		04/06/2017	07/15/2022
87422V-AB-4	TALEN ENERGY SUPPLY LLC	LS		[1	4FE		102.5000	3,667,450	3,578,000	3,482,166		11,506			9.500	10.253		243,602		04/06/2017	07/15/2022
87422V-AE-8	TALEN ENERGY SUPPLY LLC			[1	4FE	7,703,884	98.9800	7,868,910	7,950,000	7,705,392		1,508			10.500	11.088		74,200		11/20/2017	01/15/2026
87422L-AK-6	TALEN ENERGY SUPPLY LLC TL B1		-	2	3FE		100.6040	200, 199	198,998	194,707	}	96		}	5.568	6.043		92	1,555	11/06/2017	07/15/2023
87422L-AJ-9 87612B-BF-8	TALEN ENERGY SUPPLY TL-B2		-	2	3FE 3FE		.100.6040	996,986	991,000	958,885	(0.000)	2,022			5.568	6.218		460	30,562	07/11/2017	04/15/2024
87612B-BF-8	TARGA RESOURCES PARTNERS FINANCE C	LS		[·····	3FE	1,200,000 2,495,000	99.7500 99.7500	1,197,000 2,488,763	1,200,000 2,495,000	1, 197,000 2,488,763	(3,000)				5.000 5.000	5.000 5.000		12,333 25,643		10/10/2017	01/15/2028 01/15/2028
87612B-BF-8 87612B-AP-7	TARGA RESOURCES PARTNERS ETNANCE C	Lò		Ľ	3FE	2,495,000	98.8750	2,488,763	2,495,000	2,488,763	(11,755)	348			4.250	4.344		9,911	38,781	09/21/2017	11/15/2023
87612B-AR-3	TARGA RESOURCES PARTNERS LP	†	1	ļ'	3FE		. 100 . 6250	4,955,781	4,925,000	4,843,900	(11,733)	40,335		ļ	4. 125	5.058		25,959		10/30/2015	11/15/2019
87612B-BE-1	TARGA RESOURCES PARTNERS LP	1	1	li	3FE	1,095,000	100.6250	1, 123, 744	1,095,000	1,095,000					5.375	5.375		24,523		09/25/2017	02/01/2027
87233Q-AB-4	TC PIPELINES LP	1		li	2FE		104.0300	5,201,475	5.000.000	4,983,836		1.869			4.375	4.428		65,625	218,750	03/10/2015	03/13/2025
87294#-AA-6	TDBBS LLC TERM LOAN]	2	5	14,738,625	99.0000	14,738,625	14,887,500	14,738,625	(18,838)	18,838			6. 190	6.068		7,233	615,093	04/20/2017	03/03/2022
87817J-AE-8	TEAM HEALTH INC TL]	2	4FE	1,850,688	97.3130	1,805,474	1,855,327	1,805,474	(45,736)	522			4.318	4.361		668	87,789	02/09/2017	02/06/2024
878237-AG-1	TECH DATA CORPORATION			1	2FE	4,243,540	100.3100	4,263,179	4,250,000	4,244,628		1,088			3.700	3.733		59,406	85, 177	01/24/2017	02/15/2022
878742-AS-4	TECK RESOURCES LIMITED		. A	1	3FE	1,710,788	111.2500	1,852,313	1,665,000	1,710,219		(568)			6.000	5.781		37,740	49,950	06/02/2017	08/15/2040
878744-AB-7	TECK RESOURCES LIMITED		. A	1	3FE	8,808,400	_99.0000	9,393,120	9,488,000	8,820,595	149,683	11,312		ļ [5.200	5.741		164,459	450 , 164	05/31/2017	03/01/2042
878742-BC-8	TECK RESOURCES LTD		. A	1	3FE	2,050,000	113.0000	2,316,500	2,050,000	2,050,000	ļ	L		ļ ļ	8.500	8.500		14,521	174,250	05/26/2016	06/01/2024
878742-BC-8	TECK RESOURCES LTD	LS	A	1	3FE	500,000	.113.0000	565,000	500,000	500,000					8.500	8.500		3,542	42,500	05/26/2016	06/01/2024
87876H-AC-4	TECOSTAR HOLDINGS INC TL B			2	4FE		100.8750	1,003,706	995,000	990,430		104			4.887	5.224		8, 122		11/02/2017	05/01/2024
88023H-AC-4	TEMPO ACQUISITION ITL			2	4FE	2,970,075		2,972,553	2,985,000	2,971,232		1, 157		ļ ļ	4.568	4.656		1, 137	81,126	05/11/2017	05/01/2024
88023J-AB-2	TEMPO ACQUISITION LLC/TEMPO ACQUIS			1	5FE	6,003,686	101.0000	6, 171, 100	6, 110,000	6,004,719		1,033			6.750	7.052	JD	34,369	240,581	11/16/2017	06/01/2025

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CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC		1	4FE	15,821,486	104.0000	15,751,840	15,146,000	15,633,284	157 , 393	(118,044)			5.625	4.662	AO	179,859	851,963	01/11/2017	10/15/2023
88023U-AD-3	TEMPUR SEALY INTERNATIONAL INC	LS	[]	4FE	2,203,279	104.0000	2,184,000	2,100,000	2,173,718	22,902	(17,434)			5.625	4.604	AO	24,938	118, 125	04/11/2016	10/15/2023
88023U-AG-6 88023U-AG-6	TEMPUR SEALY INTERNATIONAL INC	LS	[]	4FE4FE	4,674,235 1,084,125	102.5200 102.5200	4,634,929 1,076,460	4,521,000 1,050,000	4,634,929 1,076,460	108,432 25,016	(17, 108)			5.500 5.500	4.961 4.983	JD	11,051 2,567	248,655 57,750	10/25/2016	06/15/2026
88032W-AB-2	TENCENT HOLDINGS LTD	Lo		1FE	3,995,800	102.3200	4,047,572	4,000,000	3,998,810	25,010	857			3.375	3.398	MN	2, 307	135,000	04/22/2014	05/02/2019
87243Q-AB-2	TENET HEALTHCARE CORPORATION		1	3FE	8,985,111	105.7300	9,092,780	8,600,000	8,780,215		(59,852)			6.000	5.170	AO	129,000	516,000	05/09/2014	10/01/2020
88033G-CR-9	TENET HEALTHCARE CORPORATION	ļ	1	3FE	7,597,000	97.5000	7,407,075	7,597,000	7,407,075	(189,925)				4.625	4.625	JJ	192,273		07/18/2017	07/15/2024
880349-AR-6	TENNECO INC		1	3FE	2,413,500	102.5000	2,460,000	2,400,000	2,409,458	63,331	(2,623)			5.000	4.890	JJ	55,333	101,222	03/27/2017	07/15/2026
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		2	5	4,545,621	98.3820	4,512,659	4,586,875	4,512,659	(25,906)	(50,310)			7.688	7.778		2,803	364,394	11/30/2016	09/05/2019
88078F-BG-2 88104L-AC-7	TEREX CORP INCREMENTAL U.S TL TERRAFORM POWER OPERATING LLC		2	3FE3FE	7,978,943 8,345,000	100.3750 99.2500	8,027,679 8,282,413	7,997,687 8,345,000	7,979,914 8,282,413	(62,588)	971			3.942	3.985 4.250	FMAN	2,628 18,718	106,067	08/17/2017	01/31/2024
881609-BB-6	TESORO CORP		1	3FE2FE		99.2500	4,958,218	4,612,000	4,891,893	(02,008)	(21, 363)		<u> </u>	4.250	3.608	.ID	9,736	109,535	06/22/2017	12/15/2023
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHER	D	1	2FE	3,567,715	91.3470	3,242,819	3,550,000	3,562,818		(3,438)			2.200	2.094		34,711	78,100	07/21/2016	07/21/2021
88167A-AE-1	TEVA PHARMACEUTICAL FINANCE NETHER	LS D	1	2FE	3,075,808	82.5650	3,071,407	3,720,000	3,083,179		7,372			3. 150	5.658	AO	29,295		11/10/2017	10/01/2026
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	D	1	2FE	4,750,137	76.1500	4,245,385	5,575,000	4,755,072	ļ	4,935		ļ	4.100	5.078		57 , 144	114,288	08/08/2017	10/01/2046
	TEVA PHARMACEUTICAL FINANCE NETHER	LS D] !	2FE	3,259,659	76.1500	2,897,523	3,805,000	3,262,882		3,223			4.100	5.044		39,001	78,003	08/09/2017	10/01/2046
882384-AB-6 882508-AY-0	TEXAS EASTERN TRANSMISSI		[]	2FE1FE	1,991,260 13,193,991	103.8870 101.3230	2,077,744 13,070,719	2,000,000 . 12,900,000	1,997,065 13,145,464		928			4. 125 2. 750	4.179 2.131		6,875 107,410	82,500 177,375	12/01/2010	12/01/2020 03/12/2021
882508-BB-9	TEXAS INSTRUMENTS INC			1FE	8,533,866	99.2060	8,531,673		8,539,539					2.625	2.746		28,846	119,773	04/27/2017	05/15/2024
88166@-AB-9	TEXTECH INDUSTRIES INC REV			4Z	625,000	99.0000	618,750	625,000	618,750	(5,214)	30			6. 195			1,970	34,661	09/19/2017	08/04/2023
88166@-AA-1	TEXTECH INDUSTRIES INC TL		2	4Z	4,937,625	96.1810	4,797,016	4,987,500	4,797,016	(143,068)	2,458			6.318			2,626	105, 153	08/25/2017	08/04/2023
C7008#-AB-6	THE ORIGINAL CAKERIE CO USTLB		2	5	3,279,957	99.0000	3,285,984	3,319,175	3,279,780	(726)	8,916			7.069			19,892	242,438	10/31/2016	07/20/2021
BASOGH-YT-2	THE ORIGINAL CAKERIE LTD CNRV		2	4Z		99.0000								0.000	0.000			11,692	07/20/2016	12/01/2020
C7008#-AC-4	THE ORIGINAL CAKERIE LTD CNTLB		2	5	6,375,234	99.0000	6,360,941	6,425,192	6,360,941	(15,389)	10,508			6.569	6.593		3,400	466,787	10/31/2016	07/20/2021
70259#-AA-5 883556-BE-1	THE PASHA GROUPTHERMO FISHER SCIENTIFIC INC		2	42FE	13,428,437	109. 2410 100. 2440	14,669,423 15,036,570	13,428,437 15,000,000	12,988,843 14,993,230		38,662			7.250 2.400	6.500 2.442		81, 130 150, 000	970,249 360,000	12/30/2014	12/30/2024 02/01/2019
883556-BH-4	THERMO FISHER SCIENTIFIC INC	·	'	2FE	12,835,207	100.2440	13,120,257	12,820,000	12,829,131		(2,044)			3.300	3.281		159,823	423,060	11/25/2014	02/01/2019
884903-BG-9	THOMSON REUTERS CORP			2FE	5.298.050	. 104. 1070	5.205.345	5,000,000	5.071.263		(37,785)			4.700	3.867	AO	49,611	235.000	04/26/2011	10/15/2019
87246Y-AC-0	TIAA ASSET MANAGEMENT FINANCE COMP		1	2FE	10,881,742	105.5360	11, 173,075	10,587,000	10,856,942		(24,800)			4. 125	3.699		72,786	436,714	04/06/2017	11/01/2024
88724X-AC-1	TIME MFG ACQUISITION LLC TL		2	4Z	2,468,844	98.7500	2,450,234	2,481,250	2,450,234	(19,585)	976			6.750	6.860	MJSD	1,396	138,572	02/14/2017	02/03/2023
88732J-AL-2	TIME WARNER CABLE INC		[]	2FE	1,867,911	102.2170	2,044,330	2,000,000	1,990,591		17,781			6.750	7.727	JJ	67,500	135,000	06/16/2008	07/01/2018
88732J-AW-8 887317-AF-2	TIME WARNER CABLE INC]	2FE2FE	4,900,700 9,967,000	104.3610 105.2250	5,218,035 10,522,540	5,000,000 10,000,000	4,974,826 9,991,299		11, 155 3, 651			5.000 4.875	5.327 4.924	FA	104, 167 143, 542	250,000 487,500	02/05/2010	02/01/2020
G8879#-AA-8	TIME WARNER INC. TIMEC 1534 LTD KITWAVE PROJ NEPTUN	В	1	5*GI	2,919,453	99.9970	2,833,865	2,833,938	2,833,884	452,484	5		217,707	9.000	9.000	MJSD	63,088	220 , 134	03/03/2010	03/15/2020
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B		5*GI	7,068,619	100.0000	6,861,418	6,861,439	6,861,421	1,148,623	2		562,695	14.000	14.000	MJSD	240,441	879, 142	03/01/2016	03/01/2023
87264A-AE-5	T-MOBILE USA INC	ļ	1	3FE	2, 117,500	104.7500	2,095,000	2,000,000	2,082,580		(23,755)		ļ	6.836	5.378	JJ	58, 106	136,720	06/29/2016	04/28/2023
87264A-AH-8	T-MOBILE USA INC	l	1	3FE	2, 119, 563	103. 1500	2, 114,575	2,050,000	2,077,552		(12,580)			6. 125	5.417	JJ	57,898	125,563	06/11/2014	01/15/2022
87264A-AL-9	T-MOBILE USA INC			3FE	5,915,875	104.2500	5,942,250	5,700,000	5,825,121		(34,243)			6.625	5.870	A0	94,406	377,625	04/13/2015	04/01/2023
87264A-AN-5 87264A-AP-0	T-MOBILE USA INCT-MOBILE USA INC			3FE3FE	4,802,000 756,668	107.0000 109.1250	4,956,240 _ 762,784 _	4,632,000 699,000	4,749,288 735,513		(21,413)		·	6.375 6.500	5.748 4.882	MS	98,430 20,951	295,290 22,718	06/17/2015	03/01/2025
87264A-AP-U 87264A-AT-2	T-MOBILE USA INC		1	3FE3FE	1,000,000	109. 1250		1,000,000	1,000,000	ļ	(0,4/2)		ļ	5.375	5.375	AO	11,347	31,205	03/23/2017	01/15/2026
889175-BE-4	TOLEDO EDISON COMPANY			2FE	489,035	100.0230	531,812	490,000	489,728		103			7.250	7.295	MN	5,921	35,525	04/21/2009	05/01/2020
88947E-AJ-9	TOLL BROS FINANCE CORP		1	3FE	7,747,325	107.5000	8,266,750	7,690,000	7,704,817		(7,592)			6.750	6.634		86,513	519,075	01/31/2011	11/01/2019
88947E-AJ-9	TOLL BROS FINANCE CORP	LS	1	3FE	1,276,550	107.5000	1,300,750	1,210,000	1,226,889		(8,485)		ļ	6.750	5.935		13,613	81,675	01/31/2011	11/01/2019
88947E-AN-0	TOLL BROTHERS FINANCE CORP			3FE	1,237,500	103.7500	1,296,875	1,250,000	1,241,091	ļ	1,460		ļ	4.375	4.528		11,545	54,688	06/10/2015	04/15/2023
88947E-AP-5	TOLL BROTHERS FINANCE CORP			3FE	499,975	101.6250	508,125	500,000	499,995	71, 134	5			4.000	4.001		10,056	20,000	11/12/2013	12/31/2018
88947E-AR-1 89153V-AP-4	TOLL BROTHERS FINANCE CORP. TOTAL CAPITAL INTERNATIONAL SA	n	1	3FE1FE	4,001,250 5,589,416	104.5000 101.0050	4, 180,000 L	4,000,000 5,600,000	4,001,029 5,594,495	/1,134	(105) 1,493			4.875 2.750	4.871 2.780		24,917 5,133	195,000 154,000	10/30/2015 06/16/2014	11/15/2025 06/19/2021
891906-AA-7	TOTAL SYSTEM SERVICES IN	J	1	2FE	28,830,476	101.0030	28,713,612	28,705,000	28,715,923		(25,840)		ļ	2.375	2.780		56,812		05/16/2013	06/01/2018
891906-AD-1	TOTAL SYSTEM SERVICES INC		1	2FE	14,966,400	102.4970	15,374,490	15,000,000	14,977,603		6,354			3.800	3.849	AO	142,500	570,000	03/14/2016	04/01/2021
89155Q-AC-2	TOUCHTUNES INTERACTIVE INITIAL TL		2	4FE	7,045,246	100.6250	7,112,930	7,068,750	7,045,237		(2, 163)			6.319	6.429	MJSD	3,722	425,703	06/11/2015	05/28/2021
89155Q-AH-1	TOUCHTUNES INTERACTIVE NET INC TL	 	2	4FE	992,366	100.6250	998,569	992,366	992,366	ļ			ļ	6.319	6.319	FMAN	523	35,020	06/01/2017	05/28/2021
89236T-AY-1	TOYOTA MOTOR CREDIT CORP	C]	1FE	30,992,560	100 . 1250	31,038,812	31,000,000	30,998,739		1,523			2.000	2.005	A0	115,389	620,000	10/21/2013	10/24/2018
89236T-BB-0 89236T-BJ-3	TOYOTA MOTOR CREDIT CORP	C]	1FE1FE	10, 156,800	100.2290 101.0080	10,022,910 19,191,482	10,000,000 19,000,000	10,074,389		(70,238)			2.100 2.750	1.380	JJ	95,667 63,861	210,000 522,500	10/25/2016 05/13/2014	01/17/2019 05/17/2021
89236T-CF-0	TOYOTA MOTOR CREDIT CORP			IFE	19,000,000		12,460,538	12,500,000	19,000,000 12,495,757		1,866			2.750	2.750 2.166	MS	81,372		03/09/2015	05/1//2021
89236T-CQ-6	TOYOTA MOTOR CREDIT CORP	C	1	1FE	3,990,160		4,047,292	4.000.000	3.993.408		1.344			2.800	2.839		52.267	112,000		07/13/2022
00±001 04 0		·			, 000, 100	101.1040		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			I,U 11	·	·		2.003	· · · · · · · · · · · · · · · · · · ·		112,000		

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of (Current Ye	ar								
1	2		Co	des	6	7		Fair Value	10	11			usted Carryin	g Value			li	nterest		Da	ites
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		С	e				Used to			Book/	Unrealized	Year's	Than-	Book/		-"		Admitted			Stated
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CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
89236T-DP-7	TOYOTA MOTOR CREDIT CORP		. C	[]	1FE	9,237,513	. 100 . 5370		9,250,000	9,239,815		2,303			2.600	2.629		113,569	121,586	01/04/2017	01/11/2022
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	-+	. C	1	1FE		101.8960		5,000,000	4,984,836		1,386			3.200	3.239		75,556	80,889	01/04/2017	01/11/2027
89334G-AU-8 893647-AW-7	TRANS UNION LLC TERM LOAN B3TRANSDIGM INC			2	3FE4FE	5,245,472 98,088	100 . 3380		5,259,136 95,000	5,246,342	(129)	870 (731)			3.568	3.620 5.092		1,564 2,628	79,039 5,700	08/09/2017	04/10/2023
893647-AZ-0	TRANSDIGM INC				4FE	3,060,000	102.0000		3,000,000	3,053,419	(129)	(6,581)			6.500	6.030		2,628		05/11/2016	07/15/2022
89364M-BK-9	TRANSDIGM INC TERM LOAN E				3FE	14,486,226	102.2300		14,573,734	14,487,796		1,570			4.318	4.469		5,245	48, 131	12/01/2017	05/14/2022
89364M-BL-7	TRANSDIGM INC TERM LOAN F			2	3FE	5,480,851	_100.1110		5,539,222	5,481,685		835			4.361	4.579		2.013	18, 294	12/01/2017	06/09/2023
89392#-AA-3	TRANSPORTATION INSIGHT (BABS) TLA			2	4	9,097,543	99.0000			9,060,140	(31,954)	12,828			6.600	6.949		5,033	532,030	08/01/2017	09/30/2019
Q9194#-AC-9	TRANSURBAN FINANCE CO LTD, SER. 2004-1,		D		2FE	2,500,000	. 104. 1720	2,604,300	2,500,000	2,495,700		700			5.470	5.470		9, 117	140,500	12/07/2004	12/07/2019
89435T-AB-0	TRAVERSE MIDSTREAM PARTNERS TL			2	4FE		101.3000		500,000	497 , 565		65			5.850	5.938		244	5,700	10/13/2017	09/21/2024
89469A-AB-0	TREEHOUSE FOODS INC	-+		1	3FE	12,644,390	. 101. 1250		12,853,000	12,699,975		28,484		ļ	4.875	5. 167		184,494	626,584	12/17/2015	03/15/2022
87265H-AE-9	TRI POINTE GROUP INC			[]	3FE	5, 180, 630	. 103.7500		5,208,000	5, 187, 918		5, 128			4.875	4.995		126,945	278,574	06/10/2016	07/01/2021
87265H-AF-6	TRI POINTE GROUP INC				3FE	4,477,000	. 102.5700		4,477,000	4,477,000		44,344			5.250	5.250		19,587	112,951	06/05/2017	06/01/2027
962178-AL-3 962178-AN-9	TRI POINTE HOLDINGS INC			[102.0000 106.7500		20,090,000 7,030,000	20,021,628 7.139.868	28.160				4.375 5.875	4.619 5.582		39,064	878,938 413,013	12/15/2015	06/15/2019
89787R-AF-9	TRUGREEN LIMITED PARTNERSHIP TL				4FE		100. 7300		493,763	486,643	20, 100	427			5.536	5.854		1,598	8,784	08/11/2017	04/13/2023
87305R-AH-2	TTM TECHNOLOGIES INC			1	4FE		102.5000		5, 110,000	5,110,000					5.625	5.625		74,255	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	09/15/2017	10/01/2025
899745-AA-1	TUNICA-BILOXI GAMING AU			1.4	6FE		37.0000		5,010,000				1,753,500		9.000	0.000				02/15/2013	06/30/2017
BASOPA-AK-2	TVC ALBANY INC TERM LOAN 2ND LIEN			2	5FE	5,000,000	100.0000		5,000,000	4,926,345		1,345			9.360	11.250		115,582		10/18/2017	02/28/2025
87306R-AE-8	TVC ALBANY INC TERM LOAN B			2	4FE	7,443,844	. 100 . 2500			7,437,933		1, 173			5.689	5.782		3,547	101, 115	09/28/2017	10/31/2025
902133-AN-7	TYCO ELECTRONICS GROUP SA		. D	1	1FE	9,949,300	. 100 . 2250		10,000,000	9,989,881		10,280			2.375	2.482		9,236	237,500	11/20/2013	12/17/2018
902133-AR-8	TYCO ELECTRONICS GROUP SA		. D	1	1FE		_102.8010		5,000,000	5, 167, 633		(9, 467)			3.450	2.887		71,875		07/31/2017	08/01/2024
902494-BA-0	TYSON FOODS INC				2FE		.100.1660		12,900,000	12,900,000					1.929	0.000		22,117	111,218	05/23/2017	05/30/2019
902494-BB-8	TYSON FOODS INC				2FE		. 100 . 5480		29,810,000	29,864,099		(9,581)			2.037	0.670		50,612	274,822	07/19/2017	06/02/2020
902494-BF-9 90346B-AG-4	TYSON FOODS INCU.S. SECURITY ASSOCIATES ITL				2FE	8,584,004 1,222,871	98.6570		8,600,000 1,234,422	8,585,370 1,222,886		1,366			2.250 5.693	2.299 5.896		68,800 586	91,269	08/21/2017	08/23/2021
902674-XD-7	UBS AG (LONDON BRANCH)		D	2	1FE	2,000,000	101.0420		2,000,000	2,000,000		194			1.835	0.000		2,549	16,058	06/01/2017	12/07/2018
902674-XF-2	UBS AG (LONDON BRANCH)		D	1	1FE.	9,993,400	99.3580		10,000,000	9,994,608		1,208			2.200	2.223		14,056	110,000	06/01/2017	06/08/2020
90352J-AD-5	UBS GROUP FUNDING SWITZERLAND AG		D		1FE	15,000,000	. 100 . 4200		15,000,000	15,000,000					2.366		FMAN	46,331	86,825	08/07/2017	08/15/2023
90352J-AE-3	UBS GROUP FUNDING SWITZERLAND AG	_ _	D	1	1FE	13,500,000	98.8570	13,345,655	13,500,000	13,500,000					2.859	2.859	FA	145,809		08/07/2017	08/15/2023
90266U-AC-7	UFC HOLDINGS LLC (VDG MERGER) TL			2	4FE	985,840	100 . 4530	994,485	990,000	985,849		588			4.810		FMAN	661	50,626	08/26/2016	08/18/2023
90400G-AA-9	ULTRA RESOURCES INC			1	3FE	5,544,000	. 100 . 2500		5,500,000	5,508,250	(28,759)	(6,991)			6.875	6.643		79,826	192, 214	04/12/2017	04/15/2022
90400G-AB-7	ULTRA RESOURCES INC	-+		[]	3FE	986,887	99.7500		1,000,000	987,777		890			7. 125	7.345		15,042	36,219	05/02/2017	04/15/2025
90400G-AB-7 904764-AK-3	ULTRA RESOURCES INC	LS		[]	3FE1FE.	988,218 6,270,870	99.7500		1,000,000	989,014 6,043,289		796 (37,018)			7.125 4.800	7.322 4.135		15,042 108,800	36,219 288,000	05/02/2017 02/07/2011	04/15/2025
904764-AK-3 904764-AQ-0	UNILEVER CAPITAL CORP	+	ر ا	-	. IFE		102.9220 100.1650		6,000,000 22,876,000			48,918			2.200	4.135		108,800		02/07/2011	02/15/2019
904764-AR-8	UNILEVER CAPITAL CORP	1	C	- ¦	1FE	9,942,100	99.7600		10,000,000	9,969,323		11.427			2.100	2.424		88.083	210,000	07/28/2015	07/30/2020
904764-AT-4	UNILEVER CAPITAL CORP	1	C		1FE	11,916,430	96.6030		12,000,000	11,939,598		16,318			1.375	1.520		70,125	165,000	07/26/2016	07/28/2021
904764-AV-9	UNILEVER CAPITAL CORP		C	1	1FE	24,920,250	99.2630	24,815,850	25,000,000	24,937,304		17,054			1.800	1.910		70,000	225,000	05/02/2017	05/05/2020
904764-AW-7	UNILEVER CAPITAL CORP	4	. C	1	1FE	19,839,600	98.8820		20,000,000	19,859,589	ļ ļ	19,989		ļ	2.200		MN	68,444	220,000	05/02/2017	05/05/2022
904764-AX-5	UNILEVER CAPITAL CORP		. C	[1	1FE	14,851,050	98.8920		15,000,000	14,863,834		12,784			2.600	2.757		60,667	195,000	05/02/2017	05/05/2024
90520E-AF-8	UNION BANK NA (SAN FRANCISCO)			[]	1FE	12,970,620	99.8720		13,000,000	12,991,754		5,961			2.250	2.298		44,688	292,500	05/01/2014	05/06/2019
90521A-PJ-1	UNION BANK NA (SAN FRANCISCO)			[]	1FE		100.3400		25,000,000	24,999,107		1, 188			2.625	2.630		173, 177	656,250	09/19/2013	09/26/2018
902674-XJ-4 907818-DW-5	UNION BANK OF SWITZERLAND/LONDONUNION PACIFIC CORP	+	ν	-	1FE1FE		. 100 . 1450 . 100 . 1270		17,200,000 10,000,000	17,200,000 9,996,986		2,623			1.959 2.250	1.959 2.277		29,948 85.000		01/07/2017	12/01/2020
907818-EA-2	UNION PACIFIC CORP		1	[¦	1FE	9,986,900	99.3960		10,000,000	9,990,985		4,268			1.800	1.845		75,000	180,000	01/26/2015	02/15/2019
907818-EA-2 90932R-AD-6	UNITED AIR LINES INC TERM LOAN B		1	2	3FE		99.3900		3,970,000	3,970,000		4,200			3.380	3.416		17,561	100,000	11/15/2017	04/01/2024
910047-AF-6	UNITED CONTINENTAL HLDGS	1		1	3FE		101.5000		11,400,000	11,470,677		(164,471)			6.375	4.851		60,563	726,750	04/28/2015	06/01/2018
910047-AG-4	UNITED CONTINENTAL HOLDINGS INC			1	3FE	5,671,250	. 107 . 1250		5,500,000	5,592,364		(28,531)			6.000	5.370	JD	27,500	330,000	06/10/2015	12/01/2020
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC			1	3FE	7,654,000	. 101.3750	7,759,243	7,654,000	7,654,000					5.000	5.000	FA	159,458	196,665	01/23/2017	02/01/2024
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC	LS_		1	3FE	1,346,000	. 101.3750		1,346,000	1,346,000					5.000	5.000		28,042	34,585	01/23/2017	02/01/2024
910047-AJ-8	UNITED CONTINENTAL HOLDINGS INC			1	3FE	6,395,254	. 100 . 6250	6,412,831	6,373,000	6,393,021	(1,469)	(763)		ļ	4.250	4. 171		69,218		10/23/2017	10/01/2022
911312-BH-8	UNITED PARCEL SERVICE INC				1FE	23,900,000	. 100 . 0470		23,900,000	23,900,000					1.563	1.563		49,804		11/09/2017	04/01/2021
911312-BH-8 911312-BK-1	UNITED PARCEL SERVICE INC	LS		-	1FE1FE	1, 100,000 29,907,600	99.4440		1,100,000	1, 100,000 29,909,699		2,099			1.563	1.563 2.562	JAJU	2,292 97,917		11/09/2017	04/01/2021
911312-BR-1 911312-BP-0	UNITED PARCEL SERVICE INC			[¦	1FE		99.4440		17,200,000			1,016			2.050	2.099		46.034		11/09/2017	04/01/2023
911365-BB-9	UNITED PARCEL SERVICE INC	1	1		3FE	1,556,250			1,500,000	1, 17, 173, 840		(7.373)			5.750	5. 113		11.021	86.250	04/06/2015	11/15/2024

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		o i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
911365-BD-5 911365-BF-0	UNITED RENTALS (NORTH AMERICA) INCUNITED RENTALS (NORTH AMERICA) INC	-		3FE3FE	18,632,831 3,505,000	106.0000 105.2500	19,604,700 3,683,750		18,586,091 3,504,558	36,627 11,250	(17,767)			5.500 5.500	5.374 5.479	JJ	469,054 72,722	1,017,225 148,653	12/07/2015 01/19/2017	07/15/2025 05/15/2027
911365-BG-8	UNITED RENTALS (NORTH AMERICA) INC		1	3FE	7,165,573	100.5000	7, 188, 765	7,153,000	7,165,540		(34)			4.875	4.851		135,609		12/20/2017	01/15/2028
911365-BH-6	UNITED RENTALS NORTH AM		1	3FE	3,864,000	100.7500	3,892,980	3,864,000	3,864,000					4.625	4.625		37,728	11,418	09/08/2017	10/15/2025
912909-AM-0 913017-BZ-1	UNITED STATES STEEL CORP		1	4FE2FE	5,488,000 35,131,250	104.3800 99.8470	5,728,374 34,946,485	5,488,000 35,000,000	5,488,000 35,024,132		(40,852)			6.875 1.778	6.875 1.422		154,064 259,292	622,300	08/01/2017	08/15/2025 05/04/2018
913017-BZ-1	UNITED TECHNOLOGIES CORPORATION		2,3	1FE	21,250,000	100.2460	21,302,318	21,250,000	21,250,000		(40,032)			1.77	0.000	FMAN	62,176	312,525	10/27/2016	11/01/2019
913017-CM-9	UNITED TECHNOLOGIES CORPORATION		1	1FE	38,581,086	99.0150	38,219,674	38,600,000	38,585,148		4,062			1.900	1.917	MN	116, 122	366,700	05/01/2017	05/04/2020
913017-CN-7	UNITED TECHNOLOGIES CORPORATION			1FE	4,291,056		4,268,257	4,300,000	4,291,825		769			2.800	2.833		19,063	60,200	05/01/2017	05/04/2024
913017-CP-2 913017-CQ-0	UNITED TECHNOLOGIES CORPORATIONUNITED TECHNOLOGIES CORPORATION	·		1FE1FE	4,986,200 21,123,214	104.6680 98.4370	5,233,395 20,839,071	5,000,000 21,170,000	4,986,358 21,129,073		158 5.858			4.050	4.066		32,063 77,094	101,250 243,455	05/01/2017 05/01/2017	05/04/2047
913017-CQ-0	UNITED TECHNOLOGIES CORPORATION	LS.		1FE	2,424,630	98.4370	2,392,014	2,430,000	2,425,302		672			2.300	2.347		8,849	27,945	05/01/2017	05/04/2022
91324P-CG-5	UNITEDHEALTH GROUP INC]	1	1FE	19,964,200	100 . 2590	20,051,860	20,000,000	19,985,555		7 , 138			2.300	2.338	JD	20,444	460,000	12/03/2014	12/15/2019
91324P-CM-2 91324P-CT-7	UNITEDHEALTH GROUP INC			1FE1FE	7,995,200 14,994,450	101.1560 99.6370	8,092,496 14,945,550	8,000,000 15,000,000	7,997,472		949 1,872			2.700	2.713 1.712		99,600	216,000 255,000	07/20/2015	07/15/2020
91324P-CU-4	UNITEDHEALTH GROUP INCUNITEDHEALTH GROUP INC			1FE	14,994,450	99.6370	14,945,550	15,000,000	14,997,861 14,970,415		8,817			1.700 2.125	2. 189		96,333 93,854		02/22/2016	02/15/2019
91324P-CW-0	UNITEDHEALTH GROUP INC		1	1FE	19,979,200	103.4460	20,689,280	20,000,000	19,981,014		1,761			3.450	3.462		318, 167	392,917	12/15/2016	01/15/2027
91324P-DD-1	UNITEDHEALTH GROUP INC		1	1FE	14,203,688	99.0330	14,112,203	14,250,000	14,205,303		1,615			2.375	2.445		62,047		10/18/2017	10/15/2022
913364-AD-7 D8545J-AE-9	UNITYMEDIA HESSEN GMBH & CO KG	D]1	3FE3FE	2,542,000 1,994,375	102.5000 100.0380	2,588,125 2,000,760	2,525,000 2,000,000	2,536,699 1,987,815	26,331	(2,007)			5.000	4.895 3.818		58,215 3,520	126,250 13,682	03/25/2015	01/15/2025 09/08/2025
91337D-AB-0	UNITYMEDIA HESSEN GMBH TL B	D	1	4FE	1,994,375	100.0380	2,000,760	9,796,000	10,287,516	41,312	(78,866)			6. 125	4.581		276,669		06/22/2017	01/15/2025
91335P-AE-9	UNIVAR USA INC TERM LOAN B3		2	4FE	1,461,050	100.3210	1,471,173	1,466,465	1,457,488		114			4.068	4. 177	MJSD	497	4,846	12/01/2017	07/01/2024
91335P-AD-1	UNIVAR USA INC. TLB-2	ļ	2	4FE		100.2500					(3,750)			0.000	0.000				07/14/2015	07/01/2022
91349D-AM-2 91359P-AJ-9	UNIVERSAL FIBER SYSTEMS 1ST L TLUNIVERSAL HOSPITAL SERVI		2	4FE4FE	10,789,828	99.7500	10,809,822	10,836,915	10,788,943	(2,335)				6. 180 7.625	6.308 6.966		59,531 470,683	651,597 1,245,925	06/06/2017	10/04/2021
91529Y-AM-8	UNUM GROUP		1	2FE	8,481,470		8,559,356	8,500,000	8,487,239	200,200	3,541			3.000	3.047		32,583	255,000	05/04/2016	05/15/2021
903192-AA-0	UNUMPROVIDENT CORP		1	2FE		122.4420	143,257	117,000	108,317		488			6.750	7.768		351	7,898	02/17/2005	12/15/2028
	UOS LLC INITIAL TERM LOANS		2	4FE	1,511,156		1,522,350	1,492,500	1,509,570 2,996,295		(1,586)			7.069 3.977	6.805		879	64,879	05/26/2017	04/18/2023
903203-BT-3 90350H-AF-6	UPC FINANCING PARTNERSHIP TL		2	3FE	2,996,250 992,513	100.1250 100.2500	3,003,750 997,488	3,000,000 995,000			45 155			4.818	3.995		5,634	7,813 22,705	11/20/2017 06/30/2017	01/15/202606/23/2024
90331H-ML-4	US BANK NA		1	1FE	46,258,330	100.0360	46,316,853	46,300,000	46,284,278		8,361			2. 125	2.144	A0	172, 178	983,875	10/23/2014	10/28/2019
90331H-MM-2	US BANK NA		1	1FE	10,000,000	100.4860	10,048,640	10,000,000	10,000,000					1.858	0.713		32,514	161,507	10/23/2014	10/28/2019
90290M-AB-7 90351H-AB-4	US FOODS INC	l	1	4FE4FE	14,853,225 1,965,986	105.0000 100.5000	14,955,150 1,979,850	14,243,000 1,970,000	14,742,208 1,965,981	35,390	(106,256)			5.875	4.762 4.112		37 , 190 668	774,560 76,687	06/16/2017 07/01/2016	06/15/2024 06/27/2023
50179U-AH-6	US LBM HOLDINGS FIRST LIEN TERM	·	2	4FE	4,626,578	100.3000	4,738,609	4,685,893	4,630,405		3,827			5.923	6.216		24,670	74,748	08/14/2017	08/20/2022
90290P-AH-7	US RENAL CARE INC INITIAL TL	ļ	2	4FE	2,431,364	98.4170	2,411,217	2,450,000	2,411,217	123,536	3,055			5.942	6 . 125	MJSD	1,213	134,943	01/06/2016	12/30/2022
90327Q-CX-5	USAA CAPITAL CORP		1	1FE	3,081,240	99.9650	2,998,935	3,000,000	3,049,737		(18,649)			2.450	1.790		30,625	73,500	04/14/2016	08/01/2020
90327Q-CY-3 90327Q-CZ-0	USAA CAPITAL CORP		1	1FE1FE	9,989,100 10,200,000	98.0960 100.0320	9,809,620 10,203,233	10,000,000 10,200,000	9,992,454 10,200,000		2, 112			2.000 1.607	2.023 0.000		16,667 27,771	200,000 108,169	05/23/2016 01/30/2017	06/01/2021
903280-AD-7	USAA CAPITAL CORP	·····	1	1FE	32,998,350	99.8620	32,954,592	33,000,000	32,999,518		330			2. 125	2.126		54,542	701,250	05/05/2014	06/03/2019
903293-BE-7	USG CORPORATION	ļ	1	3FE	2,537,500	103.6550	2,591,375	2,500,000	2,535,045		(2,455)			4.875	4.649	JD	10 , 156	66,354	05/03/2017	06/01/2027
91809E-AB-7 91911K-AJ-1	UTZ QUALITY FOODS LLC TLVALEANT PHARMACEUTICALS INTERNATIO	 	2	4FE3FE	995,000 5,327,700	100.6880 105.0000	1,006,880 5,401,200	1,000,000 5,144,000	995,058 5,302,396		58			5.011	5.096 5.433		1,531 98,450	3, 191 3, 191	11/27/2017	11/13/202403/15/2022
91911K-AK-8	VALEANT PHARMACEUTICALS INTERNATIO		1	3FE	4,150,000	105.0000	4,440,500		4, 150, 000					7.000	7.000			140,408	03/09/2017	03/15/2024
91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO	[1	3FE	10,080,000	101.7500	10,256,400	10,080,000	10,080,000					5.500	5.500	MN	113,960		11/14/2017	11/01/2025
91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO	l	1	4FE	3,508,750	101 . 1250	3,539,375	3,500,000	3,508,520		(230)			7.250	7.080		117,007		12/14/2017	07/15/2022
C9413P-AU-7 91913Y-AT-7	VALEANT PHARMACEUTICALS TLB SER F4VALERO ENERGY CORP		2	3FE 2FE	5,275,404 4,979,700	101.3520 113.8960	5,364,552 5,694,790	5,292,990 5,000,000	5,255,306 4,980,597		6,234 334			4.940 4.900	5.125 4.926		15,253 72,139	411,419 245,000	04/25/2017 03/10/2015	04/01/2022 03/15/2045
920253-AD-3	VALMONT INDUSTRIES	<u> </u>		2FE	2,198,859	108.7990	2, 177, 066	2,001,000	2,061,343		(24,074)			6.625	5.217		26,145	132,566	06/06/2011	04/20/2020
920253-AF-8	VALMONT INDUSTRIES INC		1	2FE	1,990,720	104. 6790	2,093,574	2,000,000	1,991,196		154			5.000	5.030	AO	25,000	100,000	09/08/2014	10/01/2044
92210M-AU-8	VANTIV LLC FKA FIFTH NEW TLB4	·	2	3FE	3,894,515	100.4580	3,922,158	3,904,276	3,894,768		253			3.477 3.477	3.520		6,411	18,654	10/23/2017	08/09/2024
92210M-AT-1 92339*-AA-7	VANTIV LLC NEW TERM B-3 LOANVERDE REALTY OPERATING DEBS	R	4	3FE5*GI	808,878 6,300,000	100.4720 100.0000	815,276 6,300,000	811,446 6,300,000			86			4.750	4.750		1,332 831	6,521 864,267	10/01/2017	10/14/2023 12/31/2018
92343V-BG-8	VERIZON COMMUNICATIONS		1	2FE	3,732,959	90.4550	3,889,582	4,300,000	3,739,593		6,634			3.850	4.749	MN	27,592	82,775	06/05/2017	11/01/2042
92343V-CN-2	VERIZON COMMUNICATIONS INC		1	2FE	29,909,700	101.1180	30,335,460	30,000,000	29,948,239		12,547			3.000	3.048	MN	150,000	900,000	10/22/2014	11/01/2021
92343V-CR-3	VERIZON COMMUNICATIONS INC	}		2FE2FE			25,448,175	25,000,000	24,881,138 15.018.533		15, 104			3.500	3.579 1.800		145,833 99.464	875,000	10/22/2014	11/01/2024
92343V-DG-6	VERIZON COMMUNICATIONS INC	ļ		Zrt	15,008,637	97.3140	14,640,921	15,045,000	15,018,533	ļ	7,010			1./50	1.800	ΓA	99,464	273,526	07/27/2016	08/15/2021

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Cod	les	6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lr	nterest		Da	tes
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		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective)	Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	e	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
92343V-DQ-4	VERIZON COMMUNICATIONS INC	Ť		1	2FE	4,000,391	100.6090	4, 155, 156	4, 130, 000	4,012,306	(Booroado)	11,915	rioooginzoa	Value	2.946	3.684		35,825	75,030	07/14/2017	03/15/2022
92343V-DY-7	VERIZON COMMUNICATIONS INC			1	2FE	4,863,544	104.2710	5, 109, 294	4,900,000	4,865,912		2,368			4. 125	4.217		58,953	101,063	03/13/2017	03/16/2027
92343V-DY-7	VERIZON COMMUNICATIONS INC	LS.		1	2FE	99.256		104.271	100.000	99,304		48			4. 125	4.217		1,203	2,063	03/13/2017	03/16/2027
92343V-EA-8	VERIZON COMMUNICATIONS INC			1	2FE	1,070,971	104.8830	1, 126, 443	1,074,000	1,071,023		51			4.500	4.525		18,929	,	08/01/2017	08/10/2033
92532Y-AB-5	VERSUM MATERIALS INC TL			2	3FE		100 . 4580								0.000	0.000	MJSD	2,213		10/01/2016	09/29/2023
22051U-AM-7	VERTIV GROUP CORP (CORTES NP) TLB			2	4FE	2, 185, 508	99.8330	2,252,697	2,256,466	2, 186, 369		8,304			5.350	5.980	FMAN	10,730	170,420	12/05/2016	11/30/2023
91822N-AD-6	VF HOLDING CORP TLB-1			2	4FE	983,324	100.6960	994,373	987,500	983,319		465		ļ	4.819	4.909		397	44,061	07/01/2016	06/30/2023
92553P-AY-8	VIACOM INC			1	2FE	2,986,582	99.8500	2,982,520	2,987,000	2,986,830		83			2.750	2.753		3,651	202,533	12/03/2014	12/15/2019
92553P-BA-9	VIACOM INC			[]	2FE	22,412,539	94.9240	21,798,439	22,964,000	22,518,303		99,893			2.250	2.750		210,982	430,575	12/12/2016	02/04/2022
92660F-AG-9	VIDEOTRON LTD		A	[]	3FE	11,296,250	107.7500	11,852,500	11,000,000	11,229,403	39, 122	(29,521)		}	5.375	4.993		26,278	591,250	11/18/2015	06/15/2024
92658T-AQ-1	VIDEOTRON LTEE		A		3FE	11,056,125	105.2500	11,361,738	10,795,000	10,961,545	18,243	(32,414)	}	}	5.000	4.601		248,885	539,750	04/15/2015	07/15/2022
G9368P-AY-0 92769V-AC-3	VIRGIN MEDIA BRISTOL K FACILITYVIRGIN MEDIA FINANCE PLC		n	4	3FE 4FE	6,982,500 4,750,000	99.9380	6,995,660 4,612,065	7,000,000 4,750,000	6,982,640 4,612,065	384,565	140			3.977 5.250	4.013 5.250		13,146 94.208	8,021 	12/04/2017	01/15/2026
92769X-AL-9	VIRGIN MEDIA FINANCE PLC VIRGIN MEDIA SECURED FINANCE PLC		D	l¦	3FE	4,750,000 5,076,260	97.0960	4,612,065	4,750,000	5,061,013	384,565	(5,955)			5.250	5.250		94,208	249,375	02/28/2012	02/15/2022
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE PLC		D	1	3FE	7, 110,000	101.5000	7,380,000	7,200,000		103,793	7,218			5.500	5.669		149.600	515,900	11/28/2016	08/15/2026
927804-FU-3	VIRGINIA ELECTRIC AND POWER COMPAN			1	1FE	4,970,950	102.3600	5,047,985	5,000,000	4,972,793		1,843			3. 150	3.227		72,625	78,750	05/10/2017	01/15/2026
92826C-AB-8	VISA INC			1	1FE	35,469,825	99.9210	35,472,026	35,500,000	35,481,780		5,907			2.200	2.218		36,881	781,000	12/09/2015	12/14/2020
92826C-AC-6	VISA INC	I		1	1FE	39,944,400	101.4650	40,586,040	40,000,000			7,508			2.800	2.822		52,889	1,120,000	12/09/2015	12/14/2022
92826C-AG-7	VISA INC			1	1FE	14,954,700	98.6100	14,791,440	15,000,000	14,957,327		2,627			2. 150	2.214	MS	98,542		09/06/2017	09/15/2022
92826C-AJ-1	VISA INC			1	1FE	4,979,150	102.5980	5, 129, 900	5,000,000	4,979,268		118			3.650	3.673		55,764		09/06/2017	09/15/2047
87239P-AD-6	VISTRA OPS CO (TEX OPS) INITIAL TL			2	3FE	520,447	100.5000	526,613	523,993	520,910		463			4.021	4 . 192		1,225	19,601	01/06/2017	08/04/2023
87239P-AC-8	VISTRA OPS CO (TEX OPS) TLC			2	3FE	92,228	100.5000	93,321	92,857	92,314		86			3.834	4.202		936	3,695	01/06/2017	08/04/2023
928563-AA-3	VMWARE INC			1	2FE	17, 177, 640	99.4330	17, 102, 476	17,200,000	17,180,254		2,614			2.300	2.345		142,856		08/16/2017	08/21/2020
928563-AB-1	VMWARE INC			1	2FE	26,544,672		26,525,653	26,600,000	26,548,406		3,734			2.950	2.995		283,364		08/16/2017	08/21/2022
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC		C		2FE	7,496,475		7,469,355	7,500,000	7,498,979		714			2. 125	2. 135		16,823	159,450	05/15/2014	05/23/2019
928670-AX-6 91829K-AA-1	VOLKSWAGEN INTERNATIONAL FINANCE NVPI ESCROW CORP		D	1	2FE 4FE	39,958,400	99.9160 101.0000	39,966,560	40,000,000	39,992,304		8,516			2. 125 6. 375	2.147 0.000		96,806	850,000	11/13/2013	11/20/2018
929160-AS-8	VULCAN MATERIALS CO				2FE	2,664,648	101.0000	2,717,293	2,550,000	2,654,599		(10,049)			4.500	3.846		28,688	276,120 114,750	03/06/2017	10/15/2020 04/01/2025
929160-A5-6	VULCAN MATERIALS CO			1	2FE	16,721,338	100.3610	17,076,638	16,720,000	16,722,387		1,049			3.900	3.897		163,020	356,833	06/12/2017	04/01/2027
929160-AU-3	VULCAN MATERIALS COMPANY			'	2FE	17,200,000	102.1030	17,212,212	17,200,000	17,200,000					2. 188	0.000		17,775	164,600	06/12/2017	06/15/2020
929566-AJ-6	WABASH NATIONAL CORPORATION			1	4FE	10,088,810	100.7500	10,073,993	9,999,000	10,057,395	(27,890)	(3.525)			5.500	5.292		145, 124		12/06/2017	10/01/2025
931422-AE-9	WALGREEN CO			1	2FE	1,631,970	103.0280	1,528,937	1,484,000	1,506,066		(20,452)			5.250	3.776		35,925	77,910	02/22/2011	01/15/2019
931427-AA-6	WALGREENS BOOTS ALLIANCE INC			1	2FE	19,975,800	100.6070	20,121,420	20,000,000	19,990,515		4,852			2.700	2.726		64,500	540,000	11/06/2014	11/18/2019
931142-DU-4	WAL-MART STORES INC			1	1FE	29,997,600	99.6490	29,894,640	30,000,000	29,997,687		87			2.350	2.352		139,042		10/11/2017	12/15/2022
931142-DY-6	WAL-MART STORES INC			1	1FE	12,999,740	99.6450	12,953,824	13,000,000	12,999,766		26			1.750	1.751		44,868		10/11/2017	10/09/2019
25468P-DJ-2	WALT DISNEY CO			1	1FE	8,491,755	99.8650	8,488,534	8,500,000	8,494,846	ļ	1,578	ļ	}	2.300	2.320		75,485	195,500	01/05/2016	02/12/2021
25468P-DK-9	WALT DISNEY CO			[]	1FE	2,988,000	100 . 3580	3,010,752	3,000,000	2,990,074		1,063		ļ ļ-	3.000	3.046		34,500	90,000	01/05/2016	02/13/2026
25468P-DL-7	WALT DISNEY CO			[]	1FE	4,983,200	98.1810	4,909,045	5,000,000	4,991,367		5,571			0.875	0.989		20,538	43,750	07/07/2016	07/12/2019
25468P-DP-8 25468P-DQ-6	WALT DISNEY CO			[1FE	14,996,100	99.6750	14,951,250	15,000,000	14,997,145 14,978,728	}	1,045 3,928		}	1.950 2.450	1.959		95,063	144,625 181,708	03/01/2017	03/04/2020
25468P-DQ-6 25468P-DR-4	WALT DISNEY CO				1FE	14,974,800	99.8920	14,983,725 21,261,688	15,000,000 21,250,000	21,250,000		3,928		}	2.450	2.486		119,438 26,732	181,708	03/01/2017	03/04/2022
25468P-DT-0	WALT DISNEY CO				1FE	21,250,000	100 . 0550	21,261,688	21,250,000	21,250,000				·	1.617	0.000		26,732		03/01/2017	06/05/2020
25468P-DU-7	WALT DISNEY CO			1	1FE	9,988,400	99. 1720	9,917,200	10,000,000	9,990,556		2, 156			1.800	1.840		13,000		06/01/2017	06/05/2020
25468P-DA-1	WALT DISNEY COMPANY (THE)			1	1FE	48,691,260	99.8170	48,650,562	48,740,000	48,725,742		9.862			1.850	1.871		77,646	901,690	05/28/2014	05/30/2019
25468P-DC-7	WALT DISNEY COMPANY (THE)			l	1FE	15,000,000	100 . 3270	15,048,990	15,000,000	15,000,000				[1.789	0.537		23,851	218,706	05/28/2014	05/30/2019
93627C-AA-9	WARRIOR MET COAL LLC			1	4FE	3,650,000	103.2500	3,768,625	3,650,000	3,650,000					8.000	8.000		47,856	2.0,700	10/26/2017	11/01/2024
94106L-BE-8	WASTE MANAGEMENT INC			1	2FE	4,499,190	99.9430	4,497,449	4,500,000	4,499,200		10			3. 150	3.152		20,869		10/30/2017	11/15/2027
94353E-AC-9	WAVE DIVISION INITIAL TL			2	3FE	1,975,151	_100.0310	1,974,834	1,974,222	1,974,528	(546)	(452)		<u> </u>	4. 140	4.114		14,076	66,263	03/01/2017	10/15/2019
92943B-AC-6	WD WOLVERINE HOLDING ITB			2	4FE	1,584,834	96.5000	1,618,376	1,677,074	1,584,468	ļ	(367)		ļ	7.068	8.507		988	43,623	08/14/2017	08/16/2022
94946T-AC-0	WELLCARE HEALTH PLANS INC			1	3FE	5,500,000	105 . 5000	5,802,500	5,500,000	5,500,000					5.250	5.250		72, 188	151,594	03/08/2017	04/01/2025
94973V-BE-6	WELLPOINT INC			1	2FE	4,978,950	100.2180	5,010,915	5,000,000	4,997,583		4,405			2.300	2.391		53,028	115,000	07/30/2013	07/15/2018
94973V-BH-9	WELLPOINT INC			1	2FE	59,861,400	99.8130	59,887,800	60,000,000	59,953,373	ļ	27,903		}	2.250	2.299		510,000	1,350,000	08/07/2014	08/15/2019
949746-RS-2	WELLS FARGO & CO				1FE	9,247,873	99.9540	9,245,764	9,250,000	9,248,619		413		}	2.500	2.505		75, 156	231,250	02/26/2016	03/04/2021
94974B-GM-6	WELLS FARGO & CO				1FE	19,988,800	100.6160	20, 123, 160	20,000,000	19,994,089		2,206			2.600	2.612		229,667	520,000	07/15/2015	07/22/2020
949746-SA-0 949746-SK-8	WELLS FARGO & COMPANY				1FE 1FE	37,714,515		37,117,952	37,750,000	37,724,304		6,859		·	2.100	2.120		341,323 247,609	794,952	07/18/2016	07/26/2021
949746-SL-6	WELLS FARGO & COMPANY	+		[1FE	18,500,000 8,500,000		18,638,843	18,500,000 8,500,000	18,500,000 8.500.000				-	3.069 2.475	3.069		40,809	283,883 147.009	01/17/2017	01/24/2023
343140-0L-0	JIILLLO ΓΆΠΟυ α CUMPANT	+		11	.	, 000, 000, 000	101.90/0		, 000, 000, 0	000,000, هـ	ļ	L	ļ	L	4/5	U.UUU	JAJU	40,318	147,009	۱۱/۷۱۱/۱۷۱۱	1/24/2023

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BONDS	S Owned Dece	mber 31 of	Current Ye	ar								
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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
94974B-FU-9	WELLS FARGO & COMPANY				1FE	13,870,532	99.9840	13,897,818	13,900,000	13,891,984		5,979			2. 125	2. 170	AO	56,614	295,375	04/14/2014	04/22/2019
94988J-5F-0	WELLS FARGO BANK NA				1FE	18,537,601	99.8540	18,525,968	18,553,000	18,545,841		7,748			1.800	1.843		30,612	324,678	12/01/2016	11/28/2018
94988J-5F-0	WELLS FARGO BANK NA	LS.			1FE	1,445,799	99.8540	1,444,892	1,447,000	1,446,442		604			1.800	1.843		2,388	25,323	12/01/2016	11/28/2018
95000U-2B-8	WELLS FARGO BANK NA				1FE	21,481,080	99.4620	21,384,352	21,500,000	21,482,653		1,573			2.625	2.644		246 , 130		07/17/2017	07/22/2022
95081H-AU-8	WESCO AIRCRAFT HARDWARE CORP TL-A	 		2	4FE	1, 103,729	96.3130	1,070,009	1,110,971	1,070,009	(27, 145)	(1,981)			4.570	4.831		<u>4</u> 23	93,234	12/05/2016	11/30/2020
952355-AN-5	WEST CORP		-]	4FE		100.7500							 	5.375	0.000			948,630	12/03/2015	07/15/2022
952355-AQ-8	WEST CORP		-	1	3FE	6,010,000	.101.2500	6,085,125	6,010,000	6,010,000	·	1 000	·	}	4.750	4.750		131,636	307,679	06/09/2016	07/15/2021
68162R-AC-5 95616A-AA-1	WEST CORPORATION TERM LOAN			4	3FE 5FE	5,238,388 6,990,450	.100.2080	5,302,307 6,977,400	5,291,301 6,960,000	5,239,674	(19,892)	1,286			5.350	5.523 6.272		25, 162	33,894	10/17/2017	10/10/2024
95709T-AP-5	WESTAR ENERGY INC		1	1	1FE	5,990,450 L	_100.2500	8,044,456	8,000,000		19,092)	(1,858)			3.100	3.145		62,000	141,222	08/10/2017	09/01/2025
95810D-AN-1	WESTERN DIGITAL CORPORATION TLB-3		1	2	2FE	2,713,500	. 100 . 3250	2.767.156	2,758,192	2,715,103		1,603		ļ	3. 100	3. 143		820	12,865	11/08/2017	04/29/2023
959802-AP-4	WESTERN UNION CO/THE		1	1	2FE	4,995,400	.100.8980	5,044,890	5,000,000	4,999,529		714			3.650	3.665		65,396	182,500	08/17/2011	08/22/2018
960410-AC-2	WESTJET AIRLINES LTD		Α	1	2FE	28,461,240	100.9320	28,765,677	28,500,000	28,472,479		7,357			3.500	3.530		41,563	997,500	06/13/2016	06/16/2021
96145D-AA-3	WESTROCK CO		1	1	2FE	4,288,003	99.1130	4,261,855	4,300,000	4,288,545		542			3.000	3.044		45,508		08/21/2017	09/15/2024
96208U-AM-3	WEX INC. TERM LOAN B-2			2	3FE	2,928,826	.100.3750	2,966,081	2,955,000	2,930,738		1,912			4.318	4.488	MJSD	1,064	59,002	07/03/2017	06/30/2023
92924F-AC-0	WGL HOLDINGS INC.				1FE	22, 100,000	100.0370	22, 108, 177	22, 100,000	22, 100,000					1.877	0.000		38,030		11/27/2017	11/29/2019
963320-AQ-9	WHIRLPOOL CORP			1	2FE	6,984,180	.100.3090	7,021,609	7,000,000	6,996,149		3,217			2.400	2.448		56,000	168,000	02/20/2014	03/01/2019
966387-AP-7	WHITING PETROLEUM CORP	LS		1	4FE	592,320	102.6250	633, 196	617,000	593,859		1,539			6.250	7.119		9,641	19,281	07/24/2017	04/01/2023
966387-AP-7	WHITING PETROLEUM CORP	LS		1	4FE	809,280	102.6250	865, 129	843,000	811,382		2, 102			6.250	7.119		13, 172	26,344	07/24/2017	04/01/2023
96926D-AR-1	WILLIAM LYON HOMES INC			1	4FE	4,070,136	. 102 . 1250	4, 166, 700	4,080,000	4,070,743		608			5.875	5.915		100,541	119,850	05/31/2017	01/31/2025
96949L-AA-3	WILLIAMS PARTNERS LP			1	2FE 2FE	4,998,400	. 102 . 2910	5, 114,555	5,000,000	4,998,996		217 140			3.600	3.605		53,000	180,000	02/26/2015	03/15/2022
96949L-AC-9 96949L-AD-7	WILLIAMS PARTNERS LP			1	∠FE 2FE	309,669 8,595,614	.109.9770 .100.2080	350,827 8,617,871	319,000 8,600,000	309,809 8,595,823		209			5. 100 3. 750	5.300		4,790 14,333	16,269 170,208	01/05/2017	09/15/2045
96950F-AJ-3	WILLIAMS PARTNERS LP			1	2FE	7,816,472	.101.0220	8, 111,080	8,029,000	7,862,393		32,353			3.350	3.844		101,611	268,972	07/21/2016	08/15/2022
96950G-AA-0	WILLIAMS SCOTSMAN INTL		-	1	4FE	3.070.215	.103.0000	3, 121, 930	3.031.000	3,069,453		(762)			7.875	7.496		21,880	200,372	11/22/2017	12/15/2022
97246F-AF-3	WILSONART TRANCHE D TL			2	4FE	2,968,836	100.5250	2,985,668	2,970,075	2,968,896		60			4.949	4.958		1,225	50,642	08/17/2017	12/19/2023
976656-CF-3	WISC ELEC POWER]	1	1FE	8,040,850	99.9580	7,996,672	8,000,000	8,011,550		(25, 142)			1.700	1.381		6,044	136,000	10/26/2016	06/15/2018
982526-AU-9	WM WRIGLEY JR CO			1	1FE	39,304,915	.100.2840	39, 110, 760	39,000,000	39,051,495		(62,755)			2.400	2.234	AO	182,000	936,000	10/29/2013	10/21/2018
92933B-AM-6	WMG ACQUISITION CORP	LS.		1	4FE	3,654,410	.103.0000	3,703,880	3,596,000	3,649,292	5,000	(5, 118)			4.875	4.529		29,218	113,788	06/20/2017	11/01/2024
92933B-AM-6	WMG ACQUISITION CORP	LS_		1	4FE	607,365	_103.0000	611,820	594,000	606 , 194		(1, 171)			4.875	4.399		4,826	14,479	06/20/2017	11/01/2024
92929L-AR-9	WMG ACQUISITION TERM LOAN E			2	4FE	6,755,428	100.0160	6,788,687	6,787,601	6,755,768		340			3.642	3.731		17,853		12/06/2017	11/01/2023
98212B-AE-3	WPX ENERGY INC			1	4FE	2,854,430	99.6550	2,848,140	2,858,000	2,848,140	(6,322)	32			5.250	5.272		44, 180		12/04/2017	09/15/2024
BASOPZ-B2-6 98310W-AK-4	. WRANGLER BUYER CORP TL			2	4FE 2FE	1,000,000	.100.5710 .100.0320	1,005,710 12,503,950	1,000,000	1,000,000		3,437			4.569	4.569		381	8,686 312,500	10/17/2017	09/20/2024
98310W-AN-4	WYNDHAM WORLDWIDE CORP			1	2FE2	12,483,500 4,240,438	_100.0320	4,318,706	12,500,000 4,250,000	12,499,421 4,241,036		599			2.500 4.500	4.528		104, 167 47,813	100,938	02/19/2013	03/01/2018
98389B-AM-2	XCEL ENERGY INC		1	1	2FE2	8,434,480	.101.6170	8,339,832		8, 109,000		(55,767)		<u> </u>	4.700	3.932		47,813		08/02/2011	05/15/2020
98389B-AS-9	XCEL ENERGY INC		1	1	2FE	20,494,260	99.3380	20,364,290	20,500,000	20,496,256		1, 111		ļ-	2.400	2.406		144,867	492,000	03/03/2016	03/15/2020
98389B-AT-7	XCEL ENERGY INC		1	1	2FE	7,997,840	99.7520	7,980,176	8,000,000	7,998,259		387			2.600	2.605		61,244	164,089	11/28/2016	03/15/2022
984121-CG-6	XEROX CORP			1	2FE	42,463,875	100.0070	42,502,890	42,500,000	42,491,281		7,021			2.750	2.767		344, 132	1, 168, 750	12/03/2013	03/15/2019
984121-CH-4	XEROX CORP		.	1	2FE	27,487,900	99.8230	27,451,298	27,500,000	27,494,987		2,016		L []	2.800	2.808		98,389	1,020,000	05/06/2014	05/15/2020
984121-CK-7	XEROX CORP			1	2FE	18,394,425	98.8270	18,217,695	18,434,000	18,410,042		8,524		ļ	2.750	2.801	MS	168,978	697,735	10/14/2016	09/01/2020
984121-CM-3	XEROX CORP			1	2FE	4,955,650	.101.0610	5,053,025	5,000,000	4,975,616		8,654			3.500	3.696		63,681	175,000	08/17/2015	08/20/2020
984121-CQ-4	XEROX CORPORATION			1	2FE	8,593,120	97.5520	8,389,455	8,600,000	8,593,468		348			3.625	3.641		95,257		09/07/2017	03/15/2023
983919-AG-6	XILINX INC		-	1	1FE	14,921,550	99.6810	14,952,105	15,000,000	14,980,321	}	15,937		ļ ļ-	2. 125			93,854	318,750	03/05/2014	03/15/2019
983919-AJ-0	XILINX INC		-	1	1FE		99.3760	4,273,151	4,300,000	4,295,511		370		ļ	2.950	2.968		10,571	63,777	05/24/2017	06/01/2024
98420E-AA-3 983793-AD-2	XLIT LTD		. D		2FE 4FE	16,448,850 11,987,500	99.9740	16,495,743	16,500,000	16,489,883		10,349			2.300	2.365		16,867	379,500	11/18/2013	12/15/2018
983793-AD-2 98379E-AD-8	XPO LOGISTICS INCXPO LOGISTICS TLB		1	2	4FE3FE	5, 107, 453	. 104.3750 . 100.5300	12,525,000 5,094,078	12,000,000 5,067,222	5,094,078	(11,342)				6.500	6.519 3.386		34,667	780,000 166,097	06/09/2015	06/15/2022
98458P-AC-9	YALE UNIVERSITY		1	1	3FE		.100.3560	3, 094, 078	3,067,222	3,094,078	11,042)	(1,130)		<u> </u>	2.086	2.086		132,113		04/03/2016	04/15/2019
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		1	2	3FE	5, 170, 165	.100.3300	5,201,145	5, 181, 404	5, 170, 094		(71)		ļ	3.371	3.426		32,113	49,058	07/26/2017	10/27/2021
N9833R-AE-9	ZIGGO SECURED FIN PSHIP TLE		D	2	3FE	2,992,500	99.5000	2,985,000	3,000,000	2,985,000	(8, 194)	694			3.977	4.013		5,634	99,719	02/22/2017	04/15/2025
98956P-AA-0	ZIMMER HOLDINGS INC			1	2FE	4,484,170	103.8330	4,290,380	4, 132, 000	4,222,033		(44,772)			4.625	3.438		16,456	191, 105	08/01/2011	11/30/2019
98978V-AJ-2	ZOETIS INC	I		1	2FE		.102.3610	9,212,517	9,000,000			2,303			3.450	3.479		41,400	310,500	11/09/2015	11/13/2020
98978V-AL-7	ZOETIS INC	1		1	2FE	4,972,200	97.6840	4,884,180	5,000,000	4,972,926		726			3.000	3.065		45,417		09/05/2017	09/12/2027
241627-AW-8	DE SOTO PARISH LA POLLUTN CTL				2FE	4,000,000	. 100 . 4340	4,017,360	4,000,000	4,000,000					1.600	1.600		32,000	64,000	12/02/2014	01/01/2019
544445-BJ-7	LOS ANGELES CALIF DEPT ARPTS R				1FE	770,476		752, 164	700,000	750,762		(19,714)			5.000	1.860		4,472	28,778	01/06/2017	05/15/2020
544445-BK-4	LOS ANGELES CALIF DEPT ARPTS R		.		1FE	1, 176, 998	.110.1650	1, 156, 733	1,050,000	1, 150, 040		(26,958)		L	5.000	2.060	MN	6,708	43, 167	01/06/2017	05/15/2021

SCHEDULE D - PART 1 Showing All Long-Term RONDS Owned December 31 of Current Year

						S	howing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	C	odes	6	7	Fa	ir Value	10	11	Change	in Book/Adi	usted Carryin	g Value			lr	nterest		Da	ates
•					·	8	9	. •		12	13	14	15	16	17	18	19	20	21	22
	ľ	'				ŭ	Ŭ				10		Total		.,	.0	10	20		
													Foreign							
		l F										Current								
												Current	Exchange							
		0				_					_	Year's	Change							
		r				Rate					Current	Other-	in							
	C	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
	0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	l d	g	Bon	d NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description e				Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
	LOS ANGELES CALIF DEPT ARPTS R	+-	00	1FE	772,872	115.1370	771,418	670.000	758,375	(200.0000)	(14, 497)	. tooogzoa	14.40	5.000	2.370	MN	4,281	27.544	01/06/2017	05/15/2023
	MONROE CNTY GA DEV AUTH GULF PWR CO PLAN			1FE	12,000,000	100.0830	12,009,960	12,000,000	12,000,000					2.000	2.000	MS		240,000	06/18/2013	09/01/2037
	WA HLTH-B-PROVIDENCE			1FE	1.897.253	102.6770	1,694,171	1,650,000	1,677,953		(36,447)			5.000	2.583	AO	20.625	82,500	06/23/2011	10/01/2018
3299999 Sul	btotal - Bonds - Industrial and Miscellaneous	(Unat	filiated)	- Issuer	, , , , , , , , , , , , , , , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	,		,,,,,,						,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
	ligations	(Onai	illiatou)	133461	20,380,252,387	XXX	20,453,142,354	20,339,053,971	20,310,984,601	(2,942,735)	(10,043,811)	4,225,729	780,402	XXX	XXX	XXX	152,498,433	504,843,204	XXX	XXX
	ABSN 06-HE5 RMBS	_	14	1FM	20,300,232,307	0.0000	20,400,142,004	1,238,741	20,310,904,001	(2,942,733)	(10,045,611)	4,223,729	700,402	6.500		MON	102,490,400	304,043,204	10/17/2006	07/27/2036
	AHM 05-2 RMBS		2 /	1FM	7,617,632	82.5220	9,733,257	1, 238, 741	7,752,829		(202,578)		 	5.408		MON	53, 155	485,868	01/09/2012	01/25/2041
	AHMA 05-2 RMBS		2 4	1FM	73,310	85.4490	9,733,237	167.681	83,744		4,630		<u> </u>	2.092		MON	58	2,698	10/27/2011	03/25/2036
	ARMT 05-6A RMBS		2	1FM	28,706	10.6890	10,764	100,709	28,884	46 , 190	6,772	40,943		2.172		MON	36	1,508	03/15/2006	11/25/2035
	BAFC 2005-B 3A3 RMBS		2	1FM	405,087	98 . 1280	566,219	577,019	487,435		17,830			1.801		MON	346	8,364	10/27/2011	04/20/2035
	BAFC 2006-B 1A1 RMBS		2,4	1FM	230,852	79.5880	311,862	391,847	260,825		(27, 265)			3.744	10.014	MON	1,223	13,967	10/27/2011	03/20/2036
059522-AB-8	BAFC 2007-C 6A2 RMBS		2,4	1FM	534,543	90.0300	822, 140	913, 184	543,426		(31, 149)			1.771	21.875	MON	539	11,327	10/27/2011	05/20/2047
	BAFC_07-4A RMBS		2,4	2FM	7,511,220	94.5340	7,850,180	8,304,068	7,524,418		557,068	659,484		6.000		MON	41,520	486 , 130	02/05/2014	08/25/2053
	BAFC_07-C RMBS		2,4	1FM	1,044,462	90.9810	1,483,066	1,630,083	1, 172, 170		19,557			1.711		MON	930	20,486	10/27/2011	09/25/2049
	BALTA_05-4 RMBS		2	1FM	2,041,867	98.3860	2,007,036	2,039,954	2,050,742		(1,604)			2.092		MON	711	32,596	07/26/2006	04/25/2035
	BCP_12-RR3 RMBS		2,3	1FM	2,391,215	99.6120	2,418,213	2,427,630	2,413,127		11,774			2.968		MON	6,005	60,400	07/10/2012	11/26/2036
	BOAA 2005-6 6A1 RMBS		2,4	1FM		99.4000		768,582	707,637		(3,329)			5.000		MON	3,202	36,687	08/26/2005	09/25/2022
	BSARM_04-10 RMBS		2,3	1FM	1,488,456	99.9240	1,502,341	1,503,491	1,488,282		56			3.939		MON	4,936	53, 108	05/16/2006	05/25/2053
07384M-6H-0	BSARN_04-12 RMBS		2,3	1FM	1,231,596	101.0350	1,265,503	1,252,536	1,228,204		442			3.539		MON	3,694	42,076	01/16/2007	05/25/2037
	BSARM_04-12 RMBS		2,3	1FM1FM	3,790,176 981,959	101.0350 98.6270	3,954,696 1,392,279	3,914,176 1,411,664	3,785,206 1,015,181		2,301 16,065			3.539		MON	11,545 3,992	131,487 45,061	01/04/2006	10/25/2051
	CITHE 03-1 RMBS		2,4	1FM	1,543,533	98.6270	1,581,846	1,543,709	1,562,001		(5,721)			5. 170		MON	6.651	79,810	03/03/2003	10/20/2032
	CITHE 03-1 RMBS		3	1FM	2,119,023	95.1040	2,015,908	2,119,678	2,116,348		385			5.560		MON	9.821	117,854	03/03/2003	05/20/2032
	CML 12-6 RMBS		2 3	1FM	1,081,499	100.1790	1,088,885	1,086,934	1,085,449		1,539			3.313		MON	3,001	29,792	07/10/2012	08/25/2036
	CMLT1 2006-AR6 1A1 RMBS		2.4	1FM	2,303,554	92.1650	3,067,635	3,328,434	2,258,087		186,994			3.503		MON	9.715	108,079	03/12/2010	08/25/2036
	CMLTI 10-3 RMBS		2	1FM.	520,542	100 . 1970	524,848	523,816			341			5.000		MON	2, 183	22,305	03/24/2010	10/25/2035
	CMSI 2006-5 1A3 RMBS		2,4	1FM	2,581,012		2,775,999	2,826,825	2,536,761		48,976			6.000		MON	14, 134	165,926	02/22/2011	08/25/2037
12544T-AB-0	COUNTRYWIDE HOME LOANS RMBS		2,4	1FM	1,430,807	91.3890	1,667,900	1,825,050	1,244,961		(18,793)			5.750	15.270	MON	8,745	102,686	04/26/2010	06/25/2037
	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS		2,4	1FM	1,267,420	64.7710	1,756,800	2,712,337	1,751,939		18,889			6.627		MON	14,978	177,498	09/28/2011	08/25/2037
	CRMSI 2006-3, M2 RMBS		4	1FM	1,313,494	43.9800	1,549,588	3,523,425	429,359		(139,340)			5.468	5.515	MON	16,054	195,607	11/16/2006	04/25/2037
	CSMC_06-3 RMBS		2,4	1FM	2, 132, 543	21.9170	4,034,328	18,407,335	2,295,795		244,731	615,523		1.772	15.756	MON	5,437	156,054	06/04/2009	02/27/2045
12638P-BV-0	CSMC_07-3 RMBS		2,4	1FM	213,284	85.1160	455,769	535,469	177,824		147,060		}	1.802	84 . 144	MON	161	6,922	10/27/2011	04/25/2037
	CWALT 2006-J1 1A6 RMBS		2,4	1FM	162, 134	90.6470	214,875	237,046	114,823		(9,703)			5.500		MON	1,086	12,822	02/10/2006	01/25/2042
	CWALT_07-16CB RMBS		2,4	1FM	7,272,797 2,861,591	81.0430 54.0680	10,150,497 2,779,726	12,524,758 5,141,176	6,844,691 1,723,142		(309, 363)			2.052		MON	4,284 1,758	192, 197 79, 663	08/07/2012 06/19/2007	08/25/2037
	CWHL 2004-2 1A1 RMBS		2 2	1FM	70,649	54.0680	78,318	5, 141, 1/6	723, 142		(365,224)			3.445		MON	1,758		10/27/2011	08/25/2047
	CWHL 2006-17 A6 RMBS		2,3	1FM	2,008,352	85.4530	2,377,362	2,782,074	1,898,334		(87 . 132)		<u> </u>	6.000		MON	13,910	164,226	03/22/2010	01/25/2038
	CWHL 2007-5 A4 RMBS		2.4	1FM	647,541	90.2850	772,859	856,019	601,759		3,053			5.750		MON	4, 102	48,272	05/03/2010	01/25/2039
	CWHL_05-7 RMBS		2	1FM	186,422	94.3930	183,303	194, 190	189,245		159			2.352		MON		3,594	10/16/2007	03/25/2035
	CWHL_06-21 RMBS		2,4	1FM	1,314,543	88.8050	1,621,318	1,825,707	1,333,556		8,930	7,939		5.750		MON	8,748	103,090	04/20/2010	02/25/2037
126685-DW-3	CWL 2006-S2, A2 RMBS		4,6	6Z*		100.0000								5.627	0.000	MON		626,783	03/29/2006	07/25/2027
12668X-AC-9	CWL 2006-S8, A3 RMBS		4	1FM	1, 118,980	99.6950	1, 115, 588	1,119,000	1,118,997	6,393	3			5.555	5.555	MON	5, 180	54,545	12/08/2006	04/25/2036
	CWL_04-7 RMBS		4	1FM	3,279,100	99.5600	8,911,172	8,950,563	3,607,984		314,912	359,497		4.940		MON	36,845	452,090	08/30/2004	03/25/2041
	CWL_06-9 RMBS		4	1FM	477,774	90.9990	671,013	737,388	186,019		(177,337)		ļ	4.527		MON	2,782	33,861	04/11/2007	08/27/2046
	CWL_07-S1 RMBS		3	1FM	722,610	99.8060	721,243	722,645	740,989	12,021	12,044			5.810		MON	3,499	38 , 182	02/23/2007	11/25/2036
	CXHE_01-B RMBS		4	1FM	1,705,169	89.0710	1,861,715	2,090,136	1,401,653		(69, 394)			6.328		MON	11,022	136,888	06/29/2007	07/25/2032
	DBALT_05-AR1 RMBS		2,4	1FM	479,913	88.6710	916,787	1,033,926	502,401		(17,755)	0.470		1.862		MON	321	14,952	10/27/2011	08/25/2035
25151E-AA-1 32052J-AA-6	DBALT_06-AB3 RMBS		2,4	1FM	470,312	84.7910	926, 128	1,092,251	540,524			9, 170		6.250		MONI	5,689 15.394	34,231 180.861	05/20/2009	12/25/2040
32052J-AA-6 36228F-AA-4	FHAMS 2006-FA4 1A1 RMBS		2,4	1FM	2, 160, 193 93, 487	82.8130	2,549,590 100,136	3,078,729 98,855	2, 160, 193 94, 166	228	(67,688) 535	34,719		6.000 8.000	9.696 6.439	MON	15,394	4,594	01/07/2010	08/25/2036
36228F-AE-6	GSMPS 98-2 RMBS		2 3	3FM	134,625	101.2960	136 , 479	98,855	94, 106	228	(183)	0,249		7.750	6.656	MON	866	8,560	06/22/1998	05/19/2027
36228F-AK-2	GSMPS 98-3 RMBS		2,5	3FM	177,330	102.6780	174.421	169,872	173,918		(28)			7.750		MON	1.097	10.544	08/18/1998	09/19/2027
36228F-CG-9	GSMPS 99-2 RMBS		2.3	3FM	435,800	99.9130	436,724	437 , 106	436,673	4.882	3, 174	8,663		8.000		MON	2.914	34,532	06/23/1999	09/19/2027
	HMBT 04-2 RMBS		2	1FM	467.454	99.6470	465.076	466,725	463,524	7,302	138			2.292		MON	178	8,305	01/31/2006	12/25/2034
	HMBT 05-3 RMBS		2	1FM		99.7170	809,740	812,039	812,039		9,843			1.862		MON	252	12,875		07/25/2035
	HMBT 05-4 RMBS		2	1FM	2.896.566		3.735.098	3,746,569	3,180,928		52,367			1.822		MON	1.138	52.482		10/25/2035

SCHEDULE D - PART 1

							Si	howing All Lor	ng-Term BOND:	S Owned Dece	mber 31 of	Current Ye	ar								
1	2		Code	es	6	7	Fa	ir Value	10	11	Change	in Book/Adj	usted Carryin	g Value			lr	nterest		Da	ites
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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP	I I	·.	.	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
		-	g																	Al	
Identification		е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
43739E-CB-1	HMBT_05-5 RMBS		2	2	1FM	3, 138, 039	98.6220	4,938,536	5,007,538	3,430,345		66,093			1.812	12.527	MON	1,512	65,673	10/27/2011	11/26/2038
	JPMAC 2006-CW2 AF6 RMBS			4	1FM	1,273,062	75.9930	1,504,722	1,980,082	1,092,767		(58, 131)			5.932	5.932	MON	9,788	57,302	04/11/2007	12/25/2050
46629Q-AG-1	JPMAC_06-CH2 RMBS			4	1FM	5,086,151	84.7830	5,369,697	6,333,439	4, 155, 126		(203,740)			4.921	5.537	MON	25,973	241, 102	11/21/2006	07/25/2042
	JPMAC_07-CH1 RMBS			4	1FM	92,670	33.4640	245,429	733,413	774 507					4.969	0.000	MON	3,037	29,990	02/27/2007	11/25/2036
46630M-AG-7	JPMAC_07-CH2 RMBS			4	1FM	870,912	72.3180	866, 121	1, 197, 648	771,537		(34,031)			4.791	5.551	MON	4,795	45,208	05/08/2007	06/25/2042
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS			۷,4	1FM	3,564,071	99.1440	5,344,592	5,390,730	3,609,950	·	(22,832)		}	3.461	14.540	MUN	15,546	173,003	01/07/2010	08/25/2036
46630P-AZ-8 46630P-AP-0	JPMMT 2007-A2 4A1M RMBS			۷,4	1FM	787,552	94.0130	1,040,457	1, 106, 716	821,257		5,321		}	3.490	12.354	MON	3,219	37,939	01/07/2010	04/25/2037
46630P-AP-0 466247-YH-0	JPMMT_07-A2_RMBS			2,4	1FM	153,558 2.071,725	92.3650	184,346	199,585 2.476.999	161,744 2.023.797		1, 144			3.311	9.776 9.000	MON	551 7.345		04/07/2010	04/25/2037
52520M-DR-1	LMT 2005-8 TAT HMBS			4,4 2 /	1FM	2,071,725	84.3030	2,380,334	2,476,999	2,023,797		(76, 989)			5.500	9.000	MON			04/29/2010	
61913P-AZ-5	MHL 05-4 RMBS			۷,۴ م	1FM	2,884,686	98.7130		3,443,505	2,038,413		(76, 989)			1.832	12.787	MON	1,003	49,673	10/27/2011	01/25/2036
	MHL_US-4 HMBS			2 2 /	1FM	2,093,612	18.8660	3,241,937	1,654,713	2,246,719	·	(23,742)		 	1.832	738.864	MON	505	49,673	10/27/2011	04/25/2036
59020U-H3-2	MLMI 2005-A7 2A1 RMBS			2,4 2 /l	1FM	1,330,316	95.9660	1,712,947	1,784,950	1,278,546		(23,742)			3.664	138.864	MON	5,450	60,006	01/11/2010	09/25/2035
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS			2,4	1FM	4,506,666	72.6630	5,035,210	6,929,549	4,549,350		(36,204)			5.750	7.310	MON	33.204	161,299	02/15/2012	05/25/2052
61748H-EF-4	MISM 04-8AR RMBS			2.3	1FM	1,751,173	101.7390	2,554,295	2,510,642	1,764,000		1.734		 	3.440	14.039	MON	7.196	81.019	05/20/2009	08/25/2053
	MSM_06-15XS_RMBS			2,0	1FM	59,087	39.7990	115, 187	289,424	72,866		(4,418)	1,212		1.672		MON	94	1,603	07/10/2009	02/26/2052
	MSM 07-6XS RMBS			2,4	1FM		99.6790	101, 177	101,503	95,014		(1,692)			1.662	35.474	MON	28	349	06/10/2009	02/25/2047
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS			2 4	1FM	1.913.678	57.8950	1,561,109	2.696.461	1,257,669		(151,971)			2.487	5.909	MON	13.279	78.254	06/08/2006	10/25/2042
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS			2 4	6*	307,370	91.4740	438,223	479,070	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(14,227)	14,227			4.932	10.570	MON	1,969	23,689	03/27/2012	10/01/2041
69121P-DE-0	OWNIT 2006-2. A2B RMBS			4	1FM	993 , 155	99.6580	1,199,869	1,203,983			(144,750)			5.633	9.096	MON	5,652	47,691	03/02/2006	01/25/2042
69336Q-AC-6	PHHIC 07-4 RMBS		2	2 3	1FM	146,846	.102.1410	153,861	150,636	149, 188		11			5.838	6.123	MON	733	7, 179	06/08/2007	08/15/2037
73316P-BA-7	POPLR 2004-5, M1 RMBS		3	3	1FM	3,238,323	. 100 . 2690	3,247,025	3,238,323	3,238,323					4.630	4.630	MON	12,494	153,574	11/10/2004	12/25/2034
73316P-CK-4	POPLR 2005-2, M1 RMBS			4	1FM	2,792,386	99.9860	2,928,061	2,928,482	2,802,223		19,906	27.634		4.511	5.417	MON	11.007	133, 131	03/18/2005	04/25/2035
	POPLR 2005-6 A4 RMBS		4	4	1FM	7,743,570	98.0940	9,809,403	10,000,000	7,245,315		(97,647)			3.961	3.999	MON	33.009	400,907	01/11/2007	01/25/2036
	POPLR 05-1 RMBS		4	4	1FM	764,497	89.0950	1,348,398	1,513,435			9,393	100,558		4.856	10.642	MON	6, 125	72,873	02/07/2007	08/25/2042
	RALI 2006-QA14 A13 RMBS			2.4	1FM	4,767,777	89.5940	6,619,956	7,388,819	3,142,493		(608,778)			6.500	7.617	MON	40.023	471,476	10/28/2008	03/25/2040
	RALI 06-Q03 RMBS			2,4	1FM	1,702,012	51.7680	2,380,839	4,599,037	1,418,466		(129,827)			1.812	15.120	MON	1,389	61,230	10/27/2011	03/26/2046
759950-FX-1	RAMC 2005-4, A3 RMBS			4	1FM	2,363,804	100 . 1180	2,423,051	2,420,203	2,384,874		18,796	5,649		5.565	5.565	MON	11,224	95,217	12/09/2005	02/25/2036
759950-GV-4	RAMC 2006-1, AF3 RMBS			4	4FM	4,531,271	71.8970	4,814,659	6,696,578	4,531,271	641,468	(205,039)	206, 187		5.608	5.608	MON	31,295	373,968	03/06/2006	05/25/2036
76110W-MB-9	RASC 2001-KS3, AI5 RMBS		3	3	3FM	3,395,632	100.0750	3,385,468	3,382,946	3,385,468	(2,800)	(265)			6.980	6.942	MON	19,677	234,829	10/19/2006	03/25/2042
76110W-UZ-7	RASC 2003-KS10 MI2 RMBS			4	4FM	607,830	102.5860	623,659	607,936	607,784	65,910	3			5.570	5.573	MON	2,822	33,862	11/17/2003	01/25/2043
76110V-TA-6	RFMS2_05-HSA1 RMBS			4	1FM	526,288	71.9260	574,245	798,383						5.480	0.000	MON	3,646	43, 104	10/27/2006	12/25/2035
74957V-AM-1	RFMSI 2006-S6 A12 RMBS		2	2,4	1FM	2,209,864	97.2820	2,409,274	2,476,593	2,005,305		(39,517)			6.000	5.842	MON	12,383	146,018	08/07/2007	12/25/2039
749581-AH-7	RFMSI 2007-S1 A4 RMBS		2	2,4	1FM	2,824,368	95.8220	3,744,091	3,907,330	2,895,973		35,329			6.000	13.569	MON	19,537	229,926	04/14/2011	09/25/2037
	RFSMI 2007-S1 A5 RMBS		2	2,4	1FM	1,275,565	95.8220	1,508,918	1,574,706	1,287,007		16,847	48,949		6.000	10.045	MON	7,874	92,663	04/27/2010	09/25/2037
86359A-4X-8	SASC 2003-34 2A3 RMBS		2	2,3	1FM	134,619	96.0290	155,491	161,922	139,505		106		ļ	3.659	7.781	MON	494	5,621	10/27/2011	09/25/2052
86359D-NW-3	SASC 2005-15 4A1 RMBS		2	2,4	1FM	5,014,939	89.1500	5,377,047	6,031,466	4,767,583		(118,802)			6.000	7.857	MON	30 , 157	354,827	03/08/2011	08/25/2035
86359D-SR-9	SASC 2005-17 5A1 RMBS		2	2,4	1FM	2,976,908	80.4690	3,652,343	4,538,804	2,753,805		(218,443)	44,561		5.500	13.292	MON	20,803	243,962	02/25/2010	10/25/2035
84751P-LM-9	SURF_06-BC2 RMBS			4	1FM	3, 125, 723	54.6660	2,991,614	5,472,535	2,558,192		(153,639)			4.286	4.009	MUN	19,547	126, 143	03/22/2006	06/25/2042
83612L-AE-9	SVHE 2006-WF1, M1			4,5,6	1FM	40 007 044	0.0010	00 040 500	00 400 000	00 057 010		4 400 040		<u> </u>	5. 142	0.000	MUN	454.040	196,889	10/26/2006	10/25/2036
872224-AE-0 93364F-AA-9	TBW 2006-4 A4 RMBS			2,4	1FM	19,087,044 2,542,809	97.4120 84.5120	29,340,588 3,779,268	30,120,000 4,471,858	20,257,613		1, 190, 046			6.160	11.181	MON	154,616	465,498	08/23/2006	05/25/2041 07/25/2037
93364F-AA-9 93363T-AH-5	WAMU 06-AR11 RMBS			2,4	1FM	2,542,809	7.0100	3,779,268	4,471,858	3,028,003	47.620	(5,652) (44,559)	4.852		1.772	10.120	MON	12,257	139, 106 6, 994	10/27/2011	07/25/2037
93362Y-AE-2	WAMU_06-ARTI RMBS			4,4 2 /	1FM	52,846	7.0100	37,854	539,962	26,421	41,020	(12,484)	1,935		1.792	87.581	MON	186		10/27/2011	09/25/2046
93363D-AE-7	WAMU 06-AR9 RMBS			۵,4 م	6FM		5.0940		75,751	3,859	168		7.765	 	1.792	36.247	MON	154	838	10/27/2011	08/25/2046
92926W-AB-3	WAMU 07-0A1 RMBS			4,6	6Z*		0.7830	,009 د		800, د	108		, , , , , , , , , , , , , , , , ,	<u> </u>	1.772	0.000	MON	∠0	967	10/27/2011	08/25/2046
94985A-AA-7	WFMBS 2006-AR15 A1 RMBS			2.4	1FM	1,521,181	97.8060	2,034,475	2,080,106	1,502,918		(14, 125)			3.606	14.583	MON	6,251	65,824	04/08/2010	10/25/2036
94984S-AA-9	WFMBS 2006-AR18 1A1 RMBS			2,4	1FM	1,923,592	99.7470	2,424,535	2,430,684	1,954,086					3.695	9.462	MON	7.485	76,529	04/00/2010	11/25/2036
94985W-DN-8	WFMBS 2007-11 A85 RMBS		ر ا	2 4	1FM	757 .437	97.3040		870.181	771,393		18,581			6.000	10.329	MON	4.351	50.339	04/14/2010	08/25/2037
94985W-DZ-1	WFMBS 2007-11 A96 RMBS			2 4	1FM	1,726,981		2,135,478	2, 135, 488	1,726,981		29,256			6.000	12.453	MON	10.677	123,537	03/02/2010	08/25/2037
94985L-AG-0	WFMBS 2007-13 A7 RMBS			2.4	1FM	1,386,511	. 100.5970	1,665,185	1,655,300	1,225,280		(78,325)			6.000	11.342	MON	8.277	95,439		09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS			2.4	1FM	891,254	100.5970	1,073,004	1,066,634	867,851		(14,573)			6.000	12.125	MON	5.333	61,499	03/31/2010	09/25/2037
92933U-AA-0	WMHEN 07-WM1 RMBS			4	1FM	00.,201	0.0000	.,,,,,,,,,,	1.519.279				[L	6.750	0.000	MON		., .00	01/29/2007	02/25/2047
	btotal - Bonds - Industrial and Miscellaneous	: (In	affilia	ated) -					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												20, 20, 1
	esidential Mortgage-Backed Securities	, (011	iaiiiiic	acou) -		188.875.958	XXX	239.274.457	289,299,921	183, 179, 372	807,854	(737.801)	2.352.867]	XXX	XXX	XXX	994.599	10.917.854	XXX	xxx
	IF_01-A CMBS		1/	2 2	1FE		100.6800	130.020	289,299,921 129,142	183, 179, 372	407,705	(737,801)			5.046			994,599		11/15/2001	07/25/2031
43230N-AU-2	IF UI-M UMDO			2,3	IIFE		IUU . DOUU	130.020	129, 142		1	(043)	1	1	i 5.04b	4.294	INUIN	543	5.49/	1 17 15/2001	1 0///2//03

SCHEDULE D - PART 1

								Showing All Lor	ng-Term BOND	S Owned Dece	mber 31 of	Current Ye	ar								
1	2	С	odes		6	7		Fair Value	10	11	Change	e in Book/Adi	usted Carryin	g Value			lı	nterest		Da	ates
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		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d g	n B	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	l e l i		Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
45256H-AD-0	IF 01-A CNBS	<u> </u>	2 2	2	1FE	1,055,085	101.0810	1,037,516	1,026,421	1,072,933	(Decrease)	(12, 137)	riccognizca	value	5.246	3.210	MON	4.487	54.612	09/28/2004	07/25/2031
45256H-AE-8	IF_01-A CMBS		2,3		1FE	316,561	101.3150	311,976	307,926	325,383		(2,788)			5.706	4.322	MON	1,464	17,800	11/16/2001	07/25/2031
45257H-AN-7	IFUND 10-1 CMBS		2 3	3	1FM	4,398,751	113.3670	4.986.738	4,398,751	4,398,751		(2,700)			5.876	5.876		21,539	259,361	06/18/2010	01/25/2051
45256#-AB-8	IMPACT CIL PARENT CMBS		2 3	3	2AM	22,894,183	99.9670	22,888,172	22,895,785	22,893,651		(221)			7.271	7.272		92.484	1,268,955	09/21/2017	10/28/2056
452550-AD-7	IMPACT COMMUNITY CAPITAL CMBS		2.3	3	5*GI	2,318,083	99.8310	2,318,064	2,321,979	2,318,064	3,660	1			0.132	0.133			4,463	06/25/2014	07/25/2031
	btotal - Bonds - Industrial and Miscellaned	nue (I Ina	ffiliate	2d) -		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,	, , , , , , , , , , , , , , , , , , , ,											
	mmercial Mortgage-Backed Securities	Jus (Ulla	······aιԵ	<i>Ju</i>) -		31.115.427	XXX	31,672,486	31,080,005	31,138,782	3,660	(15,788)			XXX	XXX	XXX	120.517	1.610.689	xxx	xxx
40538C-AR-1	14-1A HLA CLO		I _A	-	1FE	31,115,427	100.0300	31,672,486	31,080,005	31, 138, 782	3,000	(10,788)			2.484	2.484		181,117	217,673	06/16/2017	04/18/2026
020053-AS-3	2013-8A ALM8 CL0	 	4		1FE				20,250,000	20,250,000					2.484	2.484		181, 117		06/16/2017	10/15/2028
02529L-AG-6	ACAR 17-2 ABS	tl	4		IFE	2,499,726		2,516,399	2,500,000	2,499,783		57			3.690	3.694		4,869	523,437	05/23/2016	11/12/2023
02527T-AG-1	ACAR 17-3 ABS	†l			2AM	3,874,295	99.6210	3,860,294	3,875,000			90			3.430	3.438		7,753	34,336	08/29/2017	10/10/2023
05377R-CU-6	AESOP_17-2 ABS	†I	4		1FE	3,999,150	99.9990	3,999,970	4,000,000	3,999,158		, s			2.970	2.974		5.940		12/05/2017	03/20/2024
00900L-AG-9	AIMCO 2015-AA CLO	· · · · · · · · · · · · · · · · · · ·	4		1FE	16,250,000	.100.0000	16.250.000	16,250,000	16,250,000					0.000	0.000				12/12/2017	01/15/2028
00900L-AH-7	AIMCO 2015-AA CLO		4		1FE	3,000,000	100.0000	3,000,000	3,000,000	3,000,000					0.000	0.000				12/12/2017	01/15/2028
00900L-AJ-3	AIMCO 2015-AA CLO		4		1FE	1,250,000	100.0000	1,250,000	1,250,000	1,250,000					0.000	0.000	JAJ0			12/12/2017	01/15/2028
00900L-AK-0	AIMCO 2015-AA CLO		4		2AM	1,500,000	100.0000	1,500,000	1,500,000	1,500,000					0.000	0.000	JAJ0			12/12/2017	01/15/2028
00900M-AE-2	AIMCO 2015-AA CLO		4		3AM	1,250,000	100.0000	1,250,000	1,250,000	1,250,000					0.000	0.000	JAJ0			12/12/2017	01/15/2028
00900M-AF-9	AIMCO 2015-AA CLO		4		4AM		100.0000	325,000	325,000	325,000					0.000	0.000	JAJ0			12/12/2017	01/15/2028
00900L-AA-2	AIMCO_2015-AA_A1 CLO LOANS	ļ	4		1FE	14,000,000		14,000,000	14,000,000	14,000,000					3.059	3.059		91,605	395,069	11/05/2015	01/15/2028
00900L-AE-4	AIMCO_2015-AA_A2 CLO LOANS		4		1FE	2,250,000	100.0000	2,250,000	2,250,000	2,250,000					2.909	2.909		14,000	60,081	11/05/2015	01/18/2028
00900L-AB-0	AIMCO_2015-AA_B CLO LOANS		4		1FE	2,625,000		2,625,000	2,625,000	2,625,000					3.659	3.659		20,545	90,000	11/05/2015	01/15/2028
00900L-AC-8	AIMCO_2015-AA_C CLO LOANS		4,6	·	1FE	1,375,000	100.0000	1,375,000	1,375,000	1,357,144		(12,430)			4.659	3.629		13,702	61,046	11/05/2015	01/15/2028
00900L-AD-6	AIMCO_2015-AA_D CLO LOANS		4,6	·	1AM	1,390,800	100.0000	1,425,000	1,425,000	1,379,150		(9,565)			5.909	5.228		18,011	81,276	11/05/2015	01/15/2028
00900M-AD-4	AIMCO_2015-AA_E CLO LOANS	·	4		3AM	1,319,085		1,350,000	1,350,000	1,339,997		14,408			9. 179	9.878		26,505	121,634	11/05/2015	01/15/2028
00900M-AB-8	AIMCO_2015-AA_F CLO LOANS		4		1AM		100.0000	425,000	425,000	382,433		9,346			9.859	13.112		8,962	41,214	11/05/2015	01/15/2028
00900M-AC-6 00900D-AE-2	AIMCO_2015-AA_SUB CLO LOANS		4		6S 6Z	1,272,480 1,390,219		1,352,000 1,336,500	1,600,000 1,620,000	1,029,507 1,336,500	(67,684)	(41,820)	46,511		0.000	4.718			129,906 84,239	11/05/2015 04/21/2017	01/15/2028
00900D-AL-2	AIR CANADA	Λ	0		4AM	2,993,280		3,009,234	2,874,698	2,982,962	(07,004)	(10,318)	40,311		5.375	4.273		19.744	150,231	02/24/2017	11/15/2022
009090-AB-7	AIR CANADA 2015-1 PASS THROUGH ABS	Δ	2		2FE	9,402,326	101.2500	9,519,855	9,402,326	9,402,326		(10,310)			3.875	3.875		107,278	356, 149	03/11/2015	09/15/2024
009090-AC-5	AIR CANADA 2015-1 PASS THROUGH ABS	Α			3FE	10,000,000	101.2300	10,224,000	10,000,000	10,000,000	50.000				5.000	5.000		147,222	500,000	03/11/2015	03/15/2020
023771-R9-1	AMERICAN AIRLINES 2016-3 PASS THRO ABS		4		1FE	4,132,642	97.7490	4.039.616	4,132,642	4, 132, 642					3.000	3.000		26, 173	128, 112	09/19/2016	04/15/2030
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		4		1FE	4,959,486	99.7500	4,947,087	4,959,486	4,959,486					3.250	3.250		34,028	166,556	09/19/2016	04/15/2030
02378W-AA-7	AMERICAN AIRLINES INC		4		2FE	25,000		26,203	25,000	25,000					4.950	4.950		468	729	01/05/2017	08/15/2026
02378W-AA-7	AMERICAN AIRLINES INC	LS	4		2FE	2,100,000		2,201,010	2, 100,000	2,100,000					4.950	4.950		39,270	61,215	01/05/2017	08/15/2026
023766-AD-0	AMERICAN AIRLINES INC ABS	.	2		3FE		104.0000	815,438	784,075	784,075					5.625	5.625		20,337	43,452	07/31/2014	07/15/2022
02376T-AC-2	AMERICAN AIRLINES INC ABS		2		3FE	1,344,145		1,389,039	1,344,145	1,344,145					5.600	5.600		34,709	72,951	07/31/2014	01/15/2022
02377B-AC-0	AMERICAN AIRLINES INC ABS	·}	4		2FE	7,534,643		7,692,117	7,534,643	7,534,643				ļ	4.400	4.400		91, 169	320,957	09/10/2015	03/22/2025
02377A-AA-6	AMERICAN AIRLINES PASS ABS	 	2		1FE	12,460,512		12,740,873	12,460,512	12,460,512		405			3.700	3.700		115,260	453,390	09/02/2014	04/01/2028
03027W-AH-5	AMERICAN TOWER TRUST I ABS	 	1		1FE	14,765,279		14,979,656	15,000,000	14,975,746		105,935			1.551	2.340		10,340	232,650	03/06/2013	03/15/2043
03789X-AA-6 03837P-AA-5	AQFIT 17-A ABS	 	4		1AM	8,393,615	97.2970 99.5590	8,254,423 3,713,330	8,483,737	8,383,737		11, 107			4.277 3.720	4.635 3.725		26,206 6.167	90,712 6,552	10/18/2017	09/06/2044
03837P-AA-5 04625A-AA-2	ASRNT 2017-1A A	·	4		1FE	3,729,308		3,713,330	3,729,767	3,729,319		·····11			2.295	2.295				11/17/2017	11/15/2035
04925A-AA-2 04941K-AJ-8	ATCLO 13-2A CLO	t	4		IFE		00 9700	29,761,260	29,800,000	29.800.000					2.295	2.396		93.212	174,777	09/29/2017	02/17/2026
05068M-67-9	AUCT PT 2006-5B ABS	†l	4		IFE	23,000,000	0.0000	∠3,101,200	275,000	25,000,000					0.000	0.000			1/4,///	03/23/2006	04/10/2026
05068M-69-5	AUCT PT 2006-6B ABS		3		1AM		0.0000		3,250,000						0.000	0.000				03/23/2006	04/10/2026
05069G-30-9	AUCT PT 2006-7B ABS	· · · · · · · · · · · · · · · · · · ·	3		1AM		0.0000		3,425,000						0.000	0.000				05/24/2006	06/08/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS		3		1AM		0.0000		5,000,000						0.272	0.000				03/15/2007	06/01/2027
05069M-30-6	AUCTION PASS THROUGH TRUST ABS	1	3		1AM		0.0000		2,000,000						0.000	0.000				05/24/2006	06/08/2026
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS	<u> </u>	3		1AM		0.0000		1,350,000						0.272	0.000				03/15/2007	05/29/2027
05363W-AA-7	AVERY_2014-1A CDO - CF - LOANS		4		6S	2,275,000	31.0000	2,518,750		1,474,072		(522, 491)			0.000	27 . 748			877,945	03/19/2014	04/27/2026
050705-30-0	BANK OF AMERICA - RITS 2007-2 ABS	ļ	3		1AM	368	0.0000		2,000,000						0.274	0.000				08/16/2007	08/21/2027
064229-AG-2	BWSTA_17-1 ABS		4		2AM	1,349,772		1,337,497	1,350,000	1,349,783		11			3.210	3.214		1,926	7,584	10/03/2017	04/15/2025
05607B-AA-9	BXGNT_17-A ABS	ļ	4		1FE	2,795,941		2,667,685	2,686,343	2,686,280		1			2.950	2.951		6,384	39,652	05/24/2017	10/04/2032
22533Y-AE-5	CAALT_17-2 ABS	·	4		1FE	2,999,950		2,966,204	3,000,000	2,999,956		6			3.350	3.350		4,467	46,342	06/20/2017	06/15/2026
22534U-AE-2	CAALT_17-3 ABS	·	4		1FE	2,999,523	99.2550	2,977,664	3,000,000	2,999,540		17			3.480	3.484		4,640	14,210	10/17/2017	10/15/2026
12803P-AB-4	CAJUN 17-1 ABS	1 1	4		2AM	5,416,418	101.2850	5,487,115	5.417.500	5.379.041	1	3.552	1	l	6.500	6.690	FMAN	40.105	141.257	05/26/2017	08/20/2047

							Showing All Lor	ng-Term BONDS	S Owned Decei	mber 31 of	Current Yea	ar								
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		Ce				Used to Obtain			Book/ Adjusted	Unrealized Valuation	(Amor-	Temporary	Book/ Adjusted		Effective		Admitted	Amount		Stated Contractual
CUSIP		~ ·	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	d g		Des.	Cost	Value	Value	۲aı Value	Value	(Decrease)		Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
14314P-AC-0	CARMX 17-2 ABS	6 11	4	IFE	12,338,646	99.4520	12,237,511	12,305,000	12,333,890	(Decrease)	(4,756)	necognized	value	1.930	1.808		10,555	79,162	08/17/2017	03/15/2022
	CASL 17-A ABS		4	2AM	2,276,358	102.4650	2,286,637	2,231,627	2,231,627					3.302	3.302		1,228	28,973	07/11/2017	11/26/2046
	CCART_16-A ABS		4	3AM	2,555,762	101 . 1220	2,528,055	2,500,000	2,528,055	(15,008)	(12,699)			4.220	3.445		4,689	79, 125	04/07/2017	02/15/2023
	CCCIT_14-A5 ABS		4	1FE	8,223,125	101.0920	8,087,338	8,000,000	8, 190, 503		(32,622)			2.680	1.918		14,293	107,200	09/13/2017	06/07/2023
	CCCIT_17-A8 ABS CECLO 2013-20A AR CLO		4	1FE1FE	10,007,031	99.0640 100.4200	9,906,358 39,485,144	10,000,000 39,320,000	10,006,199 39,320,000		(832)			1.860 2.467	1.835 2.467		73,883 183,258	466,864	08/17/2017 04/17/2017	08/08/2022 01/25/2026
165183-AL-8	OF 17-2 ABS		4	1FE	4,989,063	99.6780	4,983,918	5,000,000	4,989,204		142			1.990	2.151		4.422	8,292	12/07/2017	05/15/2029
161571-HA-5	CHAIT_15-7 ABS		4	1FE	2,499,318	99.9200	2,498,001	2,500,000	2,499,873		232			1.620	1.629	MON	1,800	40,500	07/22/2015	07/15/2020
12551A-AA-3	CIFC 2017-1A CLO		[]	1FE	26,250,000	100.8500	26,473,125	26,250,000	26,250,000					2.723	2.723		138,961	420,058	02/03/2017	04/23/2029
12549M-AA-2 14041N-FB-2	CIFC_2014-1A CDO - CF - LOANS	-+	4	68 1FE	2,000,000	50.7500	2,537,500 5.325.681	5,000,000 5.350.000	1,300,244		(440, 261)			0.000 2.050	20.322		4.874	700,584 36.558	02/06/2014	04/18/2025
	COMET_15-A8 ABS	·†	4	1FE2FE	5,385,736 1,124,568	99.5450	5,325,681		5,381,306 1,121,514		(4, 431)		 	5.500	5.089		4,874	58,982	08/17/2017	08/15/2023
22411Y-AD-4	CPSI_17-C ABS		4	2AM	1,549,673	99.8350	1,547,445	1,550,000	1,549,711		38			3.790	3.797	MON	2,611	22,845	07/18/2017	06/15/2023
	CRART_16-1 ABS		4	1FE	6,998,565	100.0400	7,002,766	7,000,000	6,999,322		425			2.240	2.246		6,969	147,467	03/09/2016	10/15/2021
	CRART_17-1 ABS		4	1FE	12,700,185	99.6490	12,567,718	12,612,000	12,690,458		(9,727)			2.280	2.005		12,780	71,888	09/13/2017	06/15/2022
	CRMN 2013-1A CL0		4	1FE1FE		99.9240	35,000,000 7,294,484	35,000,000 7,300,000	35,000,000 7,346,605		(16, 102)			2.475 2.190	2.475 1.955		28,881 7,105	137,970	12/01/2017	01/27/2028 04/17/2023
	DCENT_13-A4_ABS		4	1FE	19,953,798	99.9240	19,750,587		19,950,418		(3,380)			1.880	1.830		16,648	125,904	08/17/2017	02/15/2023
	DELTA AIR LINES 2002-1G1		2	1FE	8,840,126	110.3420	9,350,898	8,474,469			(40,550)			6.718	5.967		283,076	553,788	02/21/2012	07/02/2024
	DELTA AIR LINES 2010-2A ABS		2	1FE	1,843,205	102 . 6200	1,891,497	1,843,205	1,843,205					4.950	4.950		9,631	86,391	11/15/2010	11/23/2020
	DELTA AIR LINES 2011-1 ABS		2	1FE	4,450,897	103.3700	4,600,892	4,450,897	4,450,897		(0.747)			5.300	5.300		49,801	225,940	03/30/2011	10/15/2020
	DELTA AIR LINES CLASS A ABS		2	1FE 1FE	1,217,043 4,998,741	101.7500 99.2290	1, 196, 465 4, 571, 276	1,175,887 4,606,815	1, 179,914 4,605,712		(6,717)			6.200 3.270	5.417 3.278		36,250 4.603	68,756 27,686	08/19/2010	01/02/2020 03/20/2024
	ESLFT 2012-A AP ABS		44	1FE	179,328	101.9090	182,752	179,328	179,328					4.450	4.450		2,017	6,885	11/09/2012	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS		3	1FE	219,458	101.7410	223,279	219,458	219,458					4.210	4.210	JAJ0	2,335	7,797	11/09/2012	10/01/2025
	FCRT_17-1 ABS		4	2AM	899,750	99.2350		900,000	899,792		42			5.280	5.288	MON	2,112	31, 152	04/10/2017	08/15/2024
313305-AA-2 31679R-AE-5	FEDEX CORP 2012 PASS TST		4	2AM1FE	1,153,597	101.2100	1, 167,555 7,919,246	1, 153, 597	1, 153,597 7,999,191					2.625	2.625		13,963 7,218	15, 141	01/20/2012	01/15/2018 07/15/2024
34417M-AA-5	FITAT_17-1 ABSFOCUS 17-1 ABS		4	2AM	7,999,136 2,493,750			8,000,000 2,487,500			55			3.857	2.033			38,344 54,444	03/12/2017	04/30/2024
34531F-AC-7	FORDR 2017-1C ABS		4	1FE		100.6150	3,861,603	3,838,000	3,836,521					3.010	3.020		5, 134	148,521	02/22/2017	08/15/2028
14844R-AA-9	GARDN_05-1A CDO - CF - LOANS		4	6S		102.0000	191,395	187,642	191,395	(15,880)	15,880			0.000	0.000				08/02/2013	10/27/2020
36250Q-AE-3	GMALT_15-3 ABS		4	1FE		99.9380		8,200,000	8, 194, 677		7,728			1.810	1.906		4,535	127,304	03/21/2016	11/20/2019
	GMALT_17-3 ABSGMFCAR 17-1 ABS		4	1FE1FE	4,999,579 6,032,344	99.5240	4,976,200 5,957,424	5,000,000 6,000,000	4,999,616 6,028,809		37			2.120	2.123 1.886		3,239 5,150	26,500 41,200	09/12/2017	04/20/2020
40538K-AA-0	HALLAF 15-2 CLO LOANS		44	1FE	17,761,516	100.0600	18,361,010	18,350,000	18,032,642		104.099			2.757	3.379		95,575	41,200	12/10/2015	07/25/2027
	HART_17-A ABS		4	1FE		99.3390	8,062,334	8, 116,000			(5, 176)			2.090	1.907		7,539	56,541	08/17/2017	04/17/2023
	HATS_16-1A ABS		4	1FE	1,850,601	100.2870	1,855,952	1,850,639	1,850,620		17			2.940	2.942		2,418	57,963	12/07/2016	11/15/2019
	HD SUPP / HUGHES SUPP / MIAMI ABSHERO 17-2A ABS		4	111	2,237,103 2,692,658	99.2400	2,220,101 2,616,548	2,237,103 2,626,982	2,237,103 2,626,655		16			5.860	5.860 3.283		7,647 9,901	130,282 11,532	04/20/2004	02/10/2024
	HERTZ 16-4 ABS	-	4	1FE1FE	9,913,508	98.1700					6,562			2.650	3.283			61,060	07/26/2017	09/20/2048
42806D-BH-1	HERTZ_17-2 ABS		4	1FE	874,799	101.7600		875,000	874,807		8			4.200	4.205		613	9,698	09/14/2017	10/25/2022
42806D-BG-3	HERTZ_17-2A ABS		4	1FE	3,498,482	100.1780	3,506,241	3,500,000	3,498,545		63			3.290	3.299	MON	1,919	30,387	09/14/2017	10/25/2022
	HFLF_17-1 ABS		4	2AM	3,999,322	99.0270	3,961,069	4,000,000	3,999,483		161			5.800	5.807		13,533	145,000	04/18/2017	04/10/2031
05584A-AA-8 47760Q-AA-1	HGVGI_17-A ABS		⁴	1FE	2,851,445 1,506,211	99.3470 100.3850	2,702,021 1,502,011	2,719,794 1,496,250	2,719,088 1,501,939		(17)		}	2.940 3.610	2.946 3.524		1,333 9,152	56,964 16,955	04/04/2017	02/25/2027
	KSLT 99-B ABS		44	3AM	1,000,211	100 . 3850	1,302,011	1,490,200			(006)			2.362	7 . 354				03/30/2012	11/25/2036
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		4	6S	821,250	48.0000	1,080,000	2,250,000	605,654		(73,058)			0.000	11.218	FMAN		211,910	01/28/2014	08/26/2024
58772P-AD-0	MBART_15-1 ABS		4	1FE	1,003,503	99.7750	1,001,368	1,003,625	1,003,603		30			1.340	1.345	MON	598	12,462	07/15/2015	12/16/2019
	MERRILL LYNCH - RITS 2007-1 ABS		3	1AM		0.0000		1,900,000						0.274	0.000	FMAN			06/14/2007	05/30/2027
	MERRILL LYNCH - RITS 2007-2 ABS		3	1AM 2AM	2,499,507	0.0000	2,513,670	4,750,000 2,500,000	2,499,737		230			0.274	0.000 3.631	FMAN	2,765	74,663	01/10/2011	05/22/2027
	MFTI_17-A ABS	-	4	1FE	2,887,992	100.5470	2,804,168	2.748.347	2,747,496		(63)			4,450	4.459		3.737	109,287	01/26/2017	06/20/2042
	MSAIC_17-2 ABS		4	1FE	1,922,811	100.3800	1,930,372	1,923,059	1,922,816		5			3.820	3.823	MON	2,245	10,620	10/17/2017	09/20/2042
64131R-AE-8	NEUB 2017-16SA CL0		4	6Z	4,051,151	100.0000	4,051,151	4,051,151	4,051,151					0.000	0.000	JAJ0			12/19/2017	01/15/2028
	NEUB_2014-16A SFN CDO - CF - LOANS		4	68	43,333	13.0500	43,500	333,334	43,333		(69,661)	6,019		0.000	0.000	JAJ0		83,522	02/11/2014	04/15/2026
	NEUB_2014-16A_SUB_CDO - CF - LOANS	+	4	6S6S	1,200,000 4,054,535	43.2500	2,162,500 5,900,000	5,000,000 10,000,000	698,252 4.054.535		(437, 483)	619.830	}	0.000	27 . 393 15 . 235			596,672 948.334	02/11/2014	04/15/2026
04 IZ9V-AB-9	NEUB_2014-17A CD0 - CF - LOANS	<u>- </u>	4		4,054,535	59.0000	5,900,000	10,000,000	4,054,535		(208, 194)	19,830		0.000	15.235	FMAN		948,334	00/ 19/2014	08/04/2025

							S	Showing All Lon	g-Term BONDS	S Owned Decer	mber 31 of	Current Ye	ar								
1	2		Coc	les	6	7	F	air Value	10	11	Change	in Book/Adj	usted Carryin	g Value			I	nterest		Da	ites
		3	4	5			8	9			12	13	14	15 Total Foreign	16	17	18	19	20	21	22
		С	F o r e				Rate Used to			Book/	Unrealized	Current Year's	Current Year's Other- Than-	Exchange Change in Book/				Admitted			Stated
		o	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
65157Y-A*-0 68504L-AA-9	NEWMK_13-1 SFN CDO - CF - LOANS ONGLT 16-A ABS			44	6S 1FE.	155,525 2,632,043	0.2500 99.2360	11,250 2,612,235	4,500,000 2,632,341	11,250 2,631,999	(28,699)	(54, 177)	18,374		0.000 2.610	42.470	MON	4,389	149,418 69,992	10/30/2014 10/18/2016	06/02/2025
67108W-AQ-2	OZLM_2014-7A CLO LOANS CLO			4	1FE	30,000,000	.100.0500	30,015,000	30,000,000	30,000,000					2.503	2.503	JAJ0	158,544	363, 167	03/29/2017	07/17/2026
69915X-AA-4 74039F-30-4	PARL 2017-1A A1 CLO			1	1FE	5,500,000	0.7000	5,538,500	5,500,000 5,200,000	5,500,000					2.673 0.000	2.673		29,807	54, 108	05/03/2017 07/25/2006	07/20/2029 08/14/2026
74039G-20-3	PPTT 2006-B BAC CLASS B ABS			1,3	1AM		0.0000		1,775,600						0.000	0.000				07/23/2006	11/15/2026
78403D-AD-2	SBA TOWER TRUST ABS			1	1FE	29,985,558	.100.0120	30,003,732	30,000,000	29,985,766		208	14,442		2.240	2.242		29,867	672,000	04/04/2013	04/15/2043
78403D-AJ-9 78403D-AK-6	SBA TOWER TRUST ABSSBA TOWER TRUST ABS			1	1FE	9,500,000 8,427,580	100.7500 99.2500	9,571,250 8,436,250	9,500,000 8,500,000	9,500,000 8,436,250		15,099	6,429		3. 156	3.156 3.078	MON	13,325 10,869	299,820 244,545	10/06/2015 06/30/2016	10/10/2045 07/16/2046
78403D-AL-4	SBA TOWER TRUST ABS			1	1FE	18,400,000	99.5440	18,316,124	18,400,000	18,400,000					3. 168	3. 168		15,896	325,950	04/04/2017	04/15/2047
78410T-AA-4	SCFET_17-1A ABS	ļ		4	1FE	4,036,591	.100.0440	3,961,262	3,959,508	3,958,830		159			3.770	3.781	MON	4,561	121,443	02/15/2017	01/20/2023
784012-AA-4 78443C-AB-0	SCFET_17-2 ABSSLM STUDENT LOAN TRUST ABS			4	1FE	1,942,395 3,524,759	99.5670	1,934,279 3,875,634	1,942,699 3,886,709	1,942,404					3.410	3.417	MON MJSD	2,024 3,925	5, 152 63, 853	11/16/2017	03/20/2023
78443C-CB-8	SLMA_05-B ABS			4	1FE	9,350,000	94.8700	9,487,012	10,000,000	9,423,848		73,848			1.918	2.993	MJSD	9,060	119,315	05/04/2017	06/15/2039
78443C-CL-6 82842R-AJ-9	SLMA_06-A ABS SMORE 2014-1A CDO - CF - LOANS			4	1FE 68	4,593,750	95.756025.0000 .	4,787,777	5,000,000 4,500,000	4,657,722 702,477			118,967		1.878	3.268		4,435	73,798	01/26/2017	06/15/2039
83416N-AA-1	SOCTY 16-A A ABS			4	3AM	783,063 6,454,328		1,125,000 6,401,608	4,500,000	6.401.608	(42,764)	(338, 172)	118,907		4.800	4.353		86.038	552,007	04/30/2014 06/12/2017	09/21/2048
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS			1	2FE	15,937,235	100.6250	16,037,109	15,937,500	15,937,323		73			3.360	3.361		16,363	394, 188	10/20/2016	03/20/2023
86176Y-AH-5 86176Y-20-1	STCLO_07-6X CDO - CF - LOANSSTNTWR_6 CDO - CF - LOANS			4	6S	7,078 51,421	4.5000 L	9, 100 66, 112	202,224	7,078 51,421		41,723 301,493	73,045 529,018		0.000	1.449 1.451	JAJ0		2,684 19,503	11/18/2013 11/18/2013	04/17/2021
864662-AM-3	SUDSM 2013-1A A1R CL0			4	1FE	35,000,000	100.1300	35,045,500	35,000,000	35,000,000					2.503	2.503	JAJ0	184,968	423,695	04/03/2017	01/17/2026
87165L-AX-9	SYNCT_16-1 ABS			4	1FE	6,998,530	99.9670	6,997,662	7,000,000	6,999,397		489			2.040	2.047	MON	6,347	125,800	03/14/2016	03/15/2022
87165L-BB-6 872295-AG-5	SYNCT_16-2 ABS			4	1FE	14,489,259 3,898,437	99.4080 98.2670	14,339,640 3,930,695	14,425,000 4,000,000	14,483,218 3,919,638		(6,040) 21,200			2.210 3.500	2.088 4.265	MON	14, 169 6, 222	97,056 105,000	09/13/2017 03/10/2017	05/15/2024
87226V-AD-8	TCFAT_16-PT1D ABS			4	2AM	3,999,421	98.9860	3,959,446	4,000,000	3,999,555		129			4.200	4.204	MON	7,467	168,933	12/08/2016	04/15/2024
89978Y-AQ-9 886477-AA-6	TGCLO 2014-1A AIR CLO			4	1FE	40,000,000	.100.0000 . 99.5990	40,000,000	40,000,000 4,000,000	40,000,000 3,999,679		151			2.587 4.550	2.587 4.557		195,494 8,089	499,338	03/09/2017	04/25/2026
90933H-AA-3	TSFMT_17-AA ABSUNITED AIRLINES 2016-1 CLASS B PAS ABS			2	2FE	3,999,528 4,300,000	99.5990	3,983,971 4,257,000	4,300,000	4,300,000		131			3.650	4.557	MON	8,089	105 , 156	05/05/2017 10/23/2017	05/15/202101/07/2026
90933J-AA-9	UNITED AIRLINES 2016-2 CLASS B PAS ABS			2	2FE	4,300,000	99.0000	4,257,000	4,300,000	4,300,000					3.650	3.650		23,978		10/23/2017	10/07/2025
90931Q-AA-5 90932D-AA-3	UNITED AIRLINES INC ABS			2	2FE 1FE	1,109,663 10,000,000	104.7500 . 98.2200	1,139,580 9,822,000	1,087,905	1,101,828 10,000,000		(2,847)			5.375 3.100	4.863 3.100		22,091	56,617 318,611	01/07/2015 09/13/2016	02/15/202304/07/2030
90932E-AA-1	UNITED AIRLINES INC ABS			4	1FE	14,250,000	98.0750	13,975,688	14,250,000	14,250,000					2.875	2.875	A0	95,594	421,068	09/13/2016	04/07/2030
903436-AA-1	US AIRWAYS 2011-1A PTT			2	1FE	648 , 156	.114.7780 .	717,051	624,729	639,678		(1,540)			7. 125	6.440	A0	8,531	43,227	02/28/2012	04/22/2025
90346W-AB-9 90290A-AC-1	US AIRWAYS INC ABS			2	2FE 1FE	7,948,942 4,999,473	105.323099.4140	8,223,687 4,970,679	7,808,064 5,000,000	7,936,774 4,999,544		(10,830)	4,529		5.375 1.700	4.966 1.705	MON	53,626 3,778	354,027 20,069	06/12/2017	05/15/202305/17/2021
90290A-AD-9	USAOT_17-1 ABS			4	1FE	7,499,681	99.1770	7,438,298	7,500,000	7,499,706		25			1.880	1.881	MON	6,267	33,292	09/13/2017	09/15/2022
92329Y-AF-3 93677P-AB-7	VENTR_14-17A CLO WASAT_06-1A CDO - CF - LOANS			4	1FE	30,000,000 11,669,498	99.7000	30,000,000 12,029,586	30,000,000	30,000,000					2.439	2.439		156,513 26,591	180,757 111,199	06/22/2017	07/15/202611/14/2022
94949L-AA-8	WELF 2016-2A CLO			4	1FE		99.7000	20,105,600	20,000,000	20,000,000		31 , 348			3.013	3.013			532,521	09/28/2016	10/20/2028
88432C-AQ-9	WINDR_2014-1 CD0 - CF - LOANS CD0	ļ		4	1FE	20,000,000	.100.1100	20,022,000	20,000,000	20,000,000					2.534	2.534		105,579	292,908	02/17/2017	04/18/2026
94945P-AA-3 98162E-AD-9	WLKRG_17-A ABS WOART 17-A ABS			4	1FE	1,868,921 20,151,563	99.4550	1,784,417 19,913,998	1,794,196 20,000,000	1,794,024 20,137,145		10			2.820 2.240	2.823		2,249 19,911	24,665 149,333	06/15/2017 08/17/2017	06/15/203306/15/2023
98875L-AA-7	ZAIS CLO 5 LTD ZAIS5_16-2A CLO			4	1FE	19,824,000	. 100.2500	20,050,000	20,000,000	19,858,716		29,503			2.889	3.068	JAJ0	125, 167	517,818	09/26/2016	10/15/2028
98886Y-AQ-1	ZAIS2_14-2A CLO	<u> </u>	<u></u>	4	1FE	17,500,000	.100.0500	17,508,750	17,500,000	17,500,000					2.567	2.567	JAJ0	84,867	216,681	04/14/2017	07/25/2026
	btotal - Bonds - Industrial and Miscellaned	iated) - (Other	4 040 400	VVV	4 040 007 :	4 400 700	4 007 440	/400 55.11	/4 504 5 :-:	4 407 455		XXX	XXX	XXX	4 070	04 400 ::-	VVV	VVV		
	an-Backed and Structured Securities tal - Industrial and Miscellaneous (Unaffilia	Rond	<u> </u>		1,046,406,406 21,646,650,177	XXX	1,046,367,479 21,770,456,776	1,102,783,853 21,762,217,749	1,037,410,768 21,562,713,523	(120,034) (2,251,255)	(1,531,513)	1,437,163 8,015,759	780,402	XXX	XXX	XXX	4,279,342 157,892,891	21,429,147 538,800,895	XXX	XXX	
	tal - Industrial and Miscellaneous (Onaillia tal - Hybrid Securities	טווטם	5		21,040,000,1//	XXX	21,770,400,776	21,102,211,149	21,302,713,523	(2,201,200)	(12,328,913)	8,010,759	780,402	XXX	XXX	XXX	101,892,891	338,000,895	XXX	XXX	
	tal - Parent, Subsidiaries and Affiliates Bo	nds					XXX								XXX	XXX	XXX	<u> </u>		XXX	XXX
	ISHARES IBOXX USD HIGH YIELD CORPO				4	80,241,399	87.2600	79,425,099	80,241,399	79,425,099	(816,299)				0.000	0.000			1,964,084	09/20/2017	12/31/2018
	btotal - Bonds - SVO Identified Funds - Ex	ge Tr	aded Fu	nds - as															-		
	entified by the SVO			80,241,399	XXX	79,425,099	80,241,399	79,425,099	(816, 299)				XXX	XXX	XXX		1,964,084	XXX	XXX		
	btotal - SVO Identified Funds					80,241,399	XXX	79,425,099	80,241,399	79,425,099	(816, 299)				XXX	XXX	XXX		1,964,084	XXX	XXX
7799999. Tot	tal - Issuer Obligations					26,669,711,893	XXX	26,513,347,565	25,920,768,968	26,382,770,030	(3,446,823)	(89,407,079)	4,225,729	780,402	XXX	XXX	XXX	211,480,013	633,946,261	XXX	XXX

E10.8

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 1

1	2		Cod	les	6	7		Fair Value	10	11	Change	in Book/Adj	usted Carryin	g Value			Ir	nterest		Da	tes
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
														Total							
														Foreign							
			F										Current	Exchange							
			0										Year's	Change							
			r				Rate					Current	Other-	in							
		С	е				Used to			Book/	Unrealized	Year's	Than-	Book/				Admitted			Stated
		0	i				Obtain			Adjusted	Valuation	(Amor-	Temporary	Adjusted		Effective		Amount	Amount		Contractual
CUSIP		d	g	Bond	NAIC	Actual	Fair	Fair	Par	Carrying	Increase/	tization)	Impairment	Carrying	Rate	Rate	When	Due and	Received		Maturity
Identification	Description	е	n	Char	Des.	Cost	Value	Value	Value	Value	(Decrease)	Accretion	Recognized	Value	of	of	Paid	Accrued	During Year	Acquired	Date
7899999. Tota	al - Residential Mortgage-Backed Secu	rities				237,593,852	XXX	287,818,462	336,008,868	231,501,217	807,854	(803, 338)	2,352,867		XXX	XXX	XXX	1,149,021	12,730,736	XXX	XXX
7999999. Tota	al - Commercial Mortgage-Backed Secu	urities				31,115,427	XXX	31,672,486	31,080,005	31,138,782	3,660	(15,788)			XXX	XXX	XXX	120,517	1,610,689	XXX	XXX
8099999. Tota	al - Other Loan-Backed and Structured	Securit	ies			1,048,169,304	XXX	1,048,194,100	1,104,530,178	1,039,160,211	(120,034)	(1,532,499)	1,437,163		XXX	XXX	XXX	4,320,659	21,508,830	XXX	XXX
8199999. Tota	al - SVO Identified Funds	,		•		80,241,399	XXX	79,425,099	80,241,399	79,425,099	(816,299)				XXX	XXX	XXX		1,964,084	XXX	XXX
8399999 - To	tal Bonds					28.066.831.875	XXX	27.960.457.712	27.472.629.417	27.763.995.339	(3.571.643)	(91.758.704)	8.015.759	780.402	XXX	XXX	XXX	217.070.211	671.760.601	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing All PREFERRED STOCKS Owned December 31 of Current Year

						Showing An		HHLD 3 TOCK	3 Owned Dece	111061 21 01 0	uncii leai								
1	2	Codes	5	6	7	8	F	air Value	11		Dividends			Change in B	ook/Adjusted	Carrying Value		20	21
		3 4					9	10		12	13	14	15	16	17	18	19		
																	Total		
							Rate										Foreign		
							Per								Current		Exchange		
																T O.	3 -		
						D 1.7	Share							Current	Year's	Total Change	Change in		
				Par		Book/	Used to						Unrealized		Other-Than-		Book/		
CUSIP			Number	Value	Rate	Adjusted	Obtain				Amount	Nonadmitted	Valuation	(Amor-		Book/Adjusted	Adjusted	NAIC	
ldenti-		For-	of	Per	Per	Carrying	Fair			Declared	Received	Declared But	Increase/	tization)	Impairment	Carrying Value	Carrying	Desig-	Date
fication	Description	Code eign	Shares	Share	Share	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Accretion		(15 + 16 - 17)	Value	nation	Acquired
060505-58-3	BANK OF AMERICA DEPOSITARY SHARE		718,000.000	25.00	000.0		23.500	16,873,000			657 , 324							P3LFE	11/28/2017
060505-81-5	BANK OF AMERICA		163,405.000	1.00	0.000		23.820	3,892,307			165,676							P3LFE	12/09/2016
23311P-AA-8	DCP MIDSTREAM PARTNERS		4,953,000.000	100.00	0.990	4,913,376	99.200	4,913,376	4,926,976	41,602			(13,600)		26,024	(39,624)		P3LFE	11/13/2017
23311P-AA-8	DCP MIDSTREAM PARTNERS	LS	100,000.000	100.00	0.990	99,200	99.200	99,200	99,200	840					800	(800)		P3LFE	11/13/2017
23385H-20-8	DAIRY FARMERS OF AMERICA		150,000.000	100.00	104.770	15,715,755	104.772	15,715,755	13, 753, 125		1, 181, 250		1,962,630			1,962,630		P2LFE	06/04/2007
	ENERGY TRANSFER PARTNERS LP		20,119,000.000	100.00	0.970	19,540,579	97 . 125	19,540,579	19,882,704	157 , 180			(342, 125)		236,296	(578,421)		P3LFE	11/13/2017
	ENERGY TRANSFER PARTNERS LP	LS	931,000.000	100.00	0.970	904,234	97 . 125	904,234	904,234	7,273					26,766	(26,766)		P3LFE	11/13/2017
	ENERGY TRANSFER PARTNERS LP		2,817,000.000	100.00	0.970	2,736,011	97 . 125	2,736,011	2,817,000	23,328			(80,989)			(80,989)		P3LFE	11/13/2017
29278N-AB-9	ENERGY TRANSFER PARTNERS LP	LS		100.00		8,598,476	97 . 125	8,598,476	8,684,238	73,314			(85,761)		168,763	(254,524)		P3LFE	11/13/2017
38143Y-66-5	GOLDMAN SACHS SERIES A		214,889.000	1.00			22.550	4,845,747			127 , 455							P3LFE	12/06/2017
38144G-80-4	GOLDMAN SACHS SERIES D		591,661.000	1.00			22.590	13,365,622			284,468							P3LFE	12/06/2017
38144X-60-9	GOLDMAN SACHS SERIES C		89,572.000	1.00	0.000		22.750	2,037,763			56,673							P3LFE	12/06/2017
	OCEAN SPRAY CRANBERRIES, INC PERPETUAL P																		
675022-40-4			200,000.000	100.00		16,575,000	93.000	18,600,000	16,575,000		1,250,000							P3LFE	09/22/1998
902973-15-5	US BANCORP SERIES H		608,063.000	1.00		13,730,063	22.580	13,730,063		135,969	429 , 128		9,546,064			9,546,064		P2LFE	10/20/2017
	QLIK PARENT INC.		11,632.500		1,000.000	11,632,500	1,000.000	11,632,500	11,632,500									P5*U	08/22/2016
	CP OPCO INC. PREFERRED BLS		460.940	1.00			0.000	ļ					ļ		ļ			P6UZ	08/31/2016
151327-20-2	CENTAUR FUNDING	D	7,500.000	1,000.00		7,584,560	1, 137.960	8,534,699	7,842,734	94,583	681,000			(31,036)		(31,036)		RP2LFE	09/22/2004
\$50767-05-2	HENKEL VORZUG	B	24,428.000	1.00		3,236,913	132.508	3,236,913	2,694,777	4,784	34,307		(81,083)			(81,083)	400,061		12/12/2016
\$54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	6,516.000	1.00			199.873	1,302,374	833,663	3,032	10,949		(833,663)			(833,663)	10,048		11/30/2016
	PORSCHE AUTOMOBIL HOLDING SE	B	6,625.000	0.10			83.792	555, 121	341,599	2,064	5,875		390,972	 		390,972	2,835		11/30/2016
	ROLLS-ROYCE PREF C SHARE	B	5,477,864.000	1.00	0.000	8,347	0.001	7,395	8,347									RP1LFE	10/26/2017
	ubtotal - Preferred Stock - Industria	al and Miscella	neous (Unaffiliated)			105,275,014	XXX	151, 121, 134	90,996,096	543,970	4,884,105		10,462,445	(31,036)	458,649	9,972,760	412,943		XXX
8999999 - T	Total Preferred Stocks					105,275,014	XXX	151, 121, 134	90,996,096	543,970	4,884,105		10,462,445	(31,036)	458,649	9,972,760	412,943	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

						Showing A	II COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Adj	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CLICID				Number							A1 1 20 1			Total Change in			
CUSIP			_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
88579Y-10-1	3M COMPANY			31,922.000	7,513,481	235.370	7,513,481	5, 172, 302		121,435		1,436,462		1,427,821		L	12/12/2017
G0013T-10-4	AA PLC		В	627, 219.000	1,442,397	2.300	1,442,397	1,282,043				161,314		161,314	(960)	U	11/30/2017
	ABB LTD-REG CMN STK		В	168,086.000	4,505,291	26.803	4,505,291	3,765,323	15.764	51,235		559,577		.559.577	101.851	U	11/30/2017
	ABBOTT LABS			93,888,000	5,358,188	57.070	5,358,188	3,958,557		86,460		1.513.962		1,513,962	, ,	L	12/01/2017
00287Y-10-9	ABBVIE INC		T	92,867.000	8,981,168	96.710	8,981,168	6,201,503		191,146		2,549,199		2,549,199		L	11/30/2017
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.		B	34,848.000			776,234	457,337		14,338		202,889		202,889	93,303	U	11/30/2016
	ACACIA RESEARCH - ACACIA TECHNOLOGIES			64, 172, 000	259.897	4.050	259.897	243.212				(157,221)		(157,221)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1	11/11/2014
G1151C-10-1	ACCENTURE PLC			36,973.000	5,660,197	153.090	5,660,197	3,484,891		93 , 165		1,325,788	4.921	1,320,868		1	09/19/2017
E0008Z-10-9	ACCIONA		R	30,229,000	2,469,783	81.702	2.469.783	2,459,972				(7,569)	, 021	(7.569)	17.380	II	11/30/2017
	ACERINOX		B	109.879.000	1.572.097	14.308	1,572,097	1,479,806				81.228		81.228	11.063	IJ	11/30/2017
	ACTIVISION BLIZZARD INC			46,207.000	2,925,827	63.320	2,925,827	1,793,619		12.489		1,153,023		1, 153,023	11,000	·	05/25/2017
	ACUITY BRANDS INC			160.000		176.000	28, 160			12,469		755	589	1, 155,025		·	04/17/2017
	ADIDAS SALOMON AG		R	11.646.000	2,337,512	200.714	2.337.512	972,776	2.937	21.535				228.821	264.306	L	11/30/2015
	ADIENT PLC		D	11,646.000	2,337,512			649,904		21,535		253,943		253,943	204,300	·	11/30/2015
	ADDRE SYS INC		U	37.550.000	6.580.262		6.580.262	4.976.007		10,423		1.510.950	1.237	1.509.713		L	12/20/2017
	ADVANCED AUTO PARTS INC.	-		89.000	8,872	99.690	8.872	8.820				1,510,950		(471)		L	09/19/2017
	ADVANSIX INC												523	680,330		Ļ	
				34, 136.000	1,436,102	42.070	1,436,102	559,867		7.527		680,330		17.580		L	11/30/2016
	AEGON		В	56,935.000	363,373	6.382	363,373	303,314	4 700			17,580			42,480	U	05/23/2017
	AENA SA		В	10,313.000	2,092,871	202.935	2,092,871	1,368,598	1,729	35,021		430,490		430,490	252,095	U	11/30/2016
	AETNA INC.			20,935.000	3,776,465	180.390	3,776,465	2,286,405		32,977		1,087,210	358	1,086,852		L	12/01/2017
	AFFILIATED MANAGERS GR			242.000	49,671	205.250	49,671	46,861		16		2,809	3,824	(1,015)		L	12/01/2017
	AFLAC INC.			23, 130.000	2,030,351		2,030,351	1,483,377		37 , 180		398,914		398,914		L	12/01/2017
	AGILENT TECHNOLOGIES INC			665.000	44,535	66.970	44,535	39,722	99	168		4,813	15, 102	(10,289)		L	12/01/2017
	AGRIUM INC COM		В	25,912.000	2,990,029	115.392	2,990,029	2,642,698		37,498		134,377		134,377	121,995	U	11/30/2017
	ATA GROUP LTD COMMON STOCK		В	694,060.000	5,917,528	8.526	5,917,528	3,872,437		79,501		2,050,522		2,050,522	(49,485)	U	11/30/2015
	AIR PRODUCTS & CHEM			16,770.000	2,751,622	164.080	2,751,622	2, 194,596	15,932	51,877		286,662		286,662		L	12/01/2017
	AKZO N.V.		В	15,478.000	1,357,149		1 , 357 , 149	1,041,436		71,934		243,539		243,539	159,065	U	04/27/2017
013872-10-6	ALCOA CORP			27,694.000	1,491,876	53.870	1,491,876	840,444				596,662		596,662		L	11/30/2017
015271-10-9	ALEXANDRIA REAL ESTATE			302.000	39,438	130.590	39,438	38,864	272			574		574		L	12/01/2017
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV		В	35,911.000	1,879,886	52.348	1,879,886	1,533,121		8,394		137,383		137,383	116,819	U	03/23/2017
G0177J-10-8	ALLERGAN PLC			2,544.000	416, 148	163.580	416,148	314,362		7, 123		(118, 118)		(118, 118)		L	06/15/2015
D03080-11-2	ALLIANZ SE-REG COM STK		В	23,653.000	5,439,084	229.953	5,439,084	4,371,873	16,213	121,209		643,246		643,246	448,676	U	12/12/2017
02005N-10-0	ALLY FINANCIAL INC			491.000	14,318	29.160	14,318	13,380				938		938		L	12/01/2017
02079K-30-5	ALPHABET INC CLASS A			15,921.000	16,771,181	1,053.400	16,771,181	10,843,400				3,833,851	42,545	3,791,306		L	12/12/2017
02079K-10-7	ALPHABET INC CLASS C			16,768.000	17,546,035	1,046.400	17,546,035	11,381,702				4,011,975	44,978	3,966,997		L	12/12/2017
	ALTRIA GROUP INC.			110,305.000	7,876,880	71.410	7,876,880	7,233,681	72,801	236,460		416,222	16,596	399,626		L	12/01/2017
E04908-11-2	AMADEUS IT HOLDING CMN STK		В	36,986.000	2,669,653	72.180	2,669,653	1,427,625	2,874	31,568		717,930		717,930	267,619	U	11/30/2015
023135-10-6	AMAZON COM INC			21,784.000	25,475,734	1, 169.470	25,475,734	17,322,947				7,610,866	29,062	7,581,804		L	12/20/2017
Q03080-10-0	AMCOR LTD ORD		В	247,430.000	2,984,191	12.061	2,984,191	2,544,009		72,639		62,742		62,742	174,285	U	11/30/2017
023586-10-0	AMERCO			87.000	32,878	377.910	32,878	32,878	44				42	(42)		L	12/01/2017
023608-10-2	AMEREN CORP	.		645.000	38,049	58.990	38,049	35,509		799		2,540	5,812	(3,272)		L	10/03/2017
02376R-10-2	AMERICAN AIRLINES GROUP INC	. [207.000	10,770	52.030	10,770	9,793		26		977	148	830		L	10/30/2017
025537-10-1	AMERICAN ELEC PWR INC			26,777.000	1,969,984	73.570	1,969,984	1,445,847		63,083		279,713	185	279,528		L	10/03/2017
025816-10-9	AMERICAN EXPRESS CO			57, 104.000	5,670,998	99.310	5,670,998	3,549,208				1,426,715		1,426,715		L	10/03/2017
025932-10-4	AMERICAN FINANCIAL GROUP INC		I	343.000		108.540		34,895		894		2,334		2,334		L	11/01/2017
026874-78-4	AMERICAN INTL GROUP INC			28,085.000	1,673,304	59.580	1,673,304	1,586,943		35,949		(160,927)		(160,927)		L	11/16/2015
03027X-10-0	AMERICAN TOWER CORP			23,825,000	3,399,113	142.670	3.399.113	2.116.273	16.678				386	867.303			12/01/2017
030420-10-3	AMERICAN WATER WORKS CO INC			28.743.000	2,629,697	91,490	2,629,697	2,083,005		46,564		549.854		549.854		L	11/30/2016
030760-10-6	AMERIPRISE FINL INC		1	10,343.000	1,752,828	169.470	1,752,828	1,182,872		32.417		587,687		587.687		L	11/30/2017
03073E-10-5	AMERISOURCEBERGEN CORP			129.000	11,845	91.820	11,845	10,081		59		1,764	299	1.465			10/30/2017
031100-10-0	AMETER INC			583.000	42,250	72.470	42,250			52		3.599		3.599			11/01/2017
031162-10-0	AMGEN INC			57,596.000	10,015,944	173.900	10,015,944			163.096		942,516		938,980			12/01/2017
	AMP LTD	-	R	120,773.000	490,261	4.059	490.261	471,369		26.639		942,316			34.230	II	01/31/2017
	AMPHENOL CORP.		J	27.938.000	2.452.956	87.800	2,452,956	1,470,322	5.308	18.718		575.523		575.523		Ľ	11/30/2015

SCHEDULE D - PART 2 - SECTION 2

Part							Showing A	AII COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
Column	1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	iusted Carrying Va	lue	17	18
Class Company Compan	-	_			•	•			•	10		12					• •	
Cubic Cubi			U	T				O		10	• • • • • • • • • • • • • • • • • • • •	12	10	14	10	10		
Column Description Column Part Part Valuable Valuabl																Total Faraign		
Control Cont							-							O				
Color						DI-/									T		NIAIO	
March Description Descri																		
Best Part					Number		Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted		
Commonweight Comm	ldenti-			For-		Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
1985-1-1-1 1965 1	fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
1985-1-1-1 1965 1	032511-10-7	ANADARKO PETE CORP		Ť	202.000	10.835	53.640	10.835	9.835		10		1.000	Ŭ	1.000		L	10/30/2017
1989 1989																	1	
1975-1-1-1 Sept. Appropriate 1			-											22				
Part Part				В												19.435	U	
March Marc				В						28.237							U	
Section Company Comp														144			1	
1996 1996											37 863							
March 1967 1974 1975				R										,		137 944	U	
Ministry Ministry														3 418			1	
1973-19-10 1974-19-10 197				R				3,020,022		6 701				, , , , ,			U	
Description Process				1 †		46.619 142		46.619.142	30 482 895			[13.904.529	147 502	13.757 027		L	
Sept. 1-96 Sept. 1-97 Sept. 1-96 Sep											, .							
1985 1985											.,,100							
2005-1-12 2005											170			Δ ∩ 1	,			
1988-1-0-0 2009-1-0-0		/ · · · · · · · · · · · · · · · · · · ·											,010					
1988 -1-10											12 348		(53, 461)					
9675-0-0 Jamp LESTRUIS IN																		
1,500 1,50											,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			7				
MONOPO 2 SMR MCJMB N														1 019			L	
Month Mont				R							2/ 003		1 015 005	,310		371 361	L	
Model-1-10_ ASSIGNAZION (GENERAL SP.A. B. 65,557.000 1,211,159 19,522 1,211,159 19,523 2,000 81,465 31,465 19,175 1,175/2016 1,175/201				B									, , , , , , , , , , , , , , , , , , , ,					
Septime 2- ASPELLAS PRIMAR INC				D													U	
GRISH-10-7 RETRICENEN ATT NO ST 10 ST				B						1 536	20,000					100,713	U	
Note 1000-11-4 ATT INC				B		2 020 045		2 020 045	1 03/1 637	,1,000	81 038		301 033		301 033	192 172	·	
MINISTRATION MINI				D										62 217		122, 172	١	
Design 1965				R												267 202	L	
				. D										1 600		201 , 232	١	
DSSID-10-9 MITCH V IN U.S. 256 000 37.616 127.000 37.616 37.616 37.616 37.616 38.411 389.471 389.471 327.000 30.33.46 30.27 30.346 30.348 30.27 30.346 30.27 30.346 30.27 30.346 30.27 30.346 30.27 30.346 30.27 30.346 30.27 30.346 30.348 30.27 30.346 30.27 30.346 30.27 30.346 30.27 30.346 30.348 30.27 30.346 30.348 30.27 30.346 30.346 30.348 30.27 30.346 30.348 30.27 30.346 30.348 30.27 30.346 30.348 30.346 30.346 30.346 30.346 30.346 30.346 30.346 30.346 3				D						6 614				, , 030		15 2/12	L	
ACMANDED DATA PROCESSING INC COM 25,884 000 3,003,346 117,190 3,003,346 2,004,322 16,307 57,973 599,471 599,471 599,471 505333-10-2 1,007026 INC 505333-10-2 1,007026 INC 505333-10-2 1,007026 INC 505333-10-2 1,007026 INC 505333-10-2 1,007026 INC 505333-10-2 1,007026 INC 505333-10-2 1,007026 INC 505333-10-2 1,007026 INC 50533-10-2 1,007026 INC 1,00702			1 9	D						0,014			(200,000)	7/10				
SSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSSS			LO							16 307	57 073		360 //71					
56384-0-1 AMADBAY 00MTS INC 10,979,000 1,90,922 178-40 1,90,922 178-40 3,94,000 3,836 148-80 3,836 2,938 1,94,000 3,836 1,94,000 3,836 1,94,000 3,836 1,94,000 3,936 1,94,000 3,936 1,94,000 3,936 1,94,000 3,936 1,94,000 3,94,000 1,07,000										10,007							L	
Continue August Continue										15 ///8	60 217			5 066			L	
PRINT-IN-2 AXA																	L	
107836-10-6 AZIMIT HLDING SPA B 92,179 0.00 1,767,686 19,177 1,767,686 1,754,158 1,098 1,159,091 1,159,0				R										2		360 117	L	
0.00940-10-3 BAE STRIBLE ORD GRPO 0.25 B 19,404 000 150,405 7.751 150,405 139,187 5.491 15,289 15,289 13,843 U 0.7072/2016 0.50752-10-8 BAICU INC SPOW ARP 0. 0. 13,798 000 2.21 6,922 4.018 2.146,922 1.915,431 2.23,920 223,920 223,920 11,429 U 11/30/2017 0.50869-10-6 BAL LORP COM 0. 0. 10,025,000 1514,076 37,860 1,514,076 1,501,275 14,601 12,001 12,60				B													U	
GS722-10-8 BAIDU INC SPON ADR D. 13,789.000 3,21,630 224.210 3,221,630 1,953.201 S63.201 S				l _B							5 491			•			 U	
G3224V-10-8 B.A.F.CUR BEATTY PLC B. S34,370.000 2, 146,822 4, 018 2, 146,822 1, 1915,431				1 _D							ا ∀⊤, ر							
DESPENDENCE SALL CORP COM			-	В												(1 429)		
Description Description				1							14 601					1,720)		
E19790-10-9 BANCO SANTANDER SA EUR 0.5 B				n														
60505-10-4 BANK ABER CORP			-	В						5, 260						288 567	U	
064058-10-0 BANK NEW YORK MELLON CORP 68,263.000 3,676,645 53,860 5,661,125 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,477,825 53,400 5,487,825 5,487,825 53,400 5,487,825 53,400 5,487,825 53,400 5,487,825 53,400 5,487,825 53,400 5,487,825 53,400 5,4										,,200						200,001	1	
\$20762-81-1 BANK NOVA SCOTIA HALIFAX COM																		
\$20760-09-6 BAIM OF MONTREAL				В												338 697	 U	
D06216-31-7 BASE SE B. .65,188.000 .7,181,202 .110.161 .7,181,202 .6,098,266 .18,497 .137,213 .155,959 .633,216 .11/30/2017 .11/30/2017				R													U	
071813-10-9 BAXTER INTL INC 35,139.000 2,271,385 64.640 2,271,385 64.640 2,271,385 1,344,870 5,622 20,378 700,129 45 700,083 L 12/01/2017 D0712-11-9 BAYER AG 0RD NPV B. 24,151.000 3,016,055 124.883 3,016,055 2,735,492 16,020 60,458 446,766 303,562 143,204 347,686 U 11/30/2015 P1R1IIJ-10-3 BB SEGURIDADE SA B. 7,000.000 60,122 8.589 60,122 59,250 1,755 4.210 (3,338) U 08/09/2017 054937-10-7 BB+T CORP BB+T CORP 5,879.000 2,2923,387 49,720 2,923,387 49,720 2,923,387 5,849 12,950 12,950 12,950 133,299 133,299 133,299 133,299 133,891 U 04/30/2017 D5188T-R2-5 BCE INC COM NPV B. 116,949.000 5,5635,804 48,190 5,635,804 55,508,618 27,213 (80,450) (70,129 45 700,083 L 12/01/2017 12/01/2017 13/4870 5,622 20,378 50,618 27,213 (80,450) (8,771 45,000) 45,5635,004 48,190 5,635,804 48,190 5,635,804 55,508,618 27,213 (80,450) (80,450) (80,450) 179,328 U 11/30/2017				l _B						18 407				•			U	
D07112-11-9 BAYER AG ORD NPV B 24,151.000 3,016,055 124.883 3,016,055 2,735,492 16,020 60,458 446,766 303,562 143,204 347,686 U 11/30/2015 D12096-10-9 BAYERISCHE MOTOREN WERKS AG B 7,164.000 746,958 104.265 746,958 705,040 9,606 23,407 (8,747) 6,072 (14,819) 91,162 U 11/30/2015 PIRIWU-10-3 BB SEGURI DADE SA B 7,000.000 60,122 8.589 60,122 59,250 1,755 4,210 3,338 U 08/09/2017 U 054937-10-7 BB+T CORP 12,950 12,950 12,923,937 49,720 2,923,937 49,			-	1										15			· · · · · · · · · · · · · · · · · · ·	
D12096-10-9 BAYERISCHE MOTOREN WERKS AG B 7, 164.000 746,958 104.265 746,958 705,040 9,606 23,407 (8,747) 6,072 (14,819) 91,162 U 11/30/2015 PIRTWU-10-3 BB SEGURIDADE SA B 7,000.000 6,0122 8,589 60,122 5,9250 1,755 4,210 4,210 (3,338) U 08/09/2017 054937-10-7 BB+T CORP 122,950 1,38,901.000 1,186,227 8,540 1,186,227 8			-	В										303 562		347 686	U	
PIRTIWJ-10-3 BB SEGURIDADE SA B. 7,000.000 60,122 8.589 60,122 59,250 1.755 4.210 4.210 (3,338) U 0.86/09/2017 0.64937-10-7 BB+T CORP 58,797.000 2.923,387 49.720 2.923,387 49.720 2.923,387 5.49.720 2.9			-	1 _B												,	 U	
054937-10-7 BB+T CORP 58,797.000 2,923,387 49.720 2,923,387 2,431,163 55,397 122,950 L 122,950 L 12/01/2017 S55019-06-1 BBVA(BILB-VIZ-ARG) EURO.49 B. 138,901.000 1,186,227 8.540 1,186,227 891,024 2,587 22,094 133,229 133,229 138,543 U 04/03/2017 SB188T-H2-5 BCE INC COM NPV B. 116,949.000 5,635,804 48.190 5,635,804 5,508,618 27,213 (80,450) (80,450) 179,328 U 11/30/2017			-	I _B						,0,000				5,512			 U	
\$55019-06-1 BBVA(BILB-VIZ-ARG) EURO.49 B. 138,901.000 1,186,227 8.540 1,186,227 891,024 2,587 22,094 133,229 133,229 138,543 U 04/03/2017 \$B188T-H2-5 BCE INC COM NPV B. 116,949.000 5,635,804 48.190 5,635,804 5,508,618 27,213 (80,450) (80,450) 179,328 U 11/30/2017			-														·	
SB188T-H2-5 BCE INC COM NPV B				B						2 587						138 5/13	 U	
				l _B										•			U	
				l İ												170,020	L	

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

						Showing A	II COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3				7	8		10	11	12	13	14	15	16		,
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	BERKLEY W R CORP COM	Outc	Cigii	511.000	36,613	71.650	36,613	35,525	but Oripaid	During rear	Οπραία	1,088	riccognizca	1.088	value	ι (α)	12/01/2017
084670-70-2	BERKSHIRE HATHAWAY INC - CL B				17,514,917	198.220	17,514,917	12,668,980				2,577,031		2,577,031		L	12/01/2017
	BHP BILLITON LTD COMN STOCK		R	127, 284.000	2,943,847	23.128	2,943,847	2,153,609		104.759		424,011		424,011	210 , 149	II	11/30/2016
	BHP BILLITON PLC ORD USDO.50		В	11,842.000	243,893	20.596	243,893	132,650		10,069		38,809		38,809	13,910	U	11/16/2015
	BIOGEN INC			12,028.000	3,831,760	318.570	3,831,760	3,385,970				709,737	82	709.655		L	09/19/2017
09061G-10-1	BIOMARIN PHARMACEUTICAL INC			96.000	8,560	89.170	8,560	7,953				608		608		L	08/08/2016
09075E-10-0	BIOVERATIV INC			9,716.500	523,914	53.920	523,914	493,007				30,907		30,907		L	05/25/2017
09247X-10-1	BLACKROCK INC			6,041.000	3, 103, 322	513.710	3, 103, 322	2,268,885		58,745		777,701		777,701		L	11/30/2017
	BNP PARIBAS S.A.		В	92,980.000	6,950,237	74.750	6,950,237	6,408,392		143,593		38,864		38,864	510,643	U	11/30/2017
	BOEING CO			31,407.000	9,262,238	294.910	9,262,238	7,341,267		55,326		1,804,142		1,804,142		L	12/20/2017
	BOSTON PPTYS INC			21,823.000	2,837,645	130.030	2,837,645	2,584,669	17,458	65,469		92,748		92,748		Ļ	11/30/2016
	BOSTON SCI ENTIFIC CORP COM		<u> </u>	88,644.000	2, 197, 485	24.790	2, 197, 485	1,852,402		400 0		280 , 115		280,115	405 000	L	05/24/2016
	BP PLC		p	337,293.000	2,384,938	7.071	2,384,938 156,556	1,903,384		136,039		84,447	19,321	65, 126	195,922	U	11/30/2016
Q6634U-10-6 J04578-12-6	BRIDGESTONE		D	19,877.000		7.876 46.498		137, 178 2,824,265		4,441 49,469		(32, 123)		(32, 123)	10,207 51,673	U	09/04/2015 11/30/2017
	BRIGHTHOUSE FINANCIAL INC		D	1,046.270	61,353	58.640	61,353	2,824,265		49,409		4,422		4,422	31,0/3	U	08/07/2017
	BRINKER INTERNATIONAL, INC.			39,611.000	1,538,491	38.840	1,538,491	1,454,912		15,052		83,579		83,579		L	11/30/2017
	BRISTOL MYERS SQUIBB CO			49.830.000	3,053,582	61.280	3,053,582	2,301,753		77.364		140.810	306	140.504		L	11/01/2017
	BRIT AMER TOBACCO ORD GBP0.25		В		6, 122, 119	67.881	6,122,119	5,416,727	.52,690	206,079		463 , 108		463,108	.508,719	U	11/30/2016
	BROADCOM LTD		D	21,963.000	5,642,295	256.900	5,642,295	4,569,628				807,277	2.704			L	12/01/2017
	BROADRIDGE FINANCIAL SOLUTIONS			421.000	38,134	90.580		32,273	154	147		5,862	,	5,862		L	09/19/2017
	BROOKFIELD ASSET MANAGEMENT, CL A		В	69,204.000	3,022,341	43.673	3,022,341	2,218,466		38,560		573,860		573,860	130,502	U	11/30/2017
	BROWN FORM AN CORP CLASS B			628.000	43, 125	68.670	43,125	38,120	124			5,005		5,005		L	12/01/2017
	BTG PLC		В	95,041.000	980,321	10.315	980,321	932,729				48,245		48,245	(652)	U	11/30/2017
	BUNGE LTD			555.000	37,229	67.080	37,229	37,229		428			11,806	(11,806)		L	12/01/2017
	BURBERRY GROUP		В	1,745.000	42,301	24.241	42,301	39,319	257	876		8,065		8,065	1,957	U	08/20/2015
127097-10-3	CABOT OIL + GAS CORP COM			1,377.000	39,382	28.600	39,382	39,382					110	(110)		L	12/01/2017
127387-10-8 130570-20-6	CADENCE DESIGN SYSTEMS INC	1.0			37,471 403.847	41.820 19.440	37,471 403.847	30,468 290.587				7,002 43,072	5,533	1,469 43.072		L	12/01/2017 11/30/2017
	CALLON PETROLEUM CO	L0		170,012.000	2,065,646	19.440	2,065,646					188,713		188,713		L	11/30/2017
	CAMDEN PROP			398.000	36,640	92.060		34,346	299	541		2,294	3.903	(1,609)		L	12/01/2017
134429-10-9	CAMPBELL SOUP CO			183.000	8,804	48.110	8,804	8,568	200	127		236	1.012	(776)		I	09/19/2017
S21705-25-6	CANADIAN IMP BANK COM NPV		В	15,296.000	1,495,967	97.801	1,495,967	1,188,536		50,764		148,047	,	148,047	98,280	U	11/30/2016
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD		В	3,073.000	563,267	183.295		435,505		4,285		87,973		87,973	36,337	U	11/30/2015
J05124-14-4	CANON		В	98,065.000	3,656,218	37.284	3,656,218	3,126,646		105,207		682,213		682,213	80,716	U	11/30/2017
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC		В	534,271.000	2,310,583	4.325	2,310,583	1,892,656				419,465		419,465	(1,538)	U	11/30/2017
	CAPITAL ONE FINL CORP			45,533.000	4,534,176	99.580	4,534,176	3,828,828		56,456		513,097		513,097		L	11/30/2017
143658-30-0	CARNIVAL CORP			35,366.000	2,347,241	66.370	2,347,241	1,639,135		56,009		497, 353	1,339	496,014		L	12/01/2017
149123-10-1	CATERPILLAR INC			35,022.000	5,518,767	157.580	5,518,767	2,744,064		107,093		2,247,783		2,247,783		L	11/30/2017
	CBOE GLOBAL MARKETS INC			314.000	39, 121	124.590	39, 121	29,474		163		9,648		9,648		L	09/19/2017
	CBRE GROUP INC			926.000 44,141.000	40,105 2,604,319	43.310 59.000	40,105 2,604,319	36,346 2,325,608	7.945	21.417		3,760 (95,042)	2.289	3,760 (97,331)	}	L	11/01/2017 11/30/2017
	CDN NAT RES COM NPV		R	25,295.000	2,604,319 [35.851	2,604,319	2,325,608	, ,945	21,417		(95,042)	2,289	40.070	59,682	L	11/30/2017
	CDN NATL RAILWAYS COM NPV		B	64,212.000	5,311,923		5,311,923	4,345,288		59.511		614, 144		614,144		U	11/30/2016
	CDW CORP/DE		J	553.000		62.723	38,428	35,644		193		2,784		2,784	223,403	J	12/01/2017
151020-10-4	CELGENE CORP.			20,494.000	2, 138, 754	104.360	2,138,754	1,895,568		190	•	(233, 427)	•	(233, 427)		L	09/22/2014
15135B-10-1	CENTENE CORP			422.000	42,571	100.880	42,571	40,786				1,785		1,785		L	11/01/2017
15189T-10-7	CENTERPOINT ENERGY INC			1,331.000	37,747	28.360	37,747	36,628		652		1,119	5,771	(4,652)		L	12/01/2017
J05523-10-5	CENTRAL JAPAN RAILWAY CO		В	18,600.000	3,331,984	179.139	3,331,984	2,785,367	621	20,284		156,376		156,376	108,964	U	11/30/2016
156782-10-4	CERNER CORP			28, 192.000	1,899,859	67.390	1,899,859	1,636,951				540,285		540,285		L	03/29/2017
	CF INDUSTRIES HOLDINGS			251.000	10,678	42.540	10,678	8,001		114		2,677	47	2,630		L	09/19/2017
808513-10-5	CHARLES SCHWAB			73,808.000	3,791,517	51.370	3,791,517	2,268,548		23,366		870,971		870,971		L	11/30/2017
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A			13,973.000	4,694,369	335.960	4,694,369	3,420,648				661,030	11,902	649, 128		L	10/03/2017
Q2308D-10-8	CHARTER HALL RETAIL REIT		В	519,742.000	1,691,105	3.254	1,691,105	1,716,779	56,501			(75, 403)		(75, 403)	49,729	U	11/30/2017

SCHEDULE D - PART 2 - SECTION 2

						Showing A	AII COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
			-			Rate	•		. •		.=		• •	. •			
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Lloroolised		Total Change in		NAIC	
OLICID				Monada		Used to						Unrealized	Other-Than-	Total Change in	Change in	_	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
16411R-20-8	CHENIERE ENERGY INC			12, 130.000	653,079	53.840	653,079					150,533		150,533		L	11/30/2016
166764-10-0	CHEVRON CORP			76,618.000	9,591,807	125.190	9,591,807	7,588,735		328,963		592,329	22,903	569,425		L	11/01/2017
025192-44-3	CHINA AVIATION OIL (SINGAPORE) LTD		B	1,033,900.000	1,253,304	1.212	1,253,304	1,247,068				(3,639)		(3,639)	9,876	U	12/01/2017
Y14965-10-0	CHINA MOBILE HK LTD 941		В	259,000.000	2,625,682	10 . 138	2,625,682	2,621,444		156,977		22,507	108,334	(85,827)	(18,326)	U	12/12/2017
16941M-10-9	CHINA MOBILE LTD ADR		D	10,645.000	537,998	50.540	537,998	537,998		37 , 198		(1,023)	22,246	(23,270)		L	05/03/2017
H1467J-10-4	CHUBB LTD			25,910.000	3,786,228	146 . 130	3,786,228	2,878,137	18,396	67,918		333,385	222	333, 163		L	12/12/2017
F80343-10-0	CIE DE ST-GOBAIN EUR4		В	19,682.000	1,086,698	55.213	1,086,698	834,816		23,774		35,992		35,992	131,990	U	11/30/2016
125509-10-9	CIGNA CORP			16,787.000	3,409,272	203.090	3,409,272	2,531,371		433		750,784	2,017	748,767		L	12/20/2017
172062-10-1	CINCINNATI FINL CORP			7,467.000	559,801	74.970	559,801	539,464	3,734	11,201		20,337		20,337		L	03/29/2017
G219AH-10-0	CINEWORLD GROUP PLC		В	196,804.000	1,600,022	8.130	1,600,022	1,465,221				135,867		135,867	(1,065)	U	11/30/2017
17275R-10-2	CISCO SYS INC			326,335.000	12,498,631	38.300	12,498,631	9,049,428		293,753		2, 171, 326	60,773	2,110,553		L	12/01/2017
172967-42-4	CITIGROUP INC			163,879.000	12, 194, 236	74.410	12, 194, 236	9, 157, 218		136,879		2, 105, 086		2, 105, 086		L	11/30/2017
	CITYCON		B	696,973.000	1,806,087	2.591	1,806,087	1,768,444		23, 120		24,933		24,933	12,710	U	11/30/2017
SBYZQ0-77-2	CK ASSET HOLDINGS LTD		В	278,414.000	2,432,511	8.737	2,432,511	1,880,302				554,530		554,530	(2,320)	U	09/28/2017
G21765-10-5	CK HUTCHISON HOLDINGS LTD		В	187,914.000	2,358,150	12.549	2,358,150	1,845,081		65,666		247 , 123		247, 123	(19,417)	U	11/30/2016
189054-10-9	CLOROX CO		l	15,467.000	2,300,562	148.740	2,300,562	1,578,121		49,983		441,201		441,201		L	10/03/2017
G22120-10-2	CLOSE BROTHERS GROUP PLC		В	115,346.000	2,259,377	19.588	2,259,377	2,221,845				39,035		39,035	(1,504)	U	11/30/2017
Y1660Q-10-4	CLP HOLDINGS LTD		В	241,675.000	2,471,688	10.227	2,471,688	2,076,967		85, 171		239,579		239,579	(19,975)	U	03/29/2017
125720-10-5	CME GROUP INC.			18,605.000	2,717,260	146.050	2,717,260	1,675,673	65, 118	109,583		571,174		571, 174		L	10/28/2016
BAS0H0-A6-4	CMIA PEARL LIMITED		D	9,925,000.000	15,421,267	1.554	15,421,267	9,563,830				5,857,404		5,857,404		U	07/21/2016
191216-10-0	COCA COLA CO.			235,057.000	10,784,415	45.880	10,784,415			270,896		728,850	4,893	723,957		L	12/01/2017
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		l	66,370.000	4,713,597	71.020	4,713,597	4,390,072		20,260		431,776	159	431,617		L	11/01/2017
194162-10-3	COLGATE PALMOLIVE CO		l	59,217.000	4,467,923	75.450	4,467,923	3,824,368		67,500		474,675		474,675		L	12/01/2017
20030N-10-1	COMCAST CORP NEW CL A			284,735.000	11,403,637	40.050	11,403,637	8,638,576		140,313		1,411,054	42,301	1,368,753		L	11/30/2017
D172W1-27-9	COMMERZBANK AG		В	36,636.000	550, 127	15.016	550, 127	255,450				204,383		204,383	65,745	U	11/30/2016
Q26915-10-0	COMMONWEALTH BANK OF AUSTRALIA		В	27,765.000	1,744,695	62.838	1,744,695	1,543,594		91,862		(41,157)		(41, 157)	129,030	U	11/30/2015
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA		В	44 , 186 . 000	4,003,719		4,003,719	3,430,398	44,394	53,357		952,008		952,008	119,310	U	11/30/2015
SBD6K4-57-9	COMPASS GROUP PLC		B	188,534.000	4,080,630	21.644	4,080,630	3, 178, 245				807,832			94,553	U	11/30/2017
20451N-10-1	COMPASS MINERALS INTERNATION			26,341.000	1,903,137	72.250	1,903,137	1,837,285				65,853		65,853		L	11/30/2017
205887-10-2	CONAGRA BRANDS INC			45,388.000	1,709,766	37.670	1,709,766	1,342,787		37,344		(83,860)	326	(84, 186)		L	07/05/2017
20605P-10-1	CONCHO RESOURCES INC			26,712.000	4,012,677	150.220	4,012,677	3,467,219				409,404		409,404		L	11/30/2017
206787-10-3	CONDUENT INC			62, 142.000	1,004,215	16 . 160	1,004,215	938,775				65,440		65,440		L	11/30/2017
20825C-10-4	CONOCOPHILLIPS			29,915.000	1,642,034	54.890	1,642,034	1,456,960		30,349		140,042		140,042		L	12/01/2017
BAS0Q6-XT-6	CONREX RESID PTY GROUP REIT II			1,333,333.500	14, 120,002	10.590	14,120,002	14,000,002				120,000		120,000		U	10/25/2017
209115-10-4	CONSOLIDATED EDISON INC		ļ	17,835.000	1,515,083	84.950	1,515,083	1,077,067		48,420		197 , 136	6,323	190,813		L	10/03/2017
21036P-10-8	CONSTELLAT ION BRANDS INC CL A			13,639.000	3, 117, 466	228.570	3,117,466	2,061,398		26,732		1,026,471		1,026,471		L	11/30/2016
	CONTINENTAL AG		B	11,702.000	3, 162, 350	270.240	3, 162, 350	2,658,665	5,426	40 , 157		526,560		526,560	262,690	U	11/30/2017
	CONTINENTAL RESOURCES INC OK			240.000	12,713	52.970	12,713	7,759				4,954	541,969	(537,015)		L	01/04/2017
216648-40-2	COOPER COMPANIES INC			161.000	35,079	217.880	35,079	35,079					3,933	(3,933)		L	12/01/2017
	CORE LABORATORIES			5,093.000	557,938	109.550	557,938	489,531		7,999		(14,873)	3, 120	(17,992)		L	08/29/2017
219350-10-5	CORNING IN C COM		ļ <u>.</u>	81,814.000	2,617,230	31.990	2,617,230	1,640,912		50,075		620,744	801	619,943		L	12/01/2017
22160N-10-9	COSTAR GROUP INC		l	126.000	37,416	296.950	37,416	37,416					638	(638)		L	12/01/2017
22160K-10-5	COSTCO WHS L CORP NEW COM		····	28,511.000	5,306,467	186 . 120	5,306,467	4,117,670		228,477		700,609	12,007	688,602		L	11/30/2017
	CP OPCO COMMON STOCK BLS		 	92.000		0.000										U	08/31/2016
	CREDIT AGRICOLE SA PAR EUR 3		B	185,958.000	3,081,517	16.571	3,081,517	2,816,862		51,894		173,987		173,987	171,679	U	11/30/2017
	CREDIT SUISSE GROUP AG CHF0.5		B	27,828.000	496,878	17.855	496,878	315,973		9		180,548		180,548	357	U	06/08/2017
	CRH PLC ORD EURO.32(DUBLIN LISTING)		B	89,781.000	3,229,420	35.970	3,229,420	2,296,721		65,601		(324,260)		(324, 260)	432,957	U	11/30/2016
	CROWN CASTLE INTERNATIONAL REIT CO		l	22,465.000	2,493,840	111.010	2,493,840	1,712,826		87,614		544,552		544,552		<u> </u>	11/30/2016
	CROWN HOLDINGS INC			611.000	34,369	56.250	34,369	34,369					2,042	(2,042)		<u> </u>	12/01/2017
	CSL LIMITED COMMON STOCK		B	42,802.000	4,730,383	110.518	4,730,383	3,581,857		36,497		824,792		824,792	219,079	U	11/30/2017
	CSX CORP		ļ .	53,635.000	2,950,461	55.010	2,950,461	1,707,860		41,835		1,023,356		1,023,356		L	11/30/2016
231021-10-6	CUMMINS IN C COM		····	15,091.000	2,665,674	176.640	2,665,674	1,876,866		59,778		572,419		572,419		L	12/01/2017
	CVS HEALTH CORPORATION		1	143.000	10,368	72.500	10,368	9,918		16		450	238	212		<u>L</u>	10/30/2017
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC		В	90,970.000	1,876,736	20.630	1,876,736	1,481,212	1,853	29,520		299,967		299,967	58,977	U	11/30/2015

SCHEDULE D - PART 2 - SECTION 2

						Showing A	AII COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6		ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate											
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eian	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
	Description Dalkin industries JPY50	Code	eigii								Ulipaiu		necognized	\ - /		(a)	
J10038-11-5 G26236-12-8	DAILY MAIL AND GENERAL TRUST NON V		В	28,080.000	3,323,984	118.376 8.069	3,323,984	1,822,8331,437,791	930 42.024	29,388		639,458		639,458 166,778	100,063	U	02/03/2016
D1668R-12-3	DAILY MAIL AND GENERAL TROST NON V		D	50,975.000	4,333,724		4,333,724	3,979,782	20,919	153, 104		56,804	51,852	,	526,449	U	11/30/2017
J11151-10-7	DATMLENORMSER DATO TRUST CONST JPY50		D	0.000	4, 000, 724	179.806	4,000,124		450	40				4,952		U	11/11/2014
J11508-12-4	DATIO TROST CONST OF 30		B	63,600.000	2,442,940	38.411	2,442,940	1,830,063	1,402	42,805		592,230		592,230	46,174	U	11/30/2017
J11718-11-1	DAIWA SECURITIES		B	26,000.000	163, 155	6.275	163, 155	160,568	1,858	5,289		(2,826)		(2,826)	5,413	U	11/30/2015
235851-10-2	DANAHER CO RP COM			33,639,000	3, 122, 372	92.820	3.122.372	2.330.417	4.709	15.756		432.044	407	431.637		ĭ	12/12/2017
K22272-11-4	DANSKE BANK		В	109,896.000	4, 282, 123	38.965	4,282,123	3,307,342	31,307	78,624		370,384		370,384	341,043	U	11/30/2017
237194-10-5	DARDEN RESTAURANTS INC]	447.000	42.921	96.020	42.921	35,229		519			6.326	1,366		L	10/03/2017
V27915-10-3	DBS GROUP HOLDINGS LTD		В	89,700.000	1,667,947	18.595	1,667,947	1,244,483		36,873		468,803	, , , , ,	468,803	65,474	U	11/30/2017
025408-68-3	DEBENHAMS PLC		В	1,640,389.000	771, 114	0.470	771, 114	865,031	52,694			(94,594)		(94,594)	676	U	12/05/2017
244199-10-5	DEERE & CO.			16,488.000	2,580,537	156.510	2,580,537	2,271,445	9,893	11,689		286,438	1	286,438		L	12/20/2017
M27635-10-7	DELEK GROUP LTD.		В	15, 122.000	2,452,781	162.200	2,452,781	2,419,468		32,525		17,745		17,745	15,567	U	12/05/2017
G2709G-10-7	DELPHI TECHNOLOGIES PLC		ļļ	6, 121.000	321, 169	52.470	321, 169	229,461				91,708		91,708		L	12/05/2017
247361-70-2	DELTA AIR LINES, INC.			195.000	10,920	56.000	10,920	9,596		95		1,324	162	1, 163		L	10/30/2017
J12075-10-7	DENSO CORP		B	40, 175.000	2,411,927	60.036	2,411,927	1,818,418	1, 151	39,509		604,416		604,416	63,557	U	11/30/2015
S02652-74-1	DERWENT LONDON PLC		В	43,294.000	1,826,086	42.179	1,826,086	1,621,492				204,030		204,030	564	U	12/04/2017
D18190-89-8	DEUTSCHE BANK AG NPV(REGD)		B	67,298.000	1,282,882	19.063	1,282,882	914,091	2,677	10,572		162, 132		162, 132	148,627	U	04/06/2017
D1882G-11-9	DEUTSCHE BOERSE AG CMN STK NPV		B	31,093.000	3,614,171	116.237	3,614,171 .	2, 175, 927	16,290	68,475		1,014,163		1,014,163	424,082	U	04/10/2017
D1854M-10-2	DEUTSCHE EUROSHOP AG		. В	55, 101.000	2,246,642	40.773	2,246,642	2,118,815		75.400		112,018		112,018	15,810	U	11/30/2017
D19225-10-7 D2035M-13-6	DEUTSCHE POST AG COM STK		В	65,626.000	3, 132, 448	47.732	3,132,448	2,071,669		75,426		683,061		683,061	287,330	U	11/30/2015
25179M-10-3	DEVON ENERGY CORP.		В	111,947.000	1,988,832 135.875	17.766 41.400	1,988,832 135,875	1,887,936 90.058		76,323 788		(204,762) (14,014)		(204,762) (14.014)	262,459	U	11/24/2015
G42089-11-3	DIAGEO		D	179,767.000	6,626,648	36.862	6,626,648	5,302,125		89.048		1,027,371		(14,014)	314,572	L	11/30/2017
G5821P-11-1	DIALOG SEMICONDUCTOR PLC		D	3.427.000		31.161				09,040		(52,304)		(52,304)		U	12/11/2017
25271C-10-2	DIAMOND OF FSHORE DRILLING INC COM		D		1,466,138	18.590	1,466,138	1,265,027				201,111		201,111	14,203	i	11/30/2017
25278X-10-9	DIAMONDBACK ENERGY INC			334.000	42, 168	126.250	42, 168					5, 124		5. 124			12/01/2017
253393-10-2	DICKS SPORTING GOODS			322.000	9,254	28.740	9,254	8,684				570	3.505	(2,935)		1	09/19/2017
253868-10-3	DIGITAL REALTY TRUST INC			21.048.000	2,397,367	113.900	2,397,367	1,943,362	19.575	77.246		329, 191		329, 191		L	11/30/2016
254709-10-8	DISCOVER FINL SVCS			40,002.000	3,076,954	76.920	3,076,954	2,306,571		45,012		260,366	416	259,951		L	11/30/2017
25470F-10-4	DISCOVERY COMMUNICATIONS INC			517.000	11,570	22.380	11,570	10,032				1,538	5,803	(4,264)		L	10/30/2017
254687-10-6	DISNEY WALT CO			48, 169.000	5, 178, 649	107.510	5, 178, 649	4,452,095	40,462	74,562		162,674	14,028	148,647		L	09/19/2017
R1812S-10-5	DNB ASA		В	117,853.000	2, 191,548	18.596	2,191,548	1,792,337		45,316		259, 140		259, 140	47,760	U	11/30/2017
256677-10-5	DOLLAR GENERAL CORP		ļ .	18,694.000	1,738,729	93.010	1,738,729	1, 194, 932		18,709		350,270		350,270		L	11/01/2017
256746-10-8	DOLLAR TREE INC		 	17,081.000	1,832,962	107.310	1,832,962	1,504,711				514,637	128,214	386,423		L	09/19/2017
25746U-10-9	DOMINION ENERGY INC			33,811.000	2,740,720	81.060	2,740,720	2,230,668		86,768		111, 144		111, 144		L	12/12/2017
J12432-12-6	DOWA HOLDINGS LTD		B	25,300.000	1,033,111	40.834	1,033,111	965,381				74,608		74,608	(6,878)	U	11/30/2017
26078J-10-0	DOWDUPONT INC		····	152,384.000	10,852,788	71.220	10,852,788 .	9,390,356		45,403		1,462,433	28	1,462,405		L	12/01/2017
26138E-10-9	DR PEPPER SNAPPLE GROUP INC	-	l	19,899.000	1,931,397	97.060	1,931,397	1,381,053	11,541	45, 171		127 , 155		127 , 155		L	11/30/2015
G2904K-12-7	DRAX GROUP PLC CMN STK		B	350,648.000	1,283,561	3.661	1,283,561	1,284,416				/00 005		(00,005)	(854) (402)	V	11/30/2017
G2848Q-12-3 233331-10-7	DTE ENERGY CO		D		604,386	7.000 109.460	604,386 2,804,146	631,084	22.608	84.539		(26,295) 280.517		(26,295) 280.517	(402)	<u>ا</u>	11/30/2017
264410-20-4	DUKE ENERGY HLDG CORP			25,618.000 36.829.000	2,804,146 3,097,687		2,804,146	2,707,470	22,608	84,539		280,517		280,517		<u> </u>	11/30/2015
264411-50-5	DUKE REALTY CORPORATION	-	1		3,097,687		3,,097,687			90,206		126, 13/	2,356	(2,356)		<u>ا</u>	12/12/2017
23355L-10-6	DXC TECHNOLOGY COMPANY				1,899,234			1,311,032	3.602				∠,300			L	12/01/2017
D24914-13-3	E.ON AG CMN STK		R	39,717.000	432, 139	10.880	432,139	315,773	,002 رد	9,474		101,657		101,657	49,809	L	11/24/2015
N3114C-80-8	EADS(EURO AERO DEF EUR1	-	B	34,393,000	3,427,827		3.427.827	2.143.788		9,474		828,734			319.509	U	11/30/2015
J1257M-10-9	EAST JAPAN RAILWAY COMPANY	-	В	40.955.000	3,997,339	97.603	3,997,339	3,422,941	1,217	41.384		312.006		312.006	120.993	U	11/30/2017
27579R-10-4	EAST WEST BANCORP INC		1	601.000	36,559	60.830		35,904		,304		655	3	652	.20,000	L	12/01/2017
277432-10-0	EASTMAN CH EN CO COM			432.000	40,020	92.640	40,020	36,318	242	207		3,703		3,703		L	12/01/2017
	EATON CORP PLC			52,507.000	4, 148,578		4,148,578	3,770,077		63,701		348,373		348,373		L	12/01/2017
278265-10-3	EATON VANCE CORP		ļ	638.000	35,977	56.390	35,977	35,403				574		574		L	12/01/2017
	EBAY INC		 	69,445.000	2,620,854	37.740	2,620,854	1,770,001				533,782		533,782		L	11/30/2017
278865-10-0	ECOLAB INC	.	l	27 , 171 . 000	3,645,805	134.180	3,645,805	3,020,456	11, 140	27,669		302,319		302,319		L	11/30/2017

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

						Showing A	II COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16	ļ	
						Rate			-					_		ļ	
						Per									Total Foreign	ļ	
						Share							Current Year's		Exchange	ļ	
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
281020-10-7	EDISON INTL	Outc	Cigii	23,268.000	1,471,468	63.240	1.471.468	1,354,637	14.077	49.615	Οπραία	(197,426)	17.931	(215,357)	Value	(α)	10/03/2017
28176E-10-8	EDWARDS LIFESCIENCES CORP			12,675.000	1,471,408	112.710	1,428,599	1,050,124	14,077	49,013				240,952			11/30/2016
285512-10-9	ELECTRONIC ARTS INC			26, 197.000	2,752,257	105.060	2,752,257	2,088,683				675,910	4.550	671,360			12/01/2017
G2996U-10-8	ELEMENT IS PLC	-	R	371,645.000	1,448,401	3.897	1,448,401	1,370,382				78,982	, 550	78,982	(964)	U	11/30/2017
532457-10-8	ELI LILLY & CO			45,780.000	3,866,579	84,460	3,866,579	3,178,237		95.222		499,460		499,460	(001)	L	11/30/2015
291011-10-4	EMERSON ELEC CO			11,059.000	770,702	69.690	770,702	624,235		21,289		154, 162		154, 162			12/02/2016
S24661-49-8	ENBRIDGE INC		В	3,773.000	148,035	39.235	148,035	134,363		5,968		(20,797)		(20,797)	9,871	U	11/30/2015
E41222-11-3	ENDESA SA EUR1.2		В	30,814.000	660,661	21.440	660,661	606,474	26,656	28,799		(63,556)		(71,495)	68,638	U	09/29/2017
T3679P-11-5	ENEL SPA CMN STK PAR EUR1		B	937,583.000	5,775,614	6.160	5,775,614	4,701,494		110,682		621,347			405,622	U	11/30/2017
T3643A-14-5	ENI SPA		В	44,066.000	730,219	16.571	730,219	664,775		34,269		(81, 469)		(81,469)	92,664	U	04/04/2016
G3157S-10-6	ENSCO PLC			117,060.000	691,825	5.910	691,825	628,612		1,171		63,212		63,212		L	11/30/2017
G3157S-10-6	ENSCO PLC	. LS		115,752.000	684,094	5.910	684,094	621,588		1, 158		62,506		62,506		L	11/30/2017
293639-10-0	ENTERCOM COMMUNICATIONS CORP			102.000	1, 102	10.800	1, 102	1,102		9			66	(66)		L	11/17/2017
29364G-10-3	ENTERGY CORP			14,635.000	1, 191, 143		1, 191, 143	1 , 106 , 350		49,543		112,108	1,982	110, 125		L	12/01/2017
29414D-10-0	ENVISION HEALTHCARE CORP		····	185.000	6,394	34.560	6,394	6,394					4,842	(4,842)		Ļ	09/19/2017
26875P-10-1 26884L-10-9	EOG RESOUR CES INC COM			88,099.000 683.000	9,506,763	107.910	9,506,763	8,469,881		30,264		590,246	613	589,633		<u> </u>	12/01/2017
	EQT CORPORATION			2.043.000	38,876 240,911	56.920 117.920	38,876 240,911	38,876 233,821		33 3. 187		(633)	4,325	(4,325)		<u> </u>	12/01/2017
29444U-70-0	EQUINIX REIT INC			5,619.000	2,546,643	453.220	2,546,643	1,903,492		3, 187		538,356		538,356			11/30/2016
29476L-10-7	EQUITY RESIDENTIAL SHIBEN IN					63.770		722,625	6,904	26,533		(7,669)	2,748	(10,417)			12/01/2017
S52898-37-6	ERSTE GROUP BANK		R	72,695.000		43.355	3,151,684	3,070,827		20,300		29, 153	Δ,740	29, 153	51,704	11	09/13/2017
297178-10-5	ESSEX PROPERTY		0	168.000	40,550	241.370	40,550	40,550	294	502		23, 100	6,719	(6,719)		,	12/01/2017
F31668-10-0	ESSILOR INTERNAT EURO.35		В	23,048.000	3,181,361	138.032	3, 181, 361	2,845,902	LOT	21,872		196,986	3,710	196,986	252,515	U	11/30/2017
SBF1K7-P7-9	ESSITY CLASS B		В		2,477,555	28 . 458	2,477,555	2,095,506				538,019		538,019	(155,971)	U	11/30/2017
518439-10-4	ESTEE LAUDER COS.			16,788.000	2, 136, 105	127.240	2,136,105	1,333,743				832,872		832,872	,		12/01/2017
SB04M8-J6-4	EURONAV NV		В	243,571.000	2,247,417	9.227	2,247,417	2,093,651				137,951		137,951	15,815	U	11/30/2017
E4R02W-10-5	EUSKALTEL SA		В	288,682.000	2,356,523	8.163	2,356,523	2,567,118				(227 , 179)		(227, 179)	16,583	U	11/30/2017
G3223R-10-8	EVEREST RE GROUP LTD			169.000		221.260		37,348		354		45	5,580	(5,535)		L	12/01/2017
30040W-10-8	EVERSOURCE ENERGY			24,042.000	1,518,974	63.180	1,518,974	1,146,610		45,680		191, 134		191 , 134		L	11/30/2015
30161N-10-1	EXELON CORP COM			58,379.000	2,300,716	39.410	2,300,716	1,867,039		76,476		228,846		228,846		L	11/30/2016
302130-10-9	EXPEDITORS INTL WA INC COM			1,511.000	97,747	64.690	97,747			850		11,004		11,004		L	11/22/2017
G32655-10-5	EXPERIAN PLC COMMON STOCK		В	121,078.000	2,679,576	22.131	2,679,576	2,116,394		44,500		122,643	00.400	122,643	182,244	U	11/30/2017
30231G-10-2 315616-10-2	EXXON MOBIL CORP			115,652.000	9,673,133 10,629		9,673,133	9,215,336		316,140		(567,531)	26,463	(593,994)		<u> </u>	09/19/2017
30303M-10-2	FACEBOOK INC			125,985.000	22,231,313	131.220	22,231,313	9,710				919 3,873,727	6.144	3,867,583			12/20/2017
J13440-10-2	FANUC LTD JPY50	-	B	13, 195.000	3,169,611	240.213	3,169,611	2,319,478	1.304	48,731					94.636	U	01/10/2017
J1346E-10-0	FAST RETAILING CO		В	1,910.000	761,457	398.668	761,457	633,580	1,082	5, 155		52,842		52,842	23,612	U	01/05/2016
31428X-10-6	FEDEX CORP		1	17, 156.000	4,281,108	249.540	4,281,108	2,776,802	8.578	28.888		1,036,745		1,036,745	, o 12	L	12/01/2017
G9736L-12-4	FERGUSON PLC		В	29,943.000	2, 158, 937	72.102	2,158,937	1,882,171		25,433		99,546		99,546	87,314	U	11/30/2017
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM			28,639.000	2,694,644	94.090	2,694,644	1,547,140		33,028		522,455	10,698	511,757	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	L	12/01/2017
316773-10-0	FIFTH THIRD BANCORP			1,493.000	45,298	30.340	45,298	39,719	239	239		5,579		5,579		L	09/19/2017
337932-10-7	FIRSTENERGY CORP			40,757.000	1,247,979	30.620	1,247,979	1,342,436		57,500		(16,447)		(16,447)		L	03/29/2017
337738-10-8	FISERV INC COM			20,240.000	2,654,071	131 . 130	2,654,071	2, 197, 229				428,236		428,236		L	10/30/2017
339041-10-5	FLEETCOR TECHNOLOGIES I			9,381.000	1,805,186	192.430	1,805,186	1,405,012				477,431	28 , 158	449,273		L	02/13/2017
Y2573F-10-2	FLEXTRONICS INTERNATIONAL		D	2,098.000	37,743	17.990		34,381				3,362	8,277	(4,915)		L	12/01/2017
302445-10-1	FLIR SYSTEMS INC	-	ļ .	760.000	35,431	46 . 620	35,431	35,287				144		144		L	12/01/2017
343412-10-2	FLUOR CORP		ļ	17,371.000	897,212	51.650	897,212	727 , 147	3,648	10,948		139,751	97,666	42,085		Ļ	08/08/2017
344849-10-4	FOOT LOCKER INC			2,825.000	132,436	46.880	132,436	89,791		4 050		42,645	45 700	42,645		Ļ	10/27/2017
345370-86-0 \$23472-00-4	FORD MTR C 0 DEL COM PAR U FORTIS INC COM		D	4,864.000 81,346.000	60,751	12.490	60,751	56,162		1,053 86.644		4,590	15,706	(11,117)	407 440	L	12/01/2017
34959J-10-8	FORTIVE CORP		D		2,993,626 2,180,629	36.801 72.350	2,993,626 2,180,629	2,422,352 1,532,727		7.503		281,317 482,451		281,317 482.451	197,410	U	11/30/2016
54959J-10-8 F6866T-10-0	FRANCE TELECOM	-	R	92,083.000		17.382		1,532,727		58,381		482,451		482,451	194,280	L	11/30/2015
SB29NF-31-2	FRANCO NEVADA CORP	-	B	29,037.000	2,328,151		2,328,151			17, 128				4,275	194,280	11	11/30/2017
	FRANKLIN RES INC		J	12,311.000	533,436	43.330	533,436	472,089	2,832	9,279		42,734	1,480	41,254	120, 100	Ľ	12/01/2017
					, 100												

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

						Showing A	II COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4		•	7	8		10	11	12	13	14	15	16		1
		-				Rate			-					_	_		1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description		eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
SBCRY5-H0-8	FRANKS INTERNATIONAL NV	Oude	eigii	248,018.000	1,698,923	6.850	1,698,923	1.545.152	but Oripaid	During Tear	Oripaid	153,771	rtecognized	153,771	value	ι (α)	11/30/2017
SBCRY5-H0-8		S		13,200.000	90.420	6.850										L	11/30/2017
35671D-85-7	FREEPORT MCMORAN INC	.0		28,094.000	532,662	18.960	532,662	249,983				162,102		162, 102		L	11/24/2015
D2734Z-10-7	FRESENTUS MEDICAL COM STK		R	19,280.000	2,032,232	105.406	2,032,232	1,519,648	2,239	16,740		159,211		159,211	225,596	II	11/30/2017
D27348-12-3	FRESENIUS SE & CO KGAA		В.	46,547.000	3,637,000	78.136	3,637,000	2,915,522	2.646	19.911		(299,808)		(299,808)	369.078	U	11/30/2017
135892-43-2	FRONTLINE LTD		В	255.049.000	1,188,036	4,658	1,188,036	1,332,202				(159,988)		(159,988)	15,822	U	11/30/2017
SB096L-W7-5	FUGRO NV NV		В	94,699.000	1,477,152	15.598	1,477,152	1,336,906				129,851		129,851	10,395	U.	11/30/2017
J14208-10-2	FWI FILM HLDGS CO NPV		В	55,580.000	2,272,045	40.879	2,272,045	2,096,055	733	24,930		67,312		67,312	58,320	U	11/30/2017
G3710C-12-7	GALLIFORD TRY PLC	E	В	70,490.000	1,226,269	17.396	1,226,269	1,126,896				100 , 190		100 , 190	(816)	U	11/30/2017
BASOQW-JW-8	GCR HOLDINGS INC COMMON STOCK			14,000,000.000	14,000,000	1.000	14,000,000	14,000,000								U	12/21/2017
F42768-10-5	GDF SUEZ CMN STK	E	В	34,715.000	597,566	17.213	597,566	440,543		28,639		81,595		81,595	72, 189	U	11/30/2016
SB1WGG-93-8	GEBERIT AG	E	В	5,882.000	2,590,011	440.328	2,590,011	2,324,159	11,692	37,999		120,683		120,683	106,921	U	11/30/2016
N3465M-10-8	GEMALTO NV	E	В	14,626.000	869,364	59.440	869,364	653,508		6, 130		110,982	168,092	(57, 110)	97,036	U	09/01/2017
369550-10-8	GENERAL DYNAMICS CORP			17 , 140 . 000	3, 487, 133	203.450	3,487,133	2,320,564		55,515		518,053	4,945	513, 108		L	11/01/2017
369604-10-3 370334-10-4	GENERAL EL EC CO COM			3, 144.000	54,863	17 . 450	54,863	54,863	377	1,368		(07.055)	251,661	(251,661)		L	10/30/2017
370334-10-4	GENERAL MLS INC			11,272.000	668,317 4,274,560	59.290 40.990	668,3174,274,560	570,341		21,868 113,308		(27,955)	447	(27,955)		L	04/15/2014
37045V-10-0	GENUINE PARTS CO			104,283.000	4,274,560	40.990	1,667,426	3,884,121 1.539.595	11.846	113,308		323,063	447	322,616 (5.822)		L	11/30/2017
36174X-10-1	GGP INC			37,481.000	876,681		876,681		8,246	24,737		(22,601)		(22,601)		L	01/27/2017
375558-10-3	GILEAD SCIENCES INC			46,565.000	3,335,917	71.640	3,335,917	3, 151, 781		93.113		184 , 136	139.862	44,274		L	12/01/2017
H3238Q-10-2	GIVAUDAN SA REG		R	918.000	2, 121, 433	2,310.929	2,121,433	1,507,120	15.683	33,514		364 . 162	100,002	364, 162	71.839	II	11/30/2015
37733W-10-5	GLAXO WELLCOME PLC SPON ADR		D	8,091.000	286,988	35.470	286,988	286,988		16,219		(374)	24,222	(24,597)		I	10/06/2016
G3910J-11-2	GLAXOSMITHKLINE PLC		В	163,924.000	2,932,620	17.890	2,932,620	2,932,619	106.839	127.465		(334, 212)	196, 191	(530,403)	315.661	U	10/26/2017
G39420-10-7	GLENCORE INTERNATIONAL PLC		В	305,773.000	1,613,173	5.276	1,613,173	532,169				531, 191		531, 191	63,345	U	11/30/2016
37940X-10-2	GLOBAL PAYMENTS INC.			402.000	40,296	100.240	40,296	40,296		4			205	(205)		L	12/01/2017
S26763-02-9	GOLDCORP INC	E	В	13,629.000	174,367	12.794	174,367	156,884		929		(23, 132)		(23, 132)	11,721	U	09/04/2015
38141G-10-4	GOLDMAN SA CHS GROUP INC			27 , 153 . 000	6,917,498	254.760	6,917,498	5, 495, 126		52,315		341,407	9,722	331,685		L	11/30/2017
384802-10-4	GRAINGER W W INC			49.000	11,576	236.250	11,576	9,476		101		2, 101	3,241	(1,140)		L	10/30/2017
SBZ0XJ-R3-6	GREAT PORTLAND ESTATES REIT PLC		В	207,620.000	1,933,706	9.314	1,933,706	1,741,073				193,920		193,920	(1,287)	U	11/30/2017
39138C-10-6	GREAT-WEST LIFECO INC	E	В	68,073.000	1,906,990	28.014	1,906,990	1,839,107		34,526		(5,827)		(5,827)	79,557	U	11/30/2017
393222-10-4	GREEN PLAINS RENEWABLE ENERG			94,518.000	1,592,628	16.850	1,592,628	1,592,628				455.070		455 070		L	11/30/2017
022878-77-8	GREENE KING PLC	ا ا	В	327,940.000	2,462,095	7.508	2,462,095	2,308,363	38,626	04.004		155,370		155,370	(1,638)	U	11/30/2017
B4746J-11-5 F12033-13-4	GROUPE DANONE GROUPE DANONE		B	35, 126.000	3,795,716 3,647,021	108.060	3,795,716	3,236,683	21,403	64,961 62,969		313,009		313,009 452.457	321,033	U	11/30/2017
40053C-10-5	GRUPO FINANCIERO SANTANDER MEXICO		D	8,390.000	61,331	7.310	61,331	2,896,189		5,051		1,007		1,007	300,907	U	05/01/2015
G4280E-10-5	HALFORDS GROUP PLC	'	B	337,026.000	1,594,780	4.732	1,594,780	1,566,643	27.066	ا 500, لا		29, 198		29.198	(1,061)	L	11/30/2017
406216-10-1	HALLIBURTON CO	'	~	20,454.000	999,587	48.870	999,587	789,063	21,000	14,727		(106,770)		(106,770)	(1,001)	L	11/30/2017
Y30327-10-3	HANG SENG BANK		В		2, 103, 964	24.817	2,103,964	1,495,302		69,644		543,622		543,622	(17,565)	U	11/30/2015
413875-10-5	HARRIS CORP.			364.000	51,561	141.650	51,561	48,936		223		2,625		2,625	(, 500)	L	11/01/2017
416515-10-4	HARTFORD FINANCIAL SVCS GRP			25,711.000	1,447,015	56.280	1,447,015	1,187,911	6,428	21,447		220,546		220,546		L	10/30/2017
40412C-10-1	HCA Healthcare Inc			17,857.000	1,568,559	87.840	1,568,559	1,276,303				246,399	143	246,256		L	10/30/2017
40414L-10-9	HCP INC			0.000		26.440				(77,271)						L	11/30/2015
S77925-59-2	HEINEKEN NV	E	В	29,601.000	3,089,917	104.386	3,089,917	2,671,200		16,810		241,643		241,643	175,241	U	11/30/2017
426281-10-1	HENRY JACK & ASSOCIATES			323.000	37,778	116.960	37,778	33 , 193		199		4,585	253	4,332		L	10/03/2017
F48051-10-0	HERMES INTERNATIONAL	E	В	0.000		413.075				33						U	11/16/2015
427866-10-8	HERSHEY COMPANY			10,957.000	1,243,729	113.510	1,243,729	992,754		27,918		110,447		110,447		L	09/04/2015
42824C-10-9	HEWLETT PACKARD ENTERPRISE			148, 155.000	2, 127,506	14.360	2,127,506	1,639,851	11, 112	27,416		(154,870)	4,504	(159,374)		L	11/30/2017
J20454-12-0	HITACHI		R	447,900.000	3,490,556	7.793	3,490,556	2,273,363	1,260	41,407		830,945		830,945	88,065	U	11/30/2017
064684-97-3 J22050-10-8	HOEGH LNG HOLDINGS LTD		D	70,889.000 281,900.000	563,344 2,269,715	7.947 8.051	563,344	540,736		8,873		15,013		15,013 (206,424)	7,595	U	12/04/2017
J22050-10-8 H36940-13-0	HOKORIKU ELECTRIC POWER		D	281,900.000	2,269,715		2,269,715 1.071.657	2,491,249 910,537				(206, 424)		(206,424)	(15,110) 43,753	U	11/30/2017
437076-10-2	HOME DEPOT INC		υ	65,917.000	1,071,657	189.530	1,071,657	910,537 7,747,643		198,242		3,205,173	11,286			UI	11/30/2015
J22302-11-1	HONDA MOTOR CO., LTD.		R	34.500.000	12,493,249	34.283	12,493,249	1,113,737	1,299	26,476		126,493	11,280	126,493	46, 138	II	11/30/2017
438516-10-6	HONEYWELL INTERNATIONAL INC		D	34,500.000	6,084,251		6,084,251	4,349,553		84,342		1, 131, 705	254	1, 131, 451	40, 138	L	12/01/2017
.300.0 .0 0								, 5.5,000					тод	, 101			/ / O // EO //

SCHEDULE D - PART 2 - SECTION 2

						Showing P	VII COMMON 2 I	OCKS Owned De	ecember 31 or	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
		_	1			Rate	•				.=		• •		. •		
						Per									Total Foreign		
						Share							Current Veer's		Exchange		
					DI-/								Current Year's	T O		NIAIO	
OL IOID					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
Y33370-10-0	HONG KONG AND CHINA GAS		В	1,102,890.000	2,161,400	1.960	2,161,400	1,832,355		46,509		390,988		390,988	(16,567)	U	06/09/2017
\$62673-59-5	HONG KONG EXCHANGES AND CLEARING L		B	62,500,000	1,917,222	30.676	1,917,222	1,643,751				456,060		456.060	(15.657)	U	11/30/2016
44107P-10-4	HOST HOTELS & RESORTS INC			2,085.000	41,387	19.850	41,387		521	762		3,220	3,655	(435)	(10,001)	1	12/01/2017
J22848-10-5	HOYA CORPORATION	-	В	46,960.000	2,346,124	49.960	2,346,124	1,742,028	902	25,704		269,931	, 000	269,931	61,919	U	03/29/2017
40434L-10-5	HP INC		J	108,852.000	2,286,981	21.010	2,286,981	1,564,564	15, 163	56,746		660,045	8	660,038	01,010		12/01/2017
G4634U-16-9	HSBC HOLDINGS PLC CNN STK		R		3, 172, 380	10.374	3,172,380	1,905,291		157,268		507,583		507,583	182,673		01/06/2016
444859-10-2	HUMANA INC COM			9,359.000	2,321,687	248.070	2.321.687	1,407,601	3.744	13,705		403.855	70	403.785	102,010	·	12/01/2017
445658-10-7	HUNT TRANSPORT SVC			344.000	39,553	114.980			, v, i ++	79		2,068		2,068		L	12/01/2017
G46648-10-4	HUNTING PLC		R	163,450.000	1.337.698	8.184	1,337,698	1,196,985				141.603		141.603	(890)		11/30/2017
446413-10-6	HUNTING PLC		J	163,450.000	37,098	235.700				116	<u> </u>	141,603		589		·	11/30/2017
448811-20-8	HYDRO ONE LTD	-	R	4,750.000		17.878	84,920			2.103	<u> </u>	(3,637)		(3,637)	5,818		03/15/2017
E6165F-16-6	I BERDROLA		B	247,276.000	1,918,162	7.757	1,918,162	1,527,175		8,333	·	140.760		140,760		·	07/05/2017
45167R-10-4	I DEX CORP	-	٠	247,276.000	37,216	131.970						5,039	O.A.	5,014	221,3/0	······	09/19/2017
SBF0YK-62-9	I DORSIA N LTD	-	D	16,306.000	425,847	26.116				198		199, 121	24		4,561	L	10/16/2017
S24693-75-6	IGM FINANCIAL INC		D	7,468.000		26.116	425,847	222, 165		10.975		36,576		199, 121	4,561	·	06/16/2017
G47567-10-5	I I I MARKIT LTD		D	41,601.000	1,878,285	45.150	1,878,285	1,495,140				405, 194		405, 194	3,840	V	11/30/2016
44967H-10-1	ILG INC			66.447.000		28.480	1,892,411	1,120,744		39.868		685,069		685,069		<u></u>	
452308-10-1	ILLINOIS TOOL WKS INC				1,892,411		3,895,280		40.040	63.735						L	11/30/2016
	1			23,346.000	3,895,280	166.850		2,001,693	18,210			1,036,329		1,036,329		L	11/30/2015
452327-10-9	ILLUMINA INC			8,920.000	1,948,931	218.490	1,948,931	1,581,326				806,814		806,814		L	11/30/2015
G47320-20-8	INCHCAPE PLC		. В	167,557.000	1,773,636	10.585	1,773,636	1,692,029				82,787		82,787	(1,180)	U	11/30/2017
45337C-10-2	INCYTE CORPORATION			14,647.000	1,387,217	94.710	1,387,217	1,485,015				(76,307)		(76,307)		L	11/30/2017
E6282J-12-5	INDITEX SA		В	59,378.000	2,070,941	34.877	2,070,941	1,861,317	2,664	37, 176		(231,736)		(231,736)	271,620	U	11/30/2015
D35415-10-4	INFINEON TECHNOLOGIES AG		В	108,849.000	2,984,669	27 . 420	2,984,669	1,822,070		25,232		730,329		730,329	358,852	U	11/30/2016
G4770L-10-6	INFORMA PLC		В	35,013.000	341,967	9.767	341,967	355,465				(13,271)		(13,271)	(228)	U	11/30/2017
SBZ573-90-5	ING GROEP NV		B	341,225.000	6,279,311	18.402	6,279,311	5, 133, 952		127 , 151		456,992		456,992	447,674	U	11/30/2017
G47791-10-1	. INGERSOLL-RAND PLC			25,574.000	2,280,945		2,280,945	1,535,932		43,030		354,583	1,373	353,211		L	12/01/2017
45823T-10-6	INTACT FINACIAL GROUP		. B	21,329.000	1,787,248	83.794	1,787,248	1,483,163		36, 173		141,020		141,020	117,786	U	11/30/2016
458140-10-0	INTEL CORP			251,044.000	11,588,191	46 . 160	11,588,191	7,880,912		233,247		2,208,200	58 , 142	2, 150, 059		L	12/12/2017
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC			39,926.000	2,817,179	70.560	2,817,179	2,002,053		28,644		512,857		512,857		L	11/03/2017
BASOB3-JU-2	INTERNATIONAL AUTOMOTIVE COMPONENT			3,409,921.000	852,480	0.250	852,480	784,282				(511,488)		(511,488)		U	12/21/2015
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP			10,468.000	1,606,001	153.420	1,606,001	1,471,947		61,516		(127,924)	59,209	(187, 132)		L	04/05/2017
460146-10-3	INTERNATIONAL PAPER CO			60 , 151 . 000	3, 485, 149	57.940	3,485,149	2,997,469		70,889		215, 117		215, 117		L	11/30/2017
T55067-10-1	. INTESA SANPAOLO EURO.52		B	996,380.000	3,314,179	3.326	3,314,179	2,998,935		168,601		432,653		432,653	331,970	U	04/04/2016
461202-10-3	INTUIT INC.	-	ļ	25,047.000	3,951,916	157.780	3,951,916	2,025,674		35,057	ļ	1,074,336	12,099	1,062,238		L	12/01/2017
46120E-60-2	INTUITIVE SURGICAL INC		ļ .	10,389.000	3,791,362	364.940	3,791,362	2,631,911			ļ	1,042,762		1,042,762		L	10/03/2017
G491BT-10-8	INVESCO LTD		ļ <u>.</u>	14,715.000	537,686	36.540	537,686	446,453		16,922		91,233		91,233		L	11/30/2015
W48102-12-8	INVESTOR B		B	78,327.000	3,578,886	45.692	3,578,886	2,812,198		74,721		260 , 184		260, 184	315,681	U	11/30/2017
46266C-10-5	. IQVIA HOLDINGS INC			396.000	38,768	97.900		38,768					1,731	(1,731)		L	12/01/2017
J2501P-10-4	. ITOCHU CORP JPY50		B	158,720.000	2,963,055	18.668	2,963,055	1,993,637	2,082	73,726		762,419		762,419	88,633	U	11/30/2015
J2502P-10-3	. ITOCHU ENEX LTD		B	106,800.000	1,029,603	9.640	1,029,603	1,072,253				(35,795)		(35,795)	(6,855)	U	11/30/2017
469814-10-7	JACOBS ENGINEERING GROUP INC		ļ	553.000	36,476	65.960	36,476	30,192		232	ļ	6,284	485	5,800		L	11/01/2017
S67438-82-0	JAPAN EXCHANGE GROUP INC		B	0.000		17.377			50							U	11/09/2016
J2740Q-10-3	JAPAN PETROLEUM EXPLORATION LTD		В	60,200.000	1,596,783	26.525	1,596,783	1,384,162				223,252		223,252	(10,630)	U	11/30/2017
J27869-10-6	JAPAN TOBACCO INC JPY50000		В	24,400.000	786,475	32.233	786,475	786,475		10,225		(2,298)	30,890	(33, 189)	2,298	U	11/22/2017
G50736-10-0	JARDINE MATHESON (USD)		D	25,900.000	1,580,677	61.030	1,580,677	1,455,745		34,552		95,774		95,774		U	03/29/2017
G50871-10-5	JAZZ PHARMACEUTICALS PLC		 	265.000	35,682	134.650	35,682	35,682			ļ		938	(938)		L	12/01/2017
46590V-10-0	JBG SMITH PROPERTIES		1	883.000	30,667	34.730	30,667	28,771	199	199	<u> </u>	1,895		1,895		L	07/18/2017
W4939T-10-9	JM AB		В	72,378.000	1,652,207	22.827	1,652,207	1,673,545				(50,371)		(50,371)	29,034	u[11/30/2017
478160-10-4	JOHNSON & JOHNSON		l	179,217.000	25,040,199	139.720	25,040,199	17,612,761		489,370		3,551,565	15, 117	3,536,448		L	12/01/2017
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		l I	21,430.010	816,697	38.110	816,697	740,439	5,572	21,374		(65,318)	21,545	(86,862)		L[01/10/2017
48020Q-10-7	JONES LANG LASALLE INC.		l I	234.000	34,850	148.930	34,850	34,850					732	(732)		L	12/01/2017
46625H-10-0	JP MORGAN CHASE & CO		I T	195,418.000	20,898,001	106.940	20.898.001	13,325,446				3,580,030		3.580.030			11/30/2017
48203R-10-4	JUNIPER NETWORKS INC			318.000	9,063	28.500	9,063	8,850		64		213	120	93		L	07/05/2017
J29266-10-3	KAKEN PHARMACEUTICAL LTD		В	31,100.000	1,606,764	51.664	1,606,764	1,562,516		J1		54,945		54,945	(10,697)	U	11/30/2017

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

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		1
						Rate			-					_			1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
J30642-16-9	KAO CORP	0000	R	44,340.000	2,998,904	67.634	2,998,904	1,929,447	Dat Onpaid	36,798	opa.a	805,927	1.000g.m200	805,927	86,508	(,	11/30/2015
S63647-66-3	KASIKORNBANK PUBLIC NON-VOTING DR		B	47,200.000	336,005	7.119		237,204		4,096		68,308			26,776	U	05/16/2017
B5337G-16-2	KBC GROUP NV		В	0.000		85.389			5,084	5,246					20,	U	04/04/2016
J31843-10-5	KDDI CORP JPY5000		В	272,660.000	6,788,059	24.896	6,788,059	7,266,282	2,605	.85,072		(744, 372)		(744,372)	69,807	U	11/30/2017
487836-10-8	KELLOGG CO.			17,245.000	1, 172, 315	67.980	1, 172, 315	1, 123, 058		36,559		(98,814)		(98,814)		L	11/24/2015
Y4722Z-12-0	KEPPEL CORP		В	131,500.000	723,230	5.500	723,230			18,919		144 , 184		144, 184	52,027	U	11/30/2016
F5433L-10-3	KERING SA		В	7 , 100 .000	3,350,593	471.914	3,350,593	1,335,628		28,528		1,563,533		1,563,533	189,715	U	11/30/2015
G52416-10-7	KERRY A		В	24,345.000	2,733,330	112.275	2,733,330	1,782,742		16,021		730,068		730,068	259,734	U	11/30/2015
493267-10-8	KEYCORP NEW COM		l	106,920.000	2, 156, 576	20 . 170	2,156,576	1,887,079		32,371		187,718		187,718		L	11/30/2017
J32491-10-2	KEYENCE CORP JPY50		B	8,900.000	4,986,844	560.320	4,986,844	2,203,745	323	8,508		1,759,654		1,759,654	143,074	U	03/29/2017
G52549-10-5	KIER GROUP PLC		R	202,827.000	2,985,192	14.718	2,985,192	2,855,390	40.770			131,788	0.000	131,788	(1,987)	U	11/30/2017
494368-10-3 \$64937-45-1	KIMBERLY-CLARK CORP		D	14, 199.000	1,713,251	120.660	1,713,251	1,519,692	13,773	52,792		91,517	8,093	83,424 769.534	E0 404	L	10/03/2017
482480-10-0	KIRIN HOLDINGS CO		D	94,400.000	2,380,321 9,141	25.215 105.070	2,380,321 9,141	1,557,187		30,441 70		769,534 568			58, 194	U	03/29/2017
J35759-12-5	KOMATSU LTD NPV		D	97,330.000	3,523,406	36.201	3,523,406	1,870,297	1.345	49.605		1, 198, 348		1, 198, 348	115,763	L	11/30/2015
X4551T-10-5	KONE B		R	42,662.000	2,294,014	53.772	2,294,014	1,880,039		40.515		98,676		98.676	189,262	UII	11/30/2017
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV		В	118,908.000	2,617,958	22.017	2,617,958	1,914,062		51,731		(140,690)	48.280	(188,969)	308,744	U	06/20/2017
BASOCM-DC-5	KOUS HOLDINGS INC. (OSMOSE UTILITIES SER			112.500.000	15, 148, 226	134.651	15,148,226	11,250,000				2,245,028		2.245.028		U	08/21/2015
500754-10-6	KRAFT HEINZ ORD			64,758.000	5,035,582	77.760	5,035,582	4,911,566		100,595		(478,077)		(478,077)		L	11/30/2017
J36662-13-8	KUBOTA CORP		В	115,950.000	2,274,226	19.614	2,274,226	1,821,787		29,325		542,404		542,404	73, 121	U	11/30/2015
J37479-11-0	KYOCERA CORP JPY50		В	32,540.000	2, 129, 760	65.451	2,129,760	1,536,528	925	30,322		433,998		433,998	74,271	U	11/30/2016
J37996-11-3	KYORIN HOLDINGS INC		B	96,300.000	1,805,465	18.748	1,805,465	1,844,749				(27, 264)		(27,264)	(12,020)	U	11/30/2017
502413-10-7	L3 TECHNOLOGIES INC			209.000	41,351	197.850	41,351	36, 139		296		5,212	9	5,203		L	11/01/2017
50540R-40-9	LABORATORY CORP AMER HLDGS			265.000	42,270	159.510	42,270	41,470				800		800		L	12/01/2017
024657-91-4	LADBROKES CORAL GROUP PLC		В	578,525.000	1,423,548	2.461	1,423,548	1,049,381		70.400		375,114		375, 114	(947)	U	11/30/2017
F01764-10-3 512807-10-8	L'AIR LIQUIDE S.A		В	35,018.000	4,417,313	126 . 144	4,417,313 50.803	3,727,409	138	78,422 109		369,246	16.177	369,246	499,861	U	10/02/2017
513272-10-4	LAMB WESTON HOLDINGS INC			276.000	50,803	184.070 56.450		40,672	138	21, 185						L	11/30/2016
G5375M-11-8	LAND SECURITIES GROUP		R	0.000	1, 094, 487	13.015	1,394,487			21, 100		1.602		1.602	28.882	L	09/04/2015
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC		R	20,928.250	285,372	13.636	285,372	232, 158	15,268			50,872		50,872	2,342	U	09/29/2017
517834-10-7	LAS VEGAS SANDS CORP			34,400.000	2,390,456	69.490	2,390,456	1,984,993				441.881		441.881	,0,2	L	11/30/2017
521865-20-4	LEAR CORP			219.000		176.660	38.689	31,571		307		7,118	7.493	(375)		L	12/01/2017
524660-10-7	LEGGETT & PLATT INC			734.000	35,034	47.730	35,034	34, 131	264			903	,	903		L	11/01/2017
F56196-18-5	LEGRAND		В	29,463.000	2,270,989	77.079	2,270,989	1,595,223		22,316		386,484		386,484	222,244	U	11/30/2015
525327-10-2	LEIDOS HOLDINGS INC			594.000	38,355	64.570	38,355	35,631		190		2,724		2,724		L	12/01/2017
G5485F-16-9	LI & FUNG LTD CMN STK		B	320,000.000	175,610	0.549	175,610	116,417		9,434		60,640	24,326	36,314	(1,447)	U	08/12/2016
53071M-10-4	LIBERTY INTERACTIVE CORP			1,540.000	37,607	24.420	37,607	36,281				1,326		1,326		L	11/01/2017
531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR			428.000	16,974	39.660	16,974	16,974					12,054	(12,054)		L	12/01/2017
531229-60-7 534187-10-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR			483.000	19, 156	39.660 76.870	19, 156	19, 15618, 448		55			1,255	(1,255)		L	12/01/2017
D50348-10-7	LINCOLN NA IL COMP IN COM		D	15,729.000	3,426,172	217.825	3,426,172	2,807,466	7.268	54.134		478.120		478, 120	358.328	L	11/30/2015
Y5281M-11-1	LINK REIT		R	329,100.000	3,050,069	9.268	3,050,069	1,936,236		100.364		936. 192		936 . 192	(25,464)	U	01/05/2016
539830-10-9	LOCKHEED MART IN CORP			14,353.000	4,608,031	321.050	4,608,031	2,833,506		101.104		967,353		967.353	(20, 101)	I	12/12/2017
540424-10-8	LOEWS CORP			802.000	40, 124	50.030	40,124	40, 124					369	(369)		L	12/01/2017
H50524-13-3	LONZA GROUP AG		В		2, 195, 022	270 . 190	2,195,022	2,117,393				51,061		51,061	26,568	U	11/30/2017
F58149-13-3	L'OREAL CMN STK		В	22,471.000	4,990,539	222.088	4,990,539	4,227,920		41,504		175,795		175,795	353,929	U	11/30/2017
548661-10-7	LOWES COS INC USDO.50			63,677.000	5,918,140	92.940	5,918,140	4,376,576		67,775		1, 157, 438		1 , 157 , 438		L	11/30/2017
F58485-11-5	LVMH MOET HENNESSY EURO.30		B	15,844.000	4,668,852	294.676	4,668,852	2,517,089		56,225		1,177,581		1,177,581	459,812	U	11/30/2015
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A			38,636.000	4,262,324	110.320	4,262,324	3,658,189		99,916		686,941		686,941		L	12/01/2017
55261F-10-4	M & T BANK CORP			8,649.000	1,478,893	170.990	1,478,893	1,408,192		5,422		70,700		70,700		L	12/12/2017
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK		B	48,807.000	3,803,315		3,803,315	3,143,370		91, 106		252,001		252,001	194,605	U	11/30/2017
S25544-75-0 G5785G-10-7	MAGNA INTL INC CLASS'A'SUB-VTG COM NPV		D	53,343.000	3,032,967 5,888	56.858	3,032,967 5,888	2,699,695		33,219		376,543	5.334	376,543	108,312	U	11/30/2017
	MANPOWERGROUP			288.000		126.110		5,888		268		3,503		(5,334)		L	09/19/2017
3371011 10 U	0									200				, 300 بر			

SCHEDULE D - PART 2 - SECTION 2

						Showing A	All COMMON ST	OCKS Owned Do	ecember 31 of	Current Year							
1	2	Cod	les	5	6		ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4	-		7	8		10	11	12	13	14	15	16		
CUSIP Identi- fication	Description	Code	For- eign	Number of Shares	Book/ Adjusted Carrying Value	Rate Per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared But Unpaid	Unrealized Valuation Increase/ (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in Book/Adjusted Carrying Value (13 - 14)	Total Foreign Exchange Change in Book/Adjusted Carrying Value	NAIC Market Indicator (a)	Date Acquired
S24925-19-0	MANULIFE FINANCIAL CORP		B	154,318.000	3,229,353	20.927	3,229,353	2,672,253		77,403		301,640		301,640	188,691	U	05/31/2017
56585A-10-2	MARATHON PETROLEUM CORP			72,625.000	4,791,798	65.980	4,791,798	3,911,799		59, 109		724, 134	10,301	713,833		L	12/01/2017
G5824M-10-7 571903-20-2	MARKS & SPENCER GP ORD GBPO.25 MARRIOTT I NTL INC NEW CL A		В	0.000	3,764,336	4.258 135.730	3,764,336	2,786,572	18,564	18,759						U	11/30/2015
571748-10-2	MARSH + MCLENNAN COS INC			35,647.000	2,901,309	81.390	2,901,309	1,880,541		44.910		431,676	718	430,958		L	11/01/2017
SB1JQD-M8-7	MARSTONS PLC		R	1,208,120,000	1,838,565	1.522	1.838.565	1,885,968	77 . 483			(47,561)	10	(47.561)	159	L	12/05/2017
576360-10-4	MASTERCARD INC CLASS A			51,448.000	7,787,169	151.360	7,787,169	5,792,087	, 100	28,253		1,572,904	46	1,572,858		L	12/20/2017
Q5857C-10-8	MAYNE PHARMA GROUP LTD		В	2,932,531.000	1,594,095	0.544	1,594,095	1,429,685				117,533		117,533	46,876	U	11/30/2017
J41551-10-2	MAZDA MOTOR CORP		B	0.000		13.431			617							U	11/30/2015
580135-10-1	MCDONALDS CORP			43,386.000	7,467,598	172.120	7,467,598	4,674,973		153,586		2,019,197	860	2,018,337		L	12/12/2017
58155Q-10-3	MCKESSON CORP			6,315.000	984,824	155.950	984,824	830,560	5,589	6,409		97,883		97,883		L	11/30/2016
58404W-10-9 58409L-10-8	MEDCATH CORP			400.000		0.000 11.590				(004,400)						L	09/29/2011
E7418Y-10-1	MEDIASET ESPANA COMUNICACION SA		D	0.000	2.458.589	11.238	2.458.589	2.552.410		(321, 163)		(111, 122)		(111, 122)	17.301	U	07/28/2014
G5960L-10-3	MEDTRONIC PLC		D	97.956.000	7.909.947	80.750		7.241.718	45.060	109.336			1.870	532.686	17,301	U	11/30/2017
58933Y-10-5	MERCK & CO. INC.		1	115,812.000	6,516,741	56.270	6,516,741	6,085,584	55.590	216,759		(298,766)	9, 189	(307.955)		L	10/30/2017
59156R-10-8	METLIFE INC COM			67,567.000	3,416,188	50.560	3,416,188	3,280,271		80,742		67,168		67,168		L	11/30/2017
592688-10-5	METTLER TOLEDO INTERNATIONAL			66.000	40,888	619.520	40,888	39, 121				1,768	1,458	309		L	12/01/2017
55277J-10-8	MF GLOBAL HOLDINGS LTD			3,100.000		0.000										U	09/29/2011
F61824-14-4	MICHELIN (CGDE) CMN STK		B	32,507.000	4,666,564	143.556	4,666,564	3,359,997		83,020		414,731		414,731	437,222	U	11/30/2017
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC		D	272.000	9, 136	33.590	9, 136	8,677				460	443	17		L	09/19/2017
SBD8YW-M0-4 595017-10-4	MICRO FOCUS INTERNATIONAL PLC		. В	25,364.000 510.000	865,670 44,819	34.130 87.880	865,670 44.819	654,839 40.074		332		191,635 4.745	11.076	191,635	19, 196	U	10/16/2017
595112-10-3	MICRON TEC HNOLOGY INC COM			72.481.000	2.980.419	41.120	2.980.419	1.599.796				1.001.934	4.543	997.392		L	12/01/2017
594918-10-4	MICROSOFT CORP			448,838.000	38,393,603	85.540	38,393,603	23,057,562		631,877		9,402,717	110,393	9,292,324		L	12/20/2017
BAS0E7-69-1	MILLENNIUM HLTH (NEW) CLOSING TL]	41,969.000	11,793	0.281	11,793	11,793				(28,875)	9, 191	(38,066)		U	12/21/2015
G61614-12-2	MITCHELLS & BUTLERS PLC		. B	293,454.000	1, 123, 820	3.830	1, 123, 820	1,061,012	19,605			63,556		63,556	(748)	U	11/30/2017
	MITSUBISHI CORPORATION		B	124,540.000	3,441,572	27.634	3,441,572	2,402,879	2,970	94,031		693,264		693,264	89,547	U	11/30/2015
	MITSUBISHI ELECTRIC CORP		B	169,350.000	2,813,479	16.613	2,813,479	1,997,397	1,467	42,302		355,937		355,937	91,566	U	11/30/2015
	MITSUBISHI ESTATE CO		B	0.000		17.399			707	4 470						U	01/05/2016
	MITSUBISHI HEAVY INDS		B	0.000	6, 120, 828	37.085 7.336	6,120,828	5,103,075	1, 194 2, 916	1,178 106,051					123,949	U	11/30/2015
\$65973-02-6	MITSUL & CO NPV		D		1.984.057	16.263		1,557,322	2,910	57.061		233,219		233,219	69.919	U	11/30/2016
J4509L-10-1	MITSUI FUDOSAN CO JPY50		В	5,000,000	112,073	22.415	112,073	112.073	852	1,397		(1,275)	6.353	(7,628)	3.741	U	02/03/2016
J4599L-10-2	MIZUHO FINANCIAL GROUP		В	41,900.000		1.816		69,539	3,527	5,838		(1,838)		(1,838)	2,571	U	11/30/2015
608190-10-4	MOHAWK INDUSTRIES INC			150.000	41,385	275.900	41,385	36,661				4,724	121	4,603		L	10/03/2017
60871R-20-9	MOLSON COORS BREWING CO. CL B			102.000	8,371	82.070	8,371	8,327		167		44	181,283	(181,239)		L	01/04/2017
609207-10-5	MONDELEZ INTERNATIONAL INC			118,819.000	5,085,453	42.800	5,085,453	4,863,238	26 , 140	63,683		(128,684)		(128,684)		L	11/30/2017
61166W-10-1	MONSANTO CO	-		25,743.000	3,006,268	116.780	3,006,268	2,806,119		49,542		260,991		260,991		L	11/30/2017
61174X-10-9 615369-10-5	MONSTER BEVERAGE CORP	-	 	28 , 186 . 000 12 , 321 . 000	1,783,892 1,818,703	63.290 147.610	1,783,892 1,818,703	1,096,830 1,258,995		18.242		534, 125 640, 133	1, 181	534, 125 638, 953		L	11/30/2015 12/01/2017
617446-44-8	MORGAN STANLEY		1	115, 191.000	6,044,072	52.470	6,044,072	4,467,609		72.852		857.002	, 1, 101	857,002		L	11/30/2017
620076-30-7	MOTOROLA SOLUTIONS INC		1	108.000	9,757	90.340	9,757	9,604	56	13			165	(12)		L	10/30/2017
55354G-10-0	MSCI INC A			300.000		126.540	37,962			114		2,409		2,409		L	10/03/2017
D55535-10-4	MUENCHENER RUECKVE COMMON STOCK		В	11,724.000	2,544,631	217.045	2,544,631	2,283,280	12,503	93,375		15, 439		15,439	307,660	U	11/30/2015
J46840-10-4	MURATA MANUFACTURING CO LTD	.	B	9,465.000	1,270,402	134.221	1,270,402	1,035,036	799	17,671		(45,851)		(45,851)	46,246	U	07/08/2016
Q64865-10-0	MYER HOLDINGS LTD	-	B	1,989,944.000	1,027,249	0.516	1,027,249	1, 186, 024				(188,982)		(188,982)	30,208	U	11/30/2017
N59465-10-9	MYLAN NV	-		5,895.000	249,417	42.310	249,417	214,342				26,427	16,426	10,001	(075)	L	09/19/2017
G6374M-10-9 SBDR05-C0-9	NATIONAL EXPRESS GROUP PLC		p	255, 257.000 79, 005.420	1,315,242 935,259	5. 153 11. 838	1,315,242 935,259	1,258,761 903,270	47,738	27,552		57,357 (5,073)		57,357 (71,875)	(875) 37,062	U	11/30/2017 09/20/2017
Q65336-11-9	NATL AUSTRALIA BK COMMON STOCK	-	R		935,259		1,443,268	1.292.492	47,738	93.861		(5,073)		(49.833)	37,062	U	11/30/2016
633067-10-3	NATE BK OF CANADA COMMON STOCK	-	В	45,799.000	2,292,600	50.058	2,292,600	1,515,848		68,225		312,452		312,452	117,861	U	11/30/2015
	NATL GRID TRANSCO ORD GBPO.11395		В	0.000	2,202,000	14.004	2,202,000			1,838		, 102				U	09/04/2015
	NCC AB		R	63 276 000	1 215 672	19 212	1 215 672	1 321 105		,	l	(126, 796)		(126, 796)	21 363	II	11/30/2017

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

						Showing A	II COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		.
						Rate											.
						Per									Total Foreign		1
						Share							Current Year's		Exchange		.
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	ı
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
H57312-64-9	NESTLE SA PAR CHF1	Oouc	D D	201,796.000	17,353,007	85.993	17,353,007	15,535,092	217.732	213,458	Oripaid	1,561,741	riccognizca	1,561,741	475.242	ΙΙ	11/30/2017
64110D-10-4	NETAPP INC		D	201,790.000	12,392	55.320	12,392	9,743		213,438		2,649		2,649	47 3, 242	I	10/30/2017
64110L-10-6	NETFLIX INC			23,825.000	4,573,447	191.960	4,573,447	3,022,285		12		1,390,163	1, 117	1,389,046		I	10/03/2017
S66371-01-4	NEWCREST MINING LTD		В	218,565.000	3,901,092	17.849	3,901,092	3,590,389		12,088		112,000	,	112,000	179,498	U	11/30/2017
651639-10-6	NEWMONT MINING CORP			2,890.000	108,433	37.520	108,433	53,801		723		9,971		9,971		L	01/13/2015
G64950-10-1	NEWRIVER REIT PLC		В	291,648.000	1,319,299	4.524	1,319,299	1, 258, 194	20,517			61,983		61,983	(878)	U	11/30/2017
65249B-10-9	NEWS CORP CLASS A			2, 174.000	35,241	16.210		28,827		217		6,413	999	5,415		L	09/01/2017
65339F-10-1	NEXTERA ENERGY INC			25, 194.000	3,935,051	156 . 190	3,935,051	2,568,964		90,476		838,651				L	12/12/2017
J49614-10-0	NICHI-IKO PHARMACEUTICAL LTD		B	110,400.000	1,704,266	15.437	1,704,266	1,660,709				54,903		54,903	(11,346)	U	11/30/2017
J52968-10-4	NIDEC CORPORATION JPY50		В	20,320.000	2,851,835	140.346	2,851,835	1,444,725	437	14,257		1,002,832		1,002,832	92,008	U	11/30/2015
654106-10-3	NIKE INC CL B		<u> </u>	45,601.000	2,852,343	62.550	2,852,343	2,242,185	9, 120	32,833		534,444		534,444		L	11/30/2016
J51699-10-6	NINTENDO CO LTD COM STK		R	9,000.000	3,290,812	365.646	3,290,812	1,893,318	1,831	37,067		1,321,685		1,321,685	75,528	U	11/30/2016
J28583-16-9	NIPPON PAPER INDUSTRIES LTD		B		1,684,698	19.015	1,684,698	1,705,414	0.005	00.070		(9,501)		(9,501)	(11,216)	U	11/30/2017
J55999-12-2 J59396-10-1	NIPPON STEEL AND SUMITOMO METAL CORP NIPPON TELEGRAPH & TELEPHONE CORP NTT		D	52,100.000	1,337,071 3,762,699	25.664 47.057	1,337,071	1,052,586	2,025 1,714	30,276		123, 102	16.375	123, 102 205, 379	49,442 80,345	U	11/30/2016 11/30/2017
J59396-10-1 J57160-12-9	NISSAN MOTOR CO CMN STK		B	0.000		9.973	3,762,699	3,069,930	1,714	/1,700		221,/54	16,3/5	205,379	80,345	U	11/30/2017
655044-10-5	NOBLE ENER GY INC COM		D	338.000	9,849	29.140	9,849	9,473	1,050	67		377		377		U	09/19/2017
654902-20-4	NOKIA CORPORATION ADR		D	295.654.000	1,377,748	4.660	1.377.748	1,377,748		46.237		110	53.174	(53, 174)		L	03/15/2017
J59009-15-9	NOMURA HOLDINGS INC		В	32,900.000	194,246	5.904	194,246	194,870	1,471	5,117		(6,405)	, 50, 114	(6,405)	6,272	U	11/30/2015
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)		В	48,666.000		12.128	590,233	537,018		29.069		(11,252)		(11,252)	58,823	U	11/30/2015
655664-10-0	NORDSTROM INC			241.000	11,419	47.380	11,419	10,012		108		1,407	74	1,333	, .	L	10/30/2017
655844-10-8	NORFOLK SOUTHERN CORP		 	18,923.000	2,741,943	144.900	2,741,943	1,715,576		46, 172		696,934		696,934		L	11/30/2015
665859-10-4	NORTHERN TRUST CORP			16,665.000	1,664,667	99.890	1,664,667	1,187,798	6,999	25,997		180,649		180,649		L	11/30/2015
666807-10-2	NORTHROP GRUMMAN CORP			11,727.000	3,599,134	306.910	3,599,134	1,834,812		45,035		862,514		862,514		L	12/01/2017
G66721-10-4	NORWEGIAN CRUISE LINE			687.000	36,583	53.250	36,583	36,583					1,072	(1,072)		L	12/01/2017
H5820Q-15-0	NOVARTIS AG-REG CMN STK		B	59,065.000	4,994,311	84.556	4,994,311	4,783,293	148,088	104,404		536,045	17,389	518,656	169,347	U	11/30/2015
K72807-13-2	NOVO-NORDISK B ORD		B	108,015.000	5,827,207	53.948	5,827,207	4,638,408	46,935	98,649		1,361,743		1,361,743	558,780	U	03/02/2017
J59399-10-5 670346-10-5	NTT DOCOMO, INC		В	218,365.000	5, 158, 183	23.622	5, 158, 183	4,730,922	2, 176	97 , 154 32 , 830		(79,308)	66,731	(146,039)	55,676	U	11/30/2017
670346-10-5 67066G-10-4	NVIDIA CORP		····	21,742.000	1,382,356 6,346,607	63.580 193.500	1,382,356 6,346,607	1,074,900 6,364,548	8,262	32,830			3,322	88,273 (33,361)		L	04/15/2014 12/20/2017
62944T-10-5	NVR INC			11.000	5,346,607	3,508.220				985		11,530		11,530		L	12/20/2017
N6596X-10-9	NXP SEMICONDUCTORS N.V.		D	19,596.000	2,294,496	3,300.220	2,294,496	1,963,020				351,251		351.251		L	05/25/2017
	OCBC BANK		B	170,000.000	1,576,101	9.271	1,576,101	1,129,911		44,595		514,692	63,856	450,836	75,635	U	11/30/2016
674599-10-5	OCCIDENTAL PETROLEUM CORP			13.067.000	962,515	73.660	962.515	836.029	10.062	32.011		110 , 147	36,197	73.950		L	08/30/2017
678026-10-5	OIL STATES INTL			122, 172.000	3,457,468	28.300	3,457,468	2,907,694				549,774		549,774		L	11/30/2017
681919-10-6	OMNICOM GROUP			11,328.000	825,018	72.830	825,018	764,949	6,797	24, 184		(131,863)	5,585	(137,448)		L	11/01/2017
G6768E-10-1	OPHIR ENERGY PLC		B	848,871.000	780,851	0.920	780,851	726,917				52,462		52,462	1,472	U	12/01/2017
68389X-10-5	ORACLE CORP COM			182,317.000	8,619,948	47.280	8,619,948	7,323,245		111,714		1,320,928	2,317	1,318,610		L	11/30/2017
67103H-10-7	OREILLY AUTOMOTIVE INC		l	5,406.000	1,300,359	240.540	1,300,359	610,612				(204,725)		(204,725)		L	05/18/2015
J61933-12-3	ORIX CORP COMMON STOCK		B	195,835.000	3,310,855	16.906	3,310,855	3,014,681	1,700	52,880		63,599		63,599	59,412	U	11/30/2017
J8996L-10-2	ORIX JREIT REIT INC		В	1,260.000	1,745,992	1,385.708	1,745,992	1,775,631		00.000		(18,015)		(18,015)	(11,624)	U	11/30/2017
J63117-10-5 69331C-10-8	OTSUKA HOLDINGS CO LTDP G & E CORP		D	64, 120.000 34, 315.000	2,816,385 1,538,341	43.924 44.830	2,816,385 1,538,341	2,442,681 1,564,771		28,938 67.387		(50, 163)	27.167	(50, 163) (553, 447)	44,302	U	11/30/2017 12/01/2017
693718-10-8	PACCAR INC			34,315.000		71.080		2,393,908	45,806	67,387		(526,279) 209,554	21 , 107	(553,447)		L	12/01/2017
695156-10-9	PACKAGING CORPORATION OF AMERICA			38, 172.000	2,713,266	120.550	2,713,266		45,806	44,469		2,720	34	209,554		L	12/01/2017
J41121-10-4	PANASONIC CORP		В	268,995.000	3,938,813	120.550	3,938,813	3,038,747	1.947	52.658		1,076,777	04	1,076,777	118,696	U	11/30/2016
698354-10-7	PANDORA MEDIA INC			19,216.000	92,621	4.820	92,621		, 547				65.708	(65,708)	10,000	L	09/28/2017
G6376N-15-4	PARAGON GROUP OF COMPANIES		В	173,609.000	1, 152, 406	6.638	1,152,406	1,136,958				16,215		16,215	(767)	U	11/30/2017
701094-10-4	PARKER HAN NIFIN CORP COM		I	16,885.000	3,369,908	199.580	3,369,908	1,875,808		44,576		1,006,008		1,006,008		L	11/30/2015
704326-10-7	PAYCHEX INC			25,544.000	1,739,036	68.080	1,739,036	1,139,820		49,044		183,917		183,917		L	11/30/2015
70450Y-10-3	PAYPAL HOLDINGS INC			62,753.000	4,619,876	73.620	4,619,876	4,346,150				247,418		247,418		L	12/12/2017
M7846U-10-2	PAZ OIL CO. LTD.		B	7,707.000	1,336,429	173.405	1,336,429	1,363,011				(35,073)		(35,073)	8,492	U	11/30/2017
69327R-10-1	PDC ENERGY INC		<u> </u>	41,011.000	2,113,707	51.540	2, 113, 707	1,884,455				229, 251		229,251		L	11/30/2017
G8295T-21-3	PENNON GROUP PLC		B	240,827.000	2,550,847	10.592	2,550,847	2,590,034				(37,490)		(37,490)	(1,697)	U	11/30/2017

SCHEDULE D - PART 2 - SECTION 2

						Showing A	AII COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Ch	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate	-		-			_		-	_		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Lloroolinod		Total Change in		NAIC	
OLICID				Ni		Used to						Unrealized	Other-Than-	Total Change in	Change in	-	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
713448-10-8	PEPSICO INC.			79,596.000	9,545,152	119.920	9,545,152	7,770,538	58 , 158	195,802		969,583	12,743	956,841		L	11/30/2017
S46823-29-0	PERNOD RICARD NPV		В	15,455.000	2,448,777	158.446	2,448,777	1,623,072		30,794		475,445		475,445	295, 127	U	11/30/2016
G70278-10-9	PETRA DIAMONDS LTD		В	1, 121, 744.000	1, 183, 597	1.055	1, 183, 597	1,027,716				154,383		154,383	1,498	U	12/05/2017
G7052T-10-1	PETROFAC LTD		В	147,912.000	1,020,448	6.899	1,020,448	842,130				178,997		178,997	(679)	U	11/30/2017
717081-10-3	PFIZER INC			494,763.000	17,920,316	36.220	17,920,316	15,988,756		358,474		1,070,524	10,452	1,060,072		L	12/01/2017
718172-10-9	PHILIP MORRIS INTL.			112,432.000	11,878,441	105.650	11,878,441	10,976,541	118,737	360,993		1,282,107	21,807	1,260,300		L	12/21/2017
N6817P-10-9	PHILIPS ELECTRONICS ORD		В	78,462.000	2,971,610	37.873	2,971,610	2,123,771				300,321		300,321	333,652	U	05/15/2017
718546-10-4	PHILLIPS 66			85, 128.000	8,610,697	101.150	8,610,697			69,879		596,572		596,572		L	11/30/2017
G7091M-10-9	PHOENIX GROUP HOLDINGS		В	181,212.000	1,916,951	10.579	1,916,951	1,871,621				46,606		46,606	(1,276)	U	11/30/2017
723484-10-1	PINNACLE WEST CAPITAL CORP		 	413.000	35, 179	85.180	35, 179	34,930		524		249	5,608	(5,358)		L	10/03/2017
723787-10-7	PIONEER NA T RES CO COM		 	4,111.000	710,586	172.850	710,586	577,547		115		115,828		115,828		L	12/01/2017
G7132V-10-0	PLAYTECH PLC		B	136 , 103 .000	1,584,295	11.640	1,584,295	1,549,423				35,926		35,926	(1,054)	U	11/30/2017
693475-10-5	PNC FINL SVCS GROUP INC		ļļ	24,509.000	3,536,404	144.290	3,536,404	2,782,671		57,459		613,706		613,706		L	11/30/2017
731068-10-2	POLARIS INDUSTRIES INC		 	134.000	16,615	123.990	16,615	16,615					284	(284)		L	12/01/2017
731068-10-2	POLARIS INDUSTRIES INC	LS		151.000	18,722	123.990	18,722	18,722					320	(320)		L	12/01/2017
S26969-80-8	POTASH CORP OF SASKATCHEWAN		В	48,567.000	999,287	20.575	999,287	821,397		10,177		108,308		108,308	70,804	U	05/31/2017
739239-10-1	POWER CORP CANADA SUB-VTG NPV		В	34, 149.000	882,240	25.835	882,240			31,930		59,315		59,315	57,722	U	11/30/2016
739270-10-0	POWER FINANCIAL CORP		B	40,582.000	1, 118,722	27.567	1,118,722	1,023,207		43,202		29,617		29,617	73,533	U	11/30/2016
693506-10-7	PPG INDUSTRIES INC			25,224.000	2,946,668	116.820	2,946,668	2,694,229		28,954		375,480		375,480		L	11/30/2017
69351T-10-6	PPL CORP			44,936.000	1,390,769	30.950	1,390,769	1,481,628	17 , 750	58,581		(158,962)		(158,962)		L	11/30/2017
74005P-10-4	PRAXAIR INC.			18,423.000	2,849,670	154.680	2,849,670	2,312,494		52,244		600,690		600,690		L	11/30/2017
74112D-10-1	PRESTIGE BRANDS		ļ <u>.</u>	40,884.000	1,815,658	44.410	1,815,658	1,847,957				(32, 298)		(32,298)		L	11/30/2017
741503-40-3	PRICELINE.COM			2,993.000	5,201,056	1,737.740	5,201,056	3,720,800				764,976		764,976		L	11/30/2017
999989-ZX-7	PRIME INFRASTRUCTURE GROUP			24,962.000		0.000										U	06/11/2010
742718-10-9	PROCTER & GAMBLE CO			146,979.000	13,504,431	91.880	13,504,431	11,538,523		320,715		968,633	24,544	944,089		L	11/30/2017
743315-10-3	PROGRESSIVE CORP			66,091.000	3,722,245	56.320	3,722,245	2,340,256		29,545		1,286,515		1,286,515		L	11/01/2017
74340W-10-3	PROLOGIS INC			48,951.000	3, 157,829	64.510	3, 157, 829	1,956,044		85,408		568,531	64	568,466		L	12/01/2017
G72899-10-0	PRUDENTIAL CORP		В	217,410.000	5,604,101	25.777	5,604,101	4,975,739		91,892		720,390		720,390	195,780	U	11/30/2017
744320-10-2	PRUDENTIAL FINL INC			30,955.000	3,559,206	114.980	3,559,206	2,718,603		92,684		337,481	152	337,329		L	10/30/2017
H64687-12-4	PSP SWISS PROPERTY AG		В	31, 186.000	2,955,390	94.767	2,955,390	2,785,287				147,681		147,681	22,422	U	11/30/2017
74460D-10-9	PUBLIC STORAGE			7,544.000	1,576,696	209.000	1,576,696	1,308,708		58,864		(105, 177)		(105, 177)		L	11/01/2017
744573-10-6	PUBLIC SVC ENTERPRISE GROUP			35, 175.000	1,811,513	51.500	1,811,513	1,346,774		60,501		268,034		268,034		L	11/30/2015
F7607Z-16-5	PUBLICIS GROUPE		В	7,302.000	496,721	68.025	496,721 .	445,286		13,034		(69, 100)		(69, 100)	60,969	U	11/30/2015
745867-10-1	PULTE GROUP INC		 	1,413.000	46,982	33.250	46,982	45,289	127	9	}	1,693	749	945	<u> </u>	<u> </u>	12/01/2017
BAS0H9-LZ-9	QLIK PARENT INC. (COMMON STOCK B)		 	2,877,513.570	117,403	0.041	117,403	117,500		00.054	 	(40.004)		(47.404)	 	V	08/22/2016
747525-10-3	QUALCOMM INC		 	14,517.000	929,378	64.020	929,378	771,492		32,254		(16, 991)	173	(17, 164)		<u> </u>	12/01/2017
747545-10-1	QUALITY CARE PROPERTIES INC			99,976.000	1,380,669	13.810	1,380,669	1,499,054		E 000		(168,959)	0.500	(168,959)			11/30/2016
74834L-10-0	QUEST DIAGNOSTICS INC		····	5,344.000	526,331	98.490	526,331 .	414,847		5,288 18		27,222	6,589	20,634		<u> </u>	12/21/2017
75281A-10-9	RANGE RESOURCES CORP		····	461.000	7,865	17.060	7,865	7,865					2,281	(2,281)		<u> </u>	09/19/2017
755111-50-7 756109-10-4	RAYTHEON COMPANY REALTY INCOME CORP		 	19,609.00032,623.000	3,683,551 1,860,163	187.850 57.020	3,683,551 1,860,163	2, 122, 493 1,808,619	6.932	60,355 82,438			5,253	878,279 (15,007)			11/01/2017
756 109-10-4 G74079-10-7	RECKITT BENCKISER GROUP PLC		D		1,645,337	93.597	1,645,337	1,474,510	p, 932	82,438 36.188		10.798		10,798	137.537	<u>-</u>	10/26/2016
SBQRRZ-00-3	RECRUIT HOLDINGS LTD		۰۰	163.800.000	4,071,372	93.597	4,071,372		1.536	36, 188		1,733,262		1,733,262		V	03/29/2017
756577-10-2	RED HAT INC.		D	364.000		120.100	43,716	2, 160,027	1, 330			1,733,202	1.878	(1,878)	03,030		12/01/2017
G7419H-11-3	REDEFINE INTERNATIONAL REIT PLC		D	1,532,861.000	43,716 763,487	0.498		748.022				15.973	1,8/8	15.973	(508)	L	12/01/2017
758849-10-3	REGENCY CENTERS CORPORATION		٠	1,532,861.000	9,547		9,547			91		15,973	237	15,9/3	(308)	·	09/19/2017
758849-10-3 75886F-10-7	REGENERON PHARMACEUTICALS INC		1	3.115.000	9,547	375.960	9,547	8,562		91			23/				09/19/201/
7591EP-10-0	REGIONS FINANCIAL CORP		1	628.000	1, 1/1, 115	17.280	10.852	9,622	57	16		1,230		1.230			10/30/2017
759351-60-4	REINSURANCE GROUP AMERICA INC		1	235.000		155.930		9,622	رد	218		5,652	····	5.652			09/19/2017
N73430-11-3	RELX NV		R	133.930.000		23.013	3.082.177	2,061,981							324.271	11	09/19/2017
F77098-10-5	RENAULT SA COMMON STOCK		B	41,306.000	4, 161, 957	100.759	4, 161, 957	3,992,110		38,990		(59, 445)		(59,445)	181,016	·	11/30/2017
E8471S-13-0	REPSOL YPE SA EUR1		B	73,821.540	1,307,069	17.706	1,307,069	766,629				177,002		(39,443)	147.756	·	12/18/2017
	REPUBLIC S VCS INC COM			30.648.000	2,072,111	67.610	2,072,111	1,706,042	10,574	39,544		319,252	1,855	317.398	147,730	<u>~</u>	12/01/2017
	RIGHTMOVE PLC		В	34.906.000	2, 124, 859	60.874	2.124.859	1,904,668	10,3/4			221.605	,000	221.605	(1,414)	U	12/01/2017

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

						Showing A	All COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	lue	17	18
	_	3		•	Ţ	7	8	,	10	11	12	13	14	15	16		ı
		_	- I			Rate	•		. •	• •			• •				i
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	i
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But		Impairment	Carrying Value		Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	Increase/ (Decrease)	Recognized	(13 - 14)	Carrying Value	(a)	Acquired
	RIO TINTO CMN STK	Code	eigii		953,565	53,325		502.599	but Oripaid	2.606	Ulipalu		necognized	211.809		(a)	11/30/2015
G75754-10-4 Q81437-10-7	RIO TINTO LTD		В	17,882.000	953,565 8.069.074		953,565			42,606		211,809			43,857	U	
770323-10-3	ROBERT HALF INTL INC		В	136,084.000	8,069,074	59.295 55.540	8,069,074 35,212	6,676,017		93,506				864,860 2,530	296 , 156	U	11/30/2017
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK		D	13,062.000	3,304,036	252.950	3,304,036	3,002,923	219, 176	62,843		180,314	118		116,217	L	10/26/2017
773903-10-9	ROCKWELL AUTOMATION INC		D	13,037.000	2,559,815		2,559,815	1,526,566	219, 170	40.045		792,719	110	792,719	110,217	U	12/01/2017
774341-10-1	ROCKWELL COLLINS INC			338.000	45,840	135.620	45,840	44.920				919		919		L	12/01/2017
S21690-51-6	ROGERS COMMUNICATIONS INC CL B		В	42, 173.000	2, 155,857	51.119	2,155,857	1,798,920		34,267		229, 151		229, 151	100,258	U	11/30/2017
775711-10-4	ROLLINS. INC			733,000		46.530		32,554		158		1,553		1.553		L	11/01/2017
G76225-10-4	ROLLS ROYCE HOLDINGS PLC		В	35,401.000	405,617	11.458	405,617	291, 179				90,647		90,647	29, 140	U	11/30/2016
776696-10-6	ROPER TECHNOLOGIES INC		 	11,884.000	3,077,956	259.000	3,077,956	1,815,170		16,638		902,233		902,233		L	11/30/2015
778296-10-3	ROSS STORES, INC.			36,915.000	2,962,429	80.250	2,962,429	1,376,902		23,459		546,886	30,796	516,090		L	09/19/2017
S27543-83-4	ROYAL BK OF CANADA COM NPV		В	147,729.000	12, 102, 942		12,102,942	10,333,376		193,566		839,413			527,345	U	11/30/2017
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD			360.000	42,941	119.280	42,941	42,941	216				578	(578)		L	12/01/2017
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07		В	144,008.000	4,831,209	33.548	4,831,209	3,472,093		118,458		799,534		799,534	288,780	U	05/18/2017
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS		В	111, 115.000	3,770,546	33.934	3,770,546	2,590,661		213,238		252,451		252,451	286,073	U	03/08/2016
78409V-10-4	S&P GLOBAL INC			15,591.000	2,641,115	169.400	2,641,115	1,983,291		14,763		550, 194		550 , 194		L	12/20/2017
F03381-13-8	SAFRAN		В	33,096.000	3,414,208	103.161	3,414,208	2,293,299		26,018		654,564		654,564	367,323	U	03/21/2017
G7770H-10-8	SAGA PLC		В	572,461.000	975,737	1.704	975,737	1,415,764				(439,378)	0.445	(439,378)	(649)	U	11/30/2017
79466L-30-2 X75653-10-9	SAMPO PLC		n	40, 184.000 42,841.000	4,108,010 2,356,111	102.230 54.997	4, 108, 010 2, 356, 111	2,678,016 2,094,257		76,291		1,355,056 148,945	2,415	1,352,641 148,945	226,378	L	09/19/2017 11/30/2017
Q82191-10-9	SANDFIRE RESOURCES		D		2,336,111 1,656,561	54.997		1,445,201		/0,291		162,647		148,945	48,713	U	11/30/2017
F5548N-10-1	SANOFI S.A.		D	16,985.000	1,465,423		1,465,423	1,445,201		47.548		(91,278)		(91.278)	179,043	U	11/30/2017
082869-11-8	SANTOS		B	127,945.000	545,394	4.263	545,394	366,900		47 , 340		130,222		130,222	42,739	U	11/25/2015
D66992-10-4	SAP AG		B		6,664,885	112.215	6,664,885	4,317,475	9,271	69,534		745,066		745,066	732, 119	U	11/30/2015
J69811-10-7	SAWAI PHARMACEUTICAL LTD		В	45.500.000	2,035,686	44.740	2,035,686	2,232,206	, 2, 2, .			(182,968)		(182,968)	(13,552)	U	11/30/2017
025121-72-4	SBM OFFSHORE NV		В	70,383.000	1,239,849	17.616	1,239,849	1, 169, 442				61,682		61,682	8,725	U	11/30/2017
SBLZH0-Z7-5	SCENTRE GROUP UNITS LTD		В	1,252,143.000	4, 103, 536	3.277	4,103,536	3,793,297		102,011		(253, 395)		(253, 395)	239,614	U	11/30/2017
806857-10-8	SCHLUMBERGER LTD		 	23,683.000	1,595,997	67 . 390	1,595,997	1,516,708	11,670	14,230		(13,811)	19,453	(33,264)		L	12/05/2017
S48341-08-5	SCHNEIDER ELECTRIC		B	58,849.000	5,007,385	85.089	5,007,385	4,481,200				246,531		246,531	341,639	U	11/30/2017
81211K-10-0	SEALED AIR CORP			221.000	10,895	49.300	10,895	9,746		35		1, 149		1,149		L	10/30/2017
J69972-10-7	SECOM CO. LTD. ORD		В	40 , 135 . 000	3,030,878		3,030,878	2,559,140	1,405	46,064		(11,482)	1,860	(13,342)	102,339	U	11/17/2017
81663A-10-5	SEMGROUP CORP			89,293.000	2,696,649	30.200	2,696,649	2, 143, 032				553,617		553,617		L	11/30/2017
816851-10-9	SEMPRA ENERGY			23,117.000	2,471,670	106.920	2,471,670	2,253,791	19,014	74,495		145 , 175		145, 175		L	11/11/2016
G80400-10-7	SERCO GROUP PLC		В	1,140,544.000	1,525,900	1.338	1,525,900	1,467,474		04 070		59,441		59,441	(1,015)	U	11/30/2017
J7165H-10-8 H7485A-10-8	SEVEN & I HOLDINGS NPV		В	45,495.000 37.000	1,891,284 96,477	41.571 2,607.491	1,891,284 96,477	1,743,110	3, 131 738	31,879 1,712		93,858 15,222	265	93,858 14.957	60,475 2,890	U	11/30/2016
G80603-10-6	SHAFTESBURY PLC		D	19,421.000	90,477	2,607.491	90,477	260,921	/38	1,712		13,539	∠0⊃	14,957	2,890 (183)	U	11/30/2017
824348-10-6	SHERWIN WILLIAMS CO		υ		2,258,500	410.040	2,258,500	1,271,821		18,727		778,280			(183)	U	11/30/2017
J72208-10-1	SHIMAMURA CO LTD JPY50		R	1,000.000	110,075	110.040	110,075		373	1.895		(18,908)		(18.908)	3,892	L	11/11/2014
J72810-12-0	SHIN ETSU CHEMICAL CO.		В	35,315,000		101.642	3.589.496	2,216,002	968	33.834		725,011		725.011	106 . 187	IJ	03/29/2017
D69671-21-8	SIEMANS AG		В	60,312.000	8,411,892	139.473	8,411,892	7,250,296	17. 183	125.043		22,741		22,741	665,012	U	11/30/2017
82669G-10-4	SIGNATURE BK NEW YORK NY			73.000	10,020	137.260	10.020	9,323				697	1, 101	(404)		L	09/19/2017
828806-10-9	SIMON PPTY GROUP INC			54.000	9,274	171.740	9,274	8,695		386		579	55,040	(54,460)		L	01/17/2017
Y79985-20-9	SINGAPORE TELECOM SGDO.15 (POST RE-ORG)		В	396,400.000	1,058,927	2.671	1,058,927	1,056,485	28,821	49,815		(22,231)	·	(22,231)	79,661	U	11/30/2016
82968B-10-3	SIRIUS XM HOLDINGS INC	LS	ļ	6,650.000	35,644	5.360	35,644	35,644		127			928	(928)		L	12/01/2017
W25381-14-1	SKAND ENSKILDA A		B	30,269.000	356,019	11.762	356,019	321, 102		15,737		2,619		2,619	35,037	U	11/30/2015
Q8514Q-13-0	SKY NETWORK TELEVISION LTD		B	446,468.000	892,253	1.998		762,877				98,074		98,074	31,302	U	11/30/2017
83088M-10-2	SKYWORKS SOLUTIONS INC			14,371.000	1,364,526	94.950	1,364,526	1,104,411		17,245		291,588		291,588		L	11/30/2016
J75734-10-3	SMC CORP		B	4,815.000	1,982,421	411.718	1,982,421	1,296,335	3,632	14,937		752,376			78,053	U	11/30/2016
S09223-20-7	SMITH & NEPHEW ORD USDO . 20		B	147,696.000	2,573,369	17.423	2,573,369	2,501,529		32,384		96,074		96,074	134, 114	U	11/30/2017
832696-40-5	SMUCKER J M CO COM NEW		ļ	8,160.000	1,013,798	124.240	1,013,798			24,970		(31, 171)		(31, 171)	440.000	L	11/16/2015
F43638-14-1	SOCIETE GENERALE COMMON STOCK		R	17,476.000	903,412	51.694	903,412	829,857		36,847		(71,923)		(71,923)	113,693	U	11/30/2015
J75963-10-8 B82095-11-6	SOFTBANK GROUP CORP		p	54,640.000	4,326,576	79. 183 139. 173	4,326,576	3,210,089	505 9,920	16,429 2,863		451,572		451,572	117,319	U	11/30/2017
D02090-11-0	OULYNI ON COMMICIN STUCK		υ			139.1/3			J, 920	∠,803						U	02/03/2010

SCHEDULE D - PART 2 - SECTION 2

						Showing A	AII COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	llue	17	18
		3	4			7	8		10	11	12	13	14	15	16		
						Rate	-		-			-		-			
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Llovanlimad		Total Change in		NAIC	
OLICID				Niis a		Used to						Unrealized	Other-Than-	Total Change in	Change in	-	
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	ndicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
J76379-10-6	SONY CORP NPV		В	95,860.000	4,325,401	45.122	4,325,401	2,130,902	461	16,902		1,499,480		1,499,480	134,263	J	11/30/2015
842587-10-7	SOUTHERN CO			40,984.000	1,970,921	48.090	1,970,921	1,775,654		91,988		(39,761)	6,981	(46,743)			05/03/2017
W8615U-10-8	SSAB SVENSKT STAL B		В	454,808.000	2,033,651	4.471	2,033,651	1,765,980				231,935		231,935	35,737	J	11/30/2017
G8842P-10-2	SSE PLC		В	1,590.000	28,392	17.856	28,392	27,861		1,374		(1,894)		(1,894)	2,425	J	03/17/2017
067765-22-2	STAGECOACH GROUP PLC		В	786,736.000	1,752,832	2.228	1,752,832	1,927,587				(173,588)		(173,588)	(1, 166)	J	11/30/2017
G84228-15-7	STANDARD CHARTERED ORD USDO.50		В	106,461.000	1, 123, 462	10.553	1,123,462	841,477				173,232		173,232	77,274	J	11/30/2016
854502-10-1	STANLEY BLACK & DECKER INC			18,027.000	3,059,002	169.690	3,059,002	1,809,987		43,288		983,336	4				09/19/2017
855244-10-9	STARBUCKS CORP			49,402.000	2,837,157	57 . 430	2,837,157	2,090,290		51.872		94.358		94.358			09/04/2015
	STATE STREET CORPORATION		I		2,615,558	97.610	2,615,558	2,041,789	11,254	35,654		463,589		463,589			11/30/2017
	STATOIL ASA CMN STK		В	46,388.000	993,621	21.420	993,621	784,757		25,612		102,852		102,852	48,411	<u> </u>	05/12/2017
	STEEL DYNAMICS INC		lI	965.000	41,620	43.130	41,620	33,355	150	143		8,265	1,789	6,477			12/01/2017
863667-10-1	STRYKER CORP		lI	18,423.000	2,852,617	154.840	2,852,617	1,771,267	8,659	_28,620			,				12/12/2017
J14406-13-6	SUBARU CORP		В		1,268,442	31.806	1,268,442	1,263,870	1,449	31,948		(240,768)	39,557	(280,325)	30,567	<u>, </u>	12/07/2017
	SUMITONO CORP NPV		B	209,650.000	3,563,958	17.000	3,563,958	2,475,434	2,500			995,013			96,501	J	11/30/2016
	SUMITOMO MITSUI FI COMMON STOCK		В	37,900.000	1,637,791	43.213	1,637,791	1,479,474	3.377	45,616		127,271		127,271	61,264	J	11/30/2015
	SUMITOMO REALTY & JPY50		В	27,000.000	887,537	32.872	887,537	829,728	357	5,638		139,335	7.380	131,955	36,569	J	11/30/2015
	SUN HUNG KAI PROP HKDO.50		В	138,800.000	2,315,316	16.681	2,315,316	2,061,837		49.836		412,849		412,849	(13,864)	J	11/30/2017
	SUN LIFE FINANCIAL COM NPV		В	61,563.000	2,549,095	41.406	2,549,095	2,220,978		54.470		22,987		22.987	143,248	J	11/30/2017
	SUNCOR ENERGY INC		B	71,708.000	2,641,226	36.833	2,641,226	1,919,453				131,225		131,225	176,450]	05/31/2017
	SUNTRUST B KS INC COM			59, 192, 000	3,823,211	64.590	3.823.211	2,879,607		48.921		426,482		426.482			11/30/2017
	SUPERIOR ENERGY SERVICES INC			167,310.000	1,611,195	9.630	1,611,195	1,614,542		10,021		(3,346)		(3,346)			11/30/2017
784860-10-1	SVB FINANCIAL GROUP			51.000	11,922	233.770	11.922	9.211				2,712		2.712			07/05/2017
	SVENSKA CELLULOSA AB - B SHS		R	25,878.000	267.235	10.327	267.235	148,484		14,647		55.554		55.554	58.463	1	11/30/2015
	SVENSKA HANDELSBANKEN A ORD		R	75,675.000	1,037,037	13.704	1,037,037	1,000,164		35.844		(127,936)		(127,936)	110,390	1	11/30/2015
W94232-10-0	SWEDBANK AB		B	32.344.000	781,787	24.171	781.787	709,503		40.311		(83,633)		(83,633)	81.083	 I	11/30/2015
H8431B-10-9	SWISS RE LTD		R	49,388.000	4,624,582	93.638	4,624,582	4,470,700	51,106	66,476		(139, 265)		(139,265)	104,489	1	11/30/2017
H8398N-10-4	SWISSCOM	-	B	3, 109, 000	1, 654, 199	532.068	1,654,199	1,481,451	78.806	44, 161		194.580		194.580	58.723	1	03/29/2017
871503-10-8	SYMANTEC CORP.			51,250.000	1,438,075	28.060	1,438,075	1,188,838		15,375		213,713		213,713	50,720	J	12/12/2016
87165B-10-3	SYNCHRONY FINANCIAL			57.714.000	2,228,338	38.610	2,228,338	1,994,596		32.320		135.051		135.051			11/30/2016
H84140-11-2	SYNGENTA CHE8.3		R	0.000		464.689	2,220,000	,004,000	30, 122							1	11/30/2015
SBYY6S-K7-1	SYNGENTA N . LINIE AG		B	0.000		472.037			5,516							J	05/04/2017
871607-10-7	SYNOPSYS INC			444.000	37,847	85.240		32,666	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			5.180	5. 111	69			10/03/2017
871829-10-7	SYSCO CORP			32,921.000	1,999,292	60.730	1,999,292	1,313,625		42.203		174.217		174.217			11/30/2017
74144T-10-8	T. ROWE PRICE GROUP			32,024.000	3,360,278	104.930	3,360,278	2,432,112		72,475		946,430		946,430			09/19/2017
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTD		B	84,025.000	4,774,470	56.822	4,774,470	4, 195, 011	2,351	77,473		797,693	23	797,670	95,797	1	12/28/2017
SB4YCD-F5-0	TALKTALK TELECOM GROUP PLC		B	574,945.000	1, 181, 414	2.055	1, 181, 414	1, 184, 949	,,			(4.003)	20	(4,003)	468	1	12/05/2017
876030-10-7	TAPESTRY INC			4,385.000	193,949	44.230	193,949	126,858	1.480			67,091		67,091		*	10/31/2017
87612E-10-6	TARGET CORP	-	1	1,019.000		65.250				1.096		11, 465	42.404	(30,939)			11/01/2017
H84989-10-4	TE CONNECTIVITY LTD			27,920.000	2,653,517	95.040	2,653,517	1,724,773		43,371		713,754	1.640	712,115			09/19/2017
	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	-	R	33,896.000		26.234				13.718		221,339	, 040	221,339	64.354	<u></u>	05/31/2017
	TECNICAS REUNIDAS SA		B	57,627.000	1,830,992	31.773	1,830,992	1,760,390	222			57,718		57,718	12,885	,	11/30/2017
879382-10-9	TELEFONICA DE ESPANA		B	2,265.000		9.757	22,098	21,478	3. 191	2,570		(1,676)		(1,676)	2,704	1	11/18/2015
	TELEFONICA DEUTSCHLAND HOLDING AG	-	B	138,945.000	698.414	5.027	698.414	558.740	, الاا	37.942		19.684		19.684	82,263	·	06/27/2016
R21882-10-6	TELENOR	-	B	34,668.000	745,549	21.505	745,549	526,400		27,711		206,534	14.397	192, 137	33,856	·	11/30/2016
88160R-10-1	TESLA INC	LS		7,272.000	2, 264, 137	311.350	2,264,137	1.661.239				710 . 184		710.184	ا 500,000		11/30/2016
	TEXAS INST RS INC COM			53, 165.000	5,552,553	104.440	5,552,553	4,799,383		33,720		522,294	19,535	502,760			12/20/2010
Y86219-11-3	THAT FARMERS BANK LTD.		R	11.900.000		7.334		4,799,383		1.244		20,262			8.023		01/04/2016
F9156M-10-8	THALES S.A.	-	B	1.084.000	116,994	107.928	116.994	110,035		1,160		20,202	1.444	(1.523)	7.038	,	09/14/2010
203640-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.	-	J	319, 172.000	8,521,892	26.700	8,521,892	3,518,794		970.104		(114,902)	, 1, 144	(114,902)	, ,030	<u></u>	01/26/2017
	THE SWATCH GROUP		B	3,232.000	1,318,006	407.799	1,318,006	948.358	18.756	14.540				256.047	54.851		11/30/2016
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		J	30,873.000	5,862,165	189.880	5,862,165	4,739,270	4.631	11,306			2,612	879,090	ا دی, ۳د		12/01/2017
887317-30-3	TIME WARNER INC		1	59,545.000	5,446,581	91.470	5,446,581	4,445,605		66.844		(210,802)		(210,802)			11/30/2017
BAS0EV-KF-8	TIME WANNER INC		R	6,117.000		122.968	752, 197			00,044		(210,802)		(210,802)	85,826	1	03/01/2016
	TJX COMPANIES INC		J	31,434,000	2,403,444	76.460	2.403.444	1.953.603				(162,746)	43.716	(102,740)	00,020	·	10/03/2017
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SCHEDULE D - PART 2 - SECTION 2

						Showing A	AII COMMON ST	OCKS Owned De	ecember 31 of	Current Year							
1	2	Cod	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4		•	7	8		10	11	12	13	14	15	16		
		-				Rate								-	_		
						Per									Total Foreign		
						Share							Current Year's		Exchange		
					Book/							Lloroolised		Total Change in		NAIC	
OLICID				Ni		Used to						Unrealized	Other-Than-	Total Change in	Change in		
CUSIP			l_	Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
872590-10-4	T-MOBILE US INC			697.000	44,266	63.510		42,330				1,936	69,295	(67,359)		L	11/01/2017
J86298-10-6	TOKIO MARINE HOLDINGS		B	61,120.000	2,789,329	45.637	2,789,329	2,183,621	1,934	66,765		176,223		176,223	84,491	U	11/30/2017
J86957-11-5	TOKYO ELECTRON		В	16,300.000	2,951,798	181.092	2,951,798	1,541,667	1,749	64,458		1,322,766		1,322,766	70,764	U	01/10/2017
J87000-10-5	TOKYO GAS CO LTD		В	26,200.000	599,704	22.889	599,704	595,572	1,087	11,225		16,063	30,148	(14,085)	19,749	U	11/30/2015
889478-10-3	TOLL BROTHERS INC			718.000	34,478	48.020	34,478	28,461		112		6,017		6,017		L	09/19/2017
891027-10-4	TORCHMARK INC COM			422.000	38,280	90.710		35,769				2,511		2,511		L	11/01/2017
S28972-22-2	TORONTO-DOMINION COM NPV		В	120 , 171 . 000	7,063,805	58.781	7,063,805	5,264,157		164,299		699,861		699,861	375,263	U	11/30/2017
J89752-11-7	TOSHIBA CORP NPV		B	603,000.000	1,726,705	2.814	1,696,860	1,126,200				616,666		616,666	(22,808)	U	04/19/2017
F92124-10-0	TOTAL SA EUR 2.5		B	34,637.000	1,915,109	55.291	1,915,109	1,659,082	25,367	76, 113		(86,877)		(86,877)	233,011	U	01/12/2017
891906-10-9	TOTAL SYSTEM SERVICES INC		 	528.000	41,760	79.090	41,760	34,880	69			6,880		6,880		L	10/03/2017
J91214-10-6	TOYOTA BOSHOKU CORP		B	65,800.000	1,377,916	20.941	1,377,916	1,367,685				19,404		19,404	(9, 173)	U	11/30/2017
J92676-11-3	TOYOTA MOTOR		В	165,335.000	10,586,430	64.030	10,586,430	9,851,676	8,808	271,741		491,460		491,460	345, 117	U	11/30/2015
892356-10-6	TRACTOR SUPPLY CO		ļ	1,762.000	131,710	74.750	131,710	95,518		1,520		33,324	22,082	11,242		L	04/17/2017
S26651-84-4	TRANSCANANDA CORP		B	28,915.000	1,411,884	48.829	1,411,884	1,054,461		46,085		13,861		13,861	92,691	U	11/30/2016
Q9194A-10-6	TRANSURBAN GROUP		B	322,031.000	3, 130, 827	9.722	3, 130, 827	2,265,250	63,765	121,890		544 , 147		544, 147	180,236	U	11/30/2016
SBF2RC-K7-4	TRANSURBAN GROUP PRIVATE PLACEMENT		B	26,111.000	232,819	8.917	232,819	227,714							5, 105	U	12/15/2017
89417E-10-9	TRAVELERS COS INC			15,391.000	2,087,635	135.640	2,087,635	1,653,497		42,698		198,088	232	197,856		L	12/01/2017
896945-20-1	TRIPADVISOR INC			1,628.000	56, 101	34.460	56, 101	56,101					24,097	(24,097)		L	01/05/2017
S01500-80-0	TULLOW OIL PLC		В	671,591.000	1,876,949	2.795	1,876,949	1,622,742				255,456		255,456	(1,249)	U	11/30/2017
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B			20,545.000	700,995	34 . 120	700,995	622,774		7,396		141 , 144		141, 144		L	11/24/2015
902494-10-3	TYSON FOODS INC CLASS A			18,484.000	1,498,498		1,498,498	823,886		18,022		358,405		358,405		L	11/24/2015
H42097-10-7	UBS GROUP AG		B	224,386.000	4, 130, 821	18.409	4,130,821	3,560,875				590 , 190		590, 190	153,923	U	11/30/2015
B93562-12-0	UCB		B	2,354.000	187,070	79.469	187,070	167,327	7,988	2,777		13,640		13,640	22, 197	U	11/30/2015
902653-10-4	UDR INC			966.000	37,210	38.520	37,210	36,742		547		469	4,043	(3,575)		L	12/01/2017
SB1YY4-B3-8	UNIBAIL-RODAMCO SE REIT		B	11,531.000	2,907,750	252.168	2,907,750	2,964,055		100,001		(212,035)		(212,035)	342,809	U	11/30/2017
SBYMXP-S7-5	UNICREDIT		B	100,314.000	1,876,721	18.708	1,876,721	1,216,312				451,500		451,500	208,909	U	03/29/2017
N8981F-27-1	UNILEVER NV CVA NLGO.16		В	81,525.000	4,596,671	56.384	4,596,671	3,363,638		110,427		762,612		762,612	470,620	U	11/30/2015
G92087-16-5	UNILEVER PLC ORD GBP0.031111		B	93,548.000	5, 220, 698	55.808	5,220,698	4, 423, 361		93, 162		763,299		763,299	113, 113	U	11/30/2017
907818-10-8	UNION PACIFIC CORP			44,770.000	6,003,657	134 . 100	6,003,657	4,109,200		108,571		1,339,619		1,339,619		L	11/30/2017
SBZ6CZ-43-5	UNIPER SE		B	11,494.000	358,852	31.221	358,852	119,727	806	5,216		179,763		179,763	20,092	U	09/12/2016
G9226Z-11-2	UNITED BUSINESS MEDIA PLC		B	135,818.000	1,372,446	10 . 105	1,372,446	1,373,360							(913)	U	11/30/2017
V96194-12-7	UNITED OVERSEAS BANK		B	118,569.000	2,346,715	19.792	2,346,715	1,764,726		30,537		567,233		567,233	136,077	U	04/26/2017
911312-10-6	UNITED PARCEL SERVICE INC CLASS B			60,866.000	7, 252, 184	119.150	7 , 252 , 184	6,722,603		99,809		64,737		64,737		L	11/30/2017
913017-10-9	UNITED TECHNOLOGIES CORP	-	····	53, 125.000	6,777,156	127.570	6,777,156	5,873,004		103,607		775,576	89	775,488		Ļ	11/30/2017
91307C-10-2	UNITED THERAPEUTICS CORP	-	·····	261.000	38,615	147.950	38,615	30,716				7,899	3,963	3,935		<u> </u>	10/03/2017
91324P-10-2	UNITEDHEALTH GROUP INC	-	····	51,651.000	11,386,979	220.460	11,386,979	9,084,186		86,689		1,992,100	232	1,991,867		<u> </u>	12/20/2017
902973-30-4	US BANCORP			44,694.000	2,394,705	53.580	2,394,705	1,891,770	13,408	49,056		95,283	3	95,281		<u> </u>	12/01/2017
918790-10-9	VAIL RESORTS INC			164.000	34,845	212.470	34,845	34,845	173				1,843	(1,843)		Ļ	12/01/2017
91913Y-10-0	VALERO ENERGY CORP	-		65,032.000	5,977,091	91.910	5,977,091	4,842,124		74,760		878 , 165		878, 165		<u> </u>	11/30/2017
92220P-10-5	VARIAN MEDICAL SYST	-		335.000	37,235	111.150	37,235					3,715	1,291	2,424		L	09/19/2017
G9325J-10-0	VECTURA GROUP PLC	-	g	1,333,352.000	2, 122, 950	1.592	2,122,950	1,746,233				378 , 130		378,130	(1,413)	U	11/30/2017
G9328D-10-0	VEDANTA RESOURCES		p	136,641.000	1,487,046	10.883	1,487,046	1,280,876	05 440	74 704		207, 159		207, 159	(990)	V	11/30/2017
92276F-10-0	VENTAS INC			32, 164.000	1,930,162	60.010	1,930,162	1,943,349	25,410	74,781		(80,732)		(80,732)		<u> </u>	11/30/2016
92345Y-10-6	VERISK ANALYTICS INC-CLASS A		····	25,479.000	2,445,984	96.000	2,445,984	2,102,062		047 5		383,027		383,027		<u> </u>	03/29/2017
92343V-10-4	VERIZON COMMUNICATIONS			107, 138.000	5,670,814	52.930	5,670,814	4,838,413		247,502		(35, 352)	50,716	(86,067)		L	12/01/2017
92532W-10-3	VERSUM MATERIALS INC		····	55,048.000	2,083,567		2,083,567	1,624,992		5,984		278,297		278,297		<u> </u>	10/16/2017
92532F-10-0	VERTEX PHARMACEUTICALS	-		18 , 153 . 000	2,720,409	149.860	2,720,409	1,938,173	0.010	00.404		1,383,077		1,383,077	400.000	<u> </u>	11/30/2016
K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK		ď	25,180.000	1,741,369	69.157	1,741,369	1,668,669	3,648	22, 191		(97,816)	040.000	(97,816)	183,839	V	11/30/2017
918204-10-8	VF CORP			39,685.000	2,936,690	74.000	2,936,690	2,285,856		68,258		1, 163, 132	343,636	819,495	047.005	L	11/30/2015
F5879X-10-8	VINCI		B	37,389.000	3,822,956	102.248	3,822,956	2,398,720		76,258		923,479		923,479	347,965	U	11/30/2016
G93656-10-9	VIRGIN MONEY HOLDINGS UK PLC		. D	430,453.000	1,654,881	3.845	1,654,881	1,601,212		04 550		54,770		54,770	(1, 101)	V	11/30/2017
928260-83-9	VISA INC	-	1	47,755.000	5,445,025	114.020	5,445,025	4,240,532		24,558		1,222,239	11	1,222,228		<u> </u>	12/12/2017
	VISA INCVIVENDI EUR5.50	. LS	D	50,000.000	5,701,000 2,708,616	114.020 26.922	5,701,000 2,708,616	3,840,213 2,370,299		34,500 32,222		1,800,000 454.535		1,800,000 454,535	231.150	L	11/15/2016
F9/902-10-0	ושאוויון דער		J D	000.010,000	∠,/∪ʊ,ʊ١७ [20.922	∠,/∪៰,៰៲៰ [∠, 3/∪,∠99		32,222	L	404,035		404,035	∠31,150	U	1 1/ 30/ 20 1/

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

						OHOWING /		OCKS Owned De	ceniber or or	Cullelli Leal							
1	2	Code	es	5	6	Fa	ir Value	9		Dividends		Cha	ange in Book/Ad	iusted Carrying Va	alue	17	18
	_	3		-	•	7	8	_	10	11	12	13	14	15	16		ı
		_				Rate	·							. •			1
						Per									Total Foreign		1
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
Identi-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
928563-40-2	VM WARE INC	0000	cigii	376.000	47.120	125.320	47.120	40.617	but Oripaid	During Tear	Oripaid	6.503	ntecognized	6.483	value	ι (α)	10/03/2017
928363-40-2 G93882-19-2	VODAFONE GROUP PLC	L3	D	0.000	41 , 120	3. 179	47 , 120	40,017	90 , 195				20	D,483		L	11/30/2015
928856-30-1	VOLVO AB-B SHS NPV		D	106 . 444 . 000	1,985,221	18.650	1,985,221	1,112,942	90, 195	32.517		641.576		641.576	96,959	U	11/30/2015
SBBJPF-Y1-4	VONOVIA SE		B	25,524.000	1,268,571	49.701	1,268,571	1,222,422				17,351		17,351	28,799	UII	12/12/2017
929042-10-9	VORNADO RLTY TR			24,612.000	1,924,166	78.180	1,924,166	1,847,592		64.483		(205,987)		(205,987)	20,700	i	11/30/2016
929089-10-0	VOYA FINANCIAL INC			229.000	11,329	49.470	11,329	8,448		9		2,881	17.107	(14,227)		L	02/13/2017
929160-10-9	VULCAN MAT LS CO COM			15,077.000	1,935,434	128.370	1,935,434	1,894,425		13,099		47,559		47,559		L	11/30/2017
931427-10-8	WALGREENS BOOTS ALLIANCE			26,364.000	1,914,554	72.620	1,914,554	1,600,155		40,864		(267, 331)		(267,331)		L	12/31/2014
SBW1YV-H8-9	WALMART DE MEXICO V		В	108,048.000	266, 123	2.463	266,123	202,384		12,601		54,797		54,797	8,682	U	03/15/2017
931142-10-3	WAL-MART STORES		ļ	93,358.000	9,219,103	98.750	9,219,103	6,655,623	47,613	143, 191		2,610,690	4,604	2,606,086		L	12/01/2017
94106B-10-1	WASTE CONNECTIONS INC		A	26,510.000	1,880,619	70.940	1,880,619	1,359,681		11, 129		483,833	1,225	482,608		L	12/01/2017
94106L-10-9	WASTE MGMT INC DEL		ļ	31,676.000	2,733,639		2,733,639	1,587,449		53,519		485,542	1,028	484,514		L	12/01/2017
941848-10-3	WATERS CORPORATION			210.000	40,570	193 . 190	40,570	40,570					1,044	(1,044)		L	12/01/2017
92939U-10-6	WEC ENERGY GROUP INC			30 , 108 . 000	2,000,074	66 . 430	2,000,074	1,686,349		62,625		234,240		234,240		L	11/30/2016
949746-10-1 950400-10-4	WELLS FARGO CO			307, 259.000	18,641,404	60.670	18,641,404	16,529,682		329,728		1,582,864	1 , 138	1,581,727		L	11/30/2017
95040Q-10-4 Q95870-10-3	WELLTOWER INC		n	25,274.000 30,800.000	1,611,723	63.770	1,611,723	1,454,220		77,048 53,184		(68,367)		(68,367)	70.000	L	11/30/2015
958102-10-5	WESTERN DIGITAL CORP.		В	8.070.000	1,070,088 641,807	34.743 79.530	1,070,088 641.807	910,672 474,940	4.035	53, 184		51,240 93,451		51,240 93.451	79,030	U	11/30/2016
959802-10-9	WESTERN UN CO COM			2,364.000	44,940	19.010	44.940	44,940	4,000	414		90,401	1,660	(1,660)		L	12/01/2017
Q97417-10-1	WESTPAC BANKING CORP		R	68,513.000	1,679,967	24.520	1,679,967	1,538,658		98.703		(61,611)	1,000	(1,600)	124.283	L	11/30/2016
96145D-10-5	WESTROCK			667.000	42, 161	63.210	42, 161	41,621				540		540	124,200	I	12/01/2017
962166-10-4	WEYERHAEUSER CO			62,901.000	2,217,889	35.260	2,217,889	1,976,924				272,600		272,600		1	11/30/2017
963320-10-6	WHIRLPOOL CORP COM			234,000	39,462	168.640	39,462	39,368		461		93	6.020	(5,927)		L	12/01/2017
G9645P-11-7	WILLIAM HILL PLC		В	303,974.000	1,324,065	4.356	1,324,065	1,188,338				136,608	,	136,608	(881)	U	11/30/2017
G96629-10-3	WILLIS TOWERS WATSON PLC			12,820.000	1,931,846	150.690	1,931,846	1,594,423	6,795	26,537		364,216		364,216		L	11/30/2016
980228-10-0	WOODSIDE PETROLEUM		В	52,435.000	1,356,678	25.874	1,356,678	1,138,696		51,821		74,207		74,207	99,383	U	11/30/2016
Q98418-10-8	WOOLWORTHS GROUP LTD		В	43,868.000	936,700	21.353	936,700	748,495		28,225		101,356		101,356	69,812	U	11/30/2016
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		ļ	438.000	50,751	115.870	50,751	46,790		269		3,961		3,961		L	11/01/2017
98389B-10-0	XCEL ENERGY INC		ļ	43,777.000	2, 106, 111	48 . 110	2, 106, 111	1,411,718	15,760	61,454		319,391	32,637	286,754		L	10/03/2017
984121-60-8	XEROX CORP			47 , 171 . 000	1,375,035	29 . 150	1,375,035	1,234,210	11,793	12,379		140,824		140,824		L	11/30/2017
983919-10-1	XILINX INC COM			621.000	41,868	67.420	41,868	41,868				629.326	509	(509)		L	12/01/2017
988498-10-1 Q9898K-10-3	YUM! BRANDS INC		n	34,427.000	2,809,587 1,572,009		2,809,587 1,572,009	1,779,972 1,537,687		41,312		(20,826)		629,326		L	11/30/2016
98956P-10-2	ZENERGY LID		D	288, 183.000	2,175,680	120.670	2, 175, 680	1,946,828	4.327	11.209		(20,826)		(20,826)		U	11/30/2017
98978V-10-3	ZOETIS INC			32,923.000	2,371,773	72.040	2,371,773	1,437,521		13, 177		580,327		580,327		L	11/30/2017
H9870Y-10-5	ZURICH INSURANCE GROUP AG		B	15.698.000	4,777,862	304.361	4,777,862	4,247,409	17.793	57.826		178,858		178.858	106.547	U.	11/30/2017
	Subtotal - Common Stock - Industrial and N	Miscellan	eous (H		2,160,332,524	XXX	2,160,302,679	1,696,598,439	3,262,326	31,360,916		292,007,229	5.064.161	286,943,068	40.746.517	XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY	1	10000	23,800.000	3,408,139,607	143, 199. 143	3,408,139,607	1,891,105,017	0,202,020	600,000,000		361,523,953	0,001,101	361,523,953	10,7 10,017	K	12/30/1999
020002-10-1	ALLSTATE CORPORATION			37,471.000	3,923,588	104.710	3,923,588	1,074,949	13,864	53.958		1,146,238		1,146,238		L	08/30/2000
02015#-10-5	ALLSTATE FINANCIAL CORPORATION			1,000.000	989	0.989	989	1,000				, ,				K	02/22/2002
02002#-10-0	ALLSTATE INSURANCE COMPANY OF CANADA			12,228.000	687,032,870	56,185.220	687,032,870	211,466,492		109,846,999		62,203,559		62,203,559		J	05/31/2000
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY			42,000.000	831,111,764	19,788.375	831,111,764	481,730,439		123,700,000		23,646,048		23,646,048		K	12/18/2006
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY			70,000.000	10,870,108	155.287	10,870,108	10,500,000				176,748		176,748		K	07/02/2001
02004@-10-0	ALLSTATE TEXAS LLOYD'S, INC		ļ	2,001,000.000	2,359,773	1.179	2,359,773	2,360,773								K	12/31/1998
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		·····	25,000.000	55, 153, 523	2,206.141	55 , 153 , 523	64,487,321				549,631		549,631		K	12/01/2006
02008#-10-4	CASTLE KEY INSURANCE COMPANY		 	25,000.000	216,233,022	8,649.321	216,233,022	998,446,647			ļ	1,869,471		1,869,471		K	12/29/2006
292590-10-5	ENCOMPASS HOME AND AUTO INSURANCE COMPANY		 	470,000.000	18,073,127	38.453	18,073,127	17,731,313		1,900,000		(1,670,783)		(1,670,783)		K	03/30/2007
292620-10-0	ENCOMPASS INDEMNITY COMPANY			30,217.000	25,827,630	854.738	25,827,630	20,059,897		800,000		(382,926)		(382,926)		K	12/01/2006
292600-10-2 29261#-10-9	ENCOMPASS INDEPENDENT INSURANCE COMPANY			500,000.000	6,059,826	12.120	6,059,826	5,902,754		620,000 1,000,000		(464,943)		(464,943)		K	12/30/2010
29261#-10-9	ENCOMPASS INSURANCE COMPANY OF AMERICA		1	2,000,000.000	19,817,860 5,949,689	9.909 31.314	19,817,860 5,949,689	28,810,545 5,549,103		1,000,000		(709, 120) 131, 693		(709, 120)		r	12/18/2006
29262#-10-8	ENCOMPASS INSURANCE COMPANY		1	50,000.000	9, 146, 242	182.925						(364,110)		(364,110)		K	12/18/2006
292610-10-1	ENCOMPASS PROPERTY AND CASUALTY COMPANY		1	1,000,000.000	9,846,846	9.847	9,846,846	14,442,437		550,000		(387,581)		(387,581)		K	12/01/2006
660460-10-5	NORTH LIGHT SPECIALTY INSURANCE			75,000.000	54,631,723	728.423	54,631,723	42,500,000		300,000		1,564,736		1,564,736		K	05/26/2009

SCHEDULE D - PART 2 - SECTION 2

1	2	Cod	es	5	6	Fa	air Value	9		Dividends		Ch	ange in Book/Ad	justed Carrying Va	alue	17	18
		3	4		ľ	7	8		10	11	12	13	14	15	16		i
						Rate											i
						Per									Total Foreign		i
						Share							Current Year's		Exchange		1
					Book/	Used to						Unrealized	Other-Than-	Total Change in	Change in	NAIC	1
CUSIP				Number	Adjusted	Obtain				Amount	Nonadmitted	Valuation	Temporary	Book/Adjusted	Book/Adjusted	Market	1
ldenti-			For-	of	Carrying	Fair			Declared	Received	Declared But	Increase/	Impairment	Carrying Value	Carrying	Indicator	Date
fication	Description	Code	eign	Shares	Value	Value	Fair Value	Actual Cost	but Unpaid	During Year	Unpaid	(Decrease)	Recognized	(13 - 14)	Value	(a)	Acquired
663839-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY			42,000.000	58,687,859	1,397.330	58,687,859	45,491,465				876,576		876,576		K	12/01/2006
	Subtotal - Common Stock - Parent, Subsi	diaries ar	nd Affiliates		5,422,866,048	XXX	5,422,866,048	3,852,093,844	13,864	839,030,957		449,709,190		449,709,190		XXX	XXX
	INVESTEC AFRICA CRDT OPPORT FD 1A		D	1,262,422.610	30,904,106	24.480	30,904,106	24,622,054				3,017,190		3,017,190		U	11/04/2016
	INVESTEC GSF EM CORPORATE DEBT FND		D	1,648,285.290	34,844,751	21.140	34,844,751	32,014,015		1,434,968		1,496,548	16,902	1,479,646		U	12/01/2017
	INVESTEC GSF EMD TOTAL RETURN FUND		D	4,613,467.300	80,597,273	17 . 470	80,597,273	76,031,704		4,744,648		5, 154, 674		5, 154, 674		U	<u>1</u> 2/01/2017
	ISHARES CORE S&P 500 ETF			2,393,782.000	643,568,291	268.850	643,568,291	564,845,752		9,236,217		77,557,038		77,557,038		L	08/31/2017
	ISHARES MSCI EAFE SMALL-CAP ETF		. C	2,075,647.000	133,879,232	64.500	133,879,232	102,048,382		3, 149, 919		29,906,377		29,906,377		L	06/30/2017
	I SHARES RUSSELL 1000 INDEX			1,674,494.000	248,846,553	148.610	248,846,553	231,958,500		1,964,712		16,888,053		16,888,053		L	12/12/2017
	ISHARES TRUST RUSSELL 2000 INDEX FUND			1,242,378.000	189,412,950	152.460	189,412,950	143,590,467	4 004 470	2,334,935		21,107,250		21, 107, 250		L	11/30/2017
	SPDR S&P 500 ETF TRUST			1,355,309.000	361,677,760	266.860	361,677,760	342,824,853	1,831,470	1, 127, 793		18,852,907	15,078	18,837,829		L	12/12/2017
	Subtotal - Mutual Funds				1,723,730,915	XXX	1,723,730,915	1,517,935,728	1,831,470	23,993,193		173,980,038		173,948,059		XXX	XXX
	Total Common Stocks				9,306,929,487	XXX	9,306,899,642	7,066,628,011	5,107,660	894,385,066		915,696,457		910,600,317	40,746,517		XXX
9899999 -	Total Preferred and Common Stocks				9,412,204,500	XXX	9,458,020,775	7, 157, 624, 107	5,651,630	899, 269, 171		926, 158, 902	5,554,790	920,573,077	41, 159, 460	XXX	XXX

		Shov	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During	Current Year			
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
912828-2S-8	TREASURY NOTE		09/27/2017 .	Various		85,059,375	86,000,000	100,373
912828-2U-3	TREASURY NOTE		09/22/2017 .	BANK OF AMERICA/MERRILL LYNCH		72,069,176	73, 100, 000	94,656
	TREASURY NOTE		11/03/2017 .	Various		310,021,511	311,878,200	330,571
	TREASURY NOTE		11/02/2017 .	Various		21,936,406	22,000,000	18,661
	TREASURY NOTE		11/02/2017 .	Various		302,877,036	302,967,000	
	TREASURY NOTE		12/28/2017 .	Various		179,558,203	180,000,000	250,962
	TREASURY NOTE		12/27/2017 .	BANK OF AMERICA/MERRILL LYNCH		74,774,414	75,000,000	50,223
	TREASURY NOTE		11/02/2017	GOLDMAN, SACHS & CO.		99,781,250 145,440,344	100,000,000	12,431 158.593
	TREASURY NOTE		04/07/2017 .	Various		36,729,961	36,600,000	
	TREASURY NOTE		04/07/2017	Various		4,999	5,000	1,025
	TREASURY NOTE		06/08/2017	GOLDMAN. SACHS & CO.		55.095.508	55,000,000	51.155
	TREASURY NOTE		06/20/2017	Various		194,801,953	195,000,000	214,447
	TREASURY NOTE		07/24/2017	Various		29,914,453	30,000,000	
938782-EK-1	WASHINGTON D C MET AREA TRAN A		06/29/2017	JPMORGAN CHASE & CO.		4,170,495	3,500,000	
938782-EL-9	WASHINGTON D C MET AREA TRAN A		06/29/2017	JPMORGAN CHASE & CO.		3,331,936	2,745,000	ļ
	WASHINGTON D C MET AREA TRAN A		06/29/2017 .	JPMORGAN CHASE & CO.		5, 158, 608	4,200,000	ļ
	WI TREASURY NOTE		10/27/2017 .	GOLDMAN, SACHS & CO.		107,411,816	107,500,000	
	otal - Bonds - U.S. Governments					1,728,137,445	1,732,095,200	1,382,349
	CALIFORNIA ST		08/30/2017 .	GOLDMAN, SACHS & CO.		19,312,735	15,435,000	
13063C-5Q-9	CALIFORNIA ST FOR PREVIOUS ISS		03/08/2017	CITIGROUP GLOBAL MARKETS		4,058,180	3,500,000	
	CALIFORNIA ST FOR PREVIOUS ISS		03/08/2017 .	CITIGROUP GLOBAL MARKETS		5,851,750	5,000,000	
	CALIFORNIA ST FOR PREVIOUS ISS		03/08/2017 .	CITIGROUP GLOBAL MARKETS		5,918,900	5,000,000	h
	HAWAII ST		05/11/2017 .	BANK OF AMERICA/MERRILL LYNCH		4, 153, 835	3,500,000	h
	HAWAII ST		05/11/2017 .	BANK OF AMERICA/MERRILL LYNCH		14,651,533	11,995,000	†
	HAWAII ST		05/11/2017 .	BANK OF AMERICA/MERRILL LYNCH		3,455,820	3,000,000	<u> </u>
	HAWAII ST		05/11/2017 . 05/11/2017 .	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		2,353,080 5,328,400	2,000,000 4,400,000	[
	ILLINOIS ST		10/26/2017	BARCLAYS		10,846,500		
	MARYLAND ST		08/17/2017	CITIGROUP GLOBAL MARKETS		6,298,800	5,000,000	
	MINNESOTA ST FOR PREVIOUS ISSU		09/27/2017	WELLS FARGO		6.821.133	5,700,000	
60412A-LY-7	MINNESOTA ST FOR PREVIOUS ISSU		09/27/2017	WELLS FARGO		7,197,789	5,700,000	
677522-QZ-0	OHIO ST		09/20/2017	GOLDMAN, SACHS & CO.		6, 193, 550	5,000,000	L
677522-RA-4	OHIO ST		09/20/2017	GOLDMAN, SACHS & CO.		6,263,050	5,000,000	L
76222R-VP-4	RHODE ISLAND ST & PROVIDENCE P		05/12/2017 .	BANK OF AMERICA/MERRILL LYNCH		2,248,369	1,865,000	2,072
	RHODE ISLAND ST & PROVIDENCE P		05/12/2017 .	BANK OF AMERICA/MERRILL LYNCH		10,356,320	8,450,000	9,389
	WASHINGTON ST		11/14/2017 .	BANK OF AMERICA/MERRILL LYNCH		30,840,000	25,000,000	
	otal - Bonds - U.S. States, Territories and Possessions					152,149,744	125,545,000	11,461
	ABILENE KANS PUB BLDG COMMN RE		11/22/2017			621,229	565,000	
	ABILENE KANS PUB BLDG COMMN RE		11/22/2017 .	LINB BANK		600 , 107	540,000	
	ABILENE KANS PUB BLDG COMMN RE		11/22/2017 .	UNB BANK		408,273	345,000	
	ABILENE KANS PUB BLOG COMMN RE		11/22/2017 .	UNB BANK		610,088	510,000	
	ABILENE KANS PUB BLDG COMM RE		11/22/2017	UNB BANK		638,168	530,000	<u> </u>
	ADA & CANYON CNTYS IDAHO JT SC		05/18/2017 .	PIPER JAFFRAY INC.		966,663	850,000	l
	ADA & CANYON CNIYS IDAHO JI SC		05/18/2017 .	PIPER JAFFRAY INC.		1, 145, 950 1, 150, 390	1,000,000 1,000,000	[
	ADA & CANYON CNTYS IDAHO JT SC		05/18/2017 .	PIPER JAFFRAY INC.		1,204,112	1,000,000	
	ADAMS & ARAPAHOE CNTYS COLO JT		01/11/2017	RBC DOMINION SECURITIES	······	1,238,050	1,100,000	
	ADAMS & ARAPAHOE CNTYS COLO JT		01/11/2017	RBC DOMINION SECURITIES		1,345,937	1, 150,000	
	ADAMS & ARAPAHOE CNTYS COLO JT		01/11/2017	RBC DOMINION SECURITIES		1,383,065	1,165,000	
	ADAMS & ARAPAHOE CNTYS COLO JT		01/11/2017	RBC DOMINION SECURITIES		1,202,820	1,000,000	
	ADAMS & ARAPAHOE CNTYS COLO JT		01/11/2017	RBC DOMINION SECURITIES		1,147,970	1,000,000	
	ADAMS & ARAPAHOE CNTYS COLO JT		01/11/2017 .	RBC DOMINION SECURITIES		1,125,500	1,000,000	
	ADAMS CNTY COLO SCH DIST NO 00		01/27/2017 .	RBC DOMINION SECURITIES		680,469	625,000	
	ADAMS CNTY COLO SCH DIST NO 00		01/27/2017 .	RBC DOMINION SECURITIES		1,099,960	1,000,000	
	ADAMS CNTY COLO SCH DIST NO 00		01/27/2017	RBC DOMINION SECURITIES		443,440	400,000	<u> </u>
005626-RM-0	ADAMS CNTY COLO SCH DIST NO 00		01/27/2017 .	RBC DOMINION SECURITIES		389, 169	350,000	·
01753P-DS-7	ALLEN CNTY KANS PUB BLDG COMIN		12/08/2017 .	UNB BANK		338,400	300,000	
	ALLEN CNTY KANS PUB BLDG COMMN		12/08/2017 .	UMB BANK		383,826		<u></u>
	ALLEN CNTY KANS PUB BLDG COMIN		12/08/2017	UNB BANK		588,300 656.365	505,000 555.000	<u> </u>
	ALLEN CNTY KANS PUB BLOG COMMN		12/08/2017 12/08/2017 .	UMB BANK				
	ALLEN CNTY KANS PUB BLUG COMMN		12/08/2017 .	UMB BANK				[
	AVONDALE MICH SCH DIST		01/25/2017	STIFEL CAPITAL MARKETS		679,128		
UUTUI J-UL-4	ATOMACL MINI ONI DIO		01/23/2017 .	OTHER ONLINE WANKETO		, וביוע , וביוע	,000,000	r

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
054375-TA-8	AVONDALE MICH SCH DIST		01/25/2017	STIFEL CAPITAL MARKETS		796, 131	700,000	
074851-RF-5	BEAVER CNTY PA		10/04/2017	M&T SECURITIES, INC.		1,266,369	1,085,000	
074851-RG-3	BEAVER CNTY PA		10/04/2017	M&T SECURITIES, INC.		1,670,034	1,420,000	
074851-RH-1	BEAVER ONTY PA		10/04/2017	M&T SECURITIES, INC.		4,412,120	4,000,000	
082672-BH-8 083023-PH-8	BENTON & KLICKITAT CNTYS WASH		06/09/2017	D.A. DAVIDSON & CO.		3,274,219 775,177	2,610,000 630.000	
083023-PJ-4	BENTON CNTY WASH SCH DIST NO 4		05/18/2017	D.A. DAVIDSON & CO.		1, 183, 732	955,000	
083763-RZ-7	BERGEN CNTY N J		12/21/2017	STIFEL CAPITAL MARKETS		1,435,858	1,260,000	
115065-ZJ-6	BROWARD CNTY FLA SCH BRD CTFS		12/19/2017	MORGAN STANLEY		1,696,530	1,500,000	
115065-ZK-3	BROWARD CNTY FLA SCH BRD CTFS		12/19/2017	MORGAN STANLEY		1,624,814	1,410,000	
118106-HW-6	BUCKEYE ARIZ UN HIGH SCH DIST		05/19/2017	STIFEL CAPITAL MARKETS		285,458	275,000	
118106-HX-4	BUCKEYE ARIZ UN HIGH SCH DIST		05/19/2017	STIFEL CAPITAL MARKETS		243,470	225,000	
118106-JC-8	BUCKEYE ARIZ UN HIGH SCH DIST		05/19/2017	STIFEL CAPITAL MARKETS		152,583	125,000	
120000-DA-9 124511-MA-1	BUFORD GA		11/17/2017	STEPHENS, INC.		2,688,361 27,413	2,270,000 2,270,000	
124511-MA-1	BYRON CENTER MICH PUB SCHS		05/25/2017	STIFEL CAPITAL MARKETS		140,224	115,000	
129577-HU-9	CALEXICO CALIF UNI SCH DIST		03/23/2017	PIPER JAFFRAY INC.				
132033-HQ-7	CAMBRIA CNTY PA		04/20/2017	M&T SECURITIES, INC.		1,703,800	1,565,000	15,433
138789-NF-5	CANYON CNTY IDAHO SCH DIST NO		08/30/2017	PIPER JAFFRAY INC.		1,453,915	1,265,000	10, 100
147249-HK-5	CASCADE CNTY MONT HIGH SCH DIS		04/12/2017	D.A. DAVIDSON & CO.		1,155,404	965,000	7,640
179270-GB-3	CLACKAMAS CNTY ORE SCH DIST NO		06/09/2017	D.A. DAVIDSON & CO.		2,705,457	2,360,000	58,672
	CLARK CNTY WASH SCH DIST NO 12		05/04/2017	PIPER JAFFRAY INC.		233, 148	210,000	
	CLARK CNTY WASH SCH DIST NO 12		05/04/2017	PIPER JAFFRAY INC.		335,264	280,000	
	CLARK CNTY WASH SCH DIST NO 12		05/04/2017	PIPER JAFFRAY INC.		351,132	290,000	
181342-GZ-3 190684-PJ-3	CLARK CNTY WASH SCH DIST NO 12		05/04/2017	PIPER JAFFRAY INC. RBC DOMINION SECURITIES		401,996 1,121,770	330,000	
190684-PK-0	COATESVILLE PA AREA SCH DIST		03/01/2017	RBC DOMINION SECURITIES				
191800-HR-5	COCONINO & YAVAPAI CNTYS ARIZ		02/01/2017	STIFEL CAPITAL MARKETS		382,879	350,000	
19658Q-DJ-3	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		135,723	125,000	
19658Q-DK-0	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		137 . 765	125,000	
19658Q-DL-8	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		158,798	150,000	
19658Q-DM-6	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		148,753	125,000	
19658Q-DN-4	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		241,582	200,000	
19658Q-DP-9	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		367,041	300,000	
19658Q-DQ-7	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		246,952	200,000	
19658Q-DR-5 19658Q-DS-3	COLORADO SCH MINES INSTL ENTER		12/14/2017 12/14/2017	MORGAN STANLEY MORGAN STANLEY		195,654 364,488	160,000 300,000	
19658Q-DT-1	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		422.842	350,000	
19658Q-DU-8	COLORADO SCH MINES INSTL ENTER		12/14/2017	MORGAN STANLEY		433,177	360,000	
19668Q-HW-8	COLORADO ST BLDG EXCELLENT SCH		11/22/2017	RBC DOMINION SECURITIES		2,242,409	1,930,000	
19668Q-HX-6	COLORADO ST BLDG EXCELLENT SCH		11/22/2017	RBC DOMINION SECURITIES		3,549,300	3,000,000	
19668Q-HY-4	COLORADO ST BLDG EXCELLENT SCH		11/22/2017	RBC DOMINION SECURITIES		2,243,259	1,865,000	
19668Q-HZ-1	COLORADO ST BLDG EXCELLENT SCH		11/22/2017	RBC DOMINION SECURITIES		3,676,639	3,020,000	
19668Q-JA-4	COLORADO ST BLDG EXCELLENT SCH		11/22/2017	RBC DOMINION SECURITIES		2,960,146	2,405,000	
19923P-BC-1	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		269,893	250,000	
19923P-BD-9 19923P-BE-7	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS			325,000	
19923P-BE-7 19923P-BF-4	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		307,940	275,000	
19923P-BG-2	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		260,381	230,000	
19923P-BH-0	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS			325,000	
19923P-BJ-6	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS			320,000	
19923P-BL-1	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		1,025,360	875,000	
19923P-BM-9	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		766,344	650,000	
19923P-BP-2	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		508 , 164	425,000	
19923P-BQ-0	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		481,644	400,000	
19923P-BR-8	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		1,020,414	845,000	
19923P-BT-4 19923P-BU-1	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017 12/15/2017	STIFEL CAPITAL MARKETS STIFEL CAPITAL MARKETS		607,965 610,065	500,000 500,000	
19923P-BU-11	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS			000,000	
19923P-BV-7	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		615,100		
19923P-BX-5	COLUMBUS IND MULTI-HIGH SCH BL		12/15/2017	STIFEL CAPITAL MARKETS		986.288	800,000	
221687-BS-4	COTTAGE GROVE ORE		12/14/2017	D.A. DAVIDSON & CO.		413,511	355,000	
221687-BT-2	COTTAGE GROVE ORE		12/14/2017	D.A. DAVIDSON & CO.		539,257	455,000	
221687-BU-9	COTTAGE GROVE ORE		12/14/2017	D.A. DAVIDSON & CO.		1,082,673	900,000	
221687-BV-7	COTTAGE GROVE ORE		12/14/2017	D.A. DAVIDSON & CO.		1,060,626	870,000	

		Showing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3 4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
221687-BW-5	COTTAGE GROVE ORE	12/14/2017	D.A. DAVIDSON & CO.			710,000	
	CRAWFORD CNTY KANS UNI SCH DIS	05/04/2017	PIPER JAFFRAY INC.		295,625	250,000	
	CRAWFORD CNTY KANS UNI SCH DIS	05/04/2017	PIPER JAFFRAY INC.		297,378	250,000	†
	CROWN POINT IND MULTI-SCH BLDG	03/22/2017	BAUM, GEORGE K. & COMPANY		561,143	530,000	Γ
228485-KF-4 228485-KG-2	CROWN POINT IND MULTI-SCH BLDG		BAUM, GEORGE K. & COMPANY BAUM, GEORGE K. & COMPANY		1,538,106 1,136,490	1,360,000 1,000,000	[
	CROWN POINT IND MULTI-SCH BLDG		BAUM, GEORGE K. & COMPANY		1,275,197	1,100,000	ĺ
	DALLAS CNTY TEX UTIL & RECLAMA	05/02/2017	BAUM, GEORGE K. & COMPANY		563,934	475,000	5,278
	DENVER COLO CITY & CNTY SCH DI	01/19/2017	RBC DOMINION SECURITIES		9,076,365		L
	DENVER COLO CITY & CNTY SCH DI	01/19/2017	RBC DOMINION SECURITIES		12,936,150	10,680,000	
	DESCHUTES CNTY ORE ADMINISTRAT	08/23/2017	MESIROW FINANCIAL, INC.		1,769,325	1,430,000	
	EL PASO CNTY COLO SCH DIST NO		RBC DOMINION SECURITIES		546,280	500,000	k
	EL PASO CNTY COLO SCH DIST NO	01/13/2017	- RBC DOMINION SECURITIES		1, 106, 510	1,000,000	
	EL PASO CNTY COLO SCH DIST NO	01/13/2017	RBC DOMINION SECURITIES		1,471,863	1,250,000	
	EL PASO CNTY COLO SCH DIST NO	01/13/2017	RBC DOMINION SECURITIES		1,045,678	875,000	ſ
	EL PASO CNTY COLO SCH DIST NO	01/13/2017	RBC DOMINION SECURITIES		2,460,417	2,035,000	ſ
	FLATHEAD CNTY MONT HIGH SCH DI	04/26/2017	. D. A. DAVIDSON & CO			560,000 565.000	
	FLATHEAD CNTY MONT HIGH SCH DI		D.A. DAVIDSON & CO.		579,390		
	FLATHEAD CNTY MONT HIGH SCH DI		D.A. DAVIDSON & CO.		768,373	630,000	
	FLATHEAD CNTY MONT HIGH SCH DI		D.A. DAVIDSON & CO.		794,086	650,000	
	FLATHEAD CNTY MONT HIGH SCH DI	04/26/2017	D.A. DAVIDSON & CO.		485.264	400,000	I
	FLATHEAD CNTY MONT SCH DIST NO	12/21/2017	D.A. DAVIDSON & CO.		461,672	400,000	333
355137-CP-3	FRANKLIN TWP IND MULTI-SCH BLD	10/12/2017	UNB BANK		574,930	500,000	6,319
355514-MZ-0	FRASER MICH PUB SCH DIST		FIFTH THIRD SECURITIES, INC.		291,483	250,000	k
355514-NA-4	FRASER MICH PUB SCH DIST		FIFTH THIRD SECURITIES, INC.		356,076	300,000	
355514-NB-2	FRASER MICH PUB SCH DIST	06/01/2017	FIFTH THIRD SECURITIES, INC.		421,950	350,000	
368347-BM-1	GEARY CNTY KANS UNI SCH DIST N	11/21/2017	PIPER JAFFRAY INC.		392,659	325,000	
	GEARY CNTY KANS UNI SCH DIST N	11/21/2017	PIPER JAFFRAY INC.		419,829	350,000	Γ
	GEARY CNTY KANS UNI SCH DIST N	11/21/2017	PIPER JAFFRAY INC. STIFEL CAPITAL MARKETS		1,459,072 563.775	1,275,000	ſ
	GLENDALE ARIZ UN HIGH SCH DIST	10/18/2017	STIFEL CAPITAL MARKETS		122.112	100,000	l
	GLENDALE ARIZ UN HIGH SCH DIST		STIFEL CAPITAL MARKETS		123,335	100,000	I
378334-NG-7	GLENDALE ARIZ UN HIGH SCH DIST		STIFEL CAPITAL MARKETS		122,269	100,000	I
	GRANITE SCH DIST UTAH SALT LAK	11/22/2017	WELLS FARGO		1,074,325		I
	GRANITE SCH DIST UTAH SALT LAK	11/22/2017	WELLS FARGO		916,000	800,000	L
387460-NZ-7	GRANITE SCH DIST UTAH SALT LAK	11/22/2017	WELLS FARGO		935,944	800,000	L
	GRANITE SCH DIST UTAH SALT LAK	11/22/2017	WELLS FARGO		2,382,700	2,000,000	k
	GRANITE SCH DIST UTAH SALT LAK	11/22/2017	WELLS FARGO		1,695,806	1,400,000	+
	GRANITE SCH DIST UTAH SALT LAK	11/22/2017	WELLS FARGO		4,395,524	3,580,000	
391554-CB-6	GREATER ALBANY SCH DIST NO 8J	07/14/2017	PIPER JAFFRAY INC.		1,997,743	1,625,000	Γ
391554-CC-4416489-TS-1	GREATER ALBANY SCH DIST NO 8J	07/14/2017 01/05/2017	PIPER JAFFRAY INC		2,642,073 5,118,132	2, 130,000 4,720,000	
	HAYS CNTY TEX		CITIGROUP GLOBAL MARKETS				23,307
	HAYS CNTY TEX		CITIGROUP GLOBAL MARKETS		1, 186, 920	1,000,000	I
	HAYS CNTY TEX		CITIGROUP GLOBAL MARKETS		1,225,840	1,000,000	L
421020-A9-9	HAYS CNTY TEX	07/25/2017	CITIGROUP GLOBAL MARKETS			615,000	
421020-H3-5	HAYS CNTY TEX	07/25/2017	JPMORGAN CHASE & CO		435,240	375,000	
421020-H5-0	HAYS CNTY TEX	07/25/2017	JPMORGAN CHASE & CO.		1,087,497	900,000	
	HAYS CNTY TEX	07/25/2017	JPMORGAN CHASE & CO		1,584,333	1,280,000	<u> </u>
421722-87-5	HAZELWOOD MO SCH DIST FORMERLY	03/08/2017	STIFEL CAPITAL MARKETS		2,296,140	2, 100,000	[
421722-T7-4	HAZELWOOD MO SCH DIST FORMERLY		STIFEL CAPITAL MARKETS		5,934,233	5,250,000	[
421722-T8-2	HAZELWOOD MO SCH DIST FORMERLY		STIFEL CAPITAL MARKETS STIFEL CAPITAL MARKETS		1,541,715	1,500,000	ſ
421722-T9-0 43232V-UB-5	HAZELWOOD MO SCH DIST FORMERLYHILLSBOROUGH CNTY FLA SCH BRD	10/18/201711/02/2017	STIFEL CAPITAL MARKETS		3,326,220 2,614,048	3,000,000 2,125,000	
43232V-UB-5	HILLSBOROUGH CNTY FLA SCH BRD	11/02/2017	JAMORGAN CHASE & CO.		2,614,048	4,650,000	
43232V-UH-2	HILLSBOROUGH CNTY FLA SCH BRD	11/02/2017	JPMORGAN CHASE & CO.		6,729,748	5,740,000	
442331-T5-3	HOUSTON TEX	12/01/2017	GOLDMAN, SACHS & CO.		2,738,175	2,500,000	L
442331-T6-1	HOUSTON TEX	12/01/2017	GOLDMAN, SACHS & CO.		3,919,440	3,500,000	L
442331-T7-9	HOUSTON TEX	12/01/2017	GOLDMAN, SACHS & CO.		3,571,174	3, 130,000	
442331-T8-7	HOUSTON TEX	12/01/2017	GOLDMAN, SACHS & CO.		3,479,790	3,000,000	ļ
442331-T9-5	HOUSTON TEX	12/01/2017	GOLDMAN, SACHS & CO.		5,885,500	5,000,000	
442331-U2-8	HOUSTON TEX	12/01/2017	GOLDMAN, SACHS & CO.		5,959,900	5,000,000	†
442331-U3-6	HOUSTON TEX		GOLDMAN, SACHS & CO.		6,023,100	5,000,000	[
45528U-VV-0	INDIANAPOLIS IND LOC PUB IMPT	01/27/2017	BANK OF AMERICA/MERRILL LYNCH		1, 103, 860	1,000,000	h

CLISP Comment Commen			Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
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Section Part	CUSIP			Date		Number of Shares			Interest and
Section Sect		Description	Foreign		Name of Vendor		Actual Cost	Par Value	
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Septiment Sept		KING CNTY WASH SCH DIST NO 414							<u> </u>
March Marc					D.A. DAVIDSON & CO				·
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56677-P-2 WARDOR OFF ART ELBIS SCH 0 5822/2017 682 DUMINO SCRIFTES 1.797, 645 1.700, 000 58677-P-2-0 WARDOR OFF ART ELBIS SCH 0 5.25, 602 2.00, 000 58677-P-3-0 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6687-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.70, 485 5.00, 000 5.6685-P-3 WARDOR OFF ART ELBIS SCH 0 5.6605-P-3 WARDOR OFF ART ELBIS SCH 0 5.6005-P-									
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56865-F-9 MARIOPA CRITY ART SAYD DIST NO 0.60/22/2017 STEEL CAPTIAL MARKETS 1.10.51.254 5.90.000 5.98865-L-1 MARIOPA CRITY ARTS SAYD DIST NO 0.60/22/2017 STEEL CAPTIAL MARKETS 1.10.51.254 5.90.000 5.98865-L-1 MARIOPA CRITY ARTS SAYD DIST NO 0.60/22/2017 STEEL CAPTIAL MARKETS 1.70.2.473 1.430.000 5.98865-L-1 MARIOPA CRITY ARTS SAYD DIST NO 0.60/22/2017 STEEL CAPTIAL MARKETS 0.98.175 0.98.17									
56865 - 1-5									
56865_L-L-1									
S6866_K-B									
56886-L-L-B MARICOPA ONTY ARIZ SCH DIST NO 0.60/02/2017 STIFEL CAPITAL MARKETS 5.50,000 5.66880-VY-5-B MARICOPA ONTY ARIZ SCH DIST NO 0.3/22/2017 RBC DOMINION SECURITIES 5.50,000 5.66880-VY-3-B MARICOPA ONTY ARIZ SCH DIST NO 0.90/22/2017 RBC DOMINION SECURITIES 0.50,000 0.50,									
Se88B-V-V-5									
56880-W-3									
S66889-III-4 MARICOPA CNTY ARIZ SCH DIST NO 0,37/22/2017 RBC DMINION SECRITIES 5,83,200 2,00,000 S66897-VI-5 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 RBC DMINION SECRITIES 5,631,216 5,950,000 S66897-VI-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 RBC DMINION SECRITIES 0,23,000 S66897-VI-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 RBC DMINION SECRITIES 1,169,770 1,000,000 S66897-VI-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 RBC DMINION SECRITIES 1,169,770 1,000,000 S66897-VI-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 RBC DMINION SECRITIES 1,169,770 1,000,000 S6723-L-7 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 STIFEL CAPITAL MARKETS 1,243,150 1,150,000 S6723-L-8 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 STIFEL CAPITAL MARKETS 1,243,150 1,150,000 S6723-L-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 STIFEL CAPITAL MARKETS 1,243,150 1,150,000 S6723-L-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 STIFEL CAPITAL MARKETS 1,243,150 1,150,000 S6723-L-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 STIFEL CAPITAL MARKETS 0,443,896 5,70,000 S6723-L-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 STIFEL CAPITAL MARKETS 0,443,896 5,70,000 S6723-L-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/08/2017 STIFEL CAPITAL MARKETS 0,443,896 5,70,000 S6723-L-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/20/2017 STIFEL CAPITAL MARKETS 0,444,896 5,70,000 S6723-L-9 MARICOPA CNTY ARIZ SCH DIST NO 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION SECRITIES 0,37/20/2017 RBC DMINION S									
Se6897-VI-5									L
566897-VX-9 MARICOPA CNTY ARIZ SCH DIST NO 0.3/08/2017 RBC DOMINION SECRITIES 2,699,098 2,370,000									
566897-VX-9 MARICOPA CNTY ARIZ SCH DIST NO 0.93/08/2017 RBC DMINION SECURITIES 1,169,770 1,000,000 567235-UE-7 MARICOPA CNTY ARIZ SCH DIST NO 0.93/08/2017 RBC DMINION SECURITIES 885,675 750,000 567235-UE-7 MARICOPA CNTY ARIZ SCH DIST NO 0.93/10/2017 STIFEL CAPITAL MARKETS 781,192 745,000 7567235-UE-7 MARICOPA CNTY ARIZ SCH DIST NO 0.93/10/2017 STIFEL CAPITAL MARKETS 0.93/10/2017 STIFEL CAPITAL M									<u></u>
566897-VY-7 MARICOPA CNTY ARIZ SCH DIST NO									<u></u>
567235_IE-7									<u></u>
567235-JF-4 MARICOPA CNTY ARIZ SCH DIST NO 0,3/10/2017 STIFEL CAPITAL MARKETS 1,50,000 1,505,000 567235-JF-2 MARICOPA CNTY ARIZ SCH DIST NO 0,3/10/2017 STIFEL CAPITAL MARKETS 1,670,520 1,505,000 567235-JF-0 MARICOPA CNTY ARIZ SCH DIST NO 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 STIFEL CAPITAL MARKETS 0,3/10/2017 0,3/10/2017 0,3/10/2017 0,3/10									
567235_JJ-6	567235-JF-4	MARICOPA CNTY ARIZ SCH DIST NO							
567235_JJ-6	567235-JG-2								ļ
567235-JJ-6 MARICOPA CNTY ARIZ SCH DIST NO .03/10/2017 STIFEL CAPITAL MARKETS .677,963 .590,000 567235-JK-3 IMARICOPA CNTY ARIZ SCH DIST NO .03/10/2017 STIFEL CAPITAL MARKETS .684,713 .590,000 567426-PT-2 MARICOPA CNTY ARIZ SCH DIST NO .03/23/2017 RBC DMINION SECURITIES .1,702,814 .1,400,000 567426-PV-7 MARICOPA CNTY ARIZ SCH DIST NO .03/23/2017 RBC DMINION SECURITIES .1,702,814 .1,400,000 567426-PV-7 MARICOPA CNTY ARIZ SCH DIST NO .03/23/2017 RBC DMINION SECURITIES .1,391,972 .1,195,000	567235-JH-0								
567426-PT-2 MARICOPA CNTY ARIZ SCH DIST NO 1,102,980 1,000,000 567426-PU-9 MARICOPA CNTY ARIZ SCH DIST NO 0,3/23/2017 RBC DMINION SECURITIES 1,702,914 1,702,914 1,480,000 567426-PU-7 MARICOPA CNTY ARIZ SCH DIST NO 0,3/23/2017 RBC DMINION SECURITIES 1,902,914 1,902,900	567235-JJ-6	MARICOPA CNTY ARIZ SCH DIST NO							
567426-PU-9 MARICOPA CNTY ARIZ SCH DIST NO									
567426-PV-7 MARICOPA CNTY ARIZ SCH DIST NO									r
567426-PII-5 MARICOPA CNTY ARIZ SCH DIST NO 0,007/23/2017 RBC DOMINION SECURITIES 1,176,810 1,000,000									
	567426-PW-5	MARICOPA CNTY ARIZ SCH DIST NO		03/23/2017	RBC DOMINION SECURITIES		1,176,810	1,000,000	

	Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2 3	4	5	6	7	8	9
							Paid for Accrued
CUSIP		Date		Number of Shares			Interest and
Identification	Description Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	MARICOPA CNTY ARIZ UN HIGH SCH	05/18/2017	PIPER JAFFRAY INC.		2,269,000	2,000,000	
	MARICOPA CNTY ARIZ UN HIGH SCH	05/18/2017	PIPER JAFFRAY INC. PIPER JAFFRAY INC.		1,426,880 855,127	1,180,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/2017	STIFEL CAPITAL MARKETS		823.817	675.000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/2017	STIFEL CAPITAL MARKETS		806.832	650,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/2017	STIFEL CAPITAL MARKETS		345,989	275,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/2017	STIFEL CAPITAL MARKETS		937,703	750,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/2017	STIFEL CAPITAL MARKETS		1,399,961	1,125,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/201712/08/2017	STIFEL CAPITAL MARKETSSTIFEL CAPITAL MARKETS		1,830,705 3,339,043	1,500,000 2,690,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/2017	STIFEL CAPITAL MARKETS		3.321.490	2.640.000	
567288-UJ-2	MARICOPA CNTY ARIZ UNI SCH DIS	12/08/2017	STIFEL CAPITAL MARKETS		2, 187, 973	1,750,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/14/2017	STIFEL CAPITAL MARKETS		971,639		
	MARICOPA CNTY ARIZ UNI SCH DIS		STIFEL CAPITAL MARKETS			750,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/14/2017	STIFEL CAPITAL MARKETS		1,557,212 1,648,310	1,295,000 L	
	MARICOPA CNTY ARIZ UNI SCH DIS	12/14/201/	STIFEL CAPITAL MARKETS		1,648,310	1,350,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	03/03/2017	RBC DOMINION SECURITIES		1,712,010	1,500,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	03/03/2017	RBC DOMINION SECURITIES		1,940,672	1,675,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	03/03/2017	RBC DOMINION SECURITIES		1,171,980	1,000,000	
	MARICOPA CNTY ARIZ UNI SCH DIS	03/03/2017	RBC DOMINION SECURITIES		613,406	515,000	
	MASON CNTY WASH SCH DIST NO 30	06/08/2017	D.A. DAVIDSON & CO.		1, 160, 830 	1,000,000	
	MASON CNTY WASH SCH DIST NO 30	06/08/2017	D.A. DAVIDSON & CO.			685,000 L	
	MASON CNTY WASH SCH DIST NO 30	06/08/2017	D. A. DAVIDSON & CO.		973.749	775,000	
	MISSOULA CNTY MONT ELEM SCH DI	08/25/2017	D.A. DAVIDSON & CO.		1,470,315	1,330,000	
605900-BY-4	MISSOULA CNTY MONT ELEM SCH DI		D.A. DAVIDSON & CO.		1,308,965	1,115,000	
	MISSOULA CNTY MONT ELEM SCH DI		D.A. DAVIDSON & CO.		1,739,522	1,450,000	
	MISSOULA CNTY MONT ELEM SCH DI		D.A. DAVIDSON & CO.		989,304	800,000	
	MISSOULA CNTY MONT ELEM SCH DI		D.A. DAVIDSON & CO.		1,349,946 	1,080,000	
	MISSOULA CNTY MONT HIGH DIST N	08/25/2017	D.A. DAVIDSON & CO.		974.387	830,000	
	MISSOULA CNTY MONT HIGH DIST N	08/25/2017	D.A. DAVIDSON & CO.		2, 159, 406	1,800,000	
	MISSOULA CNTY MONT HIGH DIST N	08/25/2017	D.A. DAVIDSON & CO.		1,985,871	1,935,000	
	MISSOULA CNTY MONT HIGH DIST N	08/25/2017	D.A. DAVIDSON & CO.			675,000	
	MISSOULA CNTY MONT HIGH DIST N	08/25/2017 08/25/2017	D.A. DAVIDSON & CO. D.A. DAVIDSON & CO.		849,966 718,508	680,000570,000	
	MOHAVE CNTY ARIZ UN HIGH SICH D	03/30/2017	STIFEL CAPITAL MARKETS			150.000	
	MOHAVE CNTY ARIZ UN HIGH SCH D	03/30/2017	STIFEL CAPITAL MARKETS		296,596	275,000	
608117-DR-5	MOHAVE ONTY ARIZ UN HIGH SCH D	03/30/2017	STIFEL CAPITAL MARKETS		283,753	250,000	
	MOHAVE CNTY ARIZ UN HIGH SCH D	03/30/2017	STIFEL CAPITAL MARKETS		288 , 175	250,000	
	MOHAVE CNTY ARIZ UN HIGH SOH D	03/30/2017	STIFEL CAPITAL MARKETS		265,667	225,000	
	MOHAVE CNTY ARIZ UN HIGH SCH D	03/30/2017	STIFEL CAPITAL MARKETS		356 , 118 365 , 862	300,000	
	MONIOUTH ORE	12/08/2017	D.A. DAVIDSON & CO.		390.579	325.000	
609694-FH-2	MONNOUTH ORE	12/08/2017	D.A. DAVIDSON & CO.		421,970	345,000	
	MULTNOMAH-CLACKAMAS CNTYS ORE	02/15/2017	PIPER JAFFRAY INC.		2,412,509	2,080,000	
625482-HE-7	MULTNOMAH-CLACKAMAS CNTYS ORE	06/22/2017	Various		6,041,299	5,140,000	
	MUSCOGEE CNTY GA SCH DIST	03/28/2017	CITIGROUP GLOBAL MARKETS		3,990,394 5,867,070	3,770,000	
	MUSCOGEE ONLY GA SCHIDIST	03/28/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.			5,500,000 345,000	
	NEW BRITAIN CONN	02/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		317,352	280,000	
	NEW BRITAIN CONN	03/09/2017	PRE-REFUNDING		112,666	100,000	111
	NEW BRITAIN CONN	03/09/2017	PRE-REFUNDING		1,306,928	1,160,000	1,289
	NEW YORK ST DORM AUTH REVS NON	10/10/2017	RBC DOMINION SECURITIES		2,648,786	2,215,000	
	NEW YORK ST DORM AUTH REVS NON	10/10/2017	RBC DOMINION SECURITIES		1,813,680 2,521,764	1,500,000 L	
	NEW YORK ST DORM AUTH REVS NON	10/10/2017	RBC DOMINION SECURITIES		1,397,020	2, 100,000	
	NEW YORK ST DORM AUTH REVS NON	10/10/2017	RBC DOMINION SECURITIES		777,296	650,000	
64990C-V3-2	NEW YORK ST DORM AUTH REVS NON	10/10/2017	RBC DOMINION SECURITIES		604,560	500,000	
	NEZ PERCE CNTY IDAHO INDPT SCH	06/02/2017	PIPER JAFFRAY INC.		1,902,290	1,740,000	
	NEZ PERCE CNTY IDAHO INDPT SCH	06/02/2017	PIPER JAFFRAY INC.		1,006,520	870,000	
	NEZ PERCE CNTY IDAHO INDPT SCH	06/02/2017	PIPER JAFFRAY INC.		1,019,109 1,221,676	860,000	
	NEZ PERCE CNTY IDAHO INDPT SCH		PIPER JAFFRAY INC.		1,193,731	970,000	
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Color Colo			Shov	ving All L	Long-Term Bonds and Stocks ACQUIRED During Current Year				
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7999-1-6-2 Pris. Dif. 66 10 to 1	696550-C6-7	PALM BEACH CNTY FLA SCH BRD CT		12/20/2017	7 CITIGROUP GLOBAL MARKETS		2,501,163	2, 100,000	
Triple-1-4 Pils DT WILL BE STORING									24,772
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72808-0-4 Pilo Off #61 (Jul Schold No. 0.000/0071 STRE, CPT 1,000-00 0.000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071 STRE, CPT 1,000-0071									
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737238**-1-9 RETISIOUTH V. 1,008.74* 5,200.00*									L
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TRAMSPAR-2 REDY CREEK INFT DIST R.A 5,80,005 5,60,000 1,50,005 5,60,000 1,50,005 5,60,000 1,50,005 1,									
758508-9-1 EETIS-PIFFER IUG SDS									
758508-9-9 RETHE-PUFFER IMOS SORS									·
758508-5-5 RETER-FUFFR WICH SORS 1.001.25/2017 STEFE LOFF TAL MARKETS 1.003.818 S									
78541V-SY-4 RICHMOD VA RI									
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76547-7-16-5 RICHINDO VA 12.05/2017 IELIS FABGO 1.547.755 1.20,000 1.20,000 1.20									
798458-9-1 SAN LEANDRO CALIF UNI SCH DIST 0,503/2017 PIPER JAFFRAY INC. 38,975 3.000	76541V-74-5	RICHIOND VA							
T98458-SI-8 SAN LEANDRO CALIF LINI SCH DIST .0.5/03/2017 .PIPER JAFFRAY INC .388 967 .350 000	798458-SG-1	SAN LEANDRO CALIF UNI SCH DIST							
80381L-AG-9 SARPY CNITY NEB SCH DIST NO 001	798458-SM-8	SAN LEANDRO CALIF UNI SCH DIST		05/03/2017	7 PIPER JAFFRAY INC.		388,967	325,000	
80381L-AI-7 SARPY CNTY NEB SCH DIST NO 001 .06/21/2017 D.A. DAVIDSON & CO. .06/21/201/2017 D.A. DAVIDSON & CO. .06/21/2017 D.A. DAVIDSON & CO. .06/21/2017									
80381L-AJ-3 SARPY CNTY NEB SCH DIST NO 001 .06/21/2017 D. A. DAVIDSON & CO. .06/21/2017 D. A. DAVIDSON & CO. .06/21/2017 D. A. DAVIDSON & CO. .06/21/2017 D. A. DAVIDSON & CO. .06/21/2017 D. A. DAVIDSON & CO. .06/21/2017 D. A. DAVIDSON & CO. .06/21/2017 D. A. DAVIDSON & CO. .07/21/2017 D. A. DAVIDSON & CO. .05/04/2017 .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DAVIDSON & CO. .05/04/2017 D. A. DA									
80381L-AK-0 SARPY CNTY NEB SCH DIST NO 001 .06/21/2017 D. A. DAYIDSON & CO. .05/04/2017 TRECOMINION SECURITIES .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .15.54, 254 .1, 300, 000 .05/04/2017 STIFEL CAPITAL MARKETS .1, 300, 000 .12/15/2017 SAUM, GEORGE K. & COUPANY .1, 300, 000 .1, 300, 0									
810239-G-7 SOTTS VALLEY CALIF UNI SCH DI									
810454-AD-0 SCOTTSDALE ARIZ									
815626-MI-4 SEDGII ICK CNTY KANS UNI SCH DIS 12/15/2017 BAUM, GEORGE K. & COUPANY SEDGII ICK CNTY KANS UNI SCH DIS 4,400,000 815626-NI-5 SEDGII ICK CNTY KANS UNI SCH DIS 5,909,620 8,909,620	810454-AC-2	SCOTTSDALE ARIZ		05/04/2017	7 STIFEL CAPITAL MARKETS		1,554,254	1,300,000	
815626-NQ-5 SEDGIFICK CNTY KANS UNI SCH DIS									
815626-NS-1 SEDGIFICK ONTY KANS UNI SCH DIS 7,000,000 815670-MIV-3 SEDGIFICK ONTY KANS UNI SCH DIS 3,551,430 3,000,000 815670-MIV-1 SEDGIFICK ONTY KANS UNI SCH DIS 1,276,2017 PIPER JAFFRAY INC. 1,250,000 818461-JK-2 SETAIARD ONTY KANS UNI SCH DIST 1,473,480 1,250,000 818461-JK-2 SETAIARD ONTY KANS UNI SCH DIST 1,453,480 1,250,000									
815670-MW-3 SEDGIII CK ONTY KANS UNI SCH DIS 3,051,430 3,000,000 815670-MW-1 SEDGIII CK ONTY KANS UNI SCH DIS 1,276,2017 PIPER JAFFRAY INC 1,478,480 1,250,000 818461-W-2 SEVARD CNTY KANS UNI SCH DIST 1,478,488 1,250,000					7 DAUN, GEORGE K. & COMPANY				
815670-INIV-1 SEDGINICK ONTY KANS UNI SCH DIS									
818461-JK-2 SEWARD CNTY KANS UNI SCH DIST 1,453,488 1,250,000 1,250,000									
818461-JL-0 SEIIARD CNTY KANS UNI SCH DIST	818461-JK-2	SEWARD CNTY KANS UNI SCH DIST		11/30/2017	7 PIPER JAFFRAY INC		1,453,488	1,250,000	
	818461-JL-0	SEWARD CNTY KANS UNI SCH DIST		11/30/2017	7 PIPER JAFFRAY INC		1,447,243	1,230,000	

		Showing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3 4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
825434-4Y-6	SHREVEPORT LA	12/20/2017	LOOP CAPITAL MARKETS		3,668,640	3,200,000	
825434-4Z-3	SHREVEPORT LA	12/20/2017	LOOP CAPITAL MARKETS		3,941,764	3,405,000	
825434-5A-7	SHREVEPORT LA	12/20/2017	LOOP CAPITAL MARKETS		5,086,447	4,365,000	
825434-5B-5 829596-TE-5	SHREVEPORT LA	12/20/2017	D.A. DAVIDSON & CO.		5,425,227 325.930	4,640,000 275,000	
	STOUX FALLS S D SCH DIST NO 49	11/02/2017	D.A. DAVIDSON & CO.		345,958	275,000	
	STOUX FALLS S D SCH DIST NO 49	11/02/2017	D.A. DAVIDSON & CO.		300,478	250,000	
	SIOUX FALLS S D SCH DIST NO 49	11/02/2017	D.A. DAVIDSON & CO.		320,679	265,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		340.920	280,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		489,368	400,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		368,538	300,000	
829596-TM-7	SIOUX FALLS S D SCH DIST NO 49	11/02/2017	D.A. DAVIDSON & CO.		210,061	170,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		285,220	250,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		461,824	400,000	
	SIOUX FALLS S D SCH DIST NO 49	11/02/2017	D.A. DAVIDSON & CO.		336 , 162	300,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		450,712	400,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		222,353	185,000	
	SIOUX FALLS S D SCH DIST NO 49	11/02/2017	D.A. DAVIDSON & CO.		248,073	205,000	
	SIOUX FALLS S D SCH DIST NO 49	11/02/2017	D.A. DAVIDSON & CO.		122,846	100,000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO. D.A. DAVIDSON & CO.		222,417	180,000	
	SIOUX FALLS S D SCH DIST NO 49	11/10/201/	D.A. DAVIDSON & CO.			150,000 175,000	
	STOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		237,754	200,000	
	SIOUX FALLS S D SCH DIST NO 49	11/10/2017	D.A. DAVIDSON & CO.		359.907	300,000	
	SIOUX FALLS S D SCH DIST NO 49	11/10/2017	D.A. DAVIDSON & CO.			275.000	
	SIOUX FALLS S D SCH DIST NO 49		D.A. DAVIDSON & CO.		273,870	225,000	
	SIOUX FALLS S D SCH DIST NO 49	11/10/2017	D.A. DAVIDSON & CO.		214.555	175,000	
	SIOUX FALLS S D SCH DIST NO 49	11/10/2017	D.A. DAVIDSON & CO.		246,664	200,000	
829596-UX-1	SIOUX FALLS S D SCH DIST NO 49	11/10/2017	D.A. DAVIDSON & CO		185,843	150,000	
	SIOUX FALLS S D SCH DIST NO 49	11/10/2017	D.A. DAVIDSON & CO.		249,148	200,000	
	SNOHOMISH & ISLAND CNTYS WASH	05/17/2017	PIPER JAFFRAY INC.		711,810	585,000	
	SNOHOMISH & ISLAND CNTYS WASH	05/17/2017	PIPER JAFFRAY INC.		834,605	680,000	
	SNOHOMISH & ISLAND CNTYS WASH	05/17/2017	PIPER JAFFRAY INC.		926,888	750,000	
833124-QY-9	SNOHOMISH CNTY WASH SCH DIST N	08/30/2017	D.A. DAVIDSON & CO.		319,347	310,000	
851035-TH-8	SPRINGFIELD MO SCH DIST NO R-1	12/08/2017	BAUM, GEORGE K. & COMPANY		224,988	200,000	
851035-TL-9 851035-TN-5	SPRINGFIELD MO SCH DIST NO R-1	12/08/2017	BAUM, GEORGE K. & COMPANY		228,052	200,000	
	SPRINGFIELD MO SCH DIST NO R-1	12/08/201712/08/2017	BAUM, GEORGE K. & COMPANY		920,205 4.349.765		
	SPRINGFIELD MO SCH DIST NO R-1SPRINGFIELD MO SCH DIST NO R-1	12/08/2017	BAUM, GEORGE K. & COMPANY		2,821,613		
851035-TT-2	SPRINGFIELD WO SCH DIST NO R-1	12/08/2017	BAUM, GEORGE K. & COMPANY		16.797.690	14.625.000	
851035-TU-9	SPRINGFIELD MO SCH DIST NO R-1	12/08/2017	BAUM, GEORGE K. & COMPANY		13, 125, 626	11,545,000	
895139-HM-8	TRENTON N J		RBC DOMINION SECURITIES		1,075,670	1,000,000	
895139-HN-6	TRENTON N J		RBC DOMINION SECURITIES		1,086,960	1,000,000	
895139-HP-1	TRENTON N J		RBC DOMINION SECURITIES		3,292,980	3,000,000	
896417-PC-0	TRINITY AREA SCH DIST PA	11/29/2017	PNC CAPITAL MARKETS LLC		610,202	570,000	
896417-PD-8	TRINITY AREA SCH DIST PA	11/29/2017	PNC CAPITAL MARKETS LLC		671,434	595,000	
896417-PE-6	TRINITY AREA SCH DIST PA	11/29/2017	PNC CAPITAL MARKETS LLC		870,595	760,000	
	TRINITY AREA SCH DIST PA	11/29/2017	PNC CAPITAL MARKETS LLC		921,564	795,000	
	TWIN FALLS CNTY IDAHO SCH DIST	01/26/2017	PIPER JAFFRAY INC.		968,818	880,000	
	TWIN FALLS CNTY IDAHO SCH DIST	01/26/2017	PIPER JAFFRAY INC.		832,898	750,000	
	TWIN FALLS CNTY IDAHO SCH DIST	01/26/2017	PIPER JAFFRAY INC.		1, 188, 080	1,000,000	
	UNION CITY N J		RAYMOND JAMES & ASSOCIATES, INC.		1,149,250	1,000,000	
	UNION CITY N J		RAYMOND JAMES & ASSOCIATES, INC.		582,360	500,000	
93638R-GA-7 93638R-GB-5	WARSAW IND MULTI-SCH BLDG CORP	11/16/2017	STIFEL CAPITAL MARKETSSTIFEL CAPITAL MARKETS		1,331,308	1,205,000	
93638R-GB-5 93638R-GE-9	WARSAW IND MULTI-SCH BLDG CORP	11/16/2017	STIFEL CAPITAL MARKETSSTIFEL CAPITAL MARKETS		1,303,938 729,931	1, 165,000 630,000	
93638R-GE-9	WARSAW IND MULTI-SCH BLDG CORP	11/16/2017	STIFEL CAPITAL MARKETS		725,307	620.000	
938395-RW-2	WASHINGTON & CLACKAMAS CNTYS 0	03/09/2017	PIPER JAFFRAY INC.		3,407,299	3,065,000	
938395-RX-0	WASHINGTON & CLACKAMAS CNTYS 0	03/09/2017	PIPER JAFFRAY INC.		6,762,351	5,740,000	
939307-HU-1	WASHINGTON MULTNOMAH & YAMHILL		PIPER JAFFRAY INC.		494.016	425,000	
939307-HV-9	WASHINGTON MULTNOMAH & YAMHILL	12/13/2017	PIPER JAFFRAY INC.		650,958	550,000	
939307-JL-9	WASHINGTON MULTNOMAH & YAMHILL	12/13/2017	PIPER JAFFRAY INC.		3,891,446	3,235,000	
950732-YY-7	WENTZVILLE MO SCH DIST NO R-04		STIFEL CAPITAL MARKETS		1,682,880	1,500,000	
95855R-CL-8	WESTERN MARICOPA ED CTR DIST N	04/28/2017	STIFEL CAPITAL MARKETS		1,141,620	1,000,000	
95855R-CM-6	WESTERN MARICOPA ED CTR DIST N		STIFEL CAPITAL MARKETS	1	1,632,540	1,400,000	

		3110	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
95855R-CP-9	WESTERN MARICOPA ED CTR DIST N	. c.c.g	04/28/2017	STIFEL CAPITAL MARKETS	or otoon	3,412,989	2,850,000	2111001100
95855R-CQ-7	WESTERN MARICOPA ED CTR DIST N		04/28/2017	STIFEL CAPITAL MARKETS		2,857,109	2,365,000	
962506-RR-4	WHATCOM CNTY WASH SCH DIST NO		08/17/2017	PIPER JAFFRAY INC.		3,824,104	3,085,000	
962506-RS-2	WHATCOM CNTY WASH SCH DIST NO		08/17/2017	PIPER JAFFRAY INC.		6,466,946	5, 170,000	
982671-7V-5	WYANDOTTE CNTY/KANS CITY KANS		12/20/2017	PIPER JAFFRAY INC.				
982671-7W-3	WYANDOTTE CNTY/KANS CITY KANS		12/20/2017	PIPER JAFFRAY INC.		2,027,273	1,710,000	
982671-7X-1	WYANDOTTE CNTY/KANS CITY KANS		12/20/2017	PIPER JAFFRAY INC.		4,496,809	3,745,000	
982671-7Y-9	WYANDOTTE CNTY/KANS CITY KANS		12/20/2017	PIPER JAFFRAY INC.		4,694,155	3,870,000	
986082-YQ-2	YONKERS N Y		08/10/2017	ROOSEVELT & CROSS, INCORPORATED		4.918.124	4.150.000	
986082-YR-0	YONKERS N Y		08/10/2017	ROOSEVELT & CROSS, INCORPORATED		4,319,662	3,690,000	
986082-YU-3	YONKERS N Y		08/10/2017	ROOSEVELT & CROSS, INCORPORATED		5,836,183	4,930,000	
2499999 Sub	ototal - Bonds - U.S. Political Subdivisions of States. Territories and Possessions			·		722,228,994	615.840.000	148.92
010604-BV-7	ALABAMA ST PORT AUTH DOCKS FAC		02/24/2017	CITIGROUP GLOBAL MARKETS		1.408.876	1,240,000	110,00
010604-BW-5	ALABAMA ST PORT AUTH DOCKS FAC		02/24/2017	CITIGROUP GLOBAL MARKETS		1,707,075	1,500,000	
010604-BX-3	ALABAMA ST PORT AUTH DOCKS FAC		02/24/2017	CITIGROUP GLOBAL MARKETS	-	1.994.125	1,750,000	
013493-HA-2	ALBUQUERQUE BERNALILLO CNTY WT		01/26/2017	JPMORGAN CHASE & CO.		1,264,050	1,135,000	
01728R-MM-8	ALLEGHENY CNTY PA HIGHER ED BL		06/15/2017	BANK OF AMERICA/MERRILL LYNCH		3,789,540	3,000,000	
01757L-FL-5	ALLEN ONTY OHIO HOSP FACS REV		12/13/2017	JPMORGAN CHASE & CO.	-	3,319,680	3,000,000	
01757L-FM-3	ALLEN CNTY OHIO HOSP FACS REV		12/13/2017	JPMORGAN CHASE & CO.		4,510,920	4,000,000	
01757L-FN-1	ALLEN CNTY OHIO HOSP FACS REV		12/13/2017	JPMORGAN CHASE & CO.		5,471,577	4,775,000	
02765U-MU-5	AMERICAN MUN PWR OHIO INC REV		11/02/2017	CITIGROUP GLOBAL MARKETS		240,084	200,000	
02765U-MV-3	AMERICAN MUN PIN ONO INC REV		11/02/2017	CITIGROUP GLOBAL MARKETS	-	514.616	425.000	
02765U-MW-1	AMERICAN MUN PWR OHIO INC REV		11/02/2017	CITIGROUP GLOBAL MARKETS		489,148	400,000	
038716-FN-1	ARAPAHOE CNTY COLO WTR & WASTE		08/23/2017	BAUM, GEORGE K. & COMPANY		240,992	210,000	
038716-FR-2	ARAPAHOE CNTY COLO WTR & WASTE		08/23/2017	BAUM, GEORGE K. & COMPANY		116,325	100,000	
052409-DA-4	AUST IN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS		422,648	400,000	
052409-DC-0	AUST IN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS		555.060	500.000	
052409-DD-8	AUSTIN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS		451,820	400,000	
052409-DE-6	AUSTIN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS		686.298	600.000	
052409-DF-3	AUST IN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS		577.060	500,000	
052409-DG-1	AUSTIN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS		578,935	500,000	
052409-DH-9	AUSTIN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS	-	579.755	500,000	
05922K-XZ-7	BALTINORE ND PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS		760 . 158	700,000	
05922K-YB-9	BALTIMORE ND PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS		823,897	725,000	
05922K-YC-7	BALTINORE ND PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS			550,000	
05922K-YX-1	BALTINORE ND PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS		2.010.734	1.805.000	
05922K-YY-9	BALTIMORE MD PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS	-	681.846	600.000	
05922K-YZ-6	BALTIMORE MD PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS		864.495	750,000	
05922K-ZA-0	BALTIMORE ND PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS			525,000	
074561-NV-9	BEAUMONT TEX WTRIKS & SWR SYS		05/04/2017	Estrada Hinoiosa		633 , 186	610,000	
074561-PC-9	BEAUMONT TEX WTRIKS & SWR SYS		05/04/2017	Estrada Hinojosa		985,331	825,000	
083422-CL-7	BENTONVILLE ARK SALES & USE TA		03/15/2017	STEPHENS, INC.		566,780	500,000	
083422-CM-5	BENTONVILLE ARK SALES & USE TA		03/15/2017	STEPHENS, INC.		1.095.750	1.000.000	
086377-DB-1	BESSEMER ALA GOVERNMENTAL UTIL		10/27/2017	PIPER JAFFRAY INC.		784,924	675.000	
086377-DC-9	BESSEMER ALA GOVERNMENTAL UTIL		10/27/2017	PIPER JAFFRAY INC.		631.776	535.000	
086377-DD-7	BESSEMER ALA GOVERNMENTAL UTIL		10/27/2017	PIPER JAFFRAY INC.		1,046,133	875,000	
086377-DE-5	BESSEMER ALA GOVERNMENTAL UTIL		10/27/2017	PIPER JAFFRAY INC.	-	1,978,037	1,640,000	
090132-AC-5	BILLINGS MONT SWR SYS REV		01/27/2017	PIPER JAFFRAY INC.	- [275,000	
090132-AD-3	BILLINGS MONT SWR SYS REV		01/27/2017	PIPER JAFFRAY INC.		259,656	240,000	
090132-AE-1	BILLINGS MONT SWR SYS REV		01/27/2017	PIPER JAFFRAY INC.		466.072	425,000	
090132-AF-8	BILLINGS WONT SWR SYS REV		01/27/2017	PIPER JAFFRAY INC.	-	231,770	200,000	
090132-AH-4	BILLINGS MONT SWR SYS REV		01/27/2017	PIPER JAFFRAY INC.	-	195,608	165,000	
097464-B5-9	BOISE ST UNIV IDAHO REVS FORME		01/13/2017	BARCLAYS		394.025	355,000	
097464-B6-7	BOISE ST UNIV IDAHO REVS FORME		01/13/2017	BARCLAYS		306.855	270,000	
097464-B9-1	BOISE ST UNIV IDAHO REVS FORME		01/13/2017	BARCLAYS	-	513,016	430,000	
103627-AA-3	BOYS TOWN VLG NEB REV		10/25/2017	UNB BANK	- [5, 168, 500	5,000,000	
114760-FL-0	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.		646 . 186	540,000	
114760-FM-8	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.		606,685	500,000	
114760-FN-6	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.	-	613,360	500,000	
114760-FP-1	BROOMFIELD COLO SALES & USE TA		09/28/2017	PIPER JAFFRAY INC.	-	928.523	750,000	
114894-XC-7	BROWARD CNTY FLA ARPT SYS REV		11/08/2017	CITIGROUP GLOBAL MARKETS		586,180	500,000	
114894-XD-5	BROWARD CNTY FLA ARPT SYS REV		11/08/2017	CITIGROUP GLOBAL MARKETS	-	894.090	750,000	
114894-XE-3	BROWARD CNTY FLA ARPT SY'S REV		11/08/2017	CITIGROUP GLOBAL MARKETS	-	604,150	500,000	
		1			- 			
114894-XF-0	BROWARD CNTY FLA ARPT SYS REV		11/08/2017	CITIGROUP GLOBAL MARKETS		1.221.580	1.000.000	

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
13032U-LP-1	CALIFORNIA HEALTH FACS FING AU		03/15/2017	CITIGROUP GLOBAL MARKETS		602,839	550,000	
13032U-LQ-9	CALIFORNIA HEALTH FACS FING AU		03/15/2017	CITIGROUP GLOBAL MARKETS		895,304	800,000	
13032U-LR-7	CALIFORNIA HEALTH FACS FING AU		03/15/2017	CITIGROUP GLOBAL MARKETS		568,855	500,000	
	CALIFORNIA MUN FIN AUTH REV		04/06/2017	WELLS FARGO		623,684	550,000 450,000	
13048T-2C-6	CALIFORNIA MUN FIN AUTH REV		04/06/2017	WELLS FARGO		583.090		
13048T-Z9-7	CALIFORNIA MUN FIN AUTH REV		04/06/2017	WELLS FARGO		221,730	200,000	
147056-GN-9	CARY N C ENTERPRISE SYS REV		12/14/2017	JPMORGAN CHASE & CO.		710,584	590,000	
147056-GP-4	CARY N C ENTERPRISE SYS REV		12/14/2017	JPMORGAN CHASE & CO.		245,020	200,000	
15567R-AW-3	CENTRAL UTAH WTR CONSERVANCY D		11/30/2017	BAUM, GEORGE K. & COMPANY		2,013,781	1,850,000	
15567R-AX-1 15567R-AY-9	CENTRAL UTAH WTR CONSERVANCY D		11/30/2017	BAUM, GEORGE K. & COMPANY BAUM, GEORGE K. & COMPANY		2,093,494 1,999,060	1,875,000 1,750,000	
15567R-AZ-6	CENTRAL UTAH WITH CONSERVANCY D		11/30/2017	BAUM, GEORGE K. & COMPANY		1,747,995	1,500,000	
15567R-BA-0	CENTRAL UTAH WTR CONSERVANCY D		11/30/2017	BAUM, GEORGE K. & COMPANY		1,184,560	1,000,000	
15567R-BB-8	CENTRAL UTAH WTR CONSERVANCY D		11/30/2017	BAUM, GEORGE K. & COMPANY		1,201,040	1,000,000	
15567R-BC-6	CENTRAL UTAH WTR CONSERVANCY D		11/30/2017	BAUM, GEORGE K. & COMPANY		2,217,010	1,825,000	
15567R-BD-4	CENTRAL UTAH WTR CONSERVANCY D		11/30/2017	BAUM, GEORGE K. & COMPANY		2,883,239	2,350,000	
167593-D7-4 167593-D8-2	CHICAGO ILL O HARE INTL ARPT R		06/21/2017	LOOP CAPITAL MARKETS		1,160,260 1,177,540	1,000,000 1,000,000	
167593-D8-2167593-D9-0	CHICAGO ILL O HARE INTL ARPT R		06/21/2017	LOOP CAPITAL MARKETS		1,189,760	1,000,000	
167593-E2-4	CHICAGO ILL O HARE INTL ARPT R		06/21/2017	LOOP CAPITAL MARKETS		1,761,032	1,475,000	
167593-RN-4	CHICAGO ILL O HARE INTL ARPT R		01/03/2017	PIPER JAFFRAY INC.		654,186	600,000	417
167727-XR-2	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		667,074	600,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		934,676	825,000	
167727-XT-8 167727-XU-5	CHICAGO ILL WASTEWATER TRANSMI CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		1,495,767 1,298,707	1,300,000 1,115,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		1,174,310	1,000,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		1,175,800	1,000,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		1,969,247	1,670,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		1,055,160	1,000,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		1,085,710	1,000,000	
167727-YQ-3 167727-YR-1	CHICAGO ILL WASTEWATER TRANSMI CHICAGO ILL WASTEWATER TRANSMI		06/07/2017 06/07/2017	SEIBERT, BRANFORD INC.		1,967,868 1,529,469	1,770,000 1,350,000	
167727-YS-9	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		2,646,357	2,300,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		3,028,376	2,600,000	
167727-YU-4	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		4, 110, 085	3,500,000	
	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		3,333,393	2,835,000	
167727-YW-0	CHICAGO ILL WASTEWATER TRANSMI		06/07/2017	SEIBERT, BRANFORD INC.		2,947,975	2,500,000	
167736-J4-0 167736-J5-7	CHICAGO ILL WTR REV		06/08/2017	CABRERA CAPITAL MARKETS, INC		1,214,575 1,750,159	1,155,000 1,615,000	
167736-J6-5	CHICAGO ILL WIR REV		06/08/2017	CABRERA CAPITAL MARKETS, INC		1,889,397	1,700,000	
	CHICAGO ILL WTR REV		06/08/2017	CABRERA CAPITAL MARKETS, INC		1,282,414	1,130,000	
167736-J8-1	CHICAGO ILL WTR REV		06/08/2017	CABRERA CAPITAL MARKETS, INC		1,776,144	1,540,000	
167736-J9-9	CHICAGO ILL WTR REV		06/08/2017	CABRERA CAPITAL MARKETS, INC		3,386,765	2,900,000	
167736-K3-0	CHICAGO ILL WTR REV		06/08/2017	CABRERA CAPITAL MARKETS, INC		5,916,700	5,000,000	
167736-K4-8 167736-K5-5	CHICAGO ILL WTR REV		06/08/2017	CABRERA CAPITAL MARKETS, INC		5,405,470 4,754,680	4,560,000 4,000,000	
	CHICAGO ILL WIR REV		12/08/2017	CABREKA CAPITAL MARKETS, INC		4,754,680	1,500,000	
	CHICAGO ILL WTR REV		12/08/2017	MESIROW FINANCIAL, INC.		1,349,418	1,240,000	
167736-N5-2	CHICAGO ILL WTR REV		12/08/2017	MESIROW FINANCIAL, INC.		1,114,070	1,000,000	
167736-N6-0	CHICAGO ILL WTR REV		12/08/2017	MESIROW FINANCIAL, INC.		682,074	600,000	
	CHICAGO ILL WTR REV		12/08/2017	MESIROW FINANCIAL, INC.		751,868	650,000	
	CHICAGO ILL WTR REV		12/08/2017	MESIROW FINANCIAL, INC.		2,424,780 3.599.520	2,000,000	
	CLARK CNTY NEV ARPT REV		03/22/2017	PMORGAN CHASE & CO.			3,000,000 5,045,000	
	CLARK CNTY NEV ARPT REV		03/22/2017	JPMORGAN CHASE & CO.		2.850.250	2,500,000	
18085P-RC-0	CLARK CNTY NEV ARPT REV		06/01/2017	CITIGROUP GLOBAL MARKETS		15,868,720	14,000,000	
181000-PJ-3	CLARK CNTY NEV HWY IMPT REV		05/24/2017	WELLS FARGO		713,849	660,000	
181000-PK-0	CLARK CNTY NEV HIIY IMPT REV		05/24/2017	WELLS FARGO		1,116,010	1,000,000	
	CLARK CNTY NEV HIVY IMPT REV		05/24/2017	WELLS FARGO		734,214	640,000	
	CLARK CNTY NEV HIIY IMPT REV		05/24/2017	WELLS FARGO		740,200 1,198,490	630,000	
181000-PP-9 181000-PQ-7	CLARK CNTY NEV HIVY IMPT REV		05/24/2017	WELLS FARGO		1, 198, 490	700,000	
181000-PR-5	CLARK CNTY NEV HWY IMPT REV		05/24/2017	WELLS FARGO		614,770	500,000	
	CLARK CNTY NEV HWY IMPT REV		05/24/2017	WELLS FARGO		991,040	800,000	
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		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
			_					Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
181006-GV-3181006-GW-1	CLARK CNTY NEV PASSENGER FAC C		03/24/201703/24/2017	MORGAN STANLEY MORGAN STANLEY		2,959,165 2,031,544	2,745,000 1,840,000	
181006-GX-9	CLARK ONTY NEV PASSENGER FAC C		03/24/2017	MORGAN STANLEY		2,031,544	2.500.000	
181006-GY-7	CLARK ONTY NEV PASSENGER FAC C		03/24/2017	MORGAN STANLEY		2.573.550	2,250,000	
181006-GZ-4	CLARK CNTY NEV PASSENGER FAC C		03/24/2017	MORGAN STANLEY		4, 134, 952	3,575,000	
181006-HA-8	CLARK CNTY NEV PASSENGER FAC C		03/24/2017	MORGAN STANLEY		1,459,625	1,250,000	
186387-TN-6	CLEVELAND OHIO INCOME TAX REV		12/15/2017	CITIGROUP GLOBAL MARKETS		297,310	250,000	
186387-TP-1 186387-TQ-9	CLEVELAND OHIO INCOME TAX REV		12/15/2017 12/15/2017	CITIGROUP GLOBAL MARKETS	-	300,840 892,496	250,000 735,000	
186387-TZ-9	CLEVELAND ONIO INCOME TAX HEV		12/15/2017	CITIGNOUP GLOBAL MARKETS	-		500.000	,
186387-UA-2	CLEVELAND OHIO INCOME TAX REV		12/15/2017	CITIGROUP GLOBAL MARKETS		1,517,300	1,250,000	
186427-EJ-5	CLEVELAND OHIO WTR REV		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		1, 184, 180	1,000,000	
186427-EK-2	. CLEVELAND OHIO WTR REV		08/17/2017	BANK OF AMERICA/MERRILL LYNCH	-	1,025,559	850,000	
186427-EL-0	CLEVELAND OHIO WITR REV		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		1,348,083	1,100,000	
186427-EM-8186427-ER-7	. CLEVELAND CHIO WTR REV 		08/17/2017 09/28/2017	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		1,610,622 7,427,454	1,300,000 6,320,000	
19633S-AC-7	COLORADO BRDG ENTERPRISE REV		12/20/2017	RBC DOMINION SECURITIES	-	1,512,669	1,385,000	
19633S-AE-3	COLORADO BRDG ENTERPRISE REV		12/20/2017	RBC DOMINION SECURITIES		1,789,919	1,630,000	
19648F-CU-6	COLORADO HEALTH FACS AUTH REV		08/21/2017	CITIGROUP GLOBAL MARKETS		690 , 126	600,000	
19648F-CV-4	COLORADO HEALTH FACS AUTH REV		08/21/2017	CITIGROUP GLOBAL MARKETS	-	579,935	500,000	
19648F-CW-2	COLORADO HEALTH FACS AUTH REV	-	08/21/2017	CITIGROUP GLOBAL MARKETS	-	582,795	500,000	
19648F-DR-2 19648F-DS-0	COLORADO HEALTH FACS AUTH REV		10/04/201710/04/2017	. WELLS FARGO		315,568 233,550	275,000	
19648F-DT-8	COLORADO HEALTH FACS AUTH REV		10/04/2017	WELLS FARGO		266,216	200,000 225,000	
19648F-DU-5	COLORADO HEALTH FACS AUTH REV		10/04/2017	WELLS FARGO		310.261	260.000	
19648F-DV-3	COLORADO HEALTH FACS AUTH REV		10/04/2017	WELLS FARGO		631,591	525,000	
19648F-DW-1	COLORADO HEALTH FACS AUTH REV		10/04/2017	WELLS FARGO		816,507	675,000	
19648F-FB-5	COLORADO HEALTH FACS AUTH REV		12/07/2017	WELLS FARGO		416,419	380,000	
19648F-FG-419648F-FH-2	. COLORADO HEALTH FACS AUTH REV		12/07/201712/07/2017	. WELLS FARGO			535,000 490,000	
19648F-FJ-8	COLORADO HEALTH FACS AUTH REV		12/07/2017	WELLS FARGO		417 . 102		
19648F-FK-5	COLORADO HEALTH FACS AUTH REV	-	12/07/2017	WELLS FARGO		504.152	425,000	
196558-SC-5	COLORADO RIVER TEX MUN WTR DIS		11/16/2017	BARCLAYS		1,133,960	1,000,000	
196558-SD-3	COLORADO RIVER TEX MUN WTR DIS		11/16/2017	BARCLAYS		1,564,731	1,350,000	
196558-SE-1	COLORADO RIVER TEX MUN WTR DIS		11/16/2017	BARCLAYS		1,829,450	1,550,000	
196558-SF-8 196558-SG-6	COLORADO RIVER TEX MUN WTR DIS		11/16/201711/16/2017	BARCLAYS BARCLAYS	-	1,471,213 1,865,254	1,225,000 1,530,000	
196558-SH-4	COLORADO RIVER TEX MUN WITH DIS		11/16/2017	BARCLAYS	-	1,854,825	1,500,000	
196558-SJ-0	COLORADO RIVER TEX MUN WTR DIS		11/16/2017	BARCLAYS	-	1,745,464	1,400,000	
196632-A9-4	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		1,208,240	1,000,000	
196632-YU-1	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS	-	1,031,150	840,000	
196632-ZL-0	COLORADO SPRINGS COLO UTILS		09/14/2017	BARCLAYS		658,491	545,000	
196632-ZM-8196632-ZP-1	COLORADO SPRINGS COLO UTILS		09/14/201709/14/2017	BARCLAYS BARCLAYS		491,024 1,194,027	400,000 950,000	
196696-PS-1	COLORADO ST BRD CINITY COLLEGES	-	12/20/2017	STIFEL CAPITAL MARKETS	-	237,839	225,000	
196696-PT-9	COLORADO ST BRD CINITY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		528,285	500,000	
196696-PU-6	COLORADO ST BRD CMNTY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		213,071	175,000	
196696-PV-4	COLORADO ST BRD CMNTY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		368,295	300,000	
196696-PW-2	COLORADO ST BRD CMINTY COLLEGES		12/20/2017	STIFEL CAPITAL MARKETS		814,653	670,000	
196707-WZ-2196707-XC-2	COLORADO ST BRD GOVERNORS UNIV		12/12/201712/12/2017	MORGAN STANLEY MORGAN STANLEY		1,644,496 2,426,220	1,400,000 2,000,000	
196707-XD-0	COLORADO ST BRD GOVERNORS UNIV		12/12/2017	MORGAN STANLEY	-	2,426,220	1.985.000	
196707-XE-8	COLORADO ST BRD GOVERNORS UNIV		12/12/2017	MORGAN STANLEY		2,469,840	2,000,000	
20774Y-Y5-0	CONNECTICUT ST HEALTH & EDL FA		11/08/2017	BANK OF AMERICA/MERRILL LYNCH		874,853	750,000	
20774Y-Y6-8	CONNECTICUT ST HEALTH & EDL FA		11/08/2017	BANK OF AMERICA/MERRILL LYNCH		475,016	400,000	
20774Y-Y7-6	CONNECTICUT ST HEALTH & EDL FA		11/08/2017	BANK OF AMERICA/MERRILL LYNCH		361,575	300,000	
20774Y-Y8-420774Y-Y9-2	CONNECTICUT ST HEALTH & EDL FA		11/08/2017 11/08/2017	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH	-		400,000 300,000	
226761-AC-8	CRITTENDEN CNTY ARK SALES & US		09/19/2017	STEPHENS, INC.	-	1.085.240	1.000.000	
226761-AD-6	CRITTENDEN ONTY ARK SALES & US		09/19/2017	STEPHENS, INC.			500,000	
23378R-EX-0	DAHLONEGA GA DOWNTOWN DEV AUTH		12/07/2017	WELLS FARGO		681,162	600,000	
23378R-FA-9	DAHLONEGA GA DOWNTOWN DEV AUTH	.	12/07/2017	WELLS FARGO		580,962	485,000	
23378R-FB-7	DAHLONEGA GA DOWNTOWN DEV AUTH		12/07/2017	WELLS FARGO		643,892	530,000	
23378R-FD-3 235586-BT-0	DAHLONEGA GA DOWNTOWN DEV AUTH		12/07/2017	. WELLS FARGO CITIGROUP GLOBAL MARKETS				
∠ᲐᲔᲔᲒᲘ-RI-N	DALTON GA UTILS REV		11/0//201/	UIIIUMUUF ULUBAL MARKEIS		۱۱8 ا / الا		

1	2		ng-Term Bonds and Stocks ACQUIRED During Current Year			
	2	3 4	5		8	9 Paid for Accrued
CUSIP Identification	Description	Foreign Acquired	Number of Vendor of S	Cost	Par Value	Interest and Dividends
	DALTON GA UTILS REV	11/07/2017	CITIGROUP GLOBAL MARKETS	 885,975	750,000	
	DALTON GA UTILS REV		CITIGROUP GLOBAL MARKETS	 599,610	500,000	
	DALTON GA UTILS REV		CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	 606,245	500,000 500,000	
	DALTON GA UTILS REV		CITIGROUP GLOBAL MARKETS	 909,210	750,000	
	DELAWARE CNTY PA REGL WTR QUAL		CITIGROUP GLOBAL MARKETS	 284.305	250,000	
	DELAWARE CNTY PA REGL WTR QUAL		CITIGROUP GLOBAL MARKETS	 267,704	230,000	
	DELAWARE CNTY PA REGL WTR QUAL		CITIGROUP GLOBAL MARKETS	 415,405	350,000	
	DELAWARE CNTY PA REGL WTR QUAL		CITIGROUP GLOBAL MARKETS	 453,353	375,000	
	DELAWARE CNTY PA REGL WTR QUAL	12/08/201712/08/201712/08/2017	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	 889,169 1,242,380	725,000 1,000,000	
	DELAWARE CNTY PA REGL WTR QUAL	12/08/2017	CITIGROUP GLOBAL MARKETS	 1.232.830	1.000.000	
	DELAWARE ST ECONOMIC DEV AUTH	03/03/2017	WELLS FARGO	742.927	655,000	
246387-SD-7	DELAWARE ST ECONOMIC DEV AUTH	03/03/2017	WELLS FARGO	 752,300	655,000	
	DELAWARE ST ECONOMIC DEV AUTH	03/03/2017	WELLS FARGO	 854,049	740,000	
	DELAWARE ST ECONOMIC DEV AUTH	03/03/2017	WELLS FARGO	 903,802		
	DELAWARE ST ECONOMIC DEV AUTH		WELLS FARGO	 1,162,780	1,000,000	
	DELAWARE ST HEALTH FACS AUTH R DELAWARE ST HEALTH FACS AUTH R	11/16/2017	PNC CAPITAL MARKETS LLC	 975.712	800,000	
	DENVER COLO CITY & CNTY ARPT R	11/30/2017	RAYMOND JAMES & ASSOCIATES, INC.	 3,661,726	3,365,000	
	DENVER COLO CITY & CNTY ARPT R	11/30/2017	RAYMOND JAMES & ASSOCIATES, INC.	2,225,340	2,000,000	
	DENVER COLO CITY & CNTY ARPT R	11/30/2017	RAYMOND JAMES & ASSOCIATES, INC.	 3,397,050	3,000,000	
	DENVER COLO CITY & CNTY ARPT R	11/30/2017	RAYMOND JAMES & ASSOCIATES, INC.	 2,651,118	2,300,000	
	DENVER COLO CITY & CNTY ARPT R	11/30/2017	RAYMOND JAMES & ASSOCIATES, INC.	 4, 184, 565	3,500,000	
249182-KM-7 26678P-EH-9	DENVER COLO CITY & CNTY ARPT R	11/30/201712/08/2017	RAYMOND JAMES & ASSOCIATES, INC.	 4,816,560	4,000,000 1,000,000	
	EAST CENT REGL WASTEWATER TREA	12/08/2017	CITIGROUP GLOBAL MARKETS	 1,397,702	1,145,000	
	EAST CENT REGL WASTEWATER TREA	12/08/2017	CITIGROUP GLOBAL MARKETS	 1,643,504	1,325,000	
	EAST CENT REGL WASTEWATER TREA	12/08/2017	CITIGROUP GLOBAL MARKETS	 943,590	750,000	
	EAST CENT REGL WASTEWATER TREA		CITIGROUP GLOBAL MARKETS	 1,471,194	1, 175,000	
	EAST CENT REGL WASTEWATER TREA		CITIGROUP GLOBAL MARKETS	 3,825,496	3,070,000	
	EAST CENT REGL WASTEWATER TREA		CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS	 3,993,186 3,943,575	3,220,000 3,535,000	
	EAST CENT REGL WASTEWATER TREA		CITIGROUP GLOBAL MARKETS	 4.099.664	3,535,000	
	EASTERN MICH UNIV REVS		BARCLAYS	 564,565	500,000	
	EASTERN MICH UNIV REVS		BARCLAYS	1, 157, 890	1,000,000	
	EASTERN MICH UNIV REVS	08/23/2017	BARCLAYS	 1,770,945	1,500,000	
	EASTERN MICH UNIV REVS		BARCLAYS	 912,638	750,000	
	EL PASO TEX WTR & SWR REV		STIFEL CAPITAL MARKETS CITIGROUP GLOBAL MARKETS	 2,217,186 24,955,250	1,800,000 25,000,000	
	FALB		CITIGROUP GLOBAL MARKETS	 24,955,750	25,000,000	
	FHLVC	11/14/2017	CITIGROUP GLOBAL MARKETS	 18,981,760	19,000,000	
	FLORIDA HIGHER EDL FACS FING A	12/20/2017	WELLS FARGO	1,275,018	1,095,000	
	FORMER INGLEWOOD CALIF REDEV A	03/24/2017	STERN BROTHERS	 1,732,695	1,500,000	
	FREDDIE MAC	09/28/2017	WELLS FARGO	 19,963,800	20,000,000	
	GAINESVILLE FLA UTILS SYS REV	10/25/2017	GOLDMAN, SACHS & CO.	 3,018,650	2,500,000	
	GAINESVILLE FLA UTILS SYS REV	10/25/2017	GOLDMAN, SACHS & CO.	 3,059,800 3,092,550	2,500,000 2,500,000	
	GARLAND TEX WTR & SWR REV		BOSC, INC.	 3,092,550		
	GARLAND TEX WTR & SWR REV		BOSC, INC.	 440,272	400,000	
375290-DH-3	GILBERT ARIZ PUB FACS MUN PPTY	11/29/2017	MORGÁN STANLEY	 4,716,343	4,360,000	
	GILBERT ARIZ PUB FACS MUN PPTY	11/29/2017	MORGAN STANLEY	 1, 109, 780	1,000,000	
	GILBERT ARIZ PUB FACS MUN PPTY	11/29/2017	MORGAN STANLEY	 1,703,145	1,500,000	
	GILBERT ARIZ PUB FACS MUN PPTYGILBERT ARIZ PUB FACS MUN PPTY	11/29/2017	MORGAN STANLEY MORGAN STANLEY	 1,684,206	1,455,000 2,000,000	
	GILBERT ARIZ PUB FACS MUN PPTY	11/29/201711/29/201711/29/2017	MORGAN STANLEY	 1,494,613		
	GLOUCESTER CNTY N J IMPT AUTH	06/29/2017	CITIGROUP GLOBAL MARKETS	 2,679,953	2,260,000	
	GLOUCESTER CNTY N J IMPT AUTH		CITIGROUP GLOBAL MARKETS	 2,399,560	2,000,000	
37970P-HX-3	GLOUCESTER CNTY N J IMPT AUTH	06/29/2017	CITIGROUP GLOBAL MARKETS	 2,417,580	2,000,000	
	GRANT CNTY WASH PUB UTIL DIST	12/01/2017	JPMORGAN CHASE & CO.	 645,507	575,000	
	GRANT CNTY WASH PUB UTIL DIST		JPMORGAN CHASE & CO.	 595, 104	520,000	
	GRANT CNTY WASH PUB UTIL DISTGRANT CNTY WASH PUB UTIL DIST		JPINCRGAN CHASE & CO. JPINCRGAN CHASE & CO.	 262,053	225,000 200,000	
	GRANT CNTY WASH PUB UTIL DIST	12/01/201/	JPNORGAN CHASE & CO.	 236,434	200,000	
	GRANT CNTY WASH PUB UTIL DIST		JPINORGAN CHASE & CO.	 302.038	250,000	

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	GRANT CNTY WASH PUB UTIL DIST		12/01/2017	JPMORGAN CHASE & CO.		267,872	220,000	
	GREATER NEW ORLEANS EXPNY COMM		08/02/2017	CITIGROUP GLOBAL MARKETS		605,585	500,000	
	GREATER NEW ORLEANS EXPWY COMM		08/02/2017	CITIGROUP GLOBAL MARKETS		488,552	400,000	
	GREATER NEW ORLEANS EXPIRY COMM		08/02/2017	CITIGROUP GLOBAL MARKETS		608,165 1,233,138	500,000	9,389
	GREATER ORLANDO AVIATION AUTH		08/30/2017	RBC DOMINION SECURITIES		2.022.694	1,700,000	
	GREATER ORLANDO AVIATION AUTH		08/30/2017	RBC DOMINION SECURITIES		2,263,845	1,850,000	
392274-V8-6	GREATER ORLANDO AVIATION AUTH		08/30/2017	RBC DOMINION SECURITIES		2, 152, 185	1,750,000	
	HAMPTON ROADS SANTN DIST VA WA		12/05/2017	BANK OF AMERICA/MERRILL LYNCH		1,119,798	900,000	
	HAMPTON ROADS SANTN DIST VA WA		12/05/2017	BANK OF AMERICA/MERRILL LYNCH		2,319,881	1,875,000	
	HILLSBOROUGH CNTY FLA AVIATION		05/03/2017	MESIROW FINANCIAL, INC.		5,045,152	4,530,000	23,279
	HOT SPRINGS ARK WASTEWATER REV		08/02/2017	STEPHENS, INC.		413,899 426,960	390,000 400,000	
	HOT SPRINGS ARK WASTEWATER REV		08/02/2017	STEPHENS, INC.		392.347	350,000	
	IDAHO BD BK AUTH REV		03/02/2017	PIPER JAFFRAY INC.		802,140	750,000	
451152-U3-4	IDAHO BD BK AUTH REV		03/02/2017	PIPER JAFFRAY INC.		590,000	500,000	
	IDAHO BD BK AUTH REV		03/02/2017	PIPER JAFFRAY INC.		594,405	500,000	
	IDAHO ST		06/08/2017	RBC DOMINION SECURITIES		15,454,200	15,000,000	
	ILLINOIS FIN AUTH REV		01/12/2017	BANK OF AMERICA/MERRILL LYNCH		109,537	100,000	
	ILLINOIS FIN AUTH REV		01/12/2017	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		166,251	150,000	
	ILLINOIS FIN AUTH REV		01/12/2017	BANK OF AMERICA/MERRILL LYNCH		223,582	200,000	
	ILLINOIS FIN AUTH REV		05/11/2017	JPMORGAN CHASE & CO.		1,517,026	1,400,000	
	ILLINOIS FIN AUTH REV		05/11/2017	JPMORGAN CHASE & CO.		1,115,110	1,000,000	
45204E-TJ-7	ILL INDIS FIN AUTH REV		05/11/2017	JPMORGAN CHASE & CO.		1, 142,540	1,000,000	
	ILL INDIS FIN AUTH REV		05/11/2017	JPMORGAN CHASE & CO		721,835	620,000	
	ILL INDIS FIN AUTH REV		05/11/2017	JPMORGAN CHASE & CO.		885,953	750,000	
	ILLINOIS FIN AUTH REV		05/11/2017	JPMORGAN CHASE & CO.			650,000	
	ILLINOIS FIN AUTH REV		05/11/2017			1, 191, 750	1,000,000	
	ILLINOIS FIN AUTH REV		08/30/2017	BANK OF AMERICA/MERRILL LYNCH		621,455	500,000	
	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		1. 117 . 140	1,000,000	
45471A-PS-5	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		1,144,950	1,000,000	
45471A-PU-0	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		2,615,602	2,200,000	
	INDIANA FIN AUTH HOSP REV		07/19/2017	JPMORGAN CHASE & CO.		2,409,160	2,000,000	
	INDIANA MUN PWR AGY PWR SUPPLY		10/27/2017	CITIGROUP GLOBAL MARKETS MORGAN STANLEY		1,895,353	1,560,000	
45528U-XC-0	INDIANAPOLIS IND LOC PUB IMPT INDIANAPOLIS IND LOC PUB IMPT		12/20/2017	MORGAN STANLEY MORGAN STANLEY		179,774	155,000	
45528U-XE-6	INDIANAPOLIS IND LOC PUB IMPT		12/20/2017	MORGAN STANLEY		2, 152, 300	1,805,000	
	IOWA HIGHER ED LN AUTH REV		01/12/2017	BAUM, GEORGE K. & COMPANY		447.894	405,000	
	IOWA HIGHER ED LN AUTH REV		01/12/2017	BAUM, GEORGE K. & COMPANY		475,409	425,000	
462460-5F-9	IOWA HIGHER ED LN AUTH REV		01/12/2017	BAUM, GEORGE K. & COMPANY		847,590	750,000	
	IRVING TEX HOSP AUTH HOSP REV		11/15/2017	CITIGROUP GLOBAL MARKETS		282,325	250,000	
	IRVING TEX HOSP AUTH HOSP REV		11/15/2017	CITIGROUP GLOBAL MARKETS		579,340	500,000	
	IRVING TEX HOSP AUTH HOSP REV		11/15/2017	CITIGROUP GLOBAL MARKETS		666,803	570,000	
	JEA FLA ELEC SYS REV		02/01/2017			3,934,871 3,186,000	3,595,000	
	JEA FLA ELEC SYS HEV		02/01/2017	RAYMOND JAMES & ASSOCIATES. INC.				
	JEFFERSON ONTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		2,804,597	2,535,000	
	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		3,400,140	3,000,000	
472628-QP-4	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		1,388,976	1,200,000	
	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		2,347,840	2,000,000	
	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		7,964,290	6,700,000	
	JEFFERSON CNTY ALA		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		3,591,990	3,000,000	
	JEFFERSON CNTY ALA JORDAN VY WTR CONSERVANCY DIST		07/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		2,884,464 1,825,127	2,400,000 1,630,000	
	JORDAN VY WTR CONSERVANCY DIST		11/29/2017	BAUM, GEORGE K. & COMPANY		2,287,760	2,000,000	
	JORDAN VY WTR CONSERVANCY DIST		11/29/2017	BAUM, GEORGE K. & COMPANY		1,457,500	1,250,000	
506498-YW-8	LAFAYETTE LA UTILS REV		09/08/2017	RAYMOND JAMES & ASSOCIATES, INC.		591,787	480,000	
506498-YX-6	LAFAYETTE LA UTILS REV		09/08/2017	RAYMOND JAMES & ASSOCIATES, INC.		621,730	500,000	
506498-YY-4	LAFAYETTE LA UTILS REV		09/08/2017	RAYMOND JAMES & ASSOCIATES, INC.		594,814	475,000	
	LANSING MICH BRD WTR & LT UTIL		01/12/2017	CITIGROUP GLOBAL MARKETS		1,321,762	1,165,000	
	LANSING MICH BRD WTR & LT UTIL		01/12/2017	CITIGROUP GLOBAL MARKETS		1, 153, 870	1,000,000	
	LANSING MICH BRD WTR & LT UTIL		01/12/2017	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS			500,000 750,000	
02900U-EF-9	TEVINGTON ONLL 9 C LEVETLE 9009		12/00/2017	UTITUDOUT ULUDAL MADACIS		7/3, סו פ	/50,000	

		Showing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3 4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
529050-EJ-1	LEXINGTON CNTY S C HEALTH SVCS	12/06/2017	CITIGROUP GLOBAL MARKETS		1,011,028	875,000	[
529050-EK-8	LEXINGTON CNTY S C HEALTH SVCS	12/06/2017	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS		585, 185	500,000	· · · · · · · · · · · · · · · · · · ·
529050-EL-6	LEXINGTON CNTY S C HEALTH SVCS	12/06/2017	CITIGROUP GLOBAL MARKETS		674,202 495,149	570,000 415,000	I
529050-EN-2	LEXINGTON CNTY S C HEALTH SVCS	12/06/2017	CITIGROUP GLOBAL MARKETS	·	1,204,600	1,000,000	 I
529050-EP-7	LEXINGTON CNTY S C HEALTH SVCS	12/06/2017	CITIGROUP GLOBAL MARKETS		896,250	750,000	I
529050-EQ-5	LEXINGTON CNTY S C HEALTH SVCS	12/06/2017	CITIGROUP GLOBAL MARKETS		889,838	750,000	
529616-DB-7	LEXINGTON S C WTRWKS & SWR SYS	12/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		105,680	100,000	
529616-DC-5	LEXINGTON S C WTRWKS & SWR SYS	12/14/2017 .	RAYMOND JAMES & ASSOCIATES, INC.		138 , 830	125,000	r
529616-DD-3	LEXINGTON S C WTRINKS & SWR SYS	12/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		170,618	150,000	
529616-DF-8 529616-DG-6	LEXINGTON S C WTRIKS & SWR SYS LEXINGTON S C WTRIKS & SWR SYS	12/14/2017	RAYMOND JAMES & ASSOCIATES, INC. RAYMOND JAMES & ASSOCIATES, INC.		118,053 120,040	100,000 100,000	
529616-DH-4	LEXINGTON S C WITHINGS & SWR SYS	12/14/2017	RAYMOND JAMES & ASSOCIATES, INC.	·	474,735	390,000	 I
529616-DJ-0	LEXINGTON S C WITHING & SIII SYS	12/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		215,070	175,000	 I
529616-DK-7	LEXINGTON S C WTRIKS & SWR SYS	12/14/2017	RAYMOND JAMES & ASSOCIATES, INC.		308,688	250,000	
537363-FY-4	LITTLE ROCK ARK CAP IMPT REV	10/13/2017	STEPHENS, INC.		212,310	200,000	
537363-FZ-1	LITTLE ROCK ARK CAP IMPT REV	10/13/2017	STEPHENS, INC.		260,901	245,000	Г
537363-GE-7	LITTLE ROCK ARK CAP IMPT REV	10/13/2017	STEPHENS, INC.		348 , 158	310,000	
537363-GF-4	LITTLE ROCK ARK CAP IMPT REV	10/13/2017	STEPHENS, INC.		283,568	255,000	
537363-GJ-6542691-AB-6	LITTLE ROCK ARK CAP IMPT REV	10/13/2017	STEPHENS, INC. CITIGROUP GLOBAL MARKETS		414,233	420,000	I
542691-AB-6 542691-AD-2	LONG IS PIIR AUTH N Y ELEC SYS	12/01/2017	CITIGHOUP GLOBAL MARKETS		1, 138, 140 880, 890	1,000,000 750,000	 I
542691-AE-0	LONG IS PWR AUTH N Y ELEC SYS	12/01/2017	CITIGROUP GLOBAL MARKETS		593.740	500,000	I
542691-AF-7	LONG IS PWR AUTH N Y ELEC SYS	12/01/2017	CITIGROUP GLOBAL MARKETS		599,045	500,000	l
542691-AG-5	LONG IS PWR AUTH N Y ELEC SYS	12/01/2017	CITIGROUP GLOBAL MARKETS		604,795	500,000	<u> </u>
544445-CJ-6	LOS ANGELES CALIF DEPT ARPTS R	07/13/2017 .	BANK OF AMERICA/MERRILL LYNCH		4,792,436	4,030,000	+
544445-CK-3	LOS ANGELES CALIF DEPT ARPTS R	07/13/2017 .	BANK OF AMERICA/MERRILL LYNCH		1,202,090	1,000,000	r
544445-CL-1	LOS ANGELES CALIF DEPT ARPTS R	07/13/2017	BANK OF AMERICA/MERRILL LYNCH		605,235	500,000	
546399-BU-9 546399-BX-3	LOUISIANA PUB FACS AUTH REV		CITIGROUP GLOBAL MARKETS		1,055,185 1,293,622	935,000 1,100,000	
546399-BZ-8	LOUISIANA PUB FACS AUTH REV	05/12/2017	CITIGROUP GLOBAL MARKETS		1,060,164		,
546399-DF-0	LOUISIANA PUB FACS AUTH REV	09/08/2017	PRE-REFUNDING		329,728	280,000	4,394
546399-DG-8	LOUISIANA PUB FACS AUTH REV		PRE-REFUNDING		208,635	175,000	2,747
546475-RV-8	LOUISIANA ST GAS & FUELS TAX R		CITIGROUP GLOBAL MARKETS		1,533,300	1,250,000	<u> </u>
546475-RW-6	LOUISIANA ST GAS & FUELS TAX R	08/17/2017	CITIGROUP GLOBAL MARKETS		1,856,490	1,500,000	
546589-E6-5	LOUISVILLE & JEFFERSON CNTY KY	08/09/2017	BANK OF AMERICA/MERRILL LYNCH		6,367,273	5,245,000	r
546589-E8-1	LOUISVILLE & JEFFERSON CNTY KY	08/09/2017	BANK OF AMERICA/MERRILL LYNCH		7,459,984	6,020,000	
549203-UX-3549203-UY-1	LUBBOCK TEX ELEC LT & PWR SYS		CITIGROUP GLOBAL MARKETS		288,610 370,742	250,000 315,000	 I
549203-UZ-8	LUBBOCK TEX ELEC LT & PIIR STS		CITIGROUP GLOBAL MARKETS		334,578	280,000	:I
549203-VA-2	LUBBOCK TEX ELEC LT & PWR SYS	08/02/2017	CITIGROUP GLOBAL MARKETS		356,384	295,000	l
549203-VB-0	LUBBOCK TEX ELEC LT & PWR SYS		CITIGROUP GLOBAL MARKETS		438,178	360,000	
557352-EK-3	MADISON CNTY NEB HOSP AUTH NO	08/08/2017	WELLS FARGO		1,151,748	1,035,000	*
557352-EM-9	MADISON CNTY NEB HOSP AUTH NO	08/08/2017	WELLS FARGO		1,588,443	1,385,000	
557352-EN-7	MAD I SON CNTY NEB HOSP AUTH NO	08/08/2017	WELLS FARGO		901,329	875,000	
557352-EQ-0 557352-ER-8	MADISON CNTY NEB HOSP AUTH NO		WELLS FARGO		2,160,890 634,985	1,855,000 545,000	I
55/352-ER-8 561851-JC-1	MANATEE CNTY FLA PUB UTILS REV		WELLS FARGO				, I
561851-JD-9	MANATEE CNTY FLA PUB UTILS REV	12/15/2017	WELLS FARGO		836,017	700,000	I
561851-JE-7	MANATEE CNTY FLA PUB UTILS REV	12/15/2017	WELLS FARGO		1,213,760	1,000,000	L
561851-JF-4	MANATEE CNTY FLA PUB UTILS REV	12/15/2017	WELLS FARGO		1,254,559	1,020,000	+
561851-JG-2	MANATEE CNTY FLA PUB UTILS REV	12/15/2017	WELLS FARGO		746,790	600,000	
561851-JH-0	MANATEE CNTY FLA PUB UTILS REV	12/15/2017	WELLS FARGO		666,236	540,000	f
56185P-BW-2	MANATEE CNTY FLA SCH DIST SALE	02/02/2017	RAYMOND JAMES & ASSOCIATES, INC.		1,066,280	1,000,000	
56185P-BX-0 56185P-BY-8	MANATEE CNTY FLA SCH DIST SALE		RAYMOND JAMES & ASSOCIATES, INC. RAYMOND JAMES & ASSOCIATES, INC.		1, 117, 890	1,000,000	i
56185P-BY-8	MANATEE CNTY FLA SCH DIST SALE	02/02/2017	RAYMOND JAMES & ASSOCIATES, INC.		1,734,885	1,500,000	I
574218-T9-4	MARYLAND ST HEALTH & HIGHER ED	01/20/2017	JPMORGAN CHASE & CO.		828.323	750,000	 I
574218-U2-7	MARYLAND ST HEALTH & HIGHER ED	01/20/2017	JPMORGAN CHASE & CO.		1,894,813	1,750,000	L
57584X-S9-3	MASSACHUSETTS ST DEV FIN AGY R	08/18/2017	BARCLAYS		1, 183, 140	1,000,000	
57584X-T2-7	MASSACHUSETTS ST DEV FIN AGY R	08/18/2017	BARCLAYS		1, 194, 470	1,000,000	·
57584X-T3-5	MASSACHUSETTS ST DEV FIN AGY R	08/18/2017	BARCLAYS		1,799,265	1,500,000	ſ
57584X-T4-3	MASSACHUSETTS ST DEV FIN AGY R	08/18/2017	BARCLAYS		5, 196, 963	4,325,000	
57584X-UE-9 586108-AA-0	MASSACHUSETTS ST DEV FIN AGY R		FIRST TENNESSEE BANK		467,740 5,788,931	400,000 4.810.000	9, 167
DEB IUS-AA-U	MEMPHIO-OHELDY UNIT TENN INUL		DANN_UF_AMERICA/MERKILL_LYNCH		5,/88,931	4,810,000	

CUSIF CUSI	Paid for Accrued Interest and Dividends
Identification	Interest and
Identification	
158169-4-6 159169-5-5420 15917 1591 1502 15917 1	Dividends
BEHTS-SELEX OFFT TERM NO. 0.05718/2017 BMK OF ARETICAL/FERRILL LYNCH 0.05718/2017 BMK OF ARETICAL/FERRILL LYNCH 0.05718/2017 PR. 1574 7.00 0.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 7.00 0.00 0.05718/2017 PR. 1574 PR. 157	
1900/2017 ELIS FARDS 1900 190	
5909-14-0 MSS AULF ITR DIST CTEP PARTN 9601/2071 MELS FARIO 9	
59059-6-6 MESA CLIF INT DIST CTRS PARTIN	
SEASOLIFFERD IST OFFS PARTN DIST OFFS PARTN	
Serior Color Seri	
SPIROS-AF-7 NETRO (RE EDICATED TAX FEV 0.06/02/2017 PIPER JAFFRAY INC. 29,000 30,000 59165-AF-9 NETRO (RE EDICATED TAX FEV 0.06/02/2017 PIPER JAFFRAY INC. 440,390 30,000 59165-AF-9 NETRO (RE EDICATED TAX FEV 0.06/02/2017 PIPER JAFFRAY INC. 443,990 30,000 550039-G-8 NETROPAL ITAN GOT INSWILLE 8 0.06/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 381,950 325,000 350039-G-8 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 5917-14 450,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 733,247 550,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 590,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 590,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 590,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 590,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 5,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 5,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 6,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 4,797,640 4,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 4,797,640 4,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 5,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 6,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 AVAIOUD JAMES 8 ASSOLIATES, INC. 6,000,000 550039-G-9 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 NETROPAL ITAN GOT INSWILLE 8 0.05/22/2017 NETROPAL ITAN GOT	
SPIRSCA-R-5 SETRO CRE DEDICATED TAX REV 0.0 (0.02/2017 PIPER, AFFRAY INC. 9.03.80 9.00.00	
SPRISC-AL-P METRO OF DEDICATED TAX REV	
S9162-AF-6 METROPLITAN GOVT NASHVILLE & 0.67/24/2017 PIPER JEFRAY INC. 260,992 2.210,000	
Section Sect	
December December	
52030-G7-9 METROPOLITAN GOVT NASHVILLE &	
\$2030_4-3 METROPOLITAN GOVT NASHVILLE & \$2,50,460 \$2,000,000 \$2030_4-5 METROPOLITAN GOVT NASHVILLE & \$2,50,460 \$2,000,000 \$2030_4-5 METROPOLITAN GOVT NASHVILLE & \$2,50,460 \$2,000,000 \$2030_4-5 METROPOLITAN GOVT NASHVILLE & \$2,500 \$2,000,000 \$2,000_4-6 METROPOLITAN GOVT NASHVILLE & \$2,500_4-6 MET	
\$92030-J5-0 METROPOLITAN GOVT NASHVILLE & 0.5/24/2017 RAYMOND JAIRES & ASSOCIATES, INC. 0.5/24/2017 0.5/24	
\$92030-J6-8 METROPOLITAN GOVT NASHVILLE & .05/24/2017 RAYMOND JAMES & ASSOCIATES, INC. .05/24/2017 RAYMOND JAMES & ASSOCIATES, INC. .05/24/2017 .05/24/201	
592030-J7-6 METROPOLITAN GOVT NASHVILLE & 5,734,710 5,730,000	
582030-B-4 METROPOLITAN GOVT NASHVILLE & 3,745,710 3,000,000	
\$2098-N8-6 METROPOLITAN GOVT NASHVILLE &	
592098-N9-4 METROPOLITAN GOVT NASHVILLE & .10/26/2017 MORGAN STANLEY .563,076 .455,000 592098-R5-8 METROPOLITAN GOVT NASHVILLE & .10/26/2017 MORGAN STANLEY .740,189 .615,000 592098-R6-6 METROPOLITAN GOVT NASHVILLE & .721,289 .590,000 592098-R7-4 METROPOLITAN GOVT NASHVILLE & .010/26/2017 MORGAN STANLEY .615,000 592598-R01-8 METROPOLITAN GOVT NASHVILLE & .010/26/2017 MORGAN STANLEY .615,000 59259N-601-8 METROPOLITAN GOVT NASHVILLE & .010/26/2017 MORGAN STANLEY .615,000 59259N-601-8 METROPOLITAN GOVT NASHVILLE & .010/26/2017 MORGAN STANLEY .615,000 59259N-601-8 METROPOLITAN TRANSN AUTH N Y D .05/11/2017 SAMUEL A. RAMIREZ & COMPANY, INC. .3.006,925 .2.500,000 59259N-601-6 METROPOLITAN TRANSN AUTH N Y D .05/11/2017 SAMUEL A. RAMIREZ & COMPANY, INC. .6.975,882 .5,735,000	
592098-R5-8 METROPOLITAN GOVT NASHVILLE &	
592098-R6-6 METROPOLITAN GOVT NASHVILLE &	
592098-R7-4 METROPOLITAN GOVT NASHVILLE & .10/26/2017 MORGAN STANLEY .618,765 .500,000 59259N-6W-8 METROPOLITAN TRANSN AUTH N Y D .05/11/2017 SAMUEL A. RAMIREZ & COMPANY, INC. .3,006,925 .2,500,000 59259N-6X-6 METROPOLITAN TRANSN AUTH N Y D .05/11/2017 SAMUEL A. RAMIREZ & COMPANY, INC. .6,975,882 .5,735,000	
59259N-6W-8 METROPOLITAN TRANSN AUTH N Y D	
59259N-6X-6 METROPOLITAN TRANSN AUTH N Y D	
COCCAL ON A DETROCOLUTINI TOMON HITLIN V.D.	
\$9259N-6Y-4 METROPOLITAN TRANSN AUTH N Y D	
59261A-NG-8 METROPOLITAN TRANSN AUTH N Y R	
592614-PR-2 METROPOLITAN TRANSN AUTH N Y R	
59261A-PW-1 METROPOLITAN TRANSN AUTH N Y R	
522647-EB-3 METROPOLITAN WASH D C ARPTS AU	
59324P-DK-2 MIANI BEACH FLA STOPHWATER REV	
59324P-DL-O MIAMI BEACH FLA STORMWATER REV	
59324P-DM-8 MIAMI BEACH FLA STORNINATER REV	
59324P-DN-6 MIANI BEACH FLA STORMINATER REV	
59324P-DP-1 MIANI BEACH FLA STORNWATER REV	
39324F-DL-9 MIAMI BEACH FLA STORMINATER REV 1.211/3/2017 UTITIONUP GLUBAL MARKETS 1.211 200 1.000.000	
593241-9D-3 MIAMI BEACH FLA WITH & SIRIP REV	
593241-BE-1 MIAMI BEACH FLA WTR & SWR REV	
593241-BF-8 MIAMI BEACH FLA WTR & SWR REV	
593241-BG-6 MIANI BEACH FLA WTR & SUR REV	
593241-BH-4 MIAMI BEACH FLA WTR & SWR REV	
985241-BU-7	
39324 -50-7	
59339-A9-9 MIAMI-DADE CNTY FLA AVIATION R	10,743
59447T-PZ-0 MICHIGAN FIN AUTH REV	
59447T-QA-4 MICHIGAN FIN AUTH REV	
59447T-0B-2 MICHIGAN FIN AUTH REV	
59447T-QC-0 MICHIGAN FIN AUTH REV 1,250,000 59447T-QD-8 MICHIGAN FIN AUTH REV 2,406,100 2,000,000	
59447T-00-8 MICHIGAN FIN AUTH REV	
12/08/2017 DRINK OF ARCHIOLOGRAPHILL LINCH 1.205.794 2.205.000 1.000.000 1.205.794 2.205.000 1.000.000 1.205.794 2.205.000 1.000.000 1.205.795 1.205	
59447T-0G-1 MICHIGAN FIN AUTH REV	
59447T-CH-9 MICHIGAN FIN AUTH REV 12/08/2017 BANK OF AMERICA/MERRILL LYNCH 500,000	
59465H-UG-9 MICHIGAN ST HOSP FIN AUTH REV	
59465H-UH-7 MICHIGAN ST HOSP FIN AUTH REV	
59465H-W-3 MICHIGAN ST HOSP FIN AUTH REV	

		Sho	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
59465H-UK-0	MICHIGAN ST HOSP FIN AUTH REV		12/08/2017	BANK OF AMERICA/MERRILL LYNCH		710,736	600,000	
59465H-UL-859465H-UM-6	MICHIGAN ST HOSP FIN AUTH REV		12/08/2017	BANK OF AMERICA/MERRILL LYNCH		1,503,238 1,216,710	1,250,000 1,000,000	
59465H-UN-4	MICHIGAN ST HOSP FIN AUTH REV		12/08/2017	BANK OF AMERICA/MERRILL LYNCH		1,229,370	1,000,000	
59465H-UP-9	MICHIGAN ST HOSP FIN AUTH REV		12/08/2017	BANK OF AMERICA/MERRILL LYNCH		1,342,528	1,100,000	
59465H-UQ-7	MICHIGAN ST HOSP FIN AUTH REV		12/08/2017	BANK OF AMERICA/MERRILL LYNCH		909,473	750,000	
60414F-PW-4	MINNESOTA ST COLLEGES & UNIV R		02/09/2017	PIPER JAFFRAY INC.		2,300,720	2,000,000	
60414F-PX-2 60414F-PY-0	MINNESOTA ST COLLEGES & UNIV R		02/09/2017	PIPER JAFFRAY INC.		1,743,121 1,243,988	1,490,000 1,050,000	
60416H-2X-1	MINNESOTA ST HIGHER ED FACS AU		04/28/2017	WELLS FARGO				
60416H-2Y-9	MINNESOTA ST HIGHER ED FACS AU		04/28/2017	WELLS FARGO		267,258	230,000	
60416H-2Z-6	MINNESOTA ST HIGHER ED FACS AU		04/28/2017	WELLS FARGO		651,321	550,000	
60416H-3A-0	MINNESOTA ST HIGHER ED FACS AU		04/28/2017	WELLS FARGO		1,922,624	1,600,000	
60416H-3B-8 60416H-4G-6	MINNESOTA ST HIGHER ED FACS AU		04/28/2017	WELLS FARGO WELLS FARGO			800,000 830,000	
60416H-4H-4	MINNESOTA ST HIGHER ED FACS AU		08/16/2017	WELLS FARGO		1,054,144	870.000	
60416H-4J-0	MINNESOTA ST HIGHER ED FACS AU		08/16/2017	WELLS FARGO		1,116,117	915,000	
60416H-5W-0	MINNESOTA ST HIGHER ED FACS AU		10/20/2017	PIPER JAFFRAY INC.		280,850	250,000	
60416H-5X-8	MINNESOTA ST HIGHER ED FACS AU		10/20/2017	PIPER JAFFRAY INC.		275,098	230,000	
60416H-5Y-6 60416H-5Z-3	MINNESOTA ST HIGHER ED FACS AU		10/20/2017	PIPER JAFFRAY INC.		200,237	175,000 150,000	
60416H-5Z-3 60416H-6A-7	MINNESOTA ST HIGHER ED FACS AU		10/20/2017	PIPER JAFFRAY INC.		183,791	150,000	
605699-PY-7	MISSISSIPPI ST UNIV EDL BLDG C		05/05/2017	MORGAN STANLEY		813,360	750,000	
605699-PZ-4	MISSISSIPPI ST UNIV EDL BLDG C		05/05/2017	MORGAN STANLEY		550,965	500,000	
605699-QA-8	MISSISSIPPI ST UNIV EDL BLDG C		05/05/2017	MORGAN STANLEY		424,361	380,000	
605699-QB-6	MISSISSIPPI ST UNIV EDL BLDG C		05/05/2017	MORGAN STANLEY		593,210	500,000	
605699-QC-4 605699-QD-2	MISSISSIPPI ST UNIV EDL BLDG C		05/05/2017	MORGAN STANLEY MORGAN STANLEY				
610522-BG-8	MONROE CNTY FLA SCH DIST SALES		03/03/2017	RAYMOND JAMES & ASSOCIATES, INC.			300,000	
610522-BH-6	MONROE CNTY FLA SCH DIST SALES		01/06/2017	RAYMOND JAMES & ASSOCIATES. INC.		459, 444	400,000	
610522-BJ-2	MONROE CNTY FLA SCH DIST SALES		01/06/2017	RAYMOND JAMES & ASSOCIATES, INC.		580,665	500,000	
61075T-PE-2	MONROE CNTY N Y INDL DEV CORP		03/17/2017	JPMORGAN CHASE & CO.		108,344	100,000	
61075T-PF-9	MONROE CNTY N Y INDL DEV CORP		03/17/2017	JPMORGAN CHASE & CO.		693,888	625,000	
61075T-PJ-1 61075T-QC-5	MONROE CNTY N Y INDL DEV CORP		03/17/2017	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		1,047,267 1,083,440	900,000 1,000,000	
61075T-QD-3	MONROE CNTY N Y INDL DEV CORP		03/17/2017	JPMORGAN CHASE & CO.		2,775,550	2,500,000	
61075T-QE-1	MONROE CNTY N Y INDL DEV CORP		03/17/2017	JPMORGAN CHASE & CO.		1,530,225	1,350,000	
61075T-QF-8	MONROE CNTY N Y INDL DEV CORP		03/17/2017	JPMORGAN CHASE & CO.		1, 150, 620	1,000,000	
61075T-QG-6	MONROE CNTY N Y INDL DEV CORP		03/17/2017	JPMORGAN CHASE & CO.		1, 163, 630	1,000,000	
612043-JS-9 612043-JT-7	MONTANA FAC FIN AUTH HEALTH CA		08/10/2017	D.A. DAVIDSON & CO. D.A. DAVIDSON & CO.		368,949 1,096,139	350,000 1,015,000	
612043-JU-4	MONTANA FAC FIN AUTH HEALTH CA		08/10/2017	D.A. DAVIDSON & CO.		718,269	630,000	
612043-JX-8	MONTANA FAC FIN AUTH HEALTH CA		08/10/2017	D.A. DAVIDSON & CO.		302,508	250,000	
61212L-PQ-6	MONTANA ST BRD REGENTS HIGHER		07/13/2017	WELLS FARGO		611,898	575,000	
61212L-PR-4	MONTANA ST BRD REGENTS HIGHER		07/13/2017	WELLS FARGO		335,691	300,000	
61212L-PS-2 63968A-T2-1	MONTANA ST BRD REGENTS HIGHER		07/13/2017	WELLS FARGO		563,272	550,000 1,000,000	
63968A-12-1	NEBRASKA PUB PWR DIST REV		03/23/2017	WELLS FARGO		1,065,130 1,425,359	1,000,000	
63968A-T4-7	NEBRASKA PUB PIIR DIST REV		03/23/2017	WELLS FARGO		562, 165	500,000	
63968A-U5-2	NEBRASKA PUB PWR DIST REV		03/23/2017	WELLS FARGO		1,224,900	1,150,000	
63968A-U6-0	NEBRASKA PUB PIIR DIST REV		03/23/2017	WELLS FARGO		2,741,075	2,500,000	
63968A-U8-6	NEBRASKA PUB PWR DIST REV		03/23/2017	WELLS FARGO		572,510	500,000	
63968A-V2-8 64461X-ED-3	NEBRASKA PUB PWR DIST REV		03/23/2017	WELLS FARGO JPMORGAN CHASE & CO.		617,164 4,395,090	525,000 3,500,000	
	NEW JERSEY ST EDL FACS AUTH RE		03/01/2017	MORGAN STANLEY		4,395,090	1,000,000	
646066-J5-0	NEW JERSEY ST EDL FACS AUTH RE		03/01/2017	BARCLAYS		646,725	625,000	
646066-J7-6	NEW JERSEY ST EDL FACS AUTH RE		03/01/2017	BARCLAYS		720,616	650,000	
646066-J8-4	NEW JERSEY ST EDL FACS AUTH RE		03/01/2017	BARCLAYS		1,090,537	965,000	
646140-BT-9	NEW JERSEY ST TPK AUTH TPK REV		12/01/2017	LOOP CAPITAL MARKETS		776,081	670,000	
646140-BU-6 646140-BV-4	NEW JERSEY ST TPK AUTH TPK REV		12/01/2017	LOOP CAPITAL MARKETS		2,352,280 238,166	2,000,000 200,000	
646140-BX-0	NEW JERSEY ST TPK AUTH TPK REV		12/01/2017	LOOP CAPITAL MARKETS		242, 198	200,000	
64711N-T9-6	NEW MEXICO FIN AUTH REV		05/25/2017	JPMORGAN CHASE & CO.		1,752,075	1,625,000	
64711N-U2-9	NEW MEXICO FIN AUTH REV		05/25/2017	JPMORGAN CHASE & CO.		1,392,150	1,250,000	
64711N-U3-7	NEW MEXICO FIN AUTH REV		05/25/2017	JPMORGAN CHASE & CO.		1,146,240	1,000,000	

SCHEDULE D - PART 3

				ng-Term Bonds and Stocks ACQUIRED During Current Year		,		
1	2	3	4	5	6	7	8	9
QUIQID			ъ.		N 1 (0)			Paid for Accrued
CUSIP	Description	F	Date	Nieres of Manadan	Number of Shares	A - + 1 O +	DV-l	Interest and
Identification 64711N-U4-5	Description NEW MEXICO FIN AUTH REV	Foreign	Acquired 05/25/2017	Name of Vendor JPMORGAN CHASE & CO.	of Stock	Actual Cost 528,363	Par Value 450.000	Dividends
	NEW MEXICO FIN AUTH REV		05/25/2017	UPMORGAN CHASE & CO.		1,346,693		
	NEW MEXICO FIN AUTH REV		05/25/2017	JPMORGAN CHASE & CO.		950,079	780,000	
	NEW MEXICO FIN AUTH REV		05/25/2017	JPMORGAN CHASE & CO.		1,550,543	1,260,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS		112,332	100,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/201705/12/2017	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS		114,588 116,450	100,000 100,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS		153,118	130,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS		118.649	100,000	
64763H-GP-4	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS			345,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS		779,800	700,000	
	NEW ORLEANS LA AVIATION BRD RE		05/15/2017	CITIGROUP GLOBAL MARKETS	-	418,888	370,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/201705/15/2017	CITIGROUP GLOBAL MARKETS		343,851	300,000	
	NEW ORLEANS LA AVIATION BRD RE		05/15/2017	CITIGROUP GLOBAL MARKETS		185.963	160.000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS		573,285	535,000	
64763H-HP-3	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS		395,212	370,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS		806,395	730,000	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017 05/12/2017	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS			720,000	
	NEW YORK N Y CITY TRANSITIONAL		03/12/2017	JPMORGAN CHASE & CO.		4.663.560	750,000 4.000.000	
	NEW YORK ST DORM AUTH REVS NON		05/17/2017	WELLS FARGO		2,218,633	1,890,000	
64990C-A4-3	NEW YORK ST DORM AUTH REVS NON		05/17/2017	WELLS FARGO		1,196,960	1,000,000	
	NEW YORK ST DORM AUTH REVS NON		05/17/2017	WELLS FARGO		2,428,240	2,000,000	
	NEW YORK ST DORM AUTH REVS NON		05/17/2017	WELLS FARGO		1,375,237	1,120,000	
	NEW YORK ST DORM AUTH ST PERS		06/29/2017	MORGAN STANLEY MORGAN STANLEY		12,076,300 24,488,600	10,000,000	
	NORTH CAROLINA TPK AUTH TRIANG		06/29/2017	MUNIGAN STANLEY BANK OF AMERICA/MERRILL LYNCH		24,488,600	20,000,000	
	NORTH CAROLINA TPK AUTH TRIANG		03/23/2017	BANK OF AMERICA/MERRILL LYNCH		434,776	400,000	
65830R-AY-5	NORTH CAROLINA TPK AUTH TRIANG		03/23/2017	BANK OF AMERICA/MERRILL LYNCH		499,590	450,000	
	NORTH CAROLINA TPK AUTH TRIANG		03/23/2017	BANK OF AMERICA/MERRILL LYNCH		563,555	500,000	
	NORTH CAROLINA TPK AUTH TRIANG		03/23/2017	BANK OF AMERICA/MERRILL LYNCH		795,207	700,000	
	NORTH CAROLINA TPK AUTH TRIANG	[03/23/2017	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH	-	1,151,730 1,148,560	1,000,000	
	NORTH CAROLINA IPX AUTH IRTANG		10/13/2017	BANK OF AMERICA/MERRILL LYNCH		1, 148, 560	2,000,000	
66353L-DE-4	NORTHAMPTON CNTY PA GEN PURP A		06/01/2017	MORGAN STANLEY		2,704,658	2,250,000	
675568-CW-7	OCONEE CNTY GA WTR & SEW REV		10/04/2017	STIFEL CAPITAL MARKETS		197,960	160,000	
	OCONEE CNTY GA WTR & SEW REV		10/04/2017	STIFEL CAPITAL MARKETS		401,125	325,000	
	OCONEE CNTY GA WTR & SEW REV		10/04/2017	STIFEL CAPITAL MARKETS		122,139	100,000	
	OHIO ST		12/05/201712/05/2017	THE HUNTINGTON INVESTMENT COMPANY THE HUNTINGTON INVESTMENT COMPANY		2,865,425 1,750,860	2,500,000 1,500,000	
	OHIO ST		12/05/2017	THE HONTINGTON INVESTMENT COMPANY THE HUNTINGTON INVESTMENT COMPANY		1,780,440	1,500,000	
	OHIO ST HIGHER EDL FAC COMMN		12/01/2017	RBC DOMINION SECURITIES		210,854	200,000	
	OHIO ST HIGHER EDL FAC COMMN		12/01/2017	RBC DOMINION SECURITIES		321,402	300,000	
	OHIO ST HIGHER EDL FAC COMMN		12/01/2017	RBC DOMINION SECURITIES		282,093	250,000	
	OHIO ST HIGHER EDL FAC COMMN	[12/01/2017	RBC DOMINION SECURITIES		229,428	200,000	
	OHIO ST HIGHER EDL FAC COMMN		12/01/201/	HBC DOMINION SECURITIES		3/1,808		
	OHIO ST HIGHER EDL FAC COMMN		12/01/2017	RBC DOMINION SECURITIES		296,348	250,000	
67756D-NR-3	OHIO ST HIGHER EDL FAC COMMN		12/01/2017	RBC DOMINION SECURITIES		358,281	300,000	
	OHIO ST HOSP FAC REV ACTING BY		08/09/2017	JPMORGAN CHASE & CO.		2,366,840	2,000,000	
	CHIO ST HOSP FAC REV ACTING BY		08/09/2017	JPMORGAN CHASE & CO.		2,225,199	1,850,000	
	OHIO ST HOSP FAC REV ACTING BY		08/09/2017	JPMORGAN CHASE & CO.		2,541,698	2,085,000	
	OHIO ST TPK COMIN TPK REV		09/13/2017	CITIGROUP GLOBAL MARKETS	-	2,383,320 1,213,540	2,000,000 1,000,000	
	OHIO ST TPK COMMIN TPK REV		09/13/2017	CITIGROUP GLOBAL MARKETS		1,231,860	1,000,000	
67760H-LD-1	OHIO ST TPK COMMN TPK REV		09/13/2017	CITIGROUP GLOBAL MARKETS		3,119,675	2,500,000	
679111-YK-4	OKLAHOMA TRANSN AUTH OK F/K/A		12/08/2017	RBC DOMINION SECURITIES		4,534,000	4,000,000	
	OKLAHOMA TRANSN AUTH OK F/K/A		12/07/2017	RBC DOMINION SECURITIES		3,025,768	2,730,000	
	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017	PIPER JAFFRAY INC.	-	341,094	325,000	
	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017 02/10/2017	PIPER JAFFRAY INC.		535,305 561,850	500,000 500.000	
	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017	PIPER JAFFRAY INC.	-	457.368	400,000	
681725-JL-2	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017	PIPER JAFFRAY INC.		463,160	400,000	
	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017	PIPER JAFFRAY INC.			500,000	
					- p	100		

See See See See See See See See See Se			Showing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year			
Manual Properties Parkers Park		2	3 4	5	7	8	Paid for Accrued
1965-16 See Time of See Ti		Description	Foreign Acquired		Actual Cost	Par Value	
March Marc		OMAHA NEB ARPT AUTH ARPT REV		PIPER JAFFRAY INC.	 128,352		
March Marc							
March Marc							
March Marc	68189T-BM-7						
1996 1996	68189P-FH-2		11/15/2017	D.A. DAVIDSON & CO.			
1995 1995			11/15/2017	D.A. DAVIDSON & CO.			
March Marc			11/15/201/	D.A. DAVIDSON & CO.			
See Start Test Te							
March 1966 197 1	68189P-FP-4		11/15/2017	D.A. DAVIDSON & CO.			
Settle 1	68189P-FR-0		11/15/2017	D.A. DAVIDSON & CO.			
SHIRM-FIG. Company C	68189P-FT-6						
SHIPPING SHIPPING							
A PRINCE Sept. S							
Miller M	68189P-FZ-2	OMAHA NEB SPL TAX REV					
Sept. Sept	68607D-ST-3	OREGON ST DEPT TRANSN HIIY USER	05/17/2017	CITIGROUP GLOBAL MARKETS	2,410,200	2,000,000	
BRIDDY 15 SECURITY 15	68607D-SU-0						
MINISTRATE SPECIAL SET INTERNATION MINISTRATE MIN							
1988-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1		OREGON ST DEPT TRANSN HIVY USER	05/1//201/	CITICHOUP GLOBAL MARKEIS			
SHAMPA CAN DEAT DEST SET TAX FE SHAMPA CAN DEAT DEST SET T							1 765
MARCH 1-17 TABLE CET TO FEE	686499-BK-9						1,750
SIMEND-1-10-11 SIME	686499-BN-3	ORLANDO FLA TOURIST DEV TAX RE		JPMORGAN CHASE & CO.	 2,075,430	1,750,000	
BRINGS 100 1	686499-BP-8						
SHAMP-RES QUAD FLAT INTERS SHAPE				JPMORGAN CHASE & CO.			
TABASA T-1 TAB							
TANABLE THREE S AND TENTED S AND TO STAND S AND THREE S AND TENTED S AND THE STAND S AND THREE S AND THE STAND S AND THREE S AND THE STAND S AND THREE S AND THE STAND S AND THREE S AND							
TOWASS-T-1	704883-TA-5						
700-053-P1-6 PRINCE PILE PL OF HET RE	704883-TB-3				 472,938		
PARSONER PARSONER							
PRINCE PRISE LA CP IMP E							
12075/2717 SHERT, BOMPSON IN. 1,777, 80 1,500,000 1,777, 80 1,500,							
100224-19-1 PONSILVANIA ST PK COMM TR 100727017 PERS JAFFAN IN C. 1597,30 500,000	709224-B7-3						
100224-7-2 PENSILVANIA ST TPK COMM TRK 9.07/2071 P)PER JEFFRAY INC. 9.05/2070 9.0000 9.00000 9.00000 9.000000 9.000000 9.000000 9.000000 9.0000000 9.0000000 9.0000000 9.00000000 9.00000000 9.000000000 9.0000000000	709224-B8-1			SEIBERT, BRANFORD INC.			
PROSECUTARIA ST TIPL COMMIT TRY	709224-YM-5			PIPER JAFFRAY INC.			
PRINTER NAME 3.684.10 3.000.00 709224-25 PRINTER NAME 3.684.10 3.000.00 71987-91-5 PRINTER NAME 71987-5 PRINTER NAME 71987-5 PRI							
PRINCE NAME ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN ST TRY COMM TRY SERVINAN SERVINAN ST TRY COMM TRY SERVINAN SERV							
7/7817-9-5-5 PHILADEPHIA PA APPT REV 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.71817-17-8 PHILADEPHIA PA APPT REV 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.71817-17-8 PHILADEPHIA PA APPT REV 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.71817-17-8 PHILADEPHIA PA APPT REV 1.717/5/2017 SHAK OF ARRIFICA/DEPRILL LYNCH 1.71817-17-8 SHAK OF ARRIFICA/DEPRILL LYNCH 1.71817-17-8 PHILADEPHIA PA APPT REV 1.71817-17-9 SHAK OF ARRIFICA/DEPRILL LYNCH 1.71817-17-9							
7/7817-SI-I PHILADELPHIA PA APPT REV 12/5/2017 BMM (OF AIRPRICA/JERRHILL LYNCH) 17/8817-SV-7 PHILADELPHIA PA APPT REV 12/5/2017 BMM (OF AIRPRICA/JERRHILL LYNCH) 17/8817-SV-7 PHILADELPHIA PA APPT REV 12/5/2017 BMM (OF AIRPRICA/JERRHILL LYNCH) 17/8817-SV-8 PHILADELPHIA PA APPT REV 12/5/2017 BMM (OF AIRPRICA/JERRHILL LYNCH) 17/8817-SV-9 PHILADELPHIA PA APPT REV 12/5/2017 BMM (OF AIRPRICA/JERRHILL LYNCH) 12/5/201	717817-SU-5	PHILADELPHIA PA ARPT REV	12/15/2017	BANK OF AMERICA/MERRILL LYNCH	362,353	335,000	
17/817-87-9 PHILADELPHIA PA APPT REV 1.27/57/2017 BMK OF AIRERICA/AIRRRILL LYNCH 1.7/817-87-9 PHILADELPHIA PA APPT REV 1.27/57/2017 BMK OF AIRERICA/AIRRRILL LYNCH 1.28/57/2017 BMK OF AIRERICA/AIRRRILL LYNCH 1.28/57/2017 BMK OF AIRRRICA/AIRRRILL LYNCH 1.28/57/2017 BMK OF AIRRRICA/AIRRRILL LYNCH 1.28/57/2017 BMK OF AIRRRICA/AIRRRILL LYNCH 1.28/57/2017 BMK OF AIRRRICA/AIRRRILL LYNCH 1.28/57/2017 1.28/57/2017 BMK OF AIRRRICA/AIRRRILL LYNCH 1.28/57/2017 1.	717817-SV-3						
12/15/2017 SANK OF AMERICA/MERRILL LYNCH SAPE REV 12/15/2017 SANK OF AMERICA/MERRILL LYNCH SAPE REV 50,000							
1/21/5/2017 BANK OF AMERICA/MERRILL LYNCH 1.682, 26 2.55,000 1.7/18/17-18-6 HILLGELPHIA PA ARPT REV 1.2/15/2017 BANK OF AMERICA/MERRILL LYNCH 1.690,000 1.7/18/17-16-6 HILLGELPHIA PA ARPT REV 1.2/15/2017 BANK OF AMERICA/MERRILL LYNCH 1.610,000 1.7/18/17-16-6 HILLGELPHIA PA ARPT REV 1.2/15/2017 BANK OF AMERICA/MERRILL LYNCH 1.600,000 1.7/18/17-18-9 HILLGELPHIA PA ARPT REV 1.2/15/2017 BANK OF AMERICA/MERRILL LYNCH 4.423,791 5.500,000 1.7/18/17-18-9 HILLGELPHIA PA ARPT REV 1.2/15/2017 BANK OF AMERICA/MERRILL LYNCH 4.423,791 5.500,000 1.7/18/17-18-9 HILLGELPHIA PA ARPT REV 1.2/15/2017 BANK OF AMERICA/MERRILL LYNCH 1.2/15/2017 BANK OF A							
17/817-17-8 PHILADELPHIA PA APPT REV 1.21/5/2017 BANK OF AIRERICA/HERRILL LYNCH 1.268, 422 1.050, 000							
1/1817-T1-6 PHILADELPHIA PA APPT REV 1.2/15/2017 BANK OF AIRERICA/IERRILL LYNCH 1.2/15/2017 1.2/15/2017 BANK OF AIRERICA/IERRILL LYNCH 1.2/15/2017 1.2/15/2017 1.2/15/2017 1.2/15/2017 1.2/15	717817-TA-8						
17/18/17-TP-2	717817-TB-6	PHILADELPHIA PA ARPT REV	12/15/2017	BANK OF AMERICA/MERRILL LYNCH	 610,155	500,000	
1/18/17-18-9 PHILADELPHIA PA APPT REV 1,293,636 1,200,000 1,2715/2017 BANK OF AMERICA/MERRILL LYNCH 1,104,640 1,000,000 1,2715/2017 BANK OF AMERICA/MERRILL LYNCH 1,293,636 1,200,000 1,2715/2017 BANK OF AMERICA/MERRILL LYNCH 1,293,636 1,200,000 1,2715/2017 BANK OF AMERICA/MERRILL LYNCH 1,293,636 1,200,000 1,2715/2017 BANK OF AMERICA/MERRILL LYNCH 1,293,636 1,200,000 1,200,00	717817-TC-4						
12/15/2017 BANK OF AMERICA/MERRILL LYNCH 1,104,640 1,000,000 1,2715/2017 BANK OF AMERICA/MERRILL LYNCH 1,276,250 2,000,000 1,2715/2017 BANK OF AMERICA/MERRILL LYNCH 2,296,820 2,000,000 2,171817-17-8 PHILADELPHIA PA APPT REV 2,296,820 2,000,000 2,171817-17-8 PHILADELPHIA PA APPT REV 2,294,3450 2,500,000 2,171817-17-8 PHILADELPHIA PA APPT REV 2,943,450 2,500,000 2,171817-17-3 PHILADELPHIA PA APPT REV 2,975,325 2,500,000 2,171817-17-3 PHILADELPHIA PA APPT REV 2,175/2017 BANK OF AMERICA/MERRILL LYNCH 2,975,325 2,500,000 2,171817-17-3 PHILADELPHIA PA APPT REV 2,295,325 2,500,000 2,171817-17-3 PHILADELPHIA PA APPT REV 2,975,325 2,500,000 2,171817-17-4 PHILADELPHIA PA APPT REV 2,986,750 2,500,000 2,171817-18-4 PHILADELPHIA PA APPT REV 2,986,750 2,500,000 2,171817-18-4 PHILADELPHIA PA APPT REV 2,986,750 2,500,000 2,171817-18-4 PHILADELPHIA PA APPT REV 2,986,750 2,500,000 2,171817-18-4 PHILADELPHIA PA APPT REV 2,986,750 2,500,000 2,171817-18-4 PHILADELPHIA PA APPT REV 2,986,750 2,500,000 2,171817-18-4 PHILADELPHIA PA APPT REV 2,986,750 2,500,000							
17/18/1-TV-2						1,200,000	
12/15/2017 BANK 0F AMERICA/MERRILL LYNCH 12/15/2017 BANK 0F AMERICA/MERRILL LYNCH 2,943,450 2,500,000 12/15/2017 BANK 0F AMERICA/MERRILL LYNCH 2,943,450 2,500,000 2,717817-17-8 PHILADELPHIA PA APPT REV 2,1572017 BANK 0F AMERICA/MERRILL LYNCH 2,250,000 2,	717817-TV-2						
12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,943,450 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,943,450 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,975,325 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,404,740 2,000,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 12/15/2017 BANK OF AMERICA/MERRILL LYNCH 2,968,750 2,500,000 2,000,000	717817-TW-0	PHILADELPHIA PA ARPT REV	12/15/2017	BANK OF AMERICA/MERRILL LYNCH		3,500,000	
717817-TZ-3 PHILADELPHIA PA ARPT REV	717817-TX-8					2,500,000	
717817-UA-6 PHILADELPHIA PA ARPT REV							
717817-UB-4 PHILADELPHIA PA ARPT REV 1,770,225 1,500,000 1 1,770,225 1,500,000 1 1,118,523 1,050,000 1 1,118,523 1,050,000 1 1,118,523 1,050,000 1 1,118,523 1,050,000 1 1,573,142 1,350,000 1 1,573,142 1 1							
720175-YF-9 PIEDMONT MUN PIIR AGY S C ELEC							
720175-YG-7 PIEDMONT MUN PIIR AGY S C ELEC 1,350,000 1,573,142 1,350,000							
	720175-YG-7						
	720175-YR-3						

Column C			Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
Cuttor Cutt	1	2	3	4	5	6	7	8	9
Section Description Desc									
Charles									
Section Sect			Foreign			of Stock			Dividends
Company Comp									
Table 19		PORT AUTH N Y & N J							
Table 10 Fig. 10 Fig									
Table									
Tright 19									
Company Margin									
1988 1988									
March Marc									29,063
March Marc									
MINISTRATE MARCE									
Mide-Feb March Principal St. 1950									
March Marc	74442P-FE-0								
March Marc									
Page-1-14 Page Pa									
2007-0-1-1									
2007-04-0-1									
17.000 17.0000 17.0000 17.0000 17.0000 17.0000 17.0000 17.0000 17.0000 17.0000 17.0000	751073-KW-6	RALEIGH-DURHAM N C ARPT AUTH A		03/03/2017				500,000	
2008 2008	75728T-AC-3	REDDING CALIF ELEC SYS REV		02/09/2017	CITIGROUP GLOBAL MARKETS		541,460	500,000	
2008-007 1500 150									
1/10/2017 1/10									
1/10/2017 1/10									
Parls Act	762232-AZ-9								
1965 1965 1									
PARTS # -2 SLEST IXE SERRITATION GPP									8,333
SARPE No. SARPE NO. SARP									
1,946/1-14 SUES 1M SEGRIFICATION OFP									
PASTPART - SULTS IN SCRIPTION FOR 1,20,700 1,00,000									
PROFFICE SALT LINE CITY UTHA MPT REY	79467B-AK-1				JEFFERIES & COMPANY, INC.			1,000,000	
79500-0-6 SULT LIKE CITY UTH SULST IX									
79500-7-1 SULT LIKE CITY UTH SLES TAX .0072/2017 SULT SHED .878, 540 .400,000 .79500-7-2 .811 LIKE CITY UTH SLES TAX .0072/2017 SULT SHED .833, 672 .865,000 .79500-7-3 .811 LIKE CITY UTH SLES TAX .0072/2017 SULT SHED .833, 672 .850,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .0072/2017 SULT SHED .833, 672 .850,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .0072/2017 SULT SHED .834, 700 .830,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .0072/2017 .811.5 FRED .830,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .000,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .000,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .000,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .000,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .000,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .000,000 .79739-7-2 .831 LIKE CITY UTH SLES TAX .000,000									
196500-09-09-09-09-09-09-09-09-09-09-09-09-0									
75660-7-7 SULT LIKE CITY UTHA SULEST IX									
75600-C-5-5 SALT LIKE CITY UTH SLEET TAX									
797396-F-9 SAN DIESO ONLY CALL FREEA APPT 386 190 315,000 797396-F-5 SAN DIESO ONLY CALL FREEA APPT 50719/2017 MPGAM STAKEY 520,228 200,000 797396-F-5 SAN DIESO ONLY CALL FREEA APPT 50719/2017 MPGAM STAKEY 520,228 200,000 797396-F-6 SAN DIESO ONLY CALL FREEA APPT 50719/2017 MPGAM STAKEY 520,228 200,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000 797396-F-7 SAN DIESO ONLY CALL FREEA APPT 1,100,500 1,000,000	79560Q-CS-5	SALT LAKE CITY UTAH SALES TAX		06/23/2017 .	WELLS FARGO		438,750	350,000	
197369-F-5 SAN DIESO ONTY CALF REG. APT .944, 557 .950, 000 .977369-F-5 .950, 000 .977369-F-5 .950, 000 .977369-F-5 .950, 000 .977369-F-7 .950, 000									
777366-FC-5									
TYTASS-PI-I SAN DIEGO (DITY CALIF REGI. APPT									
1,186,00 1,000,000 1,000		SAN DIEGO CNTY CALIF REGL ARPT							
797395-F7-7 SAN DIEGO ONTY CALI F REGL APPT .07/19/2017 MCRAIN STANLEY .1,199,150 .1,000,000									
797396-GA-8 SAN DIEGO (NTY CALIF REGL APPT	79739G-FY-7	SAN DIEGO CNTY CALIF REGL ARPT		07/19/2017 _			1, 199, 150	1,000,000	
179766D_KU-2 SAN FRANCISCO CALIF CITY & CNT 1,400,000 1,40									
1797660-KZ-1 SAN FRANCISCO CALIF CITY & CNT 2.831,300 2.500,000									
79766D-LA-5 SAN FRANCISCO CALIF CITY & CNT 10/12/2017 2FFERIES & COMPANY, INC. 5,845,565 5,060,000 798136-UX-3 SAN JOSE CALIF APPT REV 3,742,165 3,742,165 3,500,000 798136-UY-1 SAN JOSE CALIF APPT REV 3,091,139 2,750,000 798136-UX-8 SAN JOSE CALIF APPT REV 3,091,138 2,750,000 798136-UX-9 SAN JOSE CALIF APPT REV 3,091,138 2,750,000 798136-UX-9 SAN JOSE CALIF APPT REV 3,091,138 2,750,000 798136-UX-9 SAN JOSE CALIF APPT REV 5,000 798136-UX-9 SAN JOSE CALIF APPT REV									
798136-UX-3 SAN JOSE CALIF APPT REV 3,742,165 3,500,000 798136-UY-1 SAN JOSE CALIF APPT REV 5,000 5,00									
288136-U/- SAN JOSE CALIF APPT REV									
798136-VA-2 SAN JOSE CALIF APPT REV 03/29/2017 CITIGROUP GLOBAL MARKETS 1,781,582 1,560,000 798136-VB-0 SAN JOSE CALIF APPT REV 03/29/2017 CITIGROUP GLOBAL MARKETS 778,835 675,000 798136-VC-8 SAN JOSE CALIF APPT REV 0,30/29/2017 CITIGROUP GLOBAL MARKETS 779,518 670,000 798136-VD-6 SAN JOSE CALIF APPT REV 0,30/29/2017 CITIGROUP GLOBAL MARKETS 1,170,150 1,000,000 798170-AZ-9 SAN JOSE CALIF REDEEV AGV SUCC 1,2708/2017 STIFEL CAPITAL MARKETS 6,145,150 5,000,000 798170-B8-1 SAN JOSE CALIF REDEEV AGV SUCC 1,2708/2017 STIFEL CAPITAL MARKETS 4,352,901 3,225,000 798170-B8-1 SAN JOSE CALIF REDEEV AGV SUCC 2,000,000 1,2708/2017 STIFEL CAPITAL MARKETS 4,352,901 3,225,000 1,2708/2017 STIFEL CAPITAL MARKETS 4,252,960 2,000,000 1,2708/2017 STIFEL CAPITAL MARKETS 4,252,960 2,000,000 1,2708/2017 STIFEL CAPITAL MARKETS 4,252,960 2,000,000 1,2708/2017 1,2708/20	798136-UY-1	SAN JOSE CALIF ARPT REV		03/29/2017 _	CITIGROUP GLOBAL MARKETS		4, 103, 159	3,735,000	
788136-VB-0 SAN JOSE CALIF APPT REV									
798136-VC-8 SAN JOSE CALIF ARPT REV									
798136-VD-6 SAN JOSE CALIF ARPT REV 0.3/29/2017 CITIGROUP GLOBAL MARKETS 1,170,150 1,000,000 798170-AZ-9 SAN JOSE CALIF REDEEV AGY SUCC 5,1768/2017 STIFEL CAPITAL MARKETS 6,145,150 5,000,000 798170-B8-1 SAN JOSE CALIF REDEEV AGY SUCC 12/08/2017 STIFEL CAPITAL MARKETS 4,035,291 3,225,000 798170-B8-1 SAN JOSE CALIF REDEEV AGY SUCC 1,2708/2017 STIFEL CAPITAL MARKETS 2,542,260 2,000,000 1,2708/2017 STIFEL CAPITAL MARKETS 2,542,260 2,000,000 1,2708/2017 STIFEL CAPITAL MARKETS 2,542,260 2,000,000 1,2708/2017 STIFEL CAPITAL MARKETS 2,542,260 2,000,000 1,2708/2017 1,000,000 1,0									
798170-AZ-9 SAN JOSE CALIF REDEEV AGY SUCC									
798170-BA-3 SAN JOSE CALIF REDEEV AGY SUCC									
798170-BB-1 SAN JOSE CALIF REDEEV AGY SUCC 2,000,000 112/08/2017 STIFEL CAPITAL MARKETS 2,542,260 2,000,000									
798170-BC-9 SAN JOSE CALIF REDEEV AGY SUCC 12/08/2017 STIFEL CAPITAL MARKETS 1,072,785 850,000								2,000,000	
	798170-BC-9	SAN JOSE CALIF REDEEV AGY SUCC		12/08/2017 _	STIFEL CAPITAL MARKETS		1,072,785	850,000	

		Sho	wing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification		Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
798170-BD-7802242-FT-9	SAN JOSE CALIF REDEEV AGY SUCC		12/08/2017 .	STIFEL CAPITAL MARKETS		1,253,160 683,094	1,000,000	
802242-F1-9 802242-FU-6	SANTA MARGARITA CALIF WTR DIST		08/02/2017 _	PIPER JAFFRAY INC.		515,580	600,000 425,000	
802242-FW-2	SANTA MARGARITA CALIF WTR DIST		08/02/2017	PIPER JAFFRAY INC.			450,000	
802242-GB-7	SANTA MARGARITA CALIF WTR DIST		08/02/2017 .	PIPER JAFFRAY INC.		506,547	450,000	
802242-GC-5	SANTA MARGARITA CALIF WTR DIST		08/02/2017 .	PIPER JAFFRAY INC.		460,493	375,000	
810489-SS-4 810489-ST-2	SCOTTSDALE ARIZ MUN PPTY CORP		05/09/2017 _	BANK OF AMERICA/MERRILL LYNCH		1,639,466 1,758,555	1,430,000 1,500,000	
810489-SU-9	SCOTTSDALE ARIZ MUN PPTY CORP		05/09/2017 .	BANK OF AMERICA/MERRILL LYNCH		1,888,084	1,580,000	
810489-SV-7	SCOTTSDALE ARIZ MUN PPTY CORP		05/09/2017	BANK OF AMERICA/MERRILL LYNCH		2.005.364	1,655,000	
810489-SW-5	SCOTTSDALE ARIZ MUN PPTY CORP		05/09/2017	BANK OF AMERICA/MERRILL LYNCH		2,128,646	1,740,000	
81684K-CU-0	SEMITROPIC IMPT DIST SEMITROPI		09/20/2017	WELLS FARGO		140,784	115,000	
81684K-CV-8 81684K-CW-6	SEMITROPIC IMPT DIST SEMITROPI		09/20/2017 .	WELLS FARGO		204, 166	165,000340,000	
837545-LJ-9	SOUTH DAKOTA CONSERVANCY DIST		09/20/2017 .	WELLS FARGO		425,945 1,534,500	1,250,000	
837545-LK-6	SOUTH DAKOTA CONSERVANCY DIST		08/04/2017 .	WELLS FARGO		1,242,410	1,000,000	
837545-LL-4	SOUTH DAKOTA CONSERVANCY DIST		08/04/2017 .	WELLS FARGO		1,508,964	1,200,000	
837545-LN-0	SOUTH DAKOTA CONSERVANCY DIST		08/04/2017 .	WELLS FARGO		1,411,679	1, 115,000	
838810-DK-2 838810-DL-0	SOUTH MIAMI FLA HEALTH FACS AU		12/15/2017 .	BANK OF AMERICA/MERRILL LYNCH		1, 127, 300	1,000,000	
838810-DL-0	SOUTH MIAMI FLA HEALTH FACS AU		12/15/2017 _. 12/15/2017 _.	BANK OF AMERICA/MERRILL LYNCH		1,145,210 3,247,860	1,000,000 2,750,000	
838810-DQ-9	SOUTH MIAMI FLA HEALTH FACS AU		12/15/2017			3,440,560	2,900,000	
838810-DR-7	SOUTH MIAMI FLA HEALTH FACS AU		12/15/2017	BANK OF AMERICA/MERRILL LYNCH		2,530,894	2,150,000	
838810-DS-5	SOUTH MIAMI FLA HEALTH FACS AU		12/15/2017 _	BANK OF AMERICA/MERRILL LYNCH		3,224,540	2,750,000	
842039-CP-2	SOUTHEASTERN PA TRANSN AUTH RE		09/27/2017 .	PNC CAPITAL MARKETS LLC		1,673,868	1,400,000	
842039-CQ-0 842039-CS-6	SOUTHEASTERN PA TRANSN AUTH RE		09/27/2017 .	PNC CAPITAL MARKETS LLC		909,555 2,168,583		
845040-LJ-1	SOUTHIEST HIGHER ED AUTH INC T		12/01/2017 .	BANK OF AMERICA/MERRILL LYNCH		472,830		
845040-LK-8	SOUTHWEST HIGHER ED AUTH INC T		12/01/2017				350,000	
845040-LL-6	SOUTHWEST HIGHER ED AUTH INC T		12/01/2017 .	BANK OF AMERICA/MERRILL LYNCH		462,820	400,000	
845040-LM-4	SOUTHWEST HIGHER ED AUTH INC T		12/01/2017 .			469,628	400,000	
845040-LN-2	SOUTHWEST HIGHER ED AUTH INC T		12/01/2017 _			594,480 480,828	500,000 400,000	
845040-LP-7 845040-LQ-5	SOUTHIEST HIGHER ED AUTH INC T			BANK OF AMERICA/MERRILL LYNCH		442,665		
851326-DF-2	SPRINGFIELD ORE SWR SYS REV		06/01/2017	D.A. DAVIDSON & CO.				
851326-DG-0	SPRINGFIELD ORE SWR SYS REV		06/01/2017	D.A. DAVIDSON & CO.		336,534	300,000	
851326-DH-8	SPRINGFIELD ORE SWR SYS REV			D.A. DAVIDSON & CO.		454,984	400,000	
851326-DJ-4	SPRINGFIELD ORE SWR SYS REV		06/01/2017 .			505,886	440,000	
851326-DL-9 851326-DM-7	SPRINGFIELD ORE SWR SYS REV		06/01/201706/01/2017 .	D.A. DAVIDSON & CO.		289,775 308.457	250,000 265,000	
791638-E8-8	ST LOUIS MO ARPT REV		06/09/2017	WELLS FARGO		2,609,922	2,420,000	
791638-E9-6	ST LOUIS MO ARPT REV		06/09/2017 .	WELLS FARGO		1,482,584	1,305,000	
791638-F2-0	ST LOUIS MO ARPT REV		06/09/2017 .	WELLS FARGO		1, 170, 944	1,010,000	
791638-F3-8791638-F4-6	ST LOUIS MO ARPT REV		06/09/2017 _	WELLS FARGO		1,402,225 1,563,904	1,190,000 1,310,000	
791638-F4-6	ST LOUIS MO ARPT REV		06/09/2017 .	WELLS FARGO		3,011,400		
791638-F6-1	ST LOUIS MO ARPT REV		06/09/2017 .	WELLS FARGO		1,210,400	1,000,000	
791638-F7-9	ST LOUIS MO ARPT REV		06/09/2017 .	WELLS FARGO		3,052,850	2,500,000	
792909-EU-3	ST PAUL MINN HSG & REDEV AUTH		08/11/2017 _	CITIGROUP GLOBAL MARKETS		704,160	600,000	
792909-EW-9792909-EY-5	ST PAUL MINN HSG & REDEV AUTH		08/11/2017 .	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS		675,153	560,000	
792909-EY-5 874461-JC-1	ITALLAHASSEE FLA CONS UTIL SYS		08/11/2017 .	SEIBERT, BRANFORD INC.		610,970 1.523,677	500,000	
874461-JD-9	TALLAHASSEE FLA CONS UTIL SYS		11/15/2017 .	SEIBERT, BRANFORD INC.		1,182,660	1,000,000	
874461-JE-7	TALLAHASSEE FLA CONS UTIL SYS		11/15/2017 .	SEIBERT, BRANFORD INC.		1,324,730	1,100,000	
874461-JF-4	TALLAHASSEE FLA CONS UTIL SYS		11/15/2017 .	SEIBERT, BRANFORD INC.		1,501,813	1,250,000	
874461-JG-241401P-CB-7	TALLAHASSEE FLA CONS UTIL SYS		11/15/2017 .	SEIBERT, BRANFORD INC. BANK OF AMERICA/MERRILL LYNCH		1,201,450 574,056	1,000,000 525,000	
41401P-CB-7	TEXAS MEDICAL CENTER CENTRAL HEATI		12/06/2017 . 12/06/2017 .	BANK OF AMERICA/MERRILL LYNCH		560.875	525,000	
41401P-CD-3	TEXAS MEDICAL CENTER CENTRAL HEATT		12/06/2017 .	BANK OF AMERICA/MERRILL LYNCH			350,000	
41401P-CE-1	TEXAS MEDICAL CENTER CENTRAL HEATI		12/06/2017	BANK OF AMERICA/MERRILL LYNCH			450,000	
41401P-CF-8	TEXAS MEDICAL CENTER CENTRAL HEATI		12/06/2017	BANK OF AMERICA/MERRILL LYNCH		593, 100	500,000	
41401P-CG-6	TEXAS MEDICAL CENTER CENTRAL HEATI		12/07/2017 _	BANK OF AMERICA/MERRILL LYNCH		1,265,102	1,050,000	
41401P-CH-441401P-CJ-0	TEXAS MEDICAL CENTER CENTRAL HEATI		12/07/2017 .	BANK OF AMERICA/MERRILL LYNCH		1,526,431 2,907,892	1,250,000 2,350,000	
41401P-CJ-0 882806-GG-1	TEXAS MEDICAL CENTER CENTRAL HEATT			CITIGROUP GLOBAL MARKETS		2,907,892	2,350,000	
002000-00-1	TEARS TEST UNITY BEYS			UTTUROUF GEODAL MARINETS		1,011,020	, 300,000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
882806-GJ-5	TEXAS TECH UNIV REVS		01/31/2017	CITIGROUP GLOBAL MARKETS		1,242,307	1, 100,000	
882854-ZU-9 887440-BH-7	TEXAS WATER DEV BRD		09/27/2017	MORGAN STANLEY BAUM, GEORGE K, & COMPANY		4,955,720 277.883	4,000,000 250.000	
887440-BJ-3	TIMPANOGOS SPL SVC DIST UTAH S		12/07/2017	BAUM, GEORGE K. & COMPANY		329.849	290,000	
887440-BK-0	TIMPANOGOS SPL SVC DIST UTAH S		12/07/2017	BAUM, GEORGE K. & COMPANY		290.345	250,000	·
887440-BL-8	TIMPANOGOS SPL SVC DIST UTAH S		12/07/2017	BAUM, GEORGE K. & COMPANY		307,856	260,000	
887440-BM-6	TIMPANOGOS SPL SVC DIST UTAH S		12/07/2017	BAUM, GEORGE K. & COMPANY		363,604	325,000	
887440-BN-4	TIMPANOGOS SPL SVC DIST UTAH S			BAUM, GEORGE K. & COMPANY		501,152	450,000	
887440-BP-9	TIMPANOGOS SPL SVC DIST UTAH S		12/07/2017	BAUM, GEORGE K. & COMPANY		415,485	375,000	
887440-BQ-7 887440-BR-5	TIMPANOGOS SPL SVC DIST UTAH S TIMPANOGOS SPL SVC DIST UTAH S		12/07/2017	BAUM, GEORGE K. & COMPANY BAUM, GEORGE K. & COMPANY			350,000 425,000	
890096-CL-2	TOMPKINS CNTY N Y DEV CORP REV		12/07/2017	WELLS FARGO		181,790		
890096-CM-0	TOMPKINS CNTY N Y DEV CORP REV		11/08/2017	WELLS FARGO		208.330	170,000	
89602R-CC-7	TRIBOROUGH BRDG & TUNL AUTH NY		11/09/2017	SEIBERT, BRANFORD INC.		6,186,350	5,000,000	,
89602R-CG-8	TRIBOROUGH BRDG & TUNL AUTH NY		11/09/2017	SEIBERT, BRANFORD INC.		6,271,250	5,000,000	
89602R-CH-6	TRIBOROUGH BRDG & TUNL AUTH NY		11/09/2017	SEIBERT, BRANFORD INC.		6,342,350	5,000,000	
89546R-NZ-3	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO.		1,462,775	1,250,000	
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO.		1,429,548	1,200,000	
89546R-PB-4	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO.		2,413,600	2,000,000	
89546R-PD-0 896564-VX-6	TRI-CNTY MET TRANSN DIST ORE R		07/21/2017	JPMORGAN CHASE & CO. RBC DOMINION SECURITIES		2,462,580 1,054,637	2,000,000 960.000	
896564-VX-6	TRINITY RIV AUTH TEX DENION CR		05/03/2017	RBC DOMINION SECURITIES				,
896564-WA-5	TRINITY RIV AUTH TEX DENTON CR		05/03/2017	IRBC DOMINION SECURITIES		1,206,968	1,025,000	
896564-WC-1	TRINITY RIV AUTH TEX DENTON CR		05/03/2017	RBC DOMINION SECURITIES		595,920	500,000	
896564-WD-9	TRINITY RIV AUTH TEX DENTON CR		05/03/2017	RBC DOMINION SECURITIES		601,385	500,000	
89658H-UK-4	TRINITY RIVER AUTH TEX REGL WA		05/04/2017	MORGAN STANLEY		1,355,750	1,250,000	
89658H-UL-2	TRINITY RIVER AUTH TEX REGL WA		05/04/2017	MORGAN STANLEY		1,116,710	1,000,000	
89658H-UN-8	TRINITY RIVER AUTH TEX REGL WA		05/04/2017	MORGAN STANLEY		1,146,070	1,000,000	
89658H-UP-3	TRINITY RIVER AUTH TEX REGL WA		05/04/2017	MORGAN STANLEY		2,341,280	2,000,000	!
89658H-US-7 89658H-UU-2	TRINITY RIVER AUTH TEX REGL WA		05/04/2017	MORGAN STANLEY MORGAN STANLEY		1, 193, 040 1, 539, 563	1,000,000 1,275,000	
914115-G9-5	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		1,616,738	1.540.000	
914115-H3-7	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		833.461	715,000	
914115-H5-2	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		2,213,410	1,845,000	
914115-H6-0	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		635,602	525,000	
914115-H7-8	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		904,265	805,000	
914115-K6-6	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		340,884	300,000	
914115-L4-0	UNIVERSITY CENT ARK		08/24/2017	CREWS & ASSOC.		567,149	470,000	
914115-L5-7 91417K-U2-5	UNIVERSITY CENT ARK UNIVERSITY COLO ENTERPRISE SYS		08/24/2017 05/24/2017	CREWS & ASSOC. STIFEL CAPITAL MARKETS		591,738 2,655,742	495,000 2,460,000	
	UNIVERSITY COLO ENTERPRISE SYS		05/24/2017	STIFEL CAPITAL MARKETS		2,296,020	2,000,000	
91417K-U5-8	UNIVERSITY COLD ENTERPRISE SYS		05/24/2017	STIFEL CAPITAL MARKETS			435,000	
91417K-U6-6	UNIVERSITY COLO ENTERPRISE SYS		05/24/2017	STIFEL CAPITAL MARKETS		343,255	275,000	
91417K-W3-1	UNIVERSITY COLO ENTERPRISE SYS		12/01/2017	WELLS FARGO		811,305	750,000	
91417K-W4-9	UNIVERSITY COLO ENTERPRISE SYS		12/01/2017	WELLS FARGO		1,111,430	1,000,000	
91417K-W5-6	UNIVERSITY COLO ENTERPRISE SYS		12/01/2017	WELLS FARGO		796,740	700,000	
91417K-W6-4	UNIVERSITY COLO ENTERPRISE SYS		12/01/2017	WELLS FARGO		1,162,000	1,000,000	,
91417K-W7-2 91417K-W8-0	UNIVERSITY COLO ENTERPRISE SYS UNIVERSITY COLO ENTERPRISE SYS		12/01/2017	WELLS FARGO		1,366,584 2,403,600	1,155,000	
91417K-W8-U 91417K-W9-8	UNIVERSITY COLO ENTERPRISE SYS		12/01/2017	WELLS FARGO		2,403,600	2,000,000 3,000,000	
91417K-W9-8	UNIVERSITY COLO ENTERPRISE SYS		12/01/2017	WELLS FARGO		2,466,700	2,000,000	
914233-J9-3	UNIVERSITY CONN		01/12/2017	PIPER JAFFRAY INC.		3,331,187	2,890,000	
914233-M9-9	UNIVERSITY CONN		01/12/2017	PIPER JAFFRAY INC.		2,454,106	2,160,000	
914437-SQ-2	UNIVERSITY MASS BLDG AUTH REV		01/20/2017	CITIGROUP GLOBAL MARKETS		2,335,393	2,030,000	
914460-QV-5	UNIVERSITY MINN		09/14/2017	RBC DOMINION SECURITIES		5, 104, 540	4,095,000	
914460-QW-3	UNIVERSITY MINN		09/14/2017	RBC DOMINION SECURITIES		6,308,850	5,000,000	
914460-QX-1	UNIVERSITY MINN		09/14/2017	RBC DOMINION SECURITIES		2,549,840	2,000,000	
914639-HZ-5 914639-JA-8	UNIVERSITY NEB FACS CORP REV		10/04/2017	AMERITAS INVESTMENT CORP		3,540,175 3,000.571	3,110,000 2,465,000	
914639-JB-6	UNIVERSITY NEB FACS CORP REV		10/04/2017	AMERITAS INVESTMENT CORP		3,000,571	2,465,000	
914639-JC-4	UNIVERSITY NEB FACS CORP REV		10/04/2017	AMERITAS INVESTMENT CORP		2,486,440	2,000,000	
917572-WC-9	UTAH WTR FIN AGY REV		06/23/2017	BAUM, GEORGE K. & COMPANY		104,740	100,000	
917572-XK-0	UTAH WTR FIN AGY REV		07/20/2017	BAUM, GEORGE K. & COMPANY		272,266	225,000	
917572-XL-8	UTAH WTR FIN AGY REV			BAUM, GEORGE K. & COMPANY		614,845	500,000	
917572-XM-6	UTAH WTR FIN AGY REV		07/20/2017	BAUM, GEORGE K. & COMPANY		373.554	300,000	

Column		Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
Custom C	1	2	3	4	5	6	7	8					
Interface Property													
			Foreign			of Stock			Dividends				
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STREET S					BAUM, GEORGE K. & COMPANY								
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STORT									·				
Property 1989 198													
1779/27 1779	97709T-AY-2	WISCONSIN ST ENVIRONMENTAL IMP		05/10/2017 .	CITIGROUP GLOBAL MARKETS			3,130,000					
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3199999 Subtotal - Bonds - U.S. Special Revenues 1.94 82.39 1.20 (01), 000 92.26		WOODLAND DAVID OF EAR HITD LOVE			PIPER JAFFRAY INC.								
6825F-4-9 011778 DI MUNTO LIBRILITY O. A 11177207 Information 11177207 Information 11177207 Information 11177207 Information 11177207 Information 11177207 Information 11177207 Information 11177207 Information 11177207 Information 11177207 Information 11177207 Information								•	99 296				
2001_4-7 101778 S ULUTO (SER PIG S) B T. A			A	11/17/2017	Various								
9.1916-0-9 21ST GORDUP FOR MERITAL NG			A										
0.988/4-8-5 A PLACE FOR NOW INC TERM LOM S. PALACE FOR NOW INC TERM LOM S. PALACE FOR NOW INC TERM LOW S. PALACE FOR NOW INC TERM LOW S. PALACE FOR NOW INC TERM LOW S. PALACE FOR NOW INC TERM LOW S. PALACE FOR NOW INC TERM LOW S. PALACE FOR NOW INC TERM LOW IN													
D02824-B-9 ABBOTT LERDATORIES D039/2017 D074ME D039/2017 D03									135,938				
002824-R-5 ABDIT LIBRATORIES 0.573/0701 EDITAME 0.581/0701 EDITAME 0.573/0701									16 667				
DCS271-46-6 ADR, 17-2 ABS D. CS271-701 DEFISIVE BMIX AB D. CS271-701 DAR 17-2 ABS D. CS271-701 DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3 ABS D. DAR 17-3													
DESCRIPT-6-1 ADAR 17-3 ABS DRIVERS DRI	02529L-AG-6	ACAR_17-2 ABS			DEUTSCHE BANK AG								
0.0449-H-B 0.09427-017 0				08/29/2017 .			3,874,295	3,875,000					
DASSE-BC-F ADURIDE CORPORATION TERM LDAW 11/20/2017 EXCHANGE 10, 184, 388 1, 26, 100 10, 26, 103 10, 26, 26, 26, 26, 26, 26, 26, 26, 26, 26													
DA440-A-6-6 AC CASH EXPRESS INC 1,208/2017 CREDIT SUISSE 2,570,850 2,610,000 505774-A-1 ACTIVISION BIL 12ZARD INC 0.6077071 EXPRESS INC 0.608774-A-3 ACTIVISION BIL 12ZARD INC 0.608774-A-3 ACTIVISION BIL 12ZARD INC 0.608774-A-3 ACTIVISION BIL 12ZARD INC 0.608774-A-3 ACTIVISION BIL 12ZARD INC 0.608774-A-3 ACTIVISION BIL 12ZARD INC 0.608762017 BANK OF AIRERICA/REPRILL LYNCH 9,967,000 10,000,000 369,061 0.000744-A-3 ACTIVISION BIL 12ZARD INC 0.608762017 Various 0.608762017													
DOSDYN-H-2 ACTIVISION BLIZZARD INC D6/07/2017 EXCHANGE D6/07/2017									·				
D6507V-AL-3 ACTIVISION BLIZZARD INC									89.061				
O101J_AH-9	00507V-AL-3	ACTIVISION BLIZZARD INC		05/23/2017 .	BANK OF AMERICA/MERRILL LYNCH		9,967,000	10,000,000					
ODITIO_HAM_B ADT CORP CAPT CA													
00774C-AB-3 AECM													
00108W-AA-8 AEP TEXAS INC 09/19/2017 JPMORGAN CHASE & CO. 09/19/2017 JPMORGAN CHASE & CO. 09/25/2017 CIT (GROUP GLOBAL MARKETS 09/25/2017 CIT (GROUP GLOBAL MARKETS 09/25/2017 JPMORGAN CHASE & CO. 08/14/2017 JPMORGAN CHASE & CO. 08/14/2017 JPMORGAN CHASE & CO. 08/14/2017 JPMORGAN CHASE & CO. 08/14/2017 JPMORGAN CHASE & CO. 08/14/2017 JPMORGAN CHASE & CO. 08/14/2017 JPMORGAN CHASE & CO. 08/14/2017 JPMORGAN CHASE & CO. 08/10/2017 JPMORGAN CH													
00115A-A-7 AEP TRANSHISSION COMPANY LLC 0.99/25/2017 CITIGROUP GLOBAL MARKETS 4,335,776 4,000,000 43,323									∠00,04/				
OCT OCT									43.323				
0537P-CI-E AESUP_17-2 ABS 1.2/05/2017 CITTGROUP GLOBAL MARKETS 3,999,150 4,000,000 00856P-B-1 AGRO MERCHANTS NORTH AMERICA TLB 398,000 400,000 23301Y-E-3 A1 AQUA MERGE-CULLIGAN 17 INCR TL 749,063 750,000 00138C-AD-0 A1G GLOBAL FUNDING 6,027/2017 BANK OF AMERICA/MERRILL LYNCH 5,000,000 00138C-AE-8 A1G GLOBAL FUNDING 6,027/2017 BANK OF AMERICA/MERRILL LYNCH 5,000,000 00900L-AG-9 A1MOO 2015-AA CLO 12/12/2017 MIZHO SECURITIES USA INC 5,000,000 00900L-AH-7 A1MOO 2015-AA CLO 1,000,000 3,000,000	00130H-BY-0	AES CORP VA		08/14/2017 .	JPMORGAN CHASE & CO.		5, 110,000	5,110,000					
00856R-AB-1 AGRO MERCHANTS NORTH AMERICA TLB 12/13/2017 MORGAN STANLEY 398,000 400,000 23301Y-AE-3 AI AQUA MERGE-CULLIGAN 17 INCR TL .09/08/2017 MORGAN STANLEY 749,063 .750,000 00138C-AD-0 AIG GLOBAL FUNDING .06/27/2017 BANK OF AMERICA/MERRILL LYNCH .7,994,960 .8,000,000 00138C-AE-8 AI IG GLOBAL FUNDING .06/27/2017 BANK OF AMERICA/MERRILL LYNCH .7,000,000 .7,000,000 0990L-69-9 AI MICO 2015-AA CLO .12/12/2017 MIZUHO SECURITIES USA INC. .10,000 .3,000,000 .3,000,000 0990L-AH-7 AI MICO 2015-AA CLO .12/12/2017 MIZUHO SECURITIES USA INC. .3,000,000 .3,000,000	00809D-AN-4			06/02/2017 .	BARCLAYS		5,992,500	6,000,000					
23301Y-AE-3 A1 AQUA MERGE-CULLIGAN 17 INCR TL 0.99/08/2017 MORGAN STANLEY 749,063 750,000													
00138C-AD-0 AIG GLOBAL FUNDING			 -										
00138C-AE-8 A IG GLOBAL FUNDING 7,000,000 7,000,000 00900L-AG-9 A IMCO 2015-AA CLO 12/12/2017 MIZUHO SECURITIES USA INC. 16,250,000 00900L-AH-7 A IMCO 2015-AA CLO 12/12/2017 MIZUHO SECURITIES USA INC. 3,000,000													
00900L-AG-9 ALMCO 2015-AA CLO					BANK OF AMERICA/MERRILL LYNCH								
00900L-AH-7 A IMOC 2015-AA CLO 3,000,000 3,000,000 3,000,000	00900L-AG-9	AIMCO 2015-AA CLO		12/12/2017	MIZUHO SECURITIES USA INC.		16,250,000	16,250,000					
00900L-AJ-3 AIMO 2015-AA CLO 1,250,000 1,250,0	00900L-AH-7	AIMCO 2015-AA CLO		12/12/2017 .	MIZUHO SECURITIES USA INC.		3,000,000	3,000,000	ļ				
	00900L-AJ-3	AIMCO 2015-AA CLO		12/12/2017 .	MIZUHO SECURITIES USA INC.		1,250,000	1,250,000					

100 100			Show	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
Cuttor C	1	2	3	4	5	6	7	8	
Description Description Description Para Description Description Para Descrip									
March Marc				Date					
March Marc			Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
March Marc									
March Met March Met March Met March Met March Met March Met March Met Me					MIZUHO SECURITIES USA INC.				
March Marc						-			
Monte Mont			Α		MORGAN STANLEY				FO F40
March Marc			Α						50,542
Market per per per per per per per per per per			n						80 111
State March Reference State St									50,111
1885-06 1885									
1885 1895				08/09/2017			4,391,233	4,246,000	42, 195
Columb C						-			71,300
1000-1-1-1						-		4,466,334	
Comparing Comp									
Section Company Comp			D		MURGAN STANLEY				
SIMPLE STATE STA			D						
ORGANICATION Control			Α						46 688
Section Sect			A						
9789-9-5-4 ALEDIN OS PECINO CS IN			A						
17.00 17.0									
1989-1-1-2 ALIGH FAURING MITTER, IN DIFFERENCE ON PROPERTY 1989-1-1985 1999-1-209 1999						-			
MISSYN-1-2 ALLE UNIVERSE BITTE 1									
March Marc								497,500	
1879-1-9-9 ALLEST TRANSPISCION INC						-			
SURJECT-104 ALPE CLUE OF S. E. TURE D. SALT/7007 UNIVERSITY CLUE OF S. E. TURE S. S. S. S. S. S. S. S. S. S. S. S. S.									00.011
SUBJECT 10 10 10 10 10 10 10 1			n						33,011
2009-1-7 ALY FINANCIA INC 0.071/2017 0.1000, 50-8 t.0 1.75,000 1.			D						
COUNTY-INFORMATION COUNTY-					GOLDMAN, SACHS & CO.				4.594
CESSA-1-5 CETION CESSA-1-5 CETION CESSA-1-5					BARCLAYS				
CESPS					MORGAN STANLEY		2,485,434	2,500,000	
ATTICLE IS FINAL CORP. 3.565.00 3.550.00 56.554		.== \				-			
ALTICLE FAMORE COPP			D						
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C1788-0-2 ALTISARE SAUTION SART TIB C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various C G9/06/2071 Various G9/06/2071	02155F-AC-9								6,536
22554-7-7 ALYGEN PHRAN US INCT. 1.48 (89 1.50) (00 0.00			C						
202154-P-7 MAZDIN COM INC 9615/2017 PURROM PORES 0 13.982, 300 14.000,000 20.000,0			0						
MAZDIN_ON INC 09/15/2017 Various 20,001,200 20,000,000 19,000 20,000,000 19,000 20,000,000 20,000,000 20,000,000 2	023135-AR-7								
CRUSTS-A-4 AMAZNI, COUNTY AMAZNI,	023135-AU-0				Various				18,000
MERICAN AIRLINES MICE MERI	023135-AX-4	AMAZON.COM INC			JPMORGAN CHASE & CO.				
ABERICAN LEIGH PURES (NED 1.15, 000 2, 125, 000 2,						}			
11/08/2017 HELLS FARGO 12 882 843 12,900.000 11/08/2017 HELLS FARGO 12 882 843 12,900.000 12/08/2017 13/08/2017 1									54,870
ABERICAN ELECTRIC POWER CAMPANY IN 1.009/2017 SELIS FAR90 1.009/2017 SELIS FAR90 1.000 000 000 1.000 000 000 1.000 000 000 000 1.000 000 000 000 1.000 000 000 000 000 000 000 000 000 0						-			
DCS8MD-EF-2 AMERICAN EXPRESS CREDIT CORPORATIO .0.0728/2017 BMK OF AMERICA/AIDERNILL LYNCH .0.000 000 .0.000 000 .0.000 000									
DESIGNO C-F-O AIRFICAN EXPRESS DEFECT COPPORATIO 22, 689 at 22, 750, 000 C-F-O C-F									
12/14/2017									
100277-A-3 AIRERICAN TOIRE COMPORATION 12.05/2017 1.00GAN STANLEY 18.75,496 18.800,000									3,306
AMERIGAS PARTINERS L.P.			[12/05/2017			18,751,496	18,800,000	
OSCIPATION Continue OSCIPATION OSCIP						-			
031162-CL-2 AMGEN INC 12,900,000 12,									43,573
031162-CN-8									
03162-CP-3						-			
03349M-Aa-3 ANDEAVOR 12/14/2017 MIZUHO SECURITIES USA INC. 7,279,284 7,290,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 4,790,696 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 5,760,496 4,860,000 4,860,0									
03349M-AB-1 ANDEAVOR LOGISTICS LP 12/14/2017 MITSUBISHI UFJ SECURITIES (USA) 4,660,000 0350M-AB-5 ANDEAVOR LOGISTICS LP 3,767 450 3,780,000 0350M-AC-3 ANDEAVOR LOGISTICS LP 2,835,000 0350M-AC-3 ANDEAVOR LOGISTICS LP 2,835,000 0350M-AC-3 ANDEAVOR LOGISTICS LP 2,835,000 0350M-AC-3 ANDEAVOR LOGISTICS LP 2,835,000 0350M-AC-3									
03350N-AB-5 ANDEAVOR LOGISTICS LP 3,767,450 3,780,000 03350N-AC-3 ANDEAVOR LOGISTICS LP 11/16/2017 GOLDMAN, SACHS & CO. 2,829,954 2,835,000 03690A-AC-0 ANTERO MIDSTREAM LLC 5,010,750 5,000,000 9,764 03674X-AC-0 ANTERO RESOURCES CORP 1,272,893 1,251,000 26,002 03674X-AC-0 ANTERO RESOURCES CORP 1,272,893 1,251,000 26,002 03674X-AC-0 ANTERO RESOURCES CORP 3,650,000 74,521 03674X-AC-0 ANTERO RESOURCES CORP 3,650,000 74,521									
03350N-AC-3 ANDEAVOR LOGISTICS LP 2,829,954 2,835,000 .035242-AG-1 ANELSER-BUSCH INBEV FINANCE INC 5,010,750 5,000,000 9,764 .036942-AG-0 ANTERO INIDSTREAM LLC 0,7731/2017 EXCHANGE 2,566,533 2,500,000 5,764 .03674X-AC-0 ANTERO RESCURCES CORP 1,272,893 1,251,000 2,600,20 2,600,20 .03674X-AG-5 ANTERO RESCURCES CORP 3,595,383 3,650,000 74,521									
035242-AG-1 ANHEUSER-BUSCH INBEV FINANCE INC 5,010,750 5,000,000 9,764 03690A-AC-0 ANTERO MIDSTREAM LLC 5,010,750 5,000,000 5,764 03694X-AC-0 ANTERO MIDSTREAM LLC 5,010,750 5,000,000 5,764 03674X-AC-0 ANTERO RESOURCES CORP 5,000,000 5,764 03674X-AC-0 ANTERO RESOURCES CORP 5,000,000 5,764 03674X-AC-0 5,000,000 5,764 03674X-AC-0 5,000,000 5,764 03674X-AC-0 5,000,000 5,000,000 5,764 03674X-AC-0 5,000,000 5,000,000 5,764 03674X-AC-0 5,000,000 5,000,000 5,764 03674X-AC-0 5,000,000 5,764 03674X-AC-0 5,000,000 5,000,000 5,764 03674X-AC-0 5,000,000 5,000,000 5,000,000 5,764 03674X-AC-0 5,000,000 5,000,000 5,000,000 5,764 03674X-AC-0 5,000,000 5,000,000 5,000,000 5,000,000	03350W-AC-3	ANDEAVOR LOGISTICS LP			GOLDMAN, SACHS & CO.		2,829,954		
03690A-AC-0 ANTERO MIDSTREAM LLC	035242-AG-1	ANHEUSER-BUSCH INBEV FINANCE INC	C	03/03/2017	DEUTSCHE BANK AG		5,010,750	5,000,000	
03674X-AJ-5 ANTERO RESOURCES CORP									
						-			
001241-AN-7 AP GAMING I LLC (ASS LLC) ILB									74,521
	UU1241-AN-/	AP GAMING I LLC (AGS LLC) ILB		06/14/2017	JEFFEKTES & CUMPANY, INC.		399,000	400,000	

		Shov	ving All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	APP IHP_14-1 ABS		10/18/2017 .	Various		8,393,615	8,505,000	19,370
	APPLE INC		05/04/2017 .	JPMORGAN CHASE & CO.		36,500,000	36,500,000	
	APPLE INC		05/04/2017 .	GOLDMAN, SACHS & CO.		23,600,000	23,600,000	
	APPLE INC		08/11/2017	MORGAN STANLEY		20,213,000	20,000,000	150,417
	APPLE INC		09/05/2017 .	GOLDMAN, SACHS & CO.		17,978,760	18,000,000	
	APPLIED SYSTEMS INC ILB	n	09/26/2017 .	NOMURA SECURITIES INTERNATIONAL INC		2,524,038	2,524,038	04.700
00205G-AA-5	APTIMES LID	υ	03/16/2017 . 11/17/2017 .	MIZUHO SECURITIES USA INC.		5,583,215 3,749,538	5,500,000 3,750,000	94,722
038522-AK-4	ARAMARK SERVICES INC		02/17/2017	EXCHANGE		7,217,656		31,793
	ARAMARK SERVICES INC		02/17/2017	EXCHANGE		2,245,282	2,250,000	
	ARCELORMITTAL	D	03/02/2017	BANK OF AMERICA/MERRILL LYNCH		2.384.438	2,025,000	61.903
	ARCELORMITTAL	D	_03/02/2017	BANK OF AMERICA/MERRILL LYNCH		2,518,500	2, 190,000	2,738
	ARCH MERGER SUB INC		10/06/2017 .	Various		24,913,563	25,050,000	17,767
	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/11/2017 .	Various		5, 162, 375	5, 100,000	20 , 176
	ARRIS GROUP INC TERM LOAN B		05/11/2017 .	BANK OF AMERICA		1,895,250	1,900,000	
	ARROW ELECTRONICS INC		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		3,975,480	4,000,000	
	ASCEND LEARNING LLC		07/20/2017 .	BARCLAYS	-	621,875	625,000	
	ASHLAND INC		02/16/2017 .			5, 162,500	5,000,000	4,618
	ASRIT 2017-1A A	·	08/02/2017 09/29/2017	MORGAN STANLEY		2,188,000 10,000,000	2, 188,000 10,000,000	
046353-AP-3	ASTRAZENECA PLC	n	09/29/2017 .	BANK OF AMERICA/MERRILL LYNCH		17,200,000	17,200,000	
	ASTRAZENECA PLC	D	06/05/2017 .	BANK OF AMERICA/MERRILL LYNCH		14,952,300	15,000,000	
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL	D	06/15/2017	EXCHANGE		316,945		
00206R-EK-4	AT&T INC		07/27/2017	JPWORGAN CHASE & CO.		21.496.560	21.500.000	
	AT&T INC		07/27/2017	JPMORGAN CHASE & CO.		21,463,880	21,500,000	
	AT&T INC		07/27/2017 .	JPMORGAN CHASE & CO.		25,755,366	25,800,000	
00206R-EN-8	AT&T INC		07/27/2017 .	JPMORGAN CHASE & CO.		30,046,422	30,100,000	
	AT&T INC		07/27/2017 .	JPMORGAN CHASE & CO.		17,161,988	17,200,000	
	AT&T INC		07/27/2017 .	JPMORGAN CHASE & CO.		12,869,814	12,900,000	
	AT&T INC		12/01/2017 .	EXCHANGE		5,087,102	5,071,300	
	AT&T INC		12/01/2017 .	EXCHANGE		18,035,188	17,954,751	
	***************************************		07/18/2017 11/07/2017	BANK OF AMERICA/MERRILL LYNCH		29,800,000 6,991,320	29,800,000 7,000,000	
	AUTONATION INC		12/13/2017	GOLDMAN, SACHS & CO.		491,667	500,000	
	AVAST HOLDING B.V. TERM LOAN		11/21/2017	EXCHANGE		3,018,096	3,030,625	
	AVAYA INC.		12/29/2017	GOLDMAN, SACHS & CO.		1,980,000	2,000,000	
	AVIATION CAPITAL GROUP CORP		01/12/2017	CITIGROUP GLOBAL MARKETS		2,980,920	3,000,000	
05400K-AB-6	AVOLON TLB-2 BORROWER 1 (LXMBRG)		03/27/2017	MORGAN STANLEY DEAN WITTER		1,987,785	2,000,000	
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL		06/20/2017 .	DEUTSCHE BANK AG		1,498,125	1,500,000	
	AXIA ACQUISITION HOLDING CORP RC		10/11/2017 .	LBC CREDIT PARTNERS IV, L.P.				
	AXIA ACQUISITION HOLDING CORP TL		10/11/2017	Various		7,973,291	8,074,219	
	B&G FOODS INC. TERM LOAN B-3		11/27/2017 .	EXCHANGE		5, 116, 074	5, 120, 879	
	BAE SYSTEMS (HOLDINGS) LTD	C	04/20/2017 .	CITIGROUP GLOBAL MARKETS		6, 181, 377	5,969,000	11,341
	BAIDU INC	n	12/20/2017 .	SCHEDULED PAY UP		14.920.500	854 15.000.000	
	BAKER HUGHES A GE CO	٠	12/06/2017 .	MORGAN STANLEY		9,500,000	9,500,000	
	BAKER HUGHES A GE CO		12/06/2017 .	MORGAN STANLEY		5,000,000	5,000,000	
	BALTA 05-4 RMBS		12/27/2016	SCHEDULED PAY UP				
	BANK OF AMERICA CORP		01/17/2017	BANK OF AMERICA/MERRILL LYNCH		8,500,000	8,500,000	
	BANK OF AMERICA CORP		01/18/2017	BANK OF AMERICA/MERRILL LYNCH		9,915,500	10,000,000	3,187
	BANK OF AMERICA CORP		01/17/2017	BANK OF AMERICA/MERRILL LYNCH		8,500,000	8,500,000	
	BANK OF AMERICA CORP		04/19/2017 .	BANK OF AMERICA/MERRILL LYNCH		23,600,000	23,600,000	
	BANK OF AMERICA CORP		04/19/2017 .	BANK OF AMERICA/MERRILL LYNCH		8,000,000	8,000,000	
	BANK OF AMERICA CORP		04/19/2017 .	BANK OF AMERICA/MERRILL LYNCH		5,000,000	5,000,000	
	BANK OF AMERICA CORP		07/18/2017 .	BANK OF AMERICA/MERRILL LYNCH		34,400,000	34,400,000	
	BANK OF NEW YORK MELLON CORP/THE		05/09/2017 .	GOLDMAN, SACHS & CO.		29,300,000	29,300,000	
	BAT CAPITAL CORP BAT CAPITAL CORP	C	08/08/2017 08/08/2017	HSBC SECURITIES, INC. HSBC SECURITIES, INC.		48,000,000 15,900,000	48,000,000 15,900,000	
	BAT CAPITAL CORP	C	08/08/2017	HSBC SECURITIES, INC.		69,000,000	69,000,000	
	BAT CAPITAL CORP	C	08/08/2017	HSBC SECURITIES, INC.		26,500,000	26,500,000	
	BAT CAPITAL CORP	C	08/08/2017	DEUTSCHE BANK AG		10.000.000	10,000,000	
	BCP RENATSSANCE TERM LOAN B		11/06/2017	MORGAN STANLEY		746,250	750,000	
	BEACON ROOFING SUPPLY INC.		10/11/2017	WELLS FARGO		7,390,000	7,390,000	
075887-BQ-1	BECTON DICKINSON AND COMPANY		05/22/2017	CITIGROUP GLOBAL MARKETS		25,000,000	25,000,000	
075887-BR-9	BECTON DICKINSON AND COMPANY		_05/22/2017	CITIGROUP GLOBAL MARKETS		12,900,000	12,900,000	
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		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
075887-BT-5	BECTON DICKINSON AND COMPANY		05/22/2017	CITIGROUP GLOBAL MARKETS		32,200,000	32,200,000	
075887-BU-2	BECTON DICKINSON AND COMPANY		05/22/2017	CITIGROUP GLOBAL MARKETS		17,200,000	17,200,000	
	BECTON DICKINSON AND COMPANY BECTON DICKINSON AND COMPANY		05/22/2017	CITIGROUP GLOBAL MARKETS		22,900,000	22,900,000	
	BELRON SA INITIAL TERM LOAN B		12/29/2017	BANK OF AMERICA/MERRILL LYNCH		6, 491, 875	6,500,000	
67107V-AE-2	BERLIN PACKAGING LLC 2017 REPLC TL		06/01/2017	EXCHANGE		5.477.088	5,476,728	
08579J-AV-4	BERRY PLASTICS CORPORATION TL-0		11/27/2017	EXCHANGE		3, 125, 322	3,128,610	
08579J-AW-2	BERRY PLASTICS CORPORATION TL-P		11/27/2017	EXCHANGE		5,751,824	5,759,185	
	BIG RIVER STEEL LLC TERM LOAN B		08/29/2017	GOLDMAN, SACHS & CO		742,500	750,000	
	BJS WHOLESALE CLUB TERM B LOANS		02/09/2017	NOMURA SECURITIES INTERNATIONAL INC		997,500	1,000,000	
09227C-AQ-4	BLACKBOARD INC TERM B-4 LOAN		02/23/2017	BANK OF AMERICA EXCHANGE		501,875	500,000	
05578N-AR-1 09739D-AC-4	BMC SOFTWARE INC INITIAL B2		12/21/2017 01/31/2017	STIFEL CAPITAL MARKETS		1,940,746	1,985,794 1,415,000	34,048
097751-BM-2	BOMBARDIER INC	Δ	10/16/2017	Various			2,000,000	
097751-BP-5	BOMBARDIER INC	Α	01/19/2017	BANK OF AMERICA/MERRILL LYNCH		10,700,000	10,000,000	153.125
097751-BR-1	BOMBARDIER INC	Α	11/20/2017	JPMORGAN CHASE & CO.		5,695,000	5,695,000	
	BOYD GAMING REFI TERM B LOANS		04/12/2017	BANK OF AMERICA		2,194,500	2,194,500	
05565Q-DL-9	BP CAPITAL MARKETS PLC	D	02/08/2017	BNP CAPITAL MARKETS	J	12,749,235	12,750,000	
05565Q-DM-7	BP CAPITAL MARKETS PLC	D	02/08/2017	BANK OF AMERICA/MERRILL LYNCH		7,999,440	8,000,000	
110122-BA-5	BRISTOL-MYERS SQUIBB CO		02/22/2017	MORGAN STANLEY		7,494,000	7,500,000	
11134L-AA-7 11134L-AC-3	BROADCOM CORPORATION		01/11/2017	BARCLAYS		46,893,780	47,000,000	
11134L-AC-3 11134L-AE-9	BROADCOM CORPORATION		01/11/2017	CREDIT SUISSE		72,453,180 26,971,920	72,750,000 27,000,000	
11134L-AN-9	BROADCOM CORPORATION		10/10/2017	JPMORGAN CHASE & CO.		25,792,776	25,800,000	
11434C-AB-2	BROOKS AUTOMATION INC TLB		10/13/2017	MORGAN STANLEY		1.995.000	2,000,000	
118230-AR-2	BUCKEYE PARTNERS LP		11/09/2017	BARCLAYS		8,557,258	8,600,000	
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		03/30/2017	BANK OF AMERICA/MERRILL LYNCH		7,234,613	7,015,000	195,914
	BUNGE LIMITED FINANCE CORPORATION		09/18/2017	CITIGROUP GLOBAL MARKETS		12,983,880	13,000,000	
	BUNGE LIMITED FINANCE CORPORATION		09/18/2017	CITIGROUP GLOBAL MARKETS		4,288,648	4,300,000	
	BURLINGTON NORTHERN SANTA FE LLC		03/06/2017	WELLS FARGO		7,979,760	8,000,000	
	BWAY HOLDING CO		05/11/2017	BANK OF AMERICA/MERRILL LYNCH		18,006,875	18,000,000	3,285
12429T-AE-4 05604X-AP-1	BNAY HOLDING COMPANY INITIAL TL		08/10/2017 05/01/2017	Various		4,521,940 3,977,000	4,442,000 4,000,000	109,499
	BWAY HOLDING INITIAL TL 2016		01/27/2017	EXCHANGE		(26, 104)	4,000,000	
	BWSTA 17-1 ABS		10/03/2017	BNP CAPITAL MARKETS		1,349,772	1,350,000	
05607B-AA-9	BXGNT 17-A ABS		05/24/2017	KEYCORP		2,999,929	3,000,000	
	CA INC		03/15/2017	JPMORGAN CHASE & CO.		17,184,520	17,200,000	
12673P-AJ-4	CA INC		06/22/2017	Various		1,756,550	1,720,000	22,456
22533Y-AE-5	CAALT_17-2 ABS		06/20/2017	WELLS FARGO		2,999,950	3,000,000	
22534U-AE-2	CAALT_17-3 ABS		10/17/2017	WELLS FARGO J. P. MORGAN SECURITIES, INC.		2,999,523	3,000,000	
12685L-AC-4 12803P-AB-4	CABLE ONE INC TERM LOAN B		05/03/2017 05/26/2017	BARCLAYS		998,750 5,457,349	1,000,000 5,500,000	
128195-AP-9	CALATLANTIC GROUP INC		06/06/2017	CITIGROUP GLOBAL MARKETS		5,830,000	5,830,000	
BASOQL-21-8	CALIFORNIA RESOURCES CORP TL		12/12/2017	GOLDMAN, SACHS & CO.		490.000	500,000	
131347-CC-8	CALPINE CORP		09/06/2017	CITIGROUP GLOBAL MARKETS		3,037,031	2,945,000	25,472
131347-CF-1	CALPINE CORP		10/19/2017	Various		6,861,502	7,363,000	120,455
13322H-AE-6	CAMELOT U.S. ACQUISITION 1 TL		11/21/2017	EXCHANGE		985,605	990,025	
C2088H-AB-6	CANAM STEEL CORPORATION TERM LOA		07/10/2017	MORGAN STANLEY		1,455,000	1,500,000	
	CAPITAL AUTO LP 2017 REFI TL B2		04/05/2017	BARCLAYS BANK		2,487,500	2,500,000	
14042R-FJ-5 14149Y-BF-4	CAPITAL ONE NA		01/26/2017	WELLS FARGO		21,250,000 16,000,000	21,250,000 16,000,000	
14149Y-BG-2	CARDINAL HEALTH INC		06/01/2017	WELLS FARGO			17,200,000	
14149Y-BH-0	CARDINAL HEALTH INC		06/01/2017	MITSUBISHI UFJ SECURITIES (USA)		12,900,000	12,900,000	
	CARLISLE COMPANIES INCORPORATED		12/01/2017	BANK OF AMERICA/MERRILL LYNCH		9,249,751	9,250,000	2,124
142339-AH-3	CARLISLE COMPANIES INCORPORATED		12/01/2017	BANK OF AMERICA/MERRILL LYNCH		11,115,471	11,100,000	5,938
14314P-AC-0	CARMX_17-2 ABS		08/17/2017	WELLS FARGO		12,338,646	12,305,000	4,618
194204-AA-1	CASL_17-A ABS		07/11/2017	BARCLAYS		2,285,000	2,285,000	
14880B-AE-1	CATALENT PHARMA DOLLAR TL		10/19/2017	Various	} }	(4,749)		
14913Q-2D-0	CATERPILLAR FINANCIAL SERVICES COR		11/27/2017	BANK OF AMERICA/MERRILL LYNCH		24,000,000	24,000,000	
14913Q-2E-8 14913Q-AC-3	CATERPILLAR FINANCIAL SERVICES COR		11/27/2017	CITIGROUP GLOBAL MARKETS		20,982,360 15.000.000	21,000,000 15,000,000	
	CBOE HOLDINGS INC		06/01/2017	Various Secunities (USA)		15,000,000	15,000,000	710
	CROE HOLDINGS INC		06/26/2017	WELLS FARGO		9,993,000	19,730,000	
124857-AS-2	CBS CORP		06/26/2017	CREDIT SUISSE		20.978.886	21,100,000	
	CBS CORP		06/26/2017			6,387,242	6,450,000	
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		Sho	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	CBS CORP		11/13/2017	MIZUHO SECURITIES USA INC.		17,843,220	18,000,000	
	CCART_16-A ABS		04/07/2017	CITIGROUP GLOBAL MARKETS		2,555,762	2,500,000	7,913
	CCCIT_14-A5 ABS		09/13/2017	CITIGROUP GLOBAL MARKETS		8,223,125	8,000,000	58,364
	CCC IT_17-A8 ABS		08/29/2017	Various		15,010,547	15,000,000	10,850 47,470
	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		10/10/2017	BANK OF AMERICA/MERRILL LYNCH				47,470
	CD&R WATERWORKS MERGER SUB LLC		08/02/2017	BANK OF AMERICA/MERRILL LYNCH		10,759,000	10,670,000	4,543
	CDK GLOBAL INC		11/29/2017	Various		13,993,534	13,775,000	13,279
	CDS US INTERMEDIATE HOLDINGS TLB		07/21/2017	Various		3,451,566	3,456,250	
	CDW LLC		02/23/2017	JPMORGAN CHASE & CO.		2,600,000	2,600,000	
	CECLO 2013-20A AR CLO		04/17/2017	BANK OF AMERICA/MERRILL LYNCH		39,320,000	39,320,000	
	CENCOSUD SA	D	07/12/2017	JPMORGAN CHASE & CO.		3,985,880	4,000,000	
	CENTERPOINT ENERGY INC		08/07/2017	MITSUBISHI UFJ SECURITIES (USA)		13,596,056	13,600,000	
	CENTRAL GARDEN & PET COMPANY CENTURY COMMUNITIES INC		12/07/2017	Various		6,405,088 17,713,500		468,473
	CENTURYLINK INC TERM LOAN B		12/27/2017	EXCHANGE BANK OF AMERICA/MERRILL LYNCH		14.925.000	15,000,000	408,473
	CF INDUSTRIES INC		01/18/2017	DEUTSCHE BANK AG			6, 186, 000	44,230
	CF 17-2 ABS		12/07/2017	RBC DOMINION SECURITIES		4.989.063	5,000,000	7,186
	CHANGE HEALTHCARE CLSNG DATE TL		03/06/2017	BANK OF AMERICA		10,972,500	11,000,000	, 100
808513-AT-2	CHARLES SCHWAB CORPORATION (THE)		12/04/2017	BANK OF AMERICA/MERRILL LYNCH		8,985,600	9,000,000	
16117L-BL-2	CHARTER COMM TERM I-1 LOANS		01/20/2017	EXCHANGE		(4,975)		
	CHARTER COMMUNICATIONS OPERATING L		11/29/2017	EXCHANGE		15,666,198	15,520,000	64,882
	CHASE 2007-A1 11M1 RMBS		06/01/2017	SCHEDULED PAY UP			3,761	
	CHECKOUT HOLDING CORP TLB		04/28/2017	J. P. MORGAN SECURITIES, INC.		(504)		
	CHEMOURS COMPANY		10/12/2017	Various		6,040,725	5,665,000	149,327
	CHENIERE CORPUS CHRISTI HOLDINGS L CHENIERE CORPUS CHRISTI HOLDINGS L		05/09/2017	EXCHANGE EXCHANGE		30,250,685	28,632,000 6,250,000	700,888
	CHENTERE CORPUS CHRISTI HOLDINGS L		12/27/2017	EXCHANGE		1,950,000	1,950,000	60,518
	CHENIERE ENERGY PARTNERS LP		09/12/2017	CREDIT SUISSE		5,890,000	5,890,000	
	CHG HEALTHCARE SERVICES INC		12/11/2017	EXCHANGE		1, 132, 676	1, 132, 750	
	CHS/COMMUNITY HEALTH SYSTEMS INC		05/22/2017	Various		23,809,564	23,610,000	.78,174
	CHURCH & DWIGHT CO INC		07/20/2017	WELLS FARGO		6,012,656	6,020,000	
	CHURCH & DWIGHT CO INC		07/20/2017	BANK OF AMERICA/MERRILL LYNCH		20,500,000	20,500,000	
	CHURCHILL DOWNS INCORPORATED		12/12/2017	JPMORGAN CHASE & CO.		8, 173, 171		
	CIFC 2017-1A CL0		02/03/2017	DEUTSCHE BANK AG		26,250,000	26,250,000	
	CIGNA CORPORATION		09/05/2017	JPMORGAN CHASE & CO.		11,976,960	12,000,000	
	CIMAREX ENERGY CO. CINEMARK USA INC TERM LOAN		04/03/2017	JPMORGAN CHASE & CO. BARCLAYS BANK		4,289,164(45)	4,300,000	
	CINTAS CORPORATION		03/09/2017	KEYCORP		25,566,208	25,600,000	
	CIRCOR INTERNATIONAL INC. TL		12/21/2017	DEUTSCHE BANK AG		1,990,000	2,000,000	
	CIT GROUP INC		02/21/2017	BARCLAYS		5, 125,000	5,000,000	2,691
	CITIBANK		03/13/2017	CITIGROUP GLOBAL MARKETS		24,979,500	25,000,000	
17325F-AG-3	CITIBANK NA		09/13/2017	CITIGROUP GLOBAL MARKETS		12,900,000	12,900,000	
172967-KU-4	CITIGROUP INC		11/28/2017	CITIGROUP GLOBAL MARKETS		4, 163, 805	4,050,000	60,328
	CITIGROUP INC		01/04/2017	CITIGROUP GLOBAL MARKETS		5,000,000	5,000,000	
	CITIGROUP INC		01/04/2017	CITIGROUP GLOBAL MARKETS		37,984,800	38,000,000	
	CITIGROUP INC		04/18/2017	CITIGROUP GLOBAL MARKETS		19,986,000	20,000,000	
	CITIGROUP INC		05/11/201/	CITIGHOUP GLOBAL MARKETS				
	CITIZENS BANK NA		05/22/2017	MORGAN STANLEY		9,990,700	19,000,000	
	CITIZENS BANK NA/ PROVIDENCE RI		05/22/2017	JPMORGAN CHASE & CO.		9,990,800	10,000,000	
	CLARK EQUIP CO (DOOSAN BOBCAT) TLB		05/30/2017	BANK OF AMERICA/MERRILL LYNCH		3,790,500	3,800,000	
18449E-AE-0	CLEAN HARBORS INC TERM LOAN B		07/20/2017	GOLDMAN SACHS		3,990,000	4,000,000	
	CLEVELAND-CLIFFS INC		12/05/2017	BANK OF AMERICA/MERRILL LYNCH		5,642,910	5,680,000	
	CLOROX COMPANY		09/26/2017	WELLS FARGO		9,996,600	10,000,000	
	CMLTT 2006-AR6 1A1 RMBS		11/01/2017	SCHEDULED PAY UP			37	
	CNH INDUSTRIAL CAPITAL LLC		12/15/2017	MIZUHO SECURITIES USA INC.		4,040,000	4,000,000	57 , 750
	CNH INDUSTRIAL NV	ν	11/09/2017	BANK OF AMERICA/MERRILL LYNCH CITIGROUP GLOBAL MARKETS		12,820,536	12,900,000	
	COLGATE-PALMOLIVE CO		01/05/2017	CITIGHOUP GLOBAL MARKETS		13,457,205 12,226,603	13,500,000 12,250,000	
	CONCAST COMPORATION		01/05/2017	WELLS FARGO		7,984,240		
	COMET 15-A8 ABS		08/17/2017	BANK OF AMERICA/MERRILL LYNCH		5,385,736	5,350,000	2,133
	COMMERCIAL BARGE LINE CO TL		08/09/2017	BANK OF AMERICA/MERRILL LYNCH				د
			10/27/2017	Various				116,037
201723-AK-9	COMMERCIAL METALS CO		10/2//201/	Various		5,368,480	5, 162,000	LI ID . U3/

	Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2 3	4	5	6	7	8	9
							Paid for Accrued
CUSIP		Date		Number of Shares			Interest and
Identification	Description Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	COMMISCOPE INC	10/18/2017	BARCLAYS	ļ	3,932,330	3,688,000	
	COMMISCOPE TECHNOLOGIES FINANCE LLC	04/18/2017	Various		6,480,496	6,448,000	12,920
	CONAGRA BRANDS INC	10/10/2017	WELLS FARGO		12,900,000	12,900,000	
	CONCORDIA HLTH INITIAL DOLLAR TL	05/08/201703/02/2017	GOLDMAN, SACHS & CO. GOLDMAN, SACHS & CO.	ļ ļ	(32)	5,000,000	
	CONNECTICUT LIGHT AND PONER COMPAN	03/02/2017	BARCLAYS		4,983,000	5,000,000	
	CONSOLIDATED CONTAINER COMPANY OF NEW	11/13/2017	CITIGROUP GLOBAL MARKETS		9,997,400	10,000,000	
	CONSOLIDATED EDISON COMPANY OF NEW	11/13/2017	CITIONOUP GLOBAL MARKETS		8,565,944	8,600,000	
	CONSOLIDATED EDISON INC	02/27/2017	MIZUHO SECURITIES USA INC.		16,994,390	17,000,000	
	CONSTELLATION BRANDS INC	01/11/2017	Various			.9, 150, 250	
	CONSTELLATION BRANDS INC	01/10/2017	CANTOR FITZGERALD		6,512,818	6,101,000	46,690
	CONSTELLATION BRANDS INC	08/08/2017	Various		25,200,712	25,100,000	113,850
	CONSTELLATION BRANDS INC	05/02/2017	BANK OF AMERICA/MERRILL LYNCH		9,278,238	9,300,000	
	CONSTELLATION BRANDS INC	10/31/2017	BANK OF AMERICA/MERRILL LYNCH		21,969,200	22,000,000	
	CONSTELLATION BRANDS INC	10/31/2017	BANK OF AMERICA/MERRILL LYNCH		39,921,600	40,000,000	
	CONSTELLATION BRANDS INC	10/31/2017	BANK OF AMERICA/MERRILL LYNCH	ļ	30,073,764	30,200,000	
	CONTINENTAL BUILDING 2ND REPL TL	12/06/2017	EXCHANGE	f	7,883,705	7,900,300	,
	CONTINENTAL RESOURCES INC	12/04/2017	BANK OF AMERICA/MERRILL LYNCH	ļ			
	CORECTVIC INC	10/11/201711/06/2017	BANK OF AMERICA/MERRILL LYNCH	ļ	7,390,000 7,737,059	7,390,000	
	CORTES NP ACQUISITION CORP	11/06/2017	Various	ļ ļ		7,740,000 7,000,000	167 , 271
	COSTCO WHOLESALE CORPORATION	05/09/2017	CITIGROUP GLORAL MARKETS	ļ		50,000,000	
	COSTCO WHOLESALE CONFORM I TON	05/09/2017	CITIOROUP GLOBAL MARKETS			10,000,000	
	COSTCO WHOLESALE CORPORATION	05/09/2017	CITIGROUP GLOBAL MARKETS		14.242.228	14.300.000	
	COUNTRY FRESH FIRST LIEN TL	09/26/2017	Various		17,224,078	17,500,000	,
	COUNTRYWIDE HOME LOANS RIMBS	07/01/2017	SCHEDULED PAY UP		,	28	
	COVENANT SURGICAL PARTNERS DD TL	12/31/2017	GOLDMAN, SACHS & CO.		207,730	212,821	
	COVENANT SURGICAL PARTNERS INC	10/13/2017	GOLDMAN, SACHS & CO.		3,836,538	3,846,154	
	COX COMMUNICATIONS INC	07/24/2017	RBC DOMINION SECURITIES	ļ	18,973,780	19,000,000	,
	CP OPCO LLC (CLASSIC PARTY) REVOL	07/04/2017	DIRECT		(764)		
	CP OPCO LLC TERM LOAN B1	09/30/2017	. DIRECT			26,694	
	CP OPCO LLC TERM LOAN C	11/30/2017	DIRECT			378,842	
	OPI HOLDCO LLC CLOSING DATE TL	05/05/2017	JEFFERIES & COMPANY, INC		2,022,139	2,000,000	
	CPI INTERNATIONAL ACQUISITION TL	08/09/2017	. UNION BANK OF SWITZEPLAND	ļ	2,500,000	2,500,000	
	CPSI_17-C ABS	07/18/201709/13/2017	JPMORGAN CHASE & CO.		1,549,673 12,700,185	1,550,000 12,612,000	
	CRC ESCROW ISSUER LLC	09/13/2017	JPMORGAN CHASE & CO.		7,365,000	7,365,000	
	CREDIT ACCEPTANCE CORP	10/24/2017	Various		3, 176, 906	3,150,000	
	CREDIT SUISSE GROUP AG D.	01/04/2017	CREDIT SUISSE		17,000,000	17,000,000	
	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS	07/01/2017	SCHEDULED PAY UP			4,993	
	CRESTWOOD MIDSTREAM PARTNERS LP	07/28/2017	EXCHANGE		3,500,000	3,500,000	74,910
	CRH AMERICA FINANCE INC	05/02/2017	HSBC SECURITIES, INC.		4,963,550	5,000,000	
14889E-AL-0	CRMN 2013-1A CL0	12/01/2017	JPMORGAN CHASE & CO.		35,000,000	35,000,000	91,085
	CROWN AMERICAS LLC	08/23/2017	EXCHANGE		9,996,505	10,000,000	168,819
	CROWN CASTLE INTERNATIONAL CORP	01/30/2017	JPMORGAN CHASE & CO.	ļ	6,771,304	6,800,000	
	CROWN CASTLE INTERNATIONAL CORP	07/25/2017	MORGAN STANLEY	ļ ļ	12,864,009	12,900,000	
	CSC HOLDINGS MARCH 2017 INCR TL	04/27/2017	Various	ļ	7,465,576	7,593,750	
	CSC SW HOLDCO (SPIN HOLDCO) TL	07/10/2017	Various		4,877,325	4,896,153	
	CSMC_07-3 RMBS	05/25/2017	SCHEDULED PAY UP	ļ ļ		26	
	CSX_CORP	05/30/2017	MIZUHO SECURITIES USA INC.	ļ ļ			21,378
	CSX CORP	04/26/201712/21/2017	. UNION BANK OF SWITZERLAND	ļ ļ	17,878,162 10,281,625	17,900,000 10,175,000	.39,557
	CIR PARINERSHIP LP 7 CARETHUST CAP	12/21/2017	SCHEDULED PAY UP			10, 175,000	39,55/
	CVALT 07-16CB RVBS	11/25/2017	SCHEDULED PAY UP			11.676	
	CHALT 07-1008 NWBS	11/25/2017	SCHEDULED PAY UP	ļ		10,429	
	CINIL 2006-17 A6 RMBS	10/01/2017	SCHEDULED PAY UP			5.777	
	CIHL 06-21 RMBS	08/01/2017	SCHEDULED PAY UP			1,111	
	CVIL_06-9 RIMBS	10/01/2017	SCHEDULED PAY UP			1,322	
	CYRUSONE LLC	11/01/2017	JPMORGAN CHASE & CO.		2,985,975	2,885,000	19,233
	CYRUSONE LLC	11/01/2017	JPMORGAN CHASE & CO.		2,276,100	2,160,000	
23331A-BL-2 I	D R HORTON INC	11/29/2017	MIZUHO SECURITIES USA INC.		14,495,070	14,500,000	
23370P-AP-3I	DAE AVIATION (STANDARD AERO) TL	11/16/2017	Various	ļ	1,979,525	2,000,000	
	DAIMLER FINANCE NORTH AMERICA LLC	01/03/2017	JPMORGAN CHASE & CO.	ļ	9,988,900	10,000,000	
	DAKOTA SUB MERGER INC	05/17/2017	CANTOR FITZGERALD	ļ	1,868,125	1,750,000	42,328
235822-AB-9I	DANA FINANCING LUXEMBOURG SARL	03/21/2017	CITIGROUP GLOBAL MARKETS		7,000,000	7,000,000	

		Sho	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
23726R-AM-7 23918K-AR-9	DARLING INGREDIENTS INC TLB		12/22/2017	JPMORGAN CHASE & CO.		1,000,000 6,343,165	1,000,000 6,413,000	
	DBALT 05-AR1 RMBS		11/27/2017	Various				100,382
	DBALT 06-AB3 RMBS		10/01/2017	SCHEDULED PAY UP			12.503	
	DCENT_17-6 ABS		08/17/2017	BARCLAYS		19,953,798	19,925,000	
	DEAN FOODS CO		08/17/2017	Various		2,978,400	2,920,000	82,642
	DECOPAC INC INITIAL 2ND LN		10/27/2017	Various		7,425,000	7,500,000	
	DELIVER BUYER INC AKA MHS HLDGS TL		03/13/2017	RBC DOMINION SECURITIES		9,845,513		
	DELL INTERNATIONAL LLC TL B		10/20/2017	EXCHANGE		4,971,606	4,998,861	
	DELOS FINANCE SARL NEW LOAN TL		08/09/2017	EXCHANGE		4,488,980	4,500,000	
	DELPHI JERSEY HOLDINGS PLC		10/26/2017	Various		7,357,750	7,330,000	13,111
	DELTA 2 (LUX) ALPHA TOPCO. TLB3	D	08/22/2017	Various			500,000	
	DELTA AIR LINES INC		03/09/2017	BARCLAYS		13,598,096	13,600,000	
	DELTA AIR LINES INC		03/09/2017	MORGAN STANLEY JPNORGAN CHASE & CO.		27,125,744 2,075,025	27,200,000 2,190,000	35.040
	DEVISION RESOURCES INC.	D	01/09/2017	MORGAN STANLEY		19.988.000	2, 190,000	
	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	01/09/2017	MORGAN STANLEY		29,998,500	30,000,000	
	DEUTSCHE TELEKOM INTERNATIONAL FIN	D	01/09/2017	MORGAN STANLEY		14,981,250	15,000,000	
	DH PUBLISHING LP TERM LOAN		12/18/2017	EXCHANGE		3, 153, 101	3, 168, 898	
	DIAMOND 1 FIN/DIAMOND 2		10/18/2017	Various		2,450,898	2,213,000	54,749
	DIAMOND RESORTS INTERNATIONAL INC		02/14/2017	CITIGROUP GLOBAL MARKETS		2,105,000 6,074,954	2,000,000 6,100,000	71,903 70,023
25381E-AE-5	DIGICERT HOLDINGS INC TL 1ST LIEN		11/08/2017	UNION BANK OF SWITZERLAND		2,492,500	2,500,000	
	DIGICERT HOLDINGS INC TL 2ND LIEN		11/13/2017	UNION BANK OF SWITZERLAND		1.003.750	1,000,000	
	DISCOVERY COMMUNICATIONS LLC		10/05/2017	Various		23,234,078	23,220,000	1,848
	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO.		9,964,300	10,000,000	
	DISH DBS CORP		01/19/2017	MORGAN STANLEY		3,060,000	3,000,000	33,781
	DOLE FOOD COMPANY INC		03/23/2017	MORGAN STANLEY		4,400,000 17,217,716	4,400,000 17,200,000	
	DOMINION ENERGY INC		06/01/2017	WELLS FARGO		12,900,000	12,900,000	
	DOMINION RESOURCES INC		05/12/2017	MIZUHO SECURITIES USA INC.		13,697,885	13,071,000	68,544
	DONNELLEY FINANCIAL SOLUTIONS TLB		12/27/2017	Various		854,097		
	DPL INC		10/27/2017	CANTOR FITZGERALD		4,248,485	4,027,000	20,923
	DR PEPPER SNAPPLE GROUP INC		10/26/2017	Various DEUTSCHE BANK AG		13,842,242 4,998,741	14,729,000	46,949
	DUBOIS CHEMICALS TERM LOAN B		10/06/2017	Various		2,325,217	5,000,000 2,332,333	
	DUFF & PHELPS LLC TLB		10/24/2017	GOLDMAN SACHS		498.750	500.000	
	DUKE ENERGY CORP		08/07/2017	BANK OF AMERICA/MERRILL LYNCH		42,711,404	42,800,000	
	DUKE ENERGY CORP		08/07/2017	BANK OF AMERICA/MERRILL LYNCH		4,985,950	5,000,000	
	DUKE ENERGY FLORIDA LLC		01/03/2017	BANK OF AMERICA/MERRILL LYNCH		9,988,600	10,000,000	
	DUQUESNE LIGHT HOLDINGS INC		07/19/2017	JPMORGAN CHASE & CO.		8,600,000 3,625,000	8,600,000 4,000,000	
	DYNEGY INC		01/19/2017	CREDIT SUISSE		1,902,500		34,271
	DYNEGY INC		07/27/2017	Various		2,909,050	2,920,000	10,382
	DYNEGY INC TERM LOAN C2		12/20/2017	EXCHANGE		3,605,906	3,630,288	
	E I DU PONT DE NEMOURS AND CO		04/27/2017	CREDIT SUISSE		21,476,350	21,500,000	
	E I DU PONT DE NEMOURS AND CO	n	04/27/2017	CREDIT SUISSE		30,100,000	30,100,000	
	EADS FINANCE B.V	υ	04/27/2017	GOLDMAN, SACHS & CO. JEFFERIES & COMPANY, INC.		5,027,525 1,237,500	4,996,000 1,250,000	5,621
	EASTERN POWER LLC (TPF 11 PWR) TL		10/16/2017	MORGAN STANLEY DEAN WITTER		2,986,211	3,000,000	
278062-AG-9	EATON CORPORATION		09/06/2017	JPMORGAN CHASE & CO.		20,000,000	20,000,000	
278642-AT-0	EBAY INC		05/30/2017	CITIGROUP GLOBAL MARKETS		8,600,000	8,600,000	
278642-AU-7	EBAY INC		05/30/2017	GOLDMAN, SACHS & CO.		14,987,550	15,000,000	
	ECOLAB INC		08/07/2017	BANK OF AMERICA/MERRILL LYNCH		38,579,928	38,600,000	
	EDISON INTERNATIONAL		03/22/2017	BARCLAYS		19,988,200 8,571,792	20,000,000 8,600,000	
	EDP FINANCE BV	D	06/17/2017	BANK OF AMERICA/MERRILL LYNCH		18,521,880	18,600,000	
	ELDORADO RESORTS INC		09/11/2017	Various		8,860,750		199 , 132
28470Y-AB-3	ELDORADO RESORTS TL B		04/21/2017	J. P. MORGAN SECURITIES, INC.		12,500,000	12,500,000	
	ELI LILLY AND COMPANY		05/04/2017	BANK OF AMERICA/MERRILL LYNCH		4,998,250	5,000,000	
	ENC CORP		01/13/2017	CITIGROUP GLOBAL MARKETS		10,255,500	10,600,000	37,453
	ENERA US FINANCE LP	ر	01/18/2017	EXCHANGE		17,057,465 24,532,541	16,955,000	33,415 60,162
	ENBLE MIDSTREAM PARTNERS LP	·	01/18/2017	JPMORGAN CHASE & CO.		24,532,541	24,308,000	
20270U-NU-J	LINDEL MIDDINEAM LAMINERO EF			UN INDITION OF INDITION OF ON.		14,004,002	14,702,000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	STREAM PARTNERS LP		03/08/2017	Various		4,354,437	4,439,000	2, 170
29250N-AQ-8 ENBRIDGE II		A	06/27/2017	CITIGROUP GLOBAL MARKETS		8,592,776	8,600,000	
	_C AKA CYPRESS TLB		11/15/2017	CREDIT SUISSE		498,750	500,000	
	ITAL GROUP 2017 SR SECD		08/11/2017	DIRECT		15,000,000	15,000,000	
	NERGY RESOURCES LP/ EER		11/28/2017	GOLDMAN, SACHS & CO.		1,420,000	1,420,000	
	NERGY RESOURCES LP/ EER		11/28/2017	GOLDMAN, SACHS & CO. BANK OF AMERICA/MERRILL LYNCH		1,420,000	1,420,000	487
29273E-AC-2 ENDO LTD 29278G-AA-6 ENEL FINAN	CE INTERNATIONAL NV	n	01/11/2017 05/22/2017	SOCIETE GENERALE		1,262,900 4,949,500	1,460,000 5,000,000	487
	CE INTERNATIONAL NV	D	05/22/2017	JPMORGAN CHASE & CO.		67,796,000	68,000,000	
	CE INTERNATIONAL NV	D	10/03/2017	JPMORGAN CHASE & CO.			24,350,000	420,883
	CE INTERNATIONAL NV	D	10/03/2017	JPMORGAN CHASE & CO.		23.419.160	23,500,000	
	NSFER EQUITY LP		10/03/2017	MORGAN STANLEY		5.840.000	5,840,000	
	NSFER EQUITY LP TLB		10/25/2017	EXCHANGE		4,244,437	4,271,026	
	NSFER PARTNERS LP		03/02/2017	Various		6,645,504	6,700,000	
29336U-AD-9 ENLINK MID	STREAM PARTNERS LP		01/04/2017	SUNTRUST INVESTMENT SERVICES, INC.		855,245	935,000	12,854
	EALTHCARE CORP TLB		07/06/2017	JPMORGAN CHASE & CO.		498,747	498,747	
29413X-AB-3 ENVIVA PAR			08/08/2017	EXCHANGE		15, 131, 010	14,760,000	
29426N-AE-4 EPICOR SOF			08/24/2017	JEFFERIES & COMPANY, INC.		2,949,519	2,949,519	
			09/27/2017	CITIGROUP GLOBAL MARKETS		12,898,968	12,900,000	
			09/27/2017	CITIGROUP GLOBAL MARKETS		12,866,202	12,900,000	
			09/27/2017	CITIGROUP GLOBAL MARKETS		25,778,844	25,800,000	
)		03/08/2017	JPMORGAN CHASE & CO.		5,000,000	5,000,000	
	ALITY INC		03/28/2017	Various		9,590,738	9,580,000	154,859
30040W-AC-2 EVERSOURCE 30040W-AD-0 EVERSOURCE			10/02/2017	VariousBARCLAYS		18,590,400 6.485.310	18,500,000	15,278
30161N-AW-1 EXELON COR			03/29/2017	GOLDMAN, SACHS & CO.			6,500,000 17,200,000	
	VARITON		12/05/2017	MORGAN STANLEY		1,995,000	2,000,000	38 , 222
L3456H-AB-8 EXOPACK LL		n	07/07/2017	GOLDMAN, SACHS & CO.		(15,044)	2,000,000	
	RIPTS HOLDING CO	D	11/20/2017	BANK OF AMERICA/MERRILL LYNCH			9,500,000	
	RIPTS HOLDING CO		11/20/2017	BANK OF AMERICA/MERRILL LYNCH		13.072.883	13, 100, 000	
	PRESS LLC TERM LOAN		08/28/2017	BARCLAYS		1,004,528	1,000,000	
35104X-AE-8 FCRT 17-1			04/10/2017	JPMORGAN CHASE & CO.		899,750	900,000	
32052J-AA-6 FHAMS 2006	-FA4 1A1 RNBS		04/01/2017	SCHEDULED PAY UP			2,382	
	GUARANTY LIFE		12/06/2017	Various		(86,600)		
	GROUP CORP TL		03/23/2017	Various		2,059,937	2,085,044	
32008D-AA-4 FIRST DATA			10/18/2017	BANK OF AMERICA/MERRILL LYNCH		2,309,819	2,213,000	29,199
	CORP 2021C NEW DOLLARTL		03/07/2017	Various		(160)		
	CORP 2022D NEW DOL TL		06/14/2017	EXCHANGE		2,285,529	2,290,479	
	CORP 2024A NEW DOL TL		11/15/2017	EXCHANGE		10,588,801	10,610,033	
	ITY FINANCE CO INC		06/29/2017	Various			8,560,000	1,417
	BLIC BANK		05/30/2017	BANK OF AMERICA/MERRILL LYNCH		4,995,800 7.999.136	5,000,000	
	ABS		09/12/2017	UPMORGAN CHASE & CO. CITIGROUP GLOBAL MARKETS			8,000,000 11,396,000	
	S HUTEL PARINERSHIP JIER & LIGHT CO		12/11/2017	DEUTSCHE BANK AG		9, 168, 930	9,000,000	27 , 147
34407D-AC-3 FLY LEASIN		D	12/15/2017	Various		13.688.671		, 430, د
	TRESS HOLDINGS LLC FI		08/02/2017	EXCHANGE		5,320,705	5,333,333	21,300
	TRESS INC TERM LOAN		01/16/2017	BANK OF AMERICA		(6,667)		
30251G-AU-1 FMG RESOUR	DES (AUGUST 2006) PTY LT	D	05/09/2017	Various			7,180,000	
34417M-AA-5 F0CUS_17-1	ABS		03/21/2017	BARCLAYS		2,500,000	2,500,000	
34531F-AC-7 FORDR 2017-	-1C ABS		02/22/2017	BANK OF AMERICA/MERRILL LYNCH		7,334,652	7,338,000	
		A	07/14/2017	EXCHANGE		16,963,098	17,000,000	99, 167
349553-AM-9 FORTIS INC		A	07/14/2017	EXCHANGE		18,000,000	18,000,000	152,750
34959J-AE-8 FORTIVE CO			06/21/2017	EXCHANGE		18,605,439	18,548,000	5,564
34959J-AF-5 FORTIVE CO		[06/21/2017	EXCHANGE		29,387,103	29,200,000	11,437
	CMORAN COPPER & GOLD INC		07/21/2017	RBC DOMINION SECURITIES		1,394,300	1,460,000	20 , 587
	CMORAN COPPER & GOLD INC		10/17/2017	CREDIT SUISSE		2,095,870	2,212,000	11,386
	CMORAN INC		05/09/2017	STIFEL CAPITAL MARKETS		1,080,625	1,235,000	32,975
35671D-CA-1 FREEPORT-M			06/28/2017	EXCHANGE		4,745,850	4,920,000	135,608
	DIMIUNICATIONS	Λ	08/24/2017	Various		3,572,690	4,389,000	105,721
C3602D-AH-7 GARDA WORLI G37585-AC-3 GASLOG LTD		n	01/18/2017	STIFEL CAPITAL MARKETS			7,300,000	
	NAMICS CORPORATION	υ	03/1//201/	JPMORGAN CHASE & CO.				
	VAMICS CORPORATION		09/11/2017	JPMORGAN CHASE & CO.			10,000,000	
369550-AZ-1 GENERAL DYI			10/04/2017	MORGAN STANLEY		28,496,010		
	TORS FINANCIAL CO INC		01/11/2017	DEUTSCHE BANK AG				
OF UHOA-DO-4 DENERAL MU	TURO I INVENIO IAL OU TING			DECISORE DANK AC			40,000,000	

		Show	ing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description		Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
37045X-BW-5	GENERAL MOTORS FINANCIAL CO INC		.04/10/2017			8,585,380	8,600,000	44 575
37185L-AF-9 37185L-AK-8	GENESIS ENERGY LP		.07/12/2017 .12/04/2017	Various		2,776,538 5.000,000	2,915,000 5,000,000	14,575
37185L-AG-7	GENESIS ENERGY LP/ GENESIS ENERGY		.02/23/2017	STIFEL CAPITAL MARKETS		1,022,500	1,000,000	17 , 167
37252K-AN-2	GEO GROUP INC TERM LOAN B		.10/06/2017	BNP PARIBAS SECURITIES CORP		4,974,995	5,000,000	
373334-KJ-9	GEORGIA POWER COMPANY		.08/03/2017	SCOTIA CAPITAL (USA) INC.		13,995,240	14,000,000	
375558-BP-7	GILEAD SCIENCES INC		09/14/2017	BANK OF AMERICA/MERRILL LYNCH BANK OF AMERICA/MERRILL LYNCH		17,200,000	17,200,000	
375558-BQ-5BAS0QY-YW-7	GLEAD SCIENCES INC		.09/14/2017 .12/29/2017	MORGAN STANLEY		21,500,000	21,500,000 1,250,000	
378272-AN-8	GLENCORE FUNDING LLC		.03/21/2017	BANK OF AMERICA/MERRILL LYNCH		4,257,688	4,300,000	
37943V-BF-9	GLOBAL PAYMENTS INC TERM LOAN B		05/10/2017	BANK OF AMERICA		4,000,000	4,000,000	
361841-AF-6	GLP CAPITAL LP		02/21/2017	SUSQUEHANNA FINANCIAL GROUP LLLP		4,837,500	4,500,000	75,549
361841-AG-4	GLP CAPITAL LP FIN II		.10/19/2017	JPMORGAN CHASE & CO.		2,320,884	2,213,000	2, 152
38013B-AE-0	GMALT_17-3 ABS		.09/12/2017 .08/17/2017	JPMORGAN CHASE & CO. BARCLAYS		4,999,579 6,032,344	5,000,000 6,000,000	2,060
38017B-AN-6	GO DADDY OPERATING COMPANY TLB		_11/22/2017	EXCHANGE		1,988,288	1,992,853	2,000
380355-AB-3	GOEASY LTD		10/27/2017	WELLS FARGO		8,000,000	8,000,000	
38101J-AD-8	GOLDEN ENTERTAINMENT INC 2ND LIEN		11/09/2017	JPMORGAN CHASE & CO.		981,111	1,000,000	
38101J-AC-0	GOLDEN ENTERTAINMENT INC TL		11/06/2017			4,966,667	5,000,000	
38113Y-AE-9 51508P-AG-9	GOLDEN NUGGET INC		_12/01/2017 _10/18/2017	Various		4,447,875 3,989,917	4,350,000 3,989,917	40,328
38141G-WD-2	GOLDEN NUGGET INC		.01/23/2017	GOLDMAN, SACHS & CO.				
	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN, SACHS & CO.		14,600,000	14,600,000	
	GOLDMAN SACHS GROUP INC/THE		07/19/2017	GOLDMAN, SACHS & CO.		8,600,000	8,600,000	
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE		.09/26/2017	GOLDMAN, SACHS & CO.		17,200,000	17,200,000	
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE		10/24/2017	GOLDMAN, SACHS & CO.		10,000,000	10,000,000	
382550-BF-7	GOODYEAR TIRE & RUBBER CO		02/16/2017	NOMURA SECURITIES INTERNATIONAL INC		3,052,500	3,000,000	34, 167
BASONP-X2-6	GREENROCK FINANCE INCTERM LOA GSMPS 98-1 RMBS		_09/29/2017 _12/01/2017	Various		2,006,506	2,000,000 1,687	
	GTT COMMUNICATIONS INC TLB		.07/17/2017	KEYCORP		1,000,000	1,000,000	
40139L-AD-5	GUARDIAN LIFE GLOBAL FUNDING		05/03/2017	DEUTSCHE BANK AG		998,740	1,000,000	
36249V-AF-3	GYP HOLDING III CORP 2017 INCRE TL		08/01/2017	Various		1,983,216	1,992,500	
404030-AF-5	H&E EQUIPMENT SERVICES INC		11/20/2017	Various		10,246,605	10, 186,000	19,608
40537Q-AN-0 41151P-AL-9	HALCON RESOURCES CORP		.09/20/2017	JPNORGAN CHASE & CO.		3,226,625(871)	3,110,000	21,576
41254H-AG-4	HARGRAY ACQUISITION CO TLB		.03/09/2017 .05/22/2017	CREDIT SUISSE			1,000,000	
181593-AN-4	HARLAND CLARKE HOLDINGS CORP TL		11/15/2017	CREDIT SUISSE		497,500	500,000	
41283L-AQ-8	HARLEY-DAVIDSON FINANCIAL SERVICES		.06/06/2017	JPMORGAN CHASE & CO.		11,980,920	12,000,000	
44931P-AE-6	HART_17-A ABS		.08/17/2017	BARCLAYS		8, 162, 604	8,116,000	3,298
40409V-AR-5	HB FÜLLER COMPANY COMMITMENT TL		11/13/2017	MORGAN STANLEY		3,990,000	4,000,000	45.044
404119-BR-9 404119-BU-2	HCA INC		.06/14/2017 .03/03/2017	MORGAN STANLEY BANK OF AMERICA/MERRILL LYNCH		775,625 1,498,125	730,000 1,500,000	15,041 4,313
404119-BV-0	HCA INC		.06/08/2017	CITIGROUP GLOBAL MARKETS		1,498,125		4,313
42206J-AR-3	HD SUPPLY INC TLB3		09/05/2017	EXCHANGE		3, 144, 259	3, 154, 497	
42206J-AS-1	HD SUPPLY INC TLB4		09/05/2017	EXCHANGE		1,480,032	1,488,750	
40416V-AB-1	HD SUPPLY WATERWORKS LTD TLB		.08/07/2017	JPMORGAN CHASE & CO.		872,813	875,000	
421946-AK-0 421924-BN-0	HEALTHCARE REALTY TRUST INC		_11/27/2017 _03/03/2017	WELLS FARGO Various		8,527,158 1,282,050	8,600,000 1,260,000	31.032
421924-BN-0	HEALTHSOUTH CORP		03/03/2017	BARCLAYS		2,663,588	2,555,000	
423012-AD-5	HE I NEKEN NV		.09/28/2017	BARCLAYS		5,055,350	5,000,000	382
423012-AF-0	HE I NEKEN NV		.03/20/2017	CREDIT SUISSE		5,961,120	6,000,000	
42771L-AB-8	HERO_17-2A ABS		.07/26/2017	MORGAN STANLEY		2,749,642	2,750,000	
42806D-BC-2	HERTZ_16-4 ABS		09/28/2017	Various		9,913,508	10,050,000	11,067
42806D-BH-1 42806D-BG-3	HERTZ_17-2 ABSHERTZ_17-2A ABS		.09/14/2017 .09/14/2017	CITIGROUP GLOBAL MARKETS		874,799 3,498,482		
42806D-BG-3	HENIZ_17-ZA ABS		.09/14/2017	JPMORGAN CHASE & CO.		3,498,482	3,500,000	
428291-AN-8	HEXCEL CORPORATION		02/13/2017	BANK OF AMERICA/MERRILL LYNCH		4,231,258	4,250,000	
428041-BB-2	HFLF 17-1 ABS		04/18/2017	BARCLAYS		3,999,322	4,000,000	
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		.09/26/2017	MORGAN STANLEY DEAN WITTER		1,990,020	2,000,000	
BASOQV-BN-8	HGC HOLDINGS LLC TL B		12/29/2017	GOLDMAN, SACHS & CO.		475,000	500,000	
05584A-AA-8 43128*-AA-5	HGVGI_17-A ABS		04/04/2017 .	BANK OF AMERICA/MERRILL LYNCH		3,249,177 14,850,000	3,250,000 15,000,000	
43128*-AA-5	HIGHAN BARGE LINES IL		.02/09/2017	Various		14,850,000	13,000,000	
43283Q-AA-8	HILL-HOW FOLDTINGS TING HILTON GRAND VACATIONS BORROWER LL		.01/13/2017	BARCLAYS		1.332.375	1,275,000	10,846
	HOLLANDER SLEEP PRODUCTS TL		06/13/2017	BARINGS LLC		10,342,500	10,500,000	
					P			

		Shov	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	HOME DEPOT INC		09/05/2017	BANK OF AMERICA/MERRILL LYNCH		6,981,800	7,000,000	
	HORIZON PHARMA INC TERM LOAN B		10/23/2017	EXCHANGE		1,471,723	1,470,113	
	HOWARD HUGHES CORP HUBBELL INCORPORATED		06/12/2017	JPNORGAN CHASE & CO.		22,338,206	22,075,000	118,807
	HUMANA INC		07/31/2017	JPMORGAN CHASE & CO		5,456,000 9,238,623	5,500,000 9,250,000	
	HUMANA INC		12/14/2017	BANK OF AMERICA/MERRILL LYNCH		9,236,023		
	HUMANA INC		12/14/2017	BANK OF AMERICA/MERRILL LYNCH			7,500,000	
446413-AK-2	HUNTINGTON INGALLS INDUSTRIES INC		11/16/2017	BANK OF AMERICA/MERRILL LYNCH		6,075,000	6,075,000	
	HYSTER-YALE MATERIALS HOLDING IN		06/19/2017	BANK OF AMERICA/MERRILL LYNCH		1,507,500	1,500,000	
	HYUNDAI CAPITAL AMERICA	C	03/29/2017	BANK OF AMERICA/MERRILL LYNCH		9,986,000	10,000,000	
	HYUNDAI CAPITAL AMERICA	C	03/29/2017	BANK OF AMERICA/MERRILL LYNCH		4,994,700	5,000,000	
	ICAHN ENTERPRISES LP		09/06/2017	CANTOR FITZGERALD		2,036,488	1,970,000	12,148
	ICAHN ENTERPRISES LP		05/31/2017	JEFFERIES & COMPANY, INC.		12,034,362 7,108,000	11,859,000 7,108,000	273,828
	THS MARKIT LTD		11/28/2017	RBC DOMINION SECURITIES		6,500,000	6,500,000	
	IMG WORLDWIDE INC TL		03/06/2017	KKR		1.997.500	2,000,000	
	IMPACT CHILDCARE LLC ABS		04/15/2017	SCHEDULED PAY UP		2,223	2,223	
45256#-AB-8	IMPACT CIL PARENT CMBS		12/11/2017	Various		7,718,609	7,718,609	
	INC RESEARCH HOLDINGS INC TERM		08/09/2017	Various		3,994,625	4,000,000	
BASOQU-4W-8	INFOBASE HOLDINGS INC TERM LOAN		12/20/2017	DIRECT		8,766,450	8,855,000	
	INFOR US INC TRANCHE B-6 TL		02/07/2017	EXCHANGE		14,293,112	14,350,054	
	INTEL CORPORATION INTEL CORPORATION		05/08/2017	MORGAN STANLEY MORGAN STANLEY		30,100,000	30,100,000	
	INTEL CORPORATION		05/08/2017	MORGAN STANLEY MORGAN STANLEY		19,987,800 21.500.000	20,000,000 21,500,000	
	INTEL CORPORATION		05/08/2017	MORGAN STANLEY		21,500,000	33,600,000	
	INTERCONTINENTAL EXCHANGE INC		08/10/2017	BANK OF AMERICA/MERRILL LYNCH		23,446,185	23,500,000	
	INTERNATIONAL SEAWAYS INC TL		08/03/2017	JEFFERIES & COMPANY, INC.		3,185,000	3,250,000	
	INTERSTATE POWER & LIGHT CO		11/09/2017	MIZUHO SECURITIES USA INC.			15,000,000	222,083
	INTRAWEST RESORTS HOLDINGS BLUEBIR		10/19/2017	Various		3,614,240	3,625,000	
	IRON MOUNTAIN INC		12/12/2017	BARCLAYS		000,000,6	6,000,000	
	ITC HOLDINGS CORP		11/09/2017	BARCLAYS		23,430,302	23,450,000	
	ITRON INC		12/12/2017	WELLS FARGO		4,997,365	4,984,000	
	IVANTI SOFTWARE (LANDESK) TL	n	07/06/2017	Various		2,980,000 1,500,000	3,000,000	
	JAGUAR HOLDING COMPANY 2017 TL	D	05/10/2017	EXCHANGE		8.597.239		
	JAMES HARDIE INTERNATIONAL FINANCE	D	11/29/2017	BANK OF AMERICA/MERRILL LYNCH		2,148,000	2,148,000	
47032F-AB-5	JAMES HARDIE INTERNATIONAL FINANCE	D	11/29/2017	BANK OF AMERICA/MERRILL LYNCH		2,864,000	2,864,000	
47760Q-AA-1	JIMMY 17-1 ABS		06/28/2017	Various		1,506,211	1,500,000	
832696-AQ-1	JM SMÜCKER CO/THE		12/04/2017	BANK OF AMERICA/MERRILL LYNCH		11,391,108	11,400,000	
	JOHN DEERE CAPITAL CORP		03/10/2017	MITSUBISHI UFJ SECURITIES (USA)		14,933,850	15,000,000	
	JOHN DEERE CAPITAL CORP		03/10/2017	MITSUBISHI UFJ SECURITIES (USA)		10,991,420	11,000,000	
	JOHNSON & JOHNSON		02/28/2017	JPMORGAN CHASE & CO.	·	24,932,000	25,000,000	
	JOHNSON & JOHNSON		02/28/2017	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		4,987,300 4,988,350	5,000,000 5,000,000	
	JOHNSON & JOHNSON		02/28/2017	JPMORGAN CHASE & CO.		16.831.971	16,850,000	
	JOHNSON & JOHNSON		11/08/2017	JPMORGAN CHASE & CO.		47,891,857	47,900,000	
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		11/01/2017	SCHEDULED PAY UP		,551,567	1,853	
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		11/01/2017	SCHEDULED PAY UP			3	
	JPMORGAN CHASE & CO		01/19/2017	JPMORGAN CHASE & CO.		9,424,200	10,000,000	92,597
	JPMORGAN CHASE & CO		04/18/2017	JPMORGAN CHASE & CO.		10,000,000	10,000,000	
	JPMT 2005-A8 1A1 RMBS		08/01/2017	SCHEDULED PAY UP			320	
	KAR AUCTION SERVICES INC TLB4 KENAN ADVANTAGE INITIAL US TL		05/31/2017	EXCHANGE KEYBANK NATIONAL ASSOCIATION		6, 180, 273	6, 164, 392	
	KENAN ADVANIAGE INTITAL US IL		01/30/2017	DIRECT		24,574(9.305)	24,574	
	KETILE COSTNE LLC TL		06/19/2017	KEYCORP			8,500,000	
	KEYBANK NATIONAL ASSOCIATION		09/07/2017	KEYCORP		14.996.550	15,000,000	
	KIA MOTORS CORPORATION	D	10/19/2017	CITIGROUP GLOBAL MARKETS		32,631,207	32,900,000	
493738-AF-5	KIA MOTORS CORPORATION	D	10/19/2017	CITIGROUP GLOBAL MARKETS		6,417,170	6,450,000	
	KINDER MORGAN INC		08/03/2017	JPMORGAN CHASE & CO.		9,460,000	9,460,000	
	KINETIC CONCEPTS INC DOLLAR TL		02/10/2017	BANK OF AMERICA		2,985,000	3,000,000	
	KINROSS GOLD CORP	A	05/19/2017	Various		2,723,959	2,500,000	28,510
	KINROSS GOLD CORP	A	06/28/2017	JPMORGAN CHASE & CO.		13,338,333	13,330,000	
	KING CHEMICALS INC TL		06/30/2017	KEYCORP BARCLAYS		1,005,000 17.200.000	1,000,000	
	KRAFT HEINZ FOODS CO		08/07/2017	JPMORGAN CHASE & CO.		17,200,000	17,200,000	
JUU//L-MU-9	MALL HEINE LOUIS VO		00/01/201/	JERROTIONIS CLINOL C CO.		11,200,000	11,200,000	

		Sho	wing All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9 Paid for Accrued
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Interest and Dividends
50076W-AM-5	KRATON POLYMERS LLC TL	Foreign	08/31/2017	EXCHANGE	OI SLOCK	1,542,152	1,627,543	Dividends
49387T-AR-7	KRONOS ACQ HLDGS (KIK CUSTOM) TL		05/25/2017	BARCLAYS			500,000	
50105J-AM-9	KRONOS INC INCREMENTAL TL		11/09/2017	SCHEDULED PAY UP				
502413-BE-6 50540R-AT-9	L-3 COMMUNICATIONS CORP		01/19/2017	Various		2,466,644 12,870,975	2,465,000 12,900,000	12,917
51602E-AD-6	LANNETT COMPANY INC INITIAL TR		06/13/2017	MORGAN STANLEY		492.069	493,333	
51783Q-AN-8	LAS VEGAS SANDS TERM B LOANS		04/11/2017	Various		6,375,508	6,383,681	
52471B-AE-6	LEGALZOOM.COM INC TERM LOAN B		12/06/2017			396,000	400,000	
524660-AY-3526057-BY-9	LEGGETT & PLATT INC		11/14/2017	JPMORGAN CHASE & CO.		4,967,050 6.000.000	5,000,000 6,000,000	
526057-CB-8	LENNAR CORPORATION		11/14/2017	CITIGROUP GLOBAL MARKETS		7,200,000	7,200,000	
64029B-AD-0	LES ALIMENTS MULTIBAR INC. TLA2		12/19/2017	Antares Holdings LP		4,411,665	4,417,187	
52729K-AM-852729K-AN-6	LEVEL 3 FINANCE B-II 2022 TL		01/10/2017	EXCHANGE BANK OF AMERICA	ļ	(13,750)	5,500,000	
527298-BH-5	LEVEL 3 FINANCING INC		11/17/2017	BANK OF AMERICA/MERRILL LYNCH		4,259,325	4,270,000	50,791
527298-BM-4	LEVEL 3 FINANCING INC		03/28/2017	EXCHANGE		1,558,276	1,500,000	35,656
53186*-AA-3 53219L-AQ-2	LIFE EXTENSION INST. (BABSON) TL		04/11/2017	BABSON CAPITAL MANAGEMENT LLC		(15,234)	6.935.000	
53226G-AE-1	LIGHTSTONE HOLDCO LLC REFI TLB		12/15/2017	Various		3,776,056	3,767,979	
53226G-AF-8	LIGHTSTONE HOLDCO LLC REF1 TLC		12/15/2017	Various		320,294	318,977	
53803H-AL-453944Y-AC-7	LIVE NATION ENTERTAINMENT TLB-3		06/27/2017	EXCHANGE GOLDMAN, SACHS & CO.		4,757,035 17,689,473	4,739,795 17,750,000	
53944Y-AD-5	LLOYDS BANKING GROUP PLC D.		01/04/2017	GOLDMAN, SACHS & CO.		4,965,400	5,000,000	
52520M-DR-1	LNT 2005-3 1A5 RMBS		11/01/2017	SCHEDULED PAY UP			702	
53961*-BQ-8	LOCAL INITIATIVES SUPPORT CORPORAT		12/29/2017	DIRECT		3,000,000	3,000,000	
544445-BJ-7544445-BK-4	LOS ANGELES CALIF DEPT ARPTS R		01/06/2017	RBC DOMINION SECURITIES RBC DOMINION SECURITIES		1,210,748 1,345,140	1,100,000 1,200,000	
544445-BM-0	LOS ANGELES CALIF DEPT ARPTS R		01/06/2017	RBC DOMINION SECURITIES		772,872	670,000	
50212Y-AB-0	LPL HOLDINGS INC		09/07/2017	MORGAN STANLEY		3,022,500	3,000,000	
55305B-AQ-4	M/I HOMES INC		10/18/2017	EXCHANGE JPMORGAN CHASE & CO.		5,110,000 771,048	5,110,000	59,883
554276-AW-5	MACCERMID INCORPORATED TLB3		10/03/2017	EXCHANGE		2,836,605		
C5400E-AD-3	MACDONALD DETTWILER ASSOCIATES TLB		10/26/2017	RBC DOMINION SECURITIES		7,938,603	8,000,000	
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		09/26/2017	WELLS FARGO		16,018,736	16,125,000	44.050
561233-AB-3 L6232U-AF-4	MALLINCKROOT INTERNATIONAL FINANCE		11/14/2017	EXCHANGE		3,457,595 912.036	3,583,000 914.691	14,653
55279H-AL-4	MANUFACTURERS AND TRADERS TRUST CO		05/15/2017	MORGAN STANLEY		19,972,000	20,000,000	
55279H-AM-2	MANUFACTURERS AND TRADERS TRUST CO		05/15/2017	MORGAN STANLEY		12,900,000	12,900,000	
570535-AR-5571748-BB-7	MARKEL CORPORATION		10/30/2017	WELLS FARGO BANK OF AMERICA/MERRILL LYNCH		8,581,338 8,488,355	8,600,000 8,500,000	
573284-AR-7	MARTIN MARIETTA MATERIALS INC		05/17/2017	DEUTSCHE BANK AG		8,600,000	8,600,000	
573284-AS-5	MARTIN MARIETTA MATERIALS INC		12/06/2017	JPMORGAN CHASE & CO.	ļ	12,150,000	12,150,000	
573284-AT-3573284-AU-0	MARTIN MARIETTA MATERIALS INC		12/06/2017			9,975,000 4,037,081	10,000,000 4,050,000	
57629W-CD-0	MASSMUTUAL GLOBAL FUNDING II		04/10/2017	MORGAN STANLEY		3,982,120	4,000,000	
577128-AA-9	MATTHEWS INTERNATIONAL CORPORATION		12/01/2017			3,555,000	3,555,000	
552662-AU-2579780-AL-1	MCC IONA LLC TL-M		11/06/2017	EXCHANGE BANK OF AMERICA/MERRILL LYNCH		7,893,843	7,911,717 16.000.000	
579780-AL-1	MCCORMICK & COMPANY INCORPORATED		08/09/2017	BANK OF AMERICA/MERRILL LYNCH			8,000,000	
58013M-EM-2	MCDONALDS CORPORATION		03/06/2017			49,967,500	50,000,000	196,875
58404B-AB-1	MEDALLION MIDLAND ACQ INITIAL TL		11/22/2017			3,429,000	3,400,000	
N7900H-AB-958446V-AG-6	MEDI ARENA (AP NMT-ENDERMOL)DTLB		11/06/2017	DEUTSCHE BANK AG STIFEL CAPITAL MARKETS		1,208,231 3,697,650	1,250,000 3,564,000	46,703
58446V-AL-5	MEDIACOM BROADBAND LLC		10/18/2017	BANK OF AMERICA/MERRILL LYNCH		1,515,563	1,475,000	1, 127
58446H-AQ-5	MEDIACOM ILLINOIS LLC TLK		02/17/2017	J. P. MORGAN SECURITIES, INC.		6,982,500	7,000,000	······································
58455M-AC-3 58507L-AB-5	MEDICAL DEPOT HOLDINGS TL		08/17/2017	Various		1,839,484 27,979,280	1,987,500 28,000,000	
59001A-AY-8	MERITAGE HOMES CORP		03/21/2017	WELLS FARGO		1,580,800	1,520,000	19,253
59001K-AD-2	MERITOR INC		10/18/2017	Various		5,903,078	5,673,000	113,629
59217G-CH-0	MET LIFE GLOB FUNDING I		09/12/2017	JPMORGAN CHASE & CO.		17,987,760	18,000,000	
59217G-CJ-656846L-AA-1	MET LIFE GLOB FUNDING I		09/12/2017			23,000,000	23,000,000 2,500,000	
55303X-AB-1	MGMI GROWTH PROPERTIES OPERATING PA		06/26/2017	Various		7,592,038	7,575,000	6,628
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		03/08/2017	EXCHANGE		6, 198, 409	6,000,000	119,063
55303X-AD-7	MGM GROWTH PROPERTIES OPERATING PA		09/07/2017	JPMORGAN CHASE & CO.		5, 110,000	5,110,000	

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		09/18/2017	Various		2,576,474	2,590,148	
61915R-CK-0	MHL_06-1 RNBS		10/25/2017	SCHEDULED PAY UP			14,204	
594088-AM-8	MICHAELS STORES INC 2016 TLB1		02/14/2017	EXCHANGE		(21)		
594918-BW-3	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC.		9,978,500	10,000,000	
594918-BX-1	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC.		22,584,380	22,750,000	
594918-BY-9	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC.		24,911,250	25,000,000	
59514U-AX-659565X-AB-6	MICRSOSEMI CORPORATION TERM LOAN B		11/21/2017 07/18/2017	SUNTRUST INVESTMENT SERVICES, INC.		1,010,491 1,644,985	1,040,131 . 1,532,000	48.567
59870U-AG-1	MILAGRON LLC TLB		07/18/2017	BANK OF AMERICA		996,250	1,532,000 _	48,30/
BASOQM-28-1	MITCHELL INTERNATIONAL INC 2ND LIE		12/15/2017	KKR		995,000	1,000,000	
BASOQM-24-0	MITCHELL INTERNATIONAL TERM LOAN B		12/07/2017	JEFFERIES & COMPANY, INC.	-	4,603,731	4,626,866	
60672B-AD-8	MITEL US HOLDINGS INC TL		10/19/2017	CITIZENS BANK. NA		995,000	1,000,000	
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		11/01/2017	SCHEDULED PAY UP			5,076	
608330-AQ-9	MOHEGAN TRIBAL GAMING		04/17/2017	BANK OF AMERICA		(3, 117)		
60855R-AG-5	MOLINA HEALTHCARE INC		01/18/2017	CANTOR FITZGERALD		5, 162,500	5,000,000	50,764
60855R-AH-3	MOLINA HEALTHCARE INC		05/22/2017	SUNTRUST INVESTMENT SERVICES, INC.	.	7,275,000	7,275,000	
60871R-AM-2	MOLSON COORS BREWING CO		12/20/2017	EXCHANGE	-	9,996,329	10,000,000	50 , 139
60871R-AP-5	MOLSON COORS BREWING CO		12/20/2017	EXCHANGE	-	9,993,687	10,000,000	59,375
610202-BR-3	MONONGAHELA POWER COMPANY		05/09/2017	JPMORGAN CHASE & CO.		4,298,194	4,300,000	
615369-AD-7	MOODY S CORP		04/25/2017	MIZUHO SECURITIES USA INC.	- }	8,369,048	8,250,000	64,911
615369-AG-0	MOODYS CORPORATION		02/27/2017	BARCLAYS	-	10, 168, 482	10,200,000	
615369-AJ-4 61744Y-AG-3	MORGAN STANLEY		06/01/2017	UPMORGAN CHASE & CO.			11,000,000 10,000,000	
61744Y-AH-1	MORGAN STANLEY		05/16/2017	MORGAN STANLEY		19,958,200		
61746B-EE-2	MORGAN STANLEY		01/17/2017	MORGAN STANLEY		8,500,000	8,500,000	
61746B-EF-9	MORGAN STANLEY		01/18/2017	MORGAN STANLEY		9,831,100		3,021
61761J-VL-0	MORGAN STANLEY		01/19/2017	MORGAN STANLEY	-	12.596.000	12,500,000	116,910
61945C-AF-0	MOSAIC CO		11/08/2017	GOLDMAN, SACHS & CO.		13,498,785	13,500,000	
55342U-AH-7	MPT OPER PARTNERSP/FINL		09/07/2017	JPMORGAN CHASE & CO.		5,895,000		
61946E-AA-6	MSA I C 17-1 ABS		01/26/2017	GUGGENHEIM SECURITIES, LLC		3,748,926	3,750,000	
61946G-AA-1	MSAIC 17-2 ABS		10/17/2017	DEUTSCHE BANK AG		1,999,742	2,000,000	
61751J-AF-8	MSM 07-6XS RMBS		12/27/2016	SCHEDULED PAY UP				
62538L-AJ-3	MULTI-COLOR CORPORATION TL-B		11/13/2017	BANK OF AMERICA/MERRILL LYNCH		2,815,000	2,800,000	
626738-AC-2	MURPHY OIL USA INC		10/19/2017	JPMORGAN CHASE & CO.		6,397,520	6,064,000	109,740
626738-AD-0	MURPHY OIL USA INC		07/05/2017	Various		11,533,524	11,279,000	40 , 105
62854A-AJ-3	MYLAN NV		02/27/2017	EXCHANGE		6,370,759	6,376,000	28 , 161
62854A-AK-0	MYLAN NV		02/08/2017	EXCHANGE	- -	13,987,698	14,000,000	59,306
62854A-AL-8	MYLAN NV		02/10/2017	EXCHANGE EXCHANGE		16,995,141	17,000,000	93,85 ⁴ 19,709
636180-BN-0	NATIONAL FUEL GAS COMPANY		02/08/2017	BANK OF AMERICA/MERRILL LYNCH		4,245,679 4,270,631	4,250,000 4,300,000	19,708
637432-NL-5	NATIONAL RURAL UTILITIES COOPERATI		01/31/2017	MITSUBISHI UFJ SECURITIES (USA)		2,994,150	3,000,000	
637432-NM-3	NATIONAL RURAL UTILITIES COOPERATI		04/18/2017	MIZUHO SECURITIES USA INC.		14.995.800	15,000,000	
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI		04/18/2017	JPMORGAN CHASE & CO.		2,494,875	2,500,000	
78442F-ET-1	NAVIENT CORP		01/19/2017	BANK OF AMERICA/MERRILL LYNCH		3,990,000	4,000,000	.80,986
63939U-AE-7	NAVITAS MIDSTREAM MIDLAND TLB		12/28/2017	JEFFERIES & COMPANY, INC.		597,000	600,000	
63946C-AG-3	NBCUNI VERSAL ENTERPRISE INC		06/08/2017	GOLDMAN, SACHS & CO		37,100,000	37,100,000	
64015@-AD-9	NEIGHBORHOOD LEND SVC MTG LN RMBS		11/01/2017	SCHEDULED PAY UP			4,064	
64110D-AF-1	NETAPP INC		09/26/2017	MORGAN STANLEY	-	8,597,850	8,600,000	
64110D-AH-7	NETAPP INC		09/26/2017	JPMORGAN CHASE & CO.		6,987,750	7,000,000	
64110L-AN-6	NETFLIX INC		11/07/2017	EXCHANGE	-	4,894,119	4,920,000	102,842
64110L-AP-1	NETFLIX INC		10/25/2017	MORGAN STANLEY	-		7,338,000	499
64131R-AE-8	NEUB 2017-16SA CLO		12/19/2017	WELLS FARGO		4,051,151	4,051,151	
645370-AB-3	NEW HOME COMPANY INC		09/11/2017	EXCHANGE	-	3,385,638	3,280,000	114,937
64753U-AB-4	NEW MILLENNIUM CLOSING TL		06/14/2017	Various	- }	(787)	40,000,000	
64952W-CP-6 65339K-AW-0	NEW YORK LIFE GLOBAL FUNDING		04/06/2017	BANK OF AMERICA/MERRILL LYNCH	-	9,993,400 8,996,400		
65342Q-AC-6	NEXTERA ENERGY OPERATING PARTNERS		09/18/2017	BANK OF AMERICA/MERRILL LYNCH		3,685,000	3,685,000	
62912X-AE-4	NGPL PIPECO LLC		09/18/2017	BANK OF AMERICA/MERRILL LYNCH	-	3,650,000	3,685,000	
65340M-AN-3	NIACET CORP TL		07/25/2017	KEYBANK NATIONAL ASSOCIATION				
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	D	02/14/2017	JPMORGAN CHASE & CO.		9,025,000	9,000,000	19.444
65409Q-BB-7	NIELSEN FINANCE LLC	•	10/19/2017	JPMORGAN CHASE & CO.		2,295,988	2,213,000	2.459
65441C-AB-9	NINE WEST HOLDINGS INC TL		12/26/2017	BANK OF AMERICA/MERRILL LYNCH		442,004	500,000	, 40C
65473Q-BG-7	NISOURCE FINANCE CORPORATION		09/05/2017	CITIGROUP GLOBAL MARKETS			8,000,000	
65473Q-BH-5	NISOURCE FINANCE CORPORATION		11/08/2017	RBC DOMINION SECURITIES		8,589,164	8,600,000	
655044-AN-5	NOBLE ENERGY INC		08/08/2017	CITIGROUP GLOBAL MARKETS		8,569,298	8,600,000	

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9 Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL	roreign	03/17/2017	Various	OI Stock	Actual Cost (2,926)	rai value	Dividends				
655844-BT-4	NORFOLK SOUTHERN CORPORATION		05/22/2017	WELLS FARGO		5,990,820	6,000,000					
666807-BK-7	NORTHROP GRUMMAN CORP		08/04/2017 .	GOLDMAN, SACHS & CO.		9,026,981	8,876,000	6,312				
666807-BL-5	NORTHROP GRUMMAN CORP		10/10/2017	JPMORGAN CHASE & CO		37,994,300	38,000,000					
666807-BM-3	NORTHROP GRUMMAN CORP		10/10/2017			37, 194, 420	37,200,000					
666807-BN-1 666807-BQ-4	NORTHROP GRUMMAN CORP		10/10/2017	JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		4,997,350 50,492,930	5,000,000 50,500,000					
66977W-AQ-2	NOVA CHEMICALS CORP	Δ	05/25/2017	HSBC SECURITIES, INC.		14,500,000	14,500,000					
66989H-AM-0	NOVARTIS CAPITAL CORP	C	02/14/2017	JPMORGAN CHASE & CO.		9.944.900	10,000,000					
66989H-AN-8	NOVARTIS CAPITAL CORP	C	02/14/2017	JPMORGAN CHASE & CO.		14,866,350	15,000,000					
670001-AC-0	NOVELIS CORP		05/02/2017 .	BARCLAYS		2,072,500	2,000,000	75,396				
629377-BW-1	NRG ENERGY INC		10/25/2017 .	STIFEL CAPITAL MARKETS		1,963,355	1,861,000	32,955				
629377-CA-8 629377-CC-4	NRG ENERGY INC		02/22/201707/14/2017 .	EXCHANGE		2,590,054 3,993,912	2,550,000 3,968,000	49,814 73,022				
629377-CD-2	NRG ENERGY INC		11/30/2017	Various		7,109,000						
62943W-AE-9	NRG YIELD OPERATING LLC		06/30/2017	EXCHANGE		5, 175, 251	5,303,000					
629730-AA-9	NTM HLDGS LLC (NORTHSTAR TVL) TLB		05/17/2017	MIHI, LLC		4,930,856	5,000,000					
67020Y-AD-2	NUANCE COMMUNICATIONS		03/17/2017 .	RBC DOMINION SECURITIES		3,723,000	3,650,000	20 , 164				
67020Y-AQ-3	NUANCE COMMUNICATIONS INC		12/27/2017 .	EXCHANGE		12,937,394	13,030,000	24,431				
F6628D-AL-8	NUMERICABLE US TLB-12 OASIS OUTSOURCING HOLDINGS TL	υ	11/09/2017 . 07/17/2017 .	CREDIT SUISSE		6,982,500 746,250	7,000,000 750,000					
67590V-AC-0	OCTAVIUS CORP (WINNEBAGO) NEW TLB		12/08/2017	EXCHANGE		886,806						
	OLIN CORP		03/06/2017	BANK OF AMERICA/MERRILL LYNCH		4,055,000	4,055,000					
68218E-AE-4	ON SEMICONDUCTOR 2017 NEW REPL TL		09/26/2017	Various		(6,531)						
68218E-AF-1	ON SEMICONDUCTOR CORPORATION TL B		11/30/2017 .	EXCHANGE		3,976,358	3,965,336					
682680-AT-0	ONEOK INC		08/16/2017 .			5,953,380	6,000,000	31,350				
683715-AB-2 68389X-BR-5	OPEN TEXT CORP ORACLE CORPORATION	A	01/23/201711/07/2017 .	Various		5, 162,750 20,886,206	4,900,000 20,900,000	34, 189				
BASOQZ-K4-1	OSMOTICA HOLDINGS CORP LTD TL		12/28/2017	CIT CAPITAL MARKET		9,950,000	10,000,000					
	OZLM 2014-7A CLO LOANS CLO		03/29/2017	DEUTSCHE BANK AG		30.000.000	30,000,000					
69371R-N6-9	PACCAR FINANCIAL CORP		02/22/2017	JPMORGAN CHASE & CO.		9,982,000	10,000,000					
69371R-N8-5	PACCAR FINANCIAL CORP		11/06/2017	CITIGROUP GLOBAL MARKETS		9,999,100	10,000,000					
694308-HT-7	PACIFIC GAS AND ELECTRIC CO		11/27/2017	BARCLAYS		19,000,000	19,000,000					
694308-HV-2 695156-AS-8	PACIFIC GAS AND ELECTRIC CO		11/27/2017 .	BARCLAYS		4,038,012 8,091,333	4,050,000 8,100,000					
695156-AT-6	PACKAGING CORP OF AMERICA		12/11/2017	WELLS FARGO WELLS FARGO		5,651,402	5,670,000					
BAS00M-29-9	PACKERS HOLDINGS LLC TERM LOAN		12/08/2017	JEFFERIES & COMPANY, INC.		300,000	300,000					
69946E-AT-8	PAREXEL INTERNATIONAL CORPORATIO		10/25/2017 .	Various		2,739,257	2,750,000					
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL		04/20/2017 .	Various		(4,074)						
69980#-AB-1 69915X-AA-4	PARIS PRESENTS INC. 2ND LIEN TL		04/20/2017 .	Warious		(9,688)	5,500,000					
701885-AF-2	PARSLEY ENERGY LLC		05/03/2017 .	Various				91,007				
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		03/01/2017	BANK OF AMERICA/MERRILL LYNCH		5.567.120	5.512.000	117.264				
69318F-AG-3	PBF HOLDING COMPANY LLC		12/11/2017	EXCHANGE		9,863,474	9,747,000	374,921				
707569-AS-8	PENN NATIONAL GAMING INC		01/20/2017 .	Various		10,081,250	10,000,000	4,688				
70757D-AU-3	PENN NATIONAL GAMING TLB	-	02/10/2017 .	BANK OF AMERICA		497,500	500,000					
709599-AY-0 713448-DR-6	PENSKE TRUCK LEASING CO LP		09/12/2017 .	JPNORGAN CHASE & CO.		14,965,800 24,981,250	15,000,000 25,000,000					
713448-DS-4	PEPSICO INC		04/27/2017 .	JPMORGAN CHASE & CO.		15,000,000	15,000,000					
713448-DT-2	PEPSICO INC		04/27/2017	JPMORGAN CHASE & CO.		20,957,580	21,000,000					
713448-DU-9	PEPSICO INC		04/27/2017 .	JPMORGAN CHASE & CO.		10,000,000	10,000,000					
71714H-AP-5	PHARMERICA CORP FIRST LIEN TL		12/19/2017 .	GOLDMAN, SACHS & CO.		1,753,361	1,750,000					
BAS0Q0-FB-8	PHARMERICA CORP SECOND LIEN TL		12/18/2017	GOLDMAN, SACHS & CO.		245,993	250,000					
718172-BY-4 718172-CC-1	PHILIP MORRIS INTERNATIONAL INC		02/15/2017 .	BARCLAYS		12,750,00029,441,885	12,750,000 29,500,000					
718172-CD-9	PHILIP MORRIS INTERNATIONAL INC		10/31/2017	BARCLAYS		17.922.780	18.000.000					
718546-AM-6	PHILLIPS 66		04/11/2017	DEUTSCHE BANK AG		6,020,000	6,020,000					
718546-AP-9	PHILLIPS 66		04/11/2017	DEUTSCHE BANK AG		2,580,000	2,580,000					
72108P-AL-8	PIKE CORP TERM LOAN	-	09/20/2017 .	EXCHANGE		496,409	498,750					
72147K-AC-2	PILGRIMS PRIDE CORP		09/26/2017 .	War i ous BARCLAYS		12,029,279 9,210,000	11,833,000	127 , 784				
72147K-AE-8 72348Y-AA-3	PILIGHTINS PRIDE CORP PINNACLE ENTERTAINMENT INC		09/26/201708/23/2017 .	EXCHANGE		1,995,678	9,210,000 2,000,000	35,000				
723484-AG-6	PINNACLE WEST CAPITAL CORPORATION		11/28/2017	BARCLAYS		13,991,180	14,000,000					
724479-AM-2	PITNEY BOWES INC		09/12/2017	BANK OF AMERICA/MERRILL LYNCH		12,869,556	12,900,000					
724479-AN-0	PITNEY BOWES INC		09/12/2017	BANK OF AMERICA/MERRILL LYNCH		8,579,016	8,600,000					
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Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9			
			_					Paid for Accrued			
CUSIP	D 1.11		Date		Number of Shares		5 1/ 1	Interest and			
Identification	Description	Foreign	Acquired		of Stock	Actual Cost	Par Value	Dividends			
	PLAINS ALL AMERICAN PIPELINE LP		08/10/2017	Various		2,360,132 995,000	2,580,000				
	PLASTIPAN HULDINGS INC IL B PLATFORM SPECIALTY PRODUCTS CORP		11/22/2017	CREDIT SUISSE		5.952.720	1,000,000 6,000,000				
	PNC BANK NA		10/18/2017	MORGAN STANLEY		12, 112, 800	12.000.000	137 , 200			
	PNC BANK NATIONAL ASSOCIATION		05/16/2017	JPMORGAN CHASE & CO.		29,966,100	30,000,000	107,200			
00190N-AH-2	PODS INC TERM LOAN B		12/12/2017	MORGAN STANLEY		4,488,750	4,500,000				
	POLYONE CORP TLB3		08/15/2017	EXCHANGE		9,385,364	9,362,503				
	PORTILLOS HOLDINGS LLC TLB		10/16/2017	UNION BANK OF SWITZERLAND		(3)					
	POST HOLDINGS INC TERM LOAN B		07/19/2017	Various		3,011,589	3,000,000				
	POWER STOP LLC INCR TL		12/28/2017	BANK OF MONTREAL DIRECT		1, 131, 477 4, 240, 422	1,145,781 4,283,255				
	POWER STOP LLC TERM LOAN		12/28/2017	BANK OF MONTREAL		(17,695)	4,203,233				
	PQ CORP SECOND AMEND TL B-1		08/07/2017	EXCHANGE			7,227,137				
740212-AL-9	PRECISION DRILLING CORPORATION	A	11/09/2017	RBC DOMINION SECURITIES		2,455,000	2,455,000				
	PRICOA GLOBAL FUNDING I		09/14/2017	BARCLAYS		14,984,550	15,000,000				
	PRIME SEC SVCS 2016-2 REFI TL B-1	-	02/21/2017	Various		988,791	1,000,000				
	PROCTER & GAMBLE COMPANY	-	08/09/2017	JPMORGAN CHASE & CO.		34,948,900	35,000,000				
	PROCTER & GAI/BLE COMPANY PROJECT LEOPARD HOLDINGS TL		10/24/2017	Various		9,851,800	10,000,000	972			
	PROTECTIVE LIFE GLOBAL FUNDING		07/13/2017	CREDIT SUISSE		374,063	375,000 10,000,000				
	PROTECTIVE LIFE GLOBAL FUNDING		04/05/2017	BARCLAYS		10,000,000	10,000,000				
	PUBLIC SERVICE COMPANY OF COLORADO		04/24/2017	SUSQUEHANNA FINANCIAL GROUP LLLP		7.624.340					
	PUBLIC SERVICE ELEC & GAS 1ST MTG NCL		01/19/2017	CREDIT SUISSE		13,908,510	11,000,000	149,799			
	PUBLIC SERVICE ELECTRIC AND GAS CO		05/02/2017	MIZUHO SECURITIES USA INC.		4,985,350	5,000,000				
	PUBLIC SERVICE ENTERPRISE GROUP IN		11/02/2017	BARCLAYS		40,648,311	40,700,000				
	QUALCOMM INCORPORATED		05/19/2017	GOLDMAN, SACHS & CO.		19,990,800	20,000,000				
	QUALCOMM INCORPORATED		05/19/2017	GOLDMAN, SACHS & CO. GOLDMAN, SACHS & CO.		17,172,308 4,300,000	17,200,000 4,300,000				
	QUINTILES INS INC B1 DOL TL		05/19/2017	EXCHANGE		1,649,308	1,653,086				
	QUINTILES INS INC TLB2		10/11/2017	BANK OF AMERICA/MERRILL LYNCH		4,000,000	4,000,000				
	RABOBANK NEDERLAND NY	C	01/03/2017	GOLDMAN. SACHS & CO.		.9,231,963					
	RACKSPACE HOSTING INC TL B		11/15/2017	EXCHANGE		2,992,500	2,992,500				
	RANGE RESOURCES CORPORATION		10/09/2017	EXCHANGE		3,713,789	3,663,000	58,583			
	RANGE RESOURCES CORPORATION		10/09/2017	EXCHANGE		3,312,434	3,500,000	11,667			
	RECKITT BENCKISER TREASURY SERVICE	D	06/21/2017	BANK OF AMERICA/MERRILL LYNCH		15,485,430	15,500,000				
	RECKITT BENCKISER TREASURY SERVICE	D	09/28/2017	VariousBANK OF AMERICA/MERRILL LYNCH		24,925,100 4,985,000	25,000,000 5,000,000	/3,333			
	RECKITT BENCKISER TREASURY SERVICE	D	06/21/2017	BANK OF AMERICA/MERRILL LYNCH		22,900,000	22,900,000				
	REGIONS FINANCIAL CORPORATION		08/07/2017	GOLDMAN, SACHS & CO.		14,592,554	14,600,000				
	REPUBLIC SERVICES INC		11/13/2017	JPMORGAN CHASE & CO.		12,878,328	12,900,000				
	REVLON CONSUMER PRODUCTS CORP TLB		05/17/2017	CITIBANK		(17)					
	REXNORD LLC TLB		12/13/2017	EXCHANGE		808,347	813,205				
	REYNOLDS GROUP ISSUER INC		01/19/2017	JPMORGAN CHASE & CO.		2,562,500	2,500,000	3,203			
	RING CONTAINER TECH GROUP LLC TL RMP ACQUISITION INC.		11/17/2017	BANK OF AMERICA/MERRILL LYNCH			1,000,000 3,750,000				
	ROCKWELL COLLINS INC.		03/08/2017	WELLS FARGO							
	ROCKHELL COLLINS INC.		03/28/2017	WELLS FARGO		16,988,610	17,000,000				
774341-AJ-0	ROCKWELL COLLINS INC.		03/28/2017	WELLS FARGO		17,150,464	17,200,000				
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP PLC	D	05/10/2017	MORGAN STANLEY		8,600,000	8,600,000				
780153-AX-0	ROYAL CARIBBEAN CRUISES LTD		11/20/2017	BANK OF AMERICA/MERRILL LYNCH		4,299,011	4,300,000				
	RPI FINANCE TRUST TLB-6		04/17/2017	Various		11,119,733	11, 171, 920				
	RPM INTERNATIONAL INC		12/06/2017	WELLS FARGO		4,049,879	4,050,000	or			
	S&P GLOBAL INC		04/28/2017	EXCHANGE		7,935,927	8,000,000	62,933			
	SABINE PASS LIQUEFACTION LLC		05/15/2017	Various		26,392,942 4,214,018	23,600,000 4,218,000	11,308			
	SANTANDER HOLDINGS USA INC		12/11/2017	JPMORGAN CHASE & CO.		8,294,967		153,450			
	SANTANDER HOLDINGS USA INC		12/11/2017	JPMORGAN CHASE & CO.		9,474,255	9,500,000				
86359D-NW-3	SASC 2005-15 4A1 RMBS		06/01/2017	SCHEDULED PAY UP		, , , , , , , , , , , , , , , , ,	42,219				
	SASC 2005-17 5A1 RMBS		02/01/2017	SCHEDULED PAY UP			1,052				
	SBA TOWER TRUST ABS		04/04/2017	BARCLAYS		18,400,000	18,400,000				
	SCFET_17-1A ABS		02/15/2017	CREDIT SUISSE		4,998,943	5,000,000				
	SOFET_17-2 ABS		11/16/2017	CREDIT SUISSE		1,999,688	2,000,000				
	SCIQUEST INC TL		06/14/2017	Antares Holdings LP		(4,975)	11.000.000	210,833			
	SCOTTS MIRACLE-GRO CO/THE		02/10/2017	EXCHANGE		8,715,785	8,650,000	199.310			
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	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2 3	4	5	6	7	8	9					
							Paid for Accrued					
CUSIP		Date		Number of Shares			Interest and					
Identification	Description Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends					
	SEATTLE SPINCO INC TERM LOAN B		JPMORGAN CHASE & CO.		5,207,075	5,226,128						
816194-AV-6	SELECT MEDICAL TRANCHE B TERM LOAN	03/10/2017	J. P. MORGAN SECURITIES, INC.		2,487,500	2,500,000						
	SELECT REHABILITATION INC	05/17/2017	DIRECT		7,000,000	7,000,000						
	SEMINOLE TRIBE OF FLORIDA TLB	07/12/2017	BANK OF AMERICA/MERRILL LYNCH		7,960,000	8,000,000						
	SERTA SIMMONS HLDGS 2ND LIEN TL	01/11/2017	GOLDMAN, SACHS & CO.		(550)							
	SERVICE CORPORATION INTERNATIONAL	12/05/2017	. JPMORGAN CHASE & CO. JPMORGAN CHASE & CO.		6,500,000	6,500,000						
	SEST LLC	08/03/2017	J PNORGAN CHASE & CO. J. P. MORGAN SECURITIES, INC.		4,375,000 4,488,750	4,375,000 4,500,000						
	SHERWIN-WILLIAMS COMPANY (THE)	05/02/2017	CITIGROUP GLOBAL MARKETS		24.999.250	25,000,000						
	SHERWIN-WILLIAMS COMPANY (THE)	05/02/2017	CITIONOUP GLOBAL MARKETS			17,200,000						
	SHERWIN-WILLIAMS COMPANY (THE)	05/02/2017	CITIGROUP GLOBAL MARKETS		8.586.928	8,600,000						
	SHERWIN-WILLIAMS COMPANY (THE)	08/10/2017	EXCHANGE		10.046.037	10.000.000	8.250					
82620K-AR-4	SIEMENS FINANCIERINGSMAATSCHAPPIJ D.	03/07/2017	DEUTSCHE BANK AG		34,920,550	35,000,000						
82620K-AS-2	SIEMENS FINANCIERINGSMAATSCHAPPIJ	03/07/2017	DEUTSCHE BANK AG		49,947,000	50,000,000						
	SIEMENS FINANCIERINGSMAATSCHAPPIJ	03/07/2017	JPMORGAN CHASE & CO.		14,946,750	15,000,000						
	SIEMENS FINANCIERINGSMAATSCHAPPIJ	03/07/2017	CITIGROUP GLOBAL MARKETS	ļ	9,989,900	10,000,000						
	SILVERSEA CRUISES	01/13/2017	. JPMORGAN CHASE & CO.	ļ ļ	3,650,000	3,650,000						
	SIRIUS XM RADIO INC	08/02/2017	JPMORGAN CHASE & CO.		6,049,580	6,033,000	7,317					
	SIRIUS XM RADIO INC	08/03/2017	Various	ļ	14,025,340	13,971,000	18,713					
	SLMA_05-B ABS	05/04/2017	CREDIT SUISSE CREDIT SUISSE	 	9,350,000	10,000,000	15,221					
	SLMA_06-A ABS	01/26/2017		 	4,593,750 6.618.031	5,000,000 6,630,000	8 , 182 147 , 241					
	SM ENERGY CO	09/14/201/	Various JPMORGAN CHASE & CO.			12,900,000	14/,241					
	SMITHFIELD FOODS INC	01/25/2017	MORGAN STANLEY		8.496.345	8,500,000						
	SMITHFIELD FOODS INC	10/02/2017	MORGAN STANLEY		15.110.596	14,987,000						
	SMITHFIELD FOODS INC	09/28/2017	MORGAN STANLEY		9,968,400	10,000,000						
	SOCTY 16-A A ABS	06/12/2017	CREDIT SUISSE				125, 494					
	SOLVAY ACETOW (JADE GERMANY)TL	06/02/2017	CREDIT SUISSE		1,970,000	2,000,000						
	SOTHEBYS	12/07/2017	GOLDMAN, SACHS & CO.		9,230,000	9,230,000						
842434-CM-2	SOUTHERN CALIFORNIA GAS COMPANY	05/01/2017	DEUTSCHE BANK AG		15,390,150	15,000,000	64,313					
	SOUTHWESTERN ENERGY COMPANY	09/11/2017	JPMORGAN CHASE & CO.		8,650,000	8,650,000						
	SOUTHHESTERN ENERGY COMPANY	09/11/2017	JPMORGAN CHASE & CO.		3,650,000	3,650,000						
	SPCM SA	04/13/2017	BANK OF AMERICA/MERRILL LYNCH	ļ ļ	7,693,750	7,670,000						
	SPRINGLEAF FINANCE CORP	05/10/2017	Various		2,528,125	2,500,000						
	SPRINT CAPITAL CORP	07/17/2017	Various		10,796,169	10,180,000	129,935					
	SPRINT CAPITAL CORPORATION	07/18/201702/07/2017	OPPENHEIMER & CO., INC. J. P. MORGAN SECURITIES, INC.		1,846,900 _ 5,500,000	1,460,000 L	44,713					
	SPRINT CORP	02/07/2017	J. P. MOHGAN SECONTIES, INC.		5,500,000	5,500,000	11,269					
	SPX FLOW INC	02/23/2017	Various		3,556,600	3,470,000	47,080					
	STANDARD INDUSTRIES INC	10/20/2017	Various		6,332,348	5,974,000	61,128					
	STANDARD INDUSTRIES INC	12/11/2017	BANK OF AMERICA/MERRILL LYNCH		10,325,000	10,325,000						
	STANDARD INDUSTRIES INC (DELAWARE)	02/02/2017	BANK OF AMERICA/MERRILL LYNCH			7,000,000						
	STANLEY BLACK & DECKER I	09/28/2017	JPMORGAN CHASE & CO.		4,558,488	4,375,000	49,997					
855031-AP-5	STAPLES INC TERM LOAN B	09/20/2017	UNION BANK OF SWITZERLAND		13,965,000	14,000,000						
	STARBUCKS CORPORATION	11/20/2017	GOLDMAN, SACHS & CO.	ļ	12,489,875	12,500,000						
	STARBUCKS CORPORATION	11/20/2017	. GOLDMAN, SACHS & CO.	ļ ļ		8,600,000						
85769E-AR-2	STATION CASINOS INC TLB	05/17/2017	J. P. MORGAN SECURITIES, INC.	ļ ļ	998,750 .	1,000,000						
	SUBURBAN PROPANE PARTNERS L.P.	06/16/2017	Various			7,644,000	74,034					
	SUDSM 2013-1A A1R CLO	04/03/2017	NOMURA SECURITIES INTERNATIONAL INC	 	35,000,000	35,000,000						
	SUNOCO LOGISTICS PARTNERS OPERATIO	09/19/2017	DEUTSCHE BANK AG	 	9,655,232	9,674,000	00.474					
	SUNCCO LP	03/16/201704/05/2017	OPPENHEINER & CO INC.	 	3,979,625 1,025,000	3,950,000	30 , 174 1 , 594					
	SUNDOO PARTNERS LLC	04/05/2017	Various			1,000,000	1, 594					
	SURGERY PARTNERS LLC TERM LOAN	09/12/2017	JEFFERIES & COMPANY, INC.	<u> </u>	1.246.875	1,250,000	17,470					
	SYNCHRONY BANK	06/07/2017	JPMORGAN CHASE & CO.	<u> </u>	8,563,106	8,600,000						
	SYNCT 16-2 ABS	09/13/2017	Various		14,489,259	14,425,000	4,050					
	TAKEDA PHARMACEUTICAL CO LTD D.	07/11/2017	CITIGROUP GLOBAL MARKETS		14,987,250	15,000,000						
	TALEN ENERGY SUPPLY LLC	04/06/2017	MORGAN STANLEY		10,670,000	11,000,000						
	TALEN ENERGY SUPPLY LLC	11/20/2017	MORGAN STANLEY	[12,246,056	12,680,000	8,278					
87422L-AK-6	TALEN ENERGY SUPPLY LLC TL B1	11/06/2017	MORGAN STANLEY		195, 105	199,499	··					
	TALEN ENERGY SUPPLY TL-B2	07/11/2017	Various		964,153	998,500						
	TARGA RESOURCES PARTNERS FINANCE C	10/10/2017	CITIGROUP GLOBAL MARKETS	ļ	3,695,000	3,695,000						
	TARGA RESOURCES PARTNERS LP	09/21/2017	CITIGROUP GLOBAL MARKETS	ļ ļ	1,815,875	1,825,000	28,009					
	TARGA RESOURCES PARTNERS LP	09/25/2017	EXCHANGE		1,095,000	1,095,000	8,828					
872295-AG-5	TCFAT_16-1 ABS	03/10/2017	CREDIT SUISSE		3,898,438	4,000,000						

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
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								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	TDBBS LLC TERM LOAN		04/20/2017	BANK OF MONTREAL		14,850,000	15,000,000					
	TEAM HEALTH INC TL		02/09/2017	J. P. MORGAN SECURITIES, INC.		3,990,000	4,000,000					
	TECH DATA CORPORATION		01/24/2017	BANK OF AMERICA/MERRILL LYNCH		21,217,700	21,250,000					
	TECK RESOURCES LIMITED	A	06/02/2017	CITIGROUP GLOBAL MARKETS	-	1,710,788	1,665,000	31,080				
	TECK RESOURCES LIMITED	A	05/31/2017	Various		4,852,720 992.814	5, 162,000 997,500	98,905				
	TEMPO ACQUISITION ITL		05/11/2017	BANK OF AMERICA		2,985,000	3,000,000					
	TEMPO ACQUISITION LLC/TEMPO ACQUIS		11/16/2017	BARCLAYS		6,003,686	6,110,000	235,999				
	TEMPUR SEALY INTERNATIONAL INC		01/11/2017	JPMORGAN CHASE & CO.		1,456,000	1,400,000	20 , 125				
	TENET HEALTHCARE CORPORATION		07/18/2017	Various		10,935,000	10,935,000					
880349-AR-6	TENNECO INC		03/27/2017	CITIGROUP GLOBAL MARKETS		975,000	1,000,000	10,417				
	TEREX CORP INCREMENTAL U.S TL		08/17/2017	EXCHANGE	-	8,019,139	8,037,978					
	TEREX CORP US TERM LOAN		01/16/2017	EXCHANGE		(10,124)						
	TERRAFORM POWER OPERATING LLC		11/28/2017	RBC DOMINION SECURITIES		8,345,000	8,345,000	7 000				
	TESORO CORP	n	06/22/2017	CREDIT SUISSE		4,913,256 3.075.808	4,612,000	7,302				
	TEVA PHARMACEUTICAL FINANCE NETHER	ν	11/10/2017	Various	}		3,720,000 9,380,000	13,997				
	TEXAS INSTRUMENTS INC	υ	04/27/2017	WITSUBISHI UFJ SECURITIES (USA)		13, 193, 991		51,242				
	TEXAS INSTRUMENTS INC		04/27/2017	MORGAN STANLEY		8,533,866		J1, 242				
	TEXTECH INDUSTRIES INC REV		10/03/2017	Bank of Ireland		623,934	625,000					
	TEXTECH INDUSTRIES INC TL		08/25/2017	Bank of Ireland		4,950,000	5,000,000					
89978Y-AQ-9	TGCLO 2014-1A AIR CLO		03/09/2017	JEFFERIES & COMPANY, INC.		40,000,000	40,000,000					
	TIAA ASSET MANAGEMENT FINANCE COMP		04/06/2017	SUSQUEHANNA FINANCIAL GROUP LLLP		10,881,742	10,587,000	194,095				
	TIME MFG ACQUISITION LLC TL		02/14/2017	BNP PARIBAS SECURITIES CORP		2,487,500	2,500,000					
	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	12/30/2017	Various		243,569	243,569					
	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	В	12/30/2017	Various		275,816	275,816					
	T-MOBILE USA INC		03/23/2017	DEUTSCHE BANK AG DEUTSCHE BANK AG		741,985 1,000,000		9,213				
	TOUCHTUNES INTERACTIVE INITIAL TL		05/13/2017	CITIZENS BANK, NA		(7, 123)						
	TOUCHTUNES INTERACTIVE INITIAL IL		06/01/2017	CITIZENS BANK, NA	·	1.000.000	1,000,000					
	TOYOTA MOTOR CREDIT CORP	С	01/04/2017	CITIGROUP GLOBAL MARKETS		9.237.513	9,250,000					
	TOYOTA MOTOR CREDIT CORP	C	01/04/2017	JPMORGAN CHASE & CO.		4.983.450	5.000.000					
89334G-AU-8	TRANS UNION LLC TERM LOAN B3		08/09/2017	EXCHANGE		7,248,465	7,272,317					
	TRANSDIGM INC		05/11/2017	NOMURA SECURITIES INTERNATIONAL INC		3,060,000	3,000,000	542				
	TRANSDIGM INC TERM LOAN E		11/30/2017	EXCHANGE		14,522,532	14,610,259					
	TRANSDIGM INC TERM LOAN F		11/30/2017	EXCHANGE		5,494,587	5,553,105					
	TRANSDIGM INC TL-E		09/26/2017	CREDIT SUISSE	-	(40,383)						
	TRANSDIGM INC TRANCHE F TL		09/26/2017	Various		(15,354)	1,695,361					
	TRANSURBAN FINANCE CO LTD. SER. 2004-1.	n	08/29/2017	BANK OF AMERICA		(5,000)	1,090,301					
	TRAVERSE MIDSTREAM PARTNERS TL	D	10/13/2017	DEUTSCHE BANK AG		497,500	500,000					
	TRI POINTE GROUP INC		06/05/2017	JPMORGAN CHASE & CO.		12,025,000	12,025,000					
	TRUGREEN LIMITED PARTNERSHIP TL		09/26/2017	EXCHANGE		487,437	495,000					
	TSFMT_17-AA ABS		05/05/2017	KEYCORP		3,999,528	4,000,000					
	TTM TECHNOLOGIES INC		09/15/2017	JPMORGAN CHASE & CO.		5,110,000	5, 110,000					
	TVC ALBANY INC TERM LOAN 2ND LIEN		10/18/2017	DIRECT		4,925,000	5,000,000					
	TVC ALBANY INC TERM LOAN B		09/28/2017	TD SECURITIES		7,455,417						
	TYCO ELECTRONICS GROUP SA TYSON FOODS INC	υ	07/31/2017	BANK OF AMERICA/MERRILL LYNCH		5, 177, 100	5,000,000 12,900,000	958				
	TYSON FOODS INC		05/23/2017	MORGAN STANLEY Various		12,900,000 29,873,681	29,810,000	32,057				
	TYSON FOODS INC		08/21/2017	BANK OF AMERICA/MERRILL LYNCH		29,873,081	12,900,000					
	U.S. SECURITY ASSOCIATES ITL		08/07/2017	GOLDMAN, SACHS & CO.		(1,241)						
	UBS AG (LONDON BRANCH)	D	06/01/2017	UNION BANK OF SWITZERLAND		2,000,000	2,000,000					
902674-XF-2	UBS AG (LONDON BRANCH)	D	06/01/2017	UNION BANK OF SWITZERLAND		9,993,400	10,000,000					
90352J-AD-5	UBS GROUP FUNDING SWITZERLAND AG	D	08/07/2017	UNION BANK OF SWITZERLAND		15,000,000	15,000,000					
	UBS GROUP FUNDING SWITZERLAND AG	D	08/07/2017	UNION BANK OF SWITZERLAND		13,500,000	13,500,000					
	ULTRA RESOURCES INC		04/12/2017	Various		5,544,000	5,500,000	3,361				
	ULTRA RESOURCES INC		05/02/2017	Various	} }	1,975,105	2,000,000	2,276				
	UNILEVER CAPITAL CORP	C	05/02/2017	MORGAN STANLEY		24,920,250	25,000,000					
	UNILEVER CAPITAL CORP UNILEVER CAPITAL CORP	ر	05/02/2017	MORGAN STANLEY MORGAN STANLEY		19,839,600 14,851,050	20,000,000 15,000,000					
	UNION BANK OF SWITZERLAND/LONDON	n	11/27/2017	UNION BANK OF SWITZERLAND		14,851,050	15,000,000					
	UNITED AIR LINES INC TERM LOAN B	٠	11/2//2017	EXCHANGE								
	UNITED AIRLINES 2016-1 CLASS B PAS ABS		10/23/2017	CREDIT SUISSE		4.300,000	4,300,000					
	UNITED ATILITIES 2016-2 CLASS B PAS ABS		10/23/2017	CREDIT SUISSE		4,300,000	4,300,000					
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	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
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								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	UNITED CONTINENTAL HOLDINGS INC		01/23/2017 .	BANK OF AMERICA/MERRILL LYNCH		9,000,000	9,000,000	04.000				
	UNITED CONTINENTAL HOLDINGS INC		10/23/2017 .	Various JPMORGAN CHASE & CO.		7,396,504 25,000,000	7,373,000 25,000,000	21,238				
	UNITED PARCEL SERVICE INC		11/09/2017 .	JPMORGAN CHASE & CO.		29,907,600	30,000,000					
	UNITED PARCEL SERVICE INC		11/09/2017	JPMORGAN CHASE & CO. SUNTRUST INVESTMENT SERVICES, INC.		17,172,824	17,200,000					
	UNITED RENTALS (NORTH AMERICA) INC		01/19/2017 .			2,005,000	2,000,000	23,528				
	UNITED RENTALS (NORTH AMERICA) INC		12/20/2017 .	Various		7, 165, 573	7, 153,000	90,016				
	UNITED RENTALS NORTH AM		09/08/2017 .	MORGAN STANLEY		4,380,000 6,220,000	4,380,000 6,220,000					
	UNITED TECHNOLOGIES CORPORATION		05/01/2017 .	CITIGROUP GLOBAL MARKETS		38,581,086	38,600,000					
	UNITED TECHNOLOGIES CORPORATION		05/01/2017	CITIGROUP GLOBAL MARKETS		34,328,448	34,400,000					
	UNITED TECHNOLOGIES CORPORATION		05/01/2017	CITIGROUP GLOBAL MARKETS		4,986,200	5,000,000					
	UNITED TECHNOLOGIES CORPORATION		05/01/2017 .	BANK OF AMERICA/MERRILL LYNCH		23,547,844	23,600,000					
	UNITEDHEALTH GROUP INC UNITYMEDIA HESSEN GMBH TL B	n	10/18/2017 .	U.S. BANCORP Various		14,203,688 1,987,494	14,250,000					
	UNITYMEDIA KABELBII GMBH	D	06/22/2017	BANK OF AMERICA/MERRILL LYNCH		6,742,344	6,275,000	123.551				
	UNIVAR USA INC TERM LOAN B3		12/04/2017 .	EXCHANGE		1,461,036	1,470,141	120,001				
91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		06/06/2017 .	BNP CAPITAL MARKETS		2,493,750	2,500,000					
	UOS LLC INITIAL TERM LOANS		05/26/2017 .	Various		1,518,750	1,500,000					
	UPC FINANCING PARTNERSHIP TL	C	11/20/2017 .	SCOTIA CAPITAL (USA) INC.		4,993,750	5,000,000	40.454				
	US AIRWAYS INC ABS		06/12/2017 .	STIFEL CAPITAL MARKETS		2,391,562 97,500	2,266,883 1,000,000	10 , 154				
	US FOODS INC		06/30/2017 .	Various		7,878,675	7,513,000					
	US LBM HOLDINGS FIRST LIEN TERM		08/14/2017	EXCHANGE		5,839,068	5,909,861	30, 102				
	USAA CAPITAL CORP		01/30/2017 .	CITIGROUP GLOBAL MARKETS		10,200,000	10,200,000					
	USAOT_17-1 ABS		09/13/2017 .	MIZUHO SECURITIES USA INC.		4,999,473	5,000,000					
	USAOT_17-1 ABS		09/13/2017 .	MIZUHO SECURITIES USA INC. WELLS FARGO		7,499,681 2,537,500	7,500,000					
	USG CORPORATION		05/03/2017 .	BANK OF AMERICA/MERRILL LYNCH		2,537,500	2,500,000 1,000,000					
	VALEANT PHARMACEUTICALS INTERNATIO		06/06/2017	Various		6.013.700	5,830,000	47,038				
	VALEANT PHARMACEUTICALS INTERNATIO		03/09/2017	BARCLAYS		4,150,000	4, 150, 000	,				
	VALEANT PHARMACEUTICALS INTERNATIO		11/14/2017 .	Various		10,770,000	10,770,000	25,505				
	VALEANT PHARMACEUTICALS INTERNATIO		12/14/2017 .	Various		3,508,750	3,500,000	106,786				
	VALEANT PHARMACEUTICALS TLB SER F4		04/25/2017 .	Warious		8,401,448 3,894,515	8,470,415 3,904,276					
	VANTIV LLC NEW TERM B-3 LOAN		09/21/2017	EXCHANGE		812,963	815,545					
	VENTR_14-17A CLO		06/22/2017	RBC DOMINION SECURITIES		30,000,000	30,000,000					
	VERIZON COMMUNICATIONS		06/05/2017 .	CITIGROUP GLOBAL MARKETS		3,732,959	4,300,000	17,015				
	VERIZON COMMUNICATIONS INC		07/14/2017 .	EXCHANGE		4,000,391	4, 130, 000	54,413				
	VERIZON COMMUNICATIONS INC VERIZON COMMUNICATIONS INC		03/13/201708/01/2017 .	MORGAN STANLEY MORGAN STANLEY		4,962,800 9,646,719	5,000,000 9,674,000					
	VERTIV GROUP CORP (CORTES NP) TLB		11/14/2017 .	J. P. MORGAN SECURITIES, INC.		(11,282)	,0,014,000					
G9368P-AY-0	VIRGIN MEDIA BRISTOL K FACILITY	D	12/04/2017 .	SCOTIA CAPITAL (USA) INC.		6,982,500	7,000,000					
	VIRGINIA ELECTRIC AND POWER COMPAN		05/10/2017 .	JPMORGAN CHASE & CO.		4,970,950	5,000,000	52,500				
	VISA INC		09/06/2017 .	JPMORGAN CHASE & CO.		14,954,700	15,000,000					
	VISTA INC		09/06/2017 .			4,979,150 525,704	5,000,000 529,286					
	VISTRA OPS CO (TEX OPS) TIC		01/06/2017 .	EXCHANGE		119.897						
928563-AA-3	VMNARE INC		08/16/2017 .	JPMORGAN CHASE & CO.		17,177,640	17,200,000					
	VMWARE INC		08/16/2017 .	JPMORGAN CHASE & CO.		35, 126, 784	35,200,000					
	VULCAN MATERIALS CO		03/06/2017 .	BANK OF AMERICA/MERRILL LYNCH		2,664,648	2,550,000	50,044				
	VULCAN MATERIALS COMPANY VULCAN MATERIALS COMPANY		06/12/2017 .	Warious		16,721,338 17,200,000	16,720,000 17,200,000	16,956				
	WABASH NATIONAL CORPORATION		12/06/2017 .	Various		17,200,000	9,999,000	21,021				
931142-DU-4	WAL-MART STORES INC		10/11/2017	BARCLAYS		29,997,600	30,000,000					
	WAL-MART STORES INC		10/11/2017 .	MORGAN STANLEY		12,999,740	13,000,000					
	WALT DISNEY CO		03/01/2017	CITIGROUP GLOBAL MARKETS		14,996,100	15,000,000					
	WALT DISNEY CO		03/01/2017 .	CITIGROUP GLOBAL MARKETS CITIGROUP GLOBAL MARKETS		14,974,800 21,250,000	15,000,000 21,250,000					
	WALT DISNEY CO		03/01/2017 .	DEUTSCHE BANK AG		21,250,000	21,250,000					
25468P-DU-7	WALT DISNEY CO		06/01/2017	DEUTSCHE BANK AG		9,988,400	10,000,000					
93363T-AH-5	WAMU_06-AR11 RMBS		11/25/2017	SCHEDULED PAY UP			42,079					
	WAMU_06-AR5 RNBS		12/25/2017 .	SCHEDULED PAY UP			27,009					
	WARIOR MET COAL LLC		09/25/201710/26/2017 .	SCHEDULED PAY UP		3.650.000	3,402 3,650,000					
93027U-AA-9	MANNIUN MEI WAL LLU		10/20/201/	UOLDHIAN, ONOTO & CO.		000,000, ق	ა, 000, 000					

Column			Shov	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
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Workstram Work		Description	Foreign		Name of Vendor		Actual Cost	Par Value	
March Marc									
March Marc								4 500 000	
Self-Look Self									
March Marc									
March 19		WELLCARE HEALTH PLANS INC							
Section Sect									
March Marc	949746-SL-6	WELLS FARGO & COMPANY					8,500,000	8,500,000	
SECURITY OF THE CALL AND ADDRESS 1.00								21,500,000	
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\$668-4-0									
\$800-4-0									5, 197
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SECTION SECT									
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SIGNY_E-6 SIGNY_E-6 SIGNY_E-7 SIGN				08/17/2017	DEUTSCHE BANK AG		20, 151, 563	20,000,000	
Michael Michael (Mi									33,552
\$8017-0-1 \$1500 (09772977 \$400 (09									
Section Sect									
S08891-4- Z182 H-2-4 C0					JPMORGAN CHASE & CO.				,
\$8200_H-7 ZBM TECHLODIS TAWOE 8 T.									
MS3394-E-9 1500 SCURD FM PSHP ILE 0.00272073 SOTIA CUPITAL WARTS (UA) 6.802.00 7.000.00 8.8979-14.7 3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) 9.88, 821.00 9.88, 820.00 9.81.588, 307 16.78, 120 19.999. Subtotal - Bonds - Part 3 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 19.992017 Various 8.909.91 Various 8.909.91 Various 8.909.91 Various V									
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\$460385-13									16 748 120
B199999. Subtotal - Bonds - SVO Identified Funds B8,070,912 B839999. Total - Bonds - Part 3 13,940,280,80 13,516,048,507 18,380,153 839999. Total - Bonds - Part 5 9,407,280,881 9,151,470,227 17,054,560 8399999. Total - Bonds - Band Funds Ban				11/09/2017	Various	0.000		0,011,000,001	10,110,120
3399997. Total - Bonds - Part 3 13,940,290,490 13,516,048,507 18,330,153 18,399999. Total - Bonds - Part 5 9,477,289,881 9,151,470,927 17,051,500 10,0505,58-3 18,000,000 10,0505,58-3 10,0505,5									
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839999. Total - Bonds 23,347,580,371 22,667,519,433 35,444,713 00505-9-3 BANK 0F AIRERIA DEPOSITARY SHAPE 108,000,000 27,205,000 250,000 250,000 25270H.A-1 DIRECT 108,000,000 24,650,000							-,-,-,-	- 1, - 1, - 1	, , , , , , , , , , , , , , , , , , , ,
11/28/2017 DIRECT							-, , -,	., . , , , , , , , , , , , , , , , , ,	7
23311P-AI-B DOP MIDSTREAM PRITNERS			П	11/00/0017	DIDECT	400 000 000	23,347,580,371		35,444,713
PARTICIPATION PARTICIPATIO							7 205 000		
20278N-AB-9 BERGY TRANSFER PARTNERS LP 11/13/2017 JMIGRGAN CHASE & CO. 16,550,000 100,00 16,550,000 100,00 30143Y-60-5 GLDIMN SAONS SERIES A 12/06/2017 DIFECT 99,542,000 1.00 301445-80-4 GLDIMN SAONS SERIES C 41,480,000 1.00 301445-80-4 GLDIMN SAONS SERIES D 12/06/2017 DIFECT 3,388,370,000 1.00 301445-80-4 GLDIMN SAONS SERIES D 12/06/2017 DIFECT 3,388,370,000 1.00 301445-80-4 GLDIMN SAONS SERIES D 1.00 301445-80-4 GLDIMN SAONS SERIES D 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 1.00 30145-80-6 3.80,970,000 3.80,970,									
381437-66-5 GLDIAN SACRS SERIES A 1.00 12/06/2017 DIFECT 1.00 381447-60-9 GLDIAN SACRS SERIES C 1.00 12/06/2017 DIFECT 1.00 381447-60-9 GLDIAN SACRS SERIES D 1.20 1.2							16.550.000		
38144/-60-9 G0LDMAN SACHS SERIES C .1.206/2017 DIRECT .1.2									
SB078F-0-6-3 ROLLS-ROVCE PREF C SHARE B 10/26/2017 DISTRIBUTION 5,477,864.000 8,347 1.00 SBVXII-J2-0 ROLLS-ROVCE PREF C SHARE B 0/4/27/2017 DISTRIBUTION 5,477,864.000 12,884 1.00 SBVXII-J2-0 ROLLS-ROVCE PREF C SHARE 5,477,864.000 12,884 1.00 ROLLS-ROVCE PREF C SHARE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE PREF C SHARE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLLS-ROVCE 1.00 ROLL									
SBYXYL_J2-0 ROLLS-ROYCE PREF C SHARE B 04/27/2017 DISTRIBUTION 8,454,964.000 12,884 1.00 902873-15-5 US BANCORP SERIES H 1,00 01/20/2017 DIRECT 1,00 01/20/2017 DIRECT 1,00 84999999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) XXX 8999997. Total - Preferred Stocks - Part 3 XXX 8999999. Total - Preferred Stocks - Part 5 7,365,000 XXX 8999999. Total - Preferred Stocks - Part 5 5,791,231 XXX 886797-10-1 MI COMPANY 7,380.000 1,792,000 1,792,000 1,282,043 886791-0-1 MI COMPANY 1,282,045 1,382,000 1,282,045 886791-0-1 MI COMPANY 1,282,045 1,382,000 1,282,045 886791-0-1 MI COMPANY 1,282,045 1,282,045 1,282,045 886791-0-1 MI COMPANY 1,282,045 1,282,045 1,282,045 886791-0-1 MI COMPANY 1,282,045 1,282,04									
902973-15-5 US BANCORP SERIES H 10/20/2017 DIRECT 414,000.000 1.00			В						
8499999. Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated) 8999997. Total - Preferred Stocks - Part 3 8999998. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks - Part 3 8999999. Total - Preferred Stocks - Part 3 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks - Part 5 89999999. Total - Preferred Stocks - Part 5 89999999. Total - Preferred Stocks - Part 5 899999999999999999999999999999999999			B				12,884		
8999997. Total - Preferred Stocks - Part 3 8999998. Total - Preferred Stocks - Part 5 8999999. Total - Preferred Stocks 8999999. Total - Preferred Stocks 88579Y-10-1				10/20/2017	DIRECT	414,000.000			
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8999999. Total - Preferred Stocks 88579Y-10-1							/ / .		
8999999. Total - Preferred Stocks 88579Y-10-1	8999998. Total	- Preferred Stocks - Part 5					7,365,000	XXX	
88579Y-10-1 3N COMPANY 7,380.000 1,736,785 60013T-10-4 AA PLC 8. B 11/30/2017 Various 627,219.000 1,282,043							55,791,231	XXX	
G0013T-10-4 AA PLC 527,219.000 1,282,043 Various 627,219.000 1,282,043				12/12/2017	Various	7,380.000			
H0010V-10-1 ABB LTD-REG CNIN STK B. 11/30/2017 MORGAN STANLEY 64,502.000 1,654,672			В	11/30/2017	Various		1,282,043		
	H0010V-10-1	ABB_LTD-REG_CNN_STK	B	11/30/2017	MORGAN STANLEY	64,502.000	1,654,672		

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquirec	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	ABBOTT LABS		12/01/2017	Various	29,681.440	1,378,053						
	ABBVIE INC		11/30/2017	Various	25, 127.000	2,245,222						
	ACCENTURE PLC		09/19/2017	Various	2,263.000	281,245						
	ACCIONA	B	11/30/2017	Various	30,229.000	2,459,972						
	ACERINOX	В	11/30/2017	Various		1,479,806 269,581						
	ACUITY BRANDS INC		03/23/2017	DEUTSCHE BANK AG	160.000	209,381						
	ADOBE SYS INC		12/20/2017	Various	20,147.000	3,279,218						
	ADVANCED AUTO PARTS INC.		09/19/2017	Various	6,881,000							
N00927-29-8	AEGON	B	05/23/2017	STOCK DIV.	4,516.940							
	AETNA INC.		12/01/2017	Various	9,022.000	1,349,675						
	AFFILIATED MANAGERS GR		12/01/2017	Various	1,373.000	236,102						
	AFLAC INC.		12/01/2017	Various	5,251.000							
	AGILENT TECHNOLOGIES INC	n	12/01/2017	Various								
	AIR PRODUCTS & CHEM	υ	11/30/2017 12/01/2017	Various	2,787.000	1,474,379						
	AKZO N.V.	B	04/27/2017	STOCK DIV.	2,787.000							
	ALCOA CORP		11/30/2017	JPMORGAN CHASE & CO.								
015271-10-9	ALEXANDRIA REAL ESTATE		12/01/2017	Various	302.000	38,864						
	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	03/23/2017	BANK MONTREAL / NESBITT BURNS	8,860.000	389,414						
D03080-11-2	ALLIANZ SE-REG COM STK	B	12/12/2017	JPMORGAN CHASE & CO	6,498.000	1,506,367						
	ALLY FINANCIAL INC		12/01/2017	CITIGROUP GLOBAL MARKETS		13,380						
	ALPHABET INC CLASS A		12/12/2017	Various	2,052.000	2,061,766 3,738,034						
	ALTRIA GROUP INC.		12/12/201/	Various	3,925.000	3,738,034						
	ANAZON COM INC		12/01/2017	Various		6,914,110						
Q03080-10-0	ANICOR LTD ORD	В	11/30/2017	GOLDMAN, SACHS & CO.	78,056.000	913.642						
023586-10-0	AMERCO		12/01/2017	Various	87.000	32,920						
023608-10-2	AMEREN CORP		10/03/2017	Various	2,425.000	138,633						
	AMERICAN AIRLINES GROUP INC		10/30/2017	BANK OF AMERICA/MERRILL LYNCH	6,510.000	327,864						
	AMERICAN ELEC PWR INC		10/03/2017	Various	19,416.000	1,336,537						
	AMERICAN EXPRESS CO		10/03/2017	Various	821.000							
	AMERICAN FINANCIAL GROUP INC		12/01/2017	Various Various		881,363 404,484						
	AMERIPRISE FINL INC		12/01/2017	Various								
03073E-10-5	AMERISOURCEBERGEN CORP		11/01/2017	Various	3,518.000	328,336						
031100-10-0	AMETEK INC		11/01/2017	CITIGROUP GLOBAL MARKETS	602.000	39,910						
	AMGEN INC		12/01/2017	Various	24,231.000	4,259,285						
	ANP LTD	B	01/31/2017	CITIGROUP GLOBAL MARKETS	14,529.000	55,016						
	ANADARKO PETE CORP		10/30/2017	Various	202.000	9,835						
	ANALOG DEVICES INC		09/19/2017	Various	14,233.220	1, 128, 457						
	ANDYS INC		12/01/2017	Various	1,764.000 7.705.000	166,623 931,558						
	ANTHEM INC		10/03/2017	Various	890.000	170,980						
	AON PLC		12/01/2017	Various	387.000	55,276						
	APPLE INC.		12/12/2017	Various		5,359,059						
	APPLIED MATERIALS INC		12/01/2017	Various	77,233.000	3,486,143						
	APTIV PLC		12/06/2017	EXCHANGE		1, 183,508						
	ARAMARK		12/01/2017	Various	2,539.000	104, 158						
	ARCH CAPITAL GROUP		12/01/2017	Various		40,352 11,277						
	ARCONIC INC INC		11/01/2017	various	19,785.000	486,909						
	ARROW ELECTRONICS INC		12/01/2017	Various	11,047.000	871,983						
	ARTHUR J GALLAGHER & CO		12/01/2017	Various								
S40567-19-0	ASSICURAZIONI GENERALI S.P.A.	В	05/31/2017	Various	36,075.000							
	AT&T INC		11/01/2017	Various	17,511.000							
	ATMOS ENERGY CORP.		10/03/2017	Various	421.000	36,998						
	ATRESMEDIA CORPORACION DE MEDIOS D	В	11/30/2017	Various	208,688.000	2,401,201						
	AUTOLIV INV		12/01/2017	CITIGROUP GLOBAL MARKETS	296.000	38,365						
	AUTOZONE INC		12/01/2017 09/19/2017	Various Various		73,948 714,424						
	AVALONBAY CMNTYS INC		12/01/2017	Various		174,742						
	AVERY DENNISON CORP		09/19/2017	Various	1,726.000	153,578						
	AXA	В	11/30/2017	MORGAN STANLEY	107,203.000	3,240,326						
	AZIMUT HOLDING SPA	В	11/30/2017	Various	92,179.000	1,754,158						

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
G3224V-10-8	BALFOUR BEATTY PLC	В	11/30/2017	Various	534,370.000	1,915,431						
	BANCO SANTANDER SA EUR 0.5	B	10/18/2017	Various	83,631.770	466,306						
	BANK AMER CORP COM		12/01/2017	Various	63,780.000	1,693,010						
	BANK NEW YORK MELLON CORP		11/30/2017	Various	14,810.000	810,699						
	BANK NOVA SCUTTA HALTFAX CUM	В	11/30/2017	BANK MONTREAL / NESBITI BURNS	51,067.000 29,937,000	3,230,980 2,306,797						
	BASE SE	B	11/30/2017	MORGAN STANLEY	16,904.000	1,894,616						
071813-10-9	BAXTER INTL INC	<u></u>	12/01/2017	Various	4,100.000	249, 135						
	BB SEGURIDADE SA	B	08/09/2017	MORGAN STANLEY	7,000.000							
	BB+T CORP		12/01/2017	Various	14,831.000							
	BBVA(BILB-VIZ-ARG) EURO.49	B	04/03/2017	STOCK DIV.	6,029.000	31,470						
	BCE INC COM NPV	B	11/30/2017	BANK MONTREAL / NESBITT BURNS	102,396.000	4,907,187						
	BECTON DICKINSON		12/29/2017	Various	3,799.630							
084423-10-2 084670-70-2	BERKLEY W R CORP COM BERKSHIRE HATHAWAY INC - CL B		12/01/2017	Various Various		35,525 5,407,897						
	BIOGEN INC		09/19/2017	Various	2,648,000							
	BIOVERATIV INC		05/15/2017	Various	14.978.500	730,809						
	BLACKROCK INC		11/30/2017	Various	222.000	111,258						
F1058Q-23-8	BNP PARIBAS S.A.	В	11/30/2017	Various	39,163.000	2,963,702						
	BOEING CO		12/20/2017	Various	28,317.000	7, 169, 128						
	BRIDGESTONE	В	11/30/2017	Various	29,300.000	1,334,020						
	BRIGHTHOUSE FINANCIAL INC		08/07/2017	DISTRIBUTION	4,587.640	288,575						
	BRINKER INTERNATIONAL, INC.		11/30/2017	JPMORGAN CHASE & CO.	39,611.000	1,454,912 90.157						
	BROADCOM LTD	n	11/01/2017 12/01/2017	Various Various	1,449.000 17.347.000	90 , 157						
	BROADRIDGE FINANCIAL SOLUTIONS	U	09/19/2017	Various	11,860.000							
	BROOKFIELD ASSET MANAGEMENT, CL A	R	11/30/2017	CIBC WORLD MARKETS	4.374.000	182.049						
	BROWN FORM AN CORP CLASS B		12/01/2017	CITIGROUP GLOBAL MARKETS	628.000	38,120						
	BTG PLC	B	11/30/2017	Various	95,041.000	932,729						
	BUNGE LTD		12/01/2017	Various	1,789.000	141,092						
	CABOT OIL + GAS CORP COM		12/01/2017	CITIGROUP GLOBAL MARKETS	1,377.000	39,492						
	CADENCE DESIGN SYSTEMS INC		12/01/2017	Various	2,953.000	104,891						
	CALLON PETROLEUM CO		11/30/2017 11/30/2017	BARCLAYS BARCLAYS	14,659.000	230,586						
	CAMDEN PROP		12/01/2017	Various	1.139.000	1,876,932						
	CAMPBELL SOUP CO		09/30/2017	Various	13,986.000	726,575						
	CANON	B	11/30/2017	Various	12,100.000	464,732						
049564-48-1	CAPITAL & COUNTIES PROPERTIES PLC	B	11/30/2017	Various	534,271.000	1,892,656						
	CAPITAL ONE FINL CORP		11/30/2017	Various	10,248.000	942,816						
	CARNIVAL CORP		12/01/2017	Various	3,345.000	222,526						
	CATERPILLAR INC		11/30/2017	MORGAN STANLEY	476.000	67,187						
	CBOE GLOBAL MARKETS INC		09/19/2017	Various	9,761.000 971.000							
	CBS CORP C LASS B		11/01/2017	Various Various	21,024.000	1,248,825						
	CDN NATL RAILWAYS COM NPV	В	11/30/2017	BANK MONTREAL / NESBITT BURNS	13.130.000	1.026.409						
12514G-10-8	CDW CORP/DE		12/01/2017	Various	14,525.000	929,406						
15135B-10-1	CENTENE CORP		11/01/2017	Various	428.000	41,366						
	CENTERPOINT ENERGY INC		12/01/2017	Various	4,800.000	137,380						
	CERNER CORP		11/01/2017	Various	1,990.000	118,385						
	CF INDUSTRIES HOLDINGS		09/19/2017	Various	25,234.000	725,559						
	CHARLES SCHIVAB		11/30/2017	Various Various								
	CHARTER HALL RETAIL REIT	B	11/01/2017	UNION BANK OF SWITZERLAND	519,742.000	1,716,779						
	CHEVRON CORP		11/01/2017	Various	5,508.000							
	CHINA AVIATION OIL (SINGAPORE) LTD	В	12/01/2017	Various	1,033,900.000	1,247,068						
Y14965-10-0	CHINA MOBILE HK LTD 941	В	12/12/2017	Various	46,000.000	471,579						
	CHINA MOBILE LTD ADR	D	05/03/2017	Various	2,719.000	145,708						
	CHUBB LTD		12/12/2017	Various	6,531.000	960,037						
	CIGNA CORP		12/20/2017	Various	12,695.000	2,362,358						
	CINCINNATI FINL CORP	D	05/04/2017	Various	7,467.000	539,464						
	CINEWORLD GROUP PLC	D	11/30/2017	Various Various		1,465,221 3,691,419						
	CITIGROUP INC		12/01/201/	Various								
	CITYCON	В	11/30/2017	Various	696,973,000	2,446,300						
	CK ASSET HOLDINGS LTD	В	09/28/2017	EXCHANGE	278,414.000	1,880,302						
					2.0, 111.000			***************************************				

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired		of Stock	Actual Cost	Par Value	Dividends				
	CLOROX CO		11/01/2017	CITIGROUP GLOBAL MARKETS	313.000 315,346.000	40,637 2,221,845						
	CLP HOLDINGS LTD	B	11/30/2017 03/29/2017	Various	25,000.000							
	COCA COLA CO.	D	12/01/2017	Various	76.576.000	3,499,521						
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A		11/01/2017	Various	46,980.000	3, 195, 706						
	COLGATE PALMOLIVE CO		12/01/2017	Various	16,764.000	1,215,124						
	CONCAST CORP NEW CL A		11/30/2017	Various	63,328.000	2,437,780						
	COMPASS GROUP PLC COMPASS MINERALS INTERNATION	В	11/30/2017	Various	188,534.580 26,341.000	3,178,252 1,837,285		·				
	CONAGRA BRANDS INC		09/30/2017	Various	20,380.000	711,466						
20605P-10-1	CONCHO RESOURCES INC		11/30/2017	Various	8,423.000	1,178,167						
	CONDUENT INC		11/30/2017	Various	62,142.000	938,775		ļ				
	CONOCOPHILLIPS		12/01/2017	Various	1,284.000	66,434						
	CONREX RESID PTY GROUP REIT II		10/25/2017	DIRECT	1,333,333.500 1,547.000	14,000,002						
	CONTINENTAL AG	В	11/30/2017	MORGAN STANLEY	1,448,000	386.309						
	CONTINENTAL RESOURCES INC OK		09/19/2017	Various	68,957.000	3,625,520						
216648-40-2	COOPER COMPANIES INC		12/01/2017	Various	3,964.000	971,850						
	CORE LABORATORIES		08/29/2017	ISI GROUP, INC.	1,087.000	95,050						
	CORNING IN C COM		12/01/2017 12/01/2017	VariousCITIGROUP GLOBAL MARKETS		544,460						
	COSTCO WHS L CORP NEW COM		12/01/201/ 11/30/2017	Various	126.000	38,053 721,464						
	CREDIT AGRICOLE SA PAR EUR 3	В	11/30/2017	Various	95,521.000	1,612,176						
	CREDIT SUISSE GROUP AG CHFO.5	B	06/08/2017	Various	27,828.670	315,981						
	CROWN HOLDINGS INC		12/01/2017	Various	2,830.000	168,575						
	CSL LIMITED COMMON STOCK	В	11/30/2017	GOLDMAN, SACHS & CO.	15,915.000	1,731,643						
	CUMMINS IN C COM		12/01/2017	Various	2,114.000	349,396 53,558						
	CVS HEALTH CORPORATION	D	₋ 11/01/2017 ₋ 11/30/2017	Various Various	686.000							
	DATIET MATE AND CENERAL THOSE WORK V	B	11/30/2017	Various	6,600,000	242.638						
	DANAHER CO RP COM		12/12/2017	Various	5,210.000	479,902						
	DANSKE BANK	B	11/30/2017	MORGAN STANLEY	32,882.000	1,230,632						
	DARDEN RESTAURANTS INC		10/03/2017	Various	1,198.000	109,382						
	DBS GROUP HOLDINGS LTD	B	11/30/2017	CREDIT SUISSE	9,300.000	168,670						
	DEBENEAMS PLG	В	12/05/2017 12/20/2017	Various Various	1,640,389.000 17,344.000							
	DELEK GROUP LTD.	В	12/20/2017	Various	15, 122.000	2,419,468						
G2709G-10-7	DELPHI TECHNOLOGIES PLC		12/05/2017	DISTRIBUTION		229,494						
247361-70-2	DELTA AIR LINES, INC.		10/30/2017	Various	145.000	7,298						
	DERWENT LONDON PLC	B	12/04/2017	Various	43,294.000	1,621,492						
	DEUTSCHE BANK AG NPV(REGD) DEUTSCHE BOERSE AG CNN STK NPV	В	04/06/2017	DIRECT	43,667.000			<u> </u>				
	DEUTSCHE BUERSE AG CANN STR NPV	D	04/10/2017	Various	35,162.000 55.101.000	2,417,055 2,118,815						
	DIAGEO	В	11/30/2017	Various	68,740.000	2,389,987						
G5821P-11-1	DIALOG SEMICONDUCTOR PLC	В	12/11/2017	BANK OF AMERICA/MERRILL LYNCH	22.000	558						
	DIAMOND OF FSHORE DRILLING INC COM		11/30/2017	BARCLAYS	78,867.000	1,265,027		ļ				
	DIAMONDBACK ENERGY INC		12/01/2017	Various		37,044						
	DICKS SPORTING GOODS DISCOVER FINL SVCS		09/19/2017	Various Various								
	DISCOVERY COMMUNICATIONS INC		10/30/2017	Various	6.987.000	198.436						
	DISNEY WALT CO		11/01/2017	Various		827,207						
R1812S-10-5	DNB ASA	В	11/30/2017	MORGAN STANLEY	37,439.000							
	DOLLAR GENERAL CORP		11/01/2017	CITIGROUP GLOBAL MARKETS	553.000	44,920		ļ				
	DOLLAR TREE INC		09/19/2017	Various		1,050,473		<u> </u>				
	DOMINION ENERGY INC	R	12/12/2017	Various	5,222.000							
	DOWDUPONT INC	D	12/01/2017	Various	152.834.070	9,419,498						
	DRAX GROUP PLC CMN STK	В	11/30/2017	Various	350,648.000	1,284,416						
G2848Q-12-3	DS SMITH PLC	В	11/30/2017	Various		631,084						
	DUKE ENERGY HLDG CORP		12/12/2017	Various	10,982.000	963,306						
	DUKE REALTY CORPORATION		12/01/2017	Various	1,329.000	38,518						
	DXC TECHNOLOGY COMPANY EAST JAPAN RAILWAY COMPANY	D	05/25/2017 11/30/2017	Various CREDIT SUISSE	20,013.090	1,311,039 165.055		<u> </u>				
	EAST JAPAN HAILWAY COMPANY	D	12/01/2017	CITIGROUP GLOBAL MARKETS								
	EASTMAN CH EM CO COM		12/01/2017		11,491.000	961,514						
or 10 0	VVIII			1.00.000	11,431.000			<u></u>				

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquire	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	EATON CORP PLC		12/01/201		25,965.000	2,019,502						
	EATON VANCE CORP		12/01/201		638.000	35,403						
	EBAY INC		11/30/201		13,770.000	487,276						
	ECOLAB INCEDISON INTL		11/30/201			1, 152, 058 						
	ELITSON INIL		12/01/201	Various	497.000							
	ELEMENTIS PLC	В	11/30/201		371,645.000	1,370,382						
	ENDESA SA EUR1.2	В	09/29/2017		7,007.000	158,171						
	ENEL SPA CMN STK PAR EUR1	B	11/30/2017		290,884.000	1,891,988						
G3157S-10-6 E	ENSCO PLC		11/30/201		232,812.000	1,250,200						
	ENTERCOM COMMUNICATIONS CORP		11/17/201			1,171						
	ENTERGY CORP		12/01/201	Various Various		41,050 736,069						
	EOG RESOUR CES INC COM		12/01/201	Various	45,444,000	4,589,556						
	EQT CORPORATION		12/01/201	Various	14,920.000	953,358						
29476L-10-7 E	EQUITY RESIDENTIAL SH BEN IN		12/01/2017	Various	17,373.000	1, 178, 446						
	ERSTE GROUP BANK	В	09/13/201	Various	72,695.000	3,070,827						
	ESSEX PROPERTY		12/01/201	Various	450.000	119,813						
	ESSILOR INTERNAT EURO 35 ESSITY CLASS B	D	11/30/201	Various Various		1,008,766 2,095,506						
	ESTEE LAUDER COS.	D	12/01/201			49,409						
	EURONAV NV	В	11/30/201		243,571.000	2,093,651						
E4R02W-10-5 E	EUSKALTEL SA	В	11/30/2017	Various	288,682.000	2,567,118						
	EVEREST RE GROUP LTD		12/01/201		658.000	171,339						
	EXPEDITORS INTL WA INC COM		11/22/201		1,511.000							
	EXPERIAN PLC COMMON STOCK	В	11/30/201	Various Various	14,473.000 36,740.000	301,315 3,042,261						
	F5 NETWORKS INC		10/30/201									
	FACEBOOK INC		12/20/201		64,091.000	11,302,054						
	FANUC LTD JPY50	B	01/10/201									
	FEDEX CORP		12/01/2017		1,107.000	256,040						
	FERGUSON PLC	B	11/30/201	MORGAN STANLEY	12,567.000	906,703						
	FIDELITY N ATL INFORMATION SVC COM		12/01/201			684,815 143,847						
	FIRSTENERGY CORP		03/29/2017	Various	3,306.000	143,847						
	FISERY INC COM		11/01/201		5,493.000	658,524						
	FLEETCOR TECHNOLOGIES I		09/19/201		1,155.000	194,720						
	FLEXTRONICS INTERNATIONAL	D	12/01/201		7,517.000	131,061						
	FLIR SYSTEMS INC		12/01/201	CITIGROUP GLOBAL MARKETS		35,287						
343412-10-2 F 344849-10-4 F	FLUOR CORP		09/19/2017			361,334 89,791						
	FORD MTR C 0 DEL COM PAR U		12/01/201	Various								
	FORTIVE CORP		08/22/201	Various	6.686.000	440,340						
SB29NF-31-2 F	FRANCO NEVADA CORP	В	11/30/201	BANK MONTREAL / NESBITT BURNS	9,334.000							
	FRANKLIN RES INC		12/01/201	Various	3,339.000	150,675						
	FRANKS INTERNATIONAL NV		11/30/201		261,218.000	1,627,388						
	FRESENIUS MEDICAL COM STK	B	11/30/201									
	FRONTLINE LTD	D	11/30/201	MORGAN STANLEY Various		931,756						
	FUGRO NV NV	В	11/30/201		94.699.000	1,336,906						
	FWI FILM HLDGS CO NPV	B	11/30/201		11,300.000	462,684						
	GALLIFORD TRY PLC	В	11/30/2017	Various	70,490.000	1, 126, 896						
	GCR HOLDINGS INC COMMON STOCK		12/21/201		14,000,000.000	14,000,000						
	GEMALTO NV	B	09/01/201		3,060.000	159,455						
	GENERAL DYNAMICS CORP		11/01/201		2,549.000 116.936.000							
	GENERAL MOTORS CO		11/30/201	Various	48,396.000	2,007,414						
	GENUINE PARTS CO		11/01/201		439.000	38,382						
36174X-10-1	GGP INC		01/27/2017	EXCHANGE	37,481.000							
	GILEAD SCIENCES INC		12/01/201		15,085.000	1,034,129						
	GLAXOSMITHKLINE PLC	В	10/26/2017			742,999						
	GLOBAL PAYMENTS INC.		12/01/201	Various Various	402.000	40,502 2,502,563						
	GRAINGER W W INC		11/30/201			2,502,563						
	GREAT PORTLAND ESTATES REIT PLC	В	11/30/201		207,620.000	1,741,073						
0020NO 110 0	MENT FORTER CONTROLLET LEV	v	1/ 00/ 20 1	141 1740	201,020.000	,1,070						

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
	GREAT-WEST LIFECO INC	В	11/30/2017	Various	61,584.000 94,518.000							
	GREENE KING PLC	R	11/30/2017	Various	327,940.000							
	GROUPE BRUXELLES LAMBERT SA	В	11/30/2017	Various	8,802,000	948.229						
F12033-13-4	GROUPE DANONE	В	11/30/2017	Various	4,599.000	362,684						
	HALFORDS GROUP PLC	В	11/30/2017	Various		1,566,643						
	HARRIS CORP. HARTFORD FINANCIAL SVCS GRP		11/01/2017	Various								
	HARIFURD FINANCIAL SVCS GRP		10/30/2017	Various Various	5,964.000 6.854.000							
	HEINEKEN NV	В	11/30/2017	Various	16,666.000	1,700,819						
426281-10-1	HENRY JACK & ASSOCIATES		10/03/2017	Various								
	HEWLETT PACKARD ENTERPRISE		11/30/2017	Various	93,704.000	1,516,850						
	HITACHI	B	11/30/2017	Various	71,000.000	529,272						
	HOEGH LNG HOLDINGS LTD. HOKURIKU ELECTRIC POWER	B	12/04/2017	Various		540,736 2,491,249						
	HOME DEPOT INC	D	11/30/2017	Various	13.496.000	2,305,469						
	HONEYWELL INTERNATIONAL INC		12/01/2017	Various	9,017.000	1,403,047						
Y33370-10-0	HONG KONG AND CHINA GAS	В	06/09/2017	Various	150,262.800							
	HOST HOTELS & RESORTS INC		12/01/2017	Various	5,969.000	112,774						
	HOYA CORPORATION	B	03/29/2017	UPMORGAN CHASE & CO.	5,000.000	247,519						
	HP INC		12/01/2017	Various	2,591.000 1.054.000	50,215 255.516						
445658-10-7	HUNT TRANSPORT SVC		12/01/2017	Various Various	344.000							
G46648-10-4	HUNTING PLC	В	11/30/2017	Various	163,450.000	1, 196, 985						
	HUNTINGTON INGALLS INDUSTRIES INC		11/01/2017	Various	161.000	37,359						
	HYDRO ONE LTD	B	03/15/2017	BANK OF AMERICA/MERRILL LYNCH	4,750.000	82,739						
	IBERDROLA	В	07/20/2017	Various Various		29,486 898,734						
	IDORSIA N LTD	R	10/16/2017	various								
	INCHCAPE PLC	В	11/30/2017	Various	167.557.000	1.692.029						
45337C-10-2	INCYTE CORPORATION		11/30/2017	Various	4,008.000	396,752						
	INFORMA PLC	В	11/30/2017	Various	35,013.000	355,465						
	ING GROEP NV	B	11/30/2017	MORGAN STANLEY	141,804.000	2,562,407						
G47791-10-1 458140-10-0	INGERSOLL-RAND PLC INTEL CORP		12/01/2017	Various Various	2,358.000 51,775.000	216,897 2,169,265						
	INTERCONTINENTALEXCHANGE GROUP INC		11/03/2017	Various	5,968.000	388,411						
	INTERNATIONAL BUSINESS MACHINES CORP		10/03/2017	Various	2,787.000	481,817						
460146-10-3	INTERNATIONAL PAPER CO		11/30/2017	Various	22,090.000	1,250,515						
	INTUIT INC.		12/01/2017	Various	1,365.000	193,757						
	INTUITIVE SURGICAL INC	D	10/03/2017	Various Various	1,784.000 	1,683,828 334,711						
	IQVIA HOLDINGS INC	D	12/01/2017	CITIGROUP GLOBAL MARKETS		40.499						
	ITOCHU ENEX LTD	В	11/30/2017	UNION BANK OF SWITZERLAND		1,072,253						
469814-10-7	JACOBS ENGINEERING GROUP INC		11/01/2017	Various		39,759						
	JAPAN PETROLEUM EXPLORATION LTD	В	11/30/2017	UNION BANK OF SWITZERLAND	60,200.000	1,384,162						
	JAPAN TOBACCO INC JPY50000	B	11/22/2017	Various		530,635						
	JARDINE MATHESON (USD) JAZZ PHARMACEUTICALS PLC	U	03/29/2017	DEUTSCHE BANK AG	4,300.000 265.000							
	JBG SMITH PROPERTIES		07/18/2017	DISTRIBUTION	12,581.500	449,482						
W4939T-10-9	JM AB	В	11/30/2017	Various	72,378.000	1,673,545						
478160-10-4	JOHNSON & JOHNSON		12/01/2017	Various	43,891.000	5,983,047						
	JOHNSON CONTROLS INTERNATIONAL PLC		09/19/2017	Various	20,346.000	877,591						
	JONES LANG LASALLE INC. JP MORGAN CHASE & CO		12/01/2017	CITIGROUP GLOBAL MARKETS	234.000 35.686.000	35,582 3.602.180						
	JUNIPER NETWORKS INC		11/30/2017	Various Various								
	KAKEN PHARMACEUTICAL LTD	В	11/30/2017	UNION BANK OF SWITZERLAND	31,100.000	1,562,516						
S63647-66-3	KASIKORNBANK PUBLIC NON-VOTING DR	В	05/16/2017	JPMORGAN CHASE & CO.	17,500.000	93,709						
	KDD1 CORP JPY5000	В	11/30/2017	Various	179,900.000	5, 108, 929						
	KEYCORP NEW COM		11/30/2017	UNION BANK OF SWITZERLAND	21,733.000	412,492						
	KEYENCE CORP JPY50	B	03/29/2017	JPNORGAN CHASE & CO.	400.000 202,827.000	161,751						
494368-10-3	KTER GROUP PLC	υ	11/30/2017	Various	1,438.000	2,855,390						
	KIRIN HOLDINGS CO	B	03/29/2017	JPMORGAN CHASE & CO.	5,000.000	95, 105						
482480-10-0	KLA TENCOR CORP		11/01/2017	Various	7,959.000							
X4551T-10-5	KONE B	В	11/30/2017	MORGAN STANLEY	13,599.000	701, 127						

	Showing All Long-Term Bonds and Stocks ACQUIRED During Current Year											
1	2	3	4	5	6	7	8	9				
								Paid for Accrued				
CUSIP			Date		Number of Shares			Interest and				
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends				
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	В	06/20/2017	Various	24,522.000	504,124						
500754-10-6	KRAFT HEINZ ORD		11/30/2017	JPMORGAN CHASE & CO.	23,699.000	1,928,388						
J37996-11-3	KYORIN HOLDINGS INC	B	11/30/2017	UNION BANK OF SWITZERLAND	96,300.000	1,844,749						
	L3 TECHNOLOGIES INC		11/01/2017	Various	1,025.000	175,953						
50540R-40-9	LABORATORY CORP AMER HLDGS	D	12/01/2017	Various Various		41,470						
F01764-10-3	L'AIR LIQUIDE S.A.	B	10/02/2017	STOCK DIV.	3, 183.500							
512807-10-8	LAM RESEARCH CORP.		12/01/2017	Various		140,435						
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	B	10/24/2017	Various		245,779						
517834-10-7	LAS VEGAS SANDS CORP		11/30/2017	Various		485,515						
521865-20-4	LEAR CORP		12/01/2017	Various	873.000	131,984						
524660-10-7	LEGGETT & PLATT INC		11/01/2017	Various	742.000	34,503						
525327-10-2	LEIDOS HOLDINGS INC		12/01/2017	CITIGROUP GLOBAL MARKETS		36,290						
53071M-10-4531229-40-9	LIBERTY MEDIA LIBERTY SIRIUSXM COR		11/01/2017	Var i ous	1,596.000 10,661.000	37 ,546 458 ,588						
531229-60-7	LIBERTY MEDIA LIBERTY SIRIUSXM COR		12/01/2017	CITIGROUP GLOBAL MARKETS	483.000	20.410						
534187-10-9	LINCOLN NA TL CORP IN COM		10/30/2017	Various	15.022.000	1.054.785						
539830-10-9	LOCKHEED MARTIN CORP		12/12/2017	Various	1,904.000	575,288						
540424-10-8	LOEWS CORP		12/01/2017	Various		40,493						
H50524-13-3	LONZA GROUP AG	B	11/30/2017	Various	8,124.000	2, 117, 393						
F58149-13-3	L'OREAL CNN STK	В	11/30/2017	Various	9,083.000	2,012,235						
548661-10-7	LOWES COS INC USDO .50		11/30/2017	Various	19,351.000	1,608,308						
N53745-10-0 55261F-10-4	LYONDELLBASELL INDUSTRIES CLASS A		12/01/2017	Various	28,030.000	2,713,697 1,408,192						
Q57085-10-4	MACQUARIE GROUP LT COMMON STOCK	n	12/12/2017	Various	8,649.000 24.197.000	1,408,192						
\$25544-75-0	MAGNA INTL INC CLASS'A'SUB-YTG COM NPV	D	11/30/2017	Various		1,804,222						
G5785G-10-7	MALLINCKRODT PLC	D	09/19/2017	Various	16,263.000	732,503						
56418H-10-0	MANPOWERGROUP		09/19/2017	Various	1,100.000	125,247						
S24925-19-0	MANULIFE FINANCIAL CORP	В	05/31/2017	CIBC WORLD MARKETS								
56585A-10-2	MARATHON PETROLEUM CORP		12/01/2017	Various	46,302.000	2,776,676						
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/20/2017	Various	16,313.000	2,089,995						
571748-10-2	MARSH + MCLENNAN COS INC		11/01/2017	Various	5,509.000	433,443						
SB1JQD-M8-7	MARSTONS PLC	В	12/05/2017	Various	1,208,120.000	1,885,968						
57636Q-10-4	MASTERCARD INC CLASS A	D	12/20/2017	Various		5, 183,320 1,429,685						
580135-10-1	MCDONALDS CORP	D	12/12/2017	Various	5,735.000	944,307						
E7418Y-10-1	MEDIASET ESPANA COMUNICACION SA	В	11/30/2017	Various	218,769.000	2,552,410						
G5960L-10-3	MEDTRONIC PLC		11/30/2017	Various		3,295,220						
58933Y-10-5	MERCK & CO. INC.		11/01/2017	Various	4,253.000	274,882						
59156R-10-8	METLIFE INC COM		11/30/2017	UNION BANK OF SWITZERLAND	17,103.000	918,089						
592688-10-5	METTLER TOLEDO INTERNATIONAL		12/01/2017	Various	251.000	149,459						
F61824-14-4594837-30-4	MICHELIN (CGDE) CNN STK MICRO FOCUS INTERNATIONAL ADR PLC	R	11/30/2017	MORGAN STANLEY		818,842						
594837-30-4 SBD8YW-M0-4	MICRO FOCUS INTERNATIONAL ADR PLC	D	09/19/2017	Various	14,815.710 25,364.000	313,327 654.839						
595017-10-4	MICROCHIP TECHNOLOGY INC	٠	12/01/2017	Various	1,445,000	123.313						
595112-10-3	MICRON TEC HNOLOGY INC COM		12/01/2017	Various	16,367.000	753,008						
594918-10-4	MICROSOFT CORP		12/20/2017	Various		6,547,374						
G61614-12-2	MITCHELLS & BUTLERS PLC	B	11/30/2017	Various	293,454.000	1,061,012						
	MITSUBISHI UFJ FINANCIAL GROUP	B	04/19/2017	BANK OF AMERICA/MERRILL LYNCH	154,500.000	918,764						
608190-10-4	MOHANK INDUSTRIES INC		10/03/2017	Various		191,814						
60871R-20-9 609207-10-5	MOLSON COORS BREIIING CO. CL B		09/30/2017	Various		1,938,421 1,640,652						
61166W-10-5	MONDELEZ INTERNATIONAL INC		11/30/2017	JPNORGAN CHASE & CO.	2,807.000	332,180						
615369-10-5	MODDYS CORP		12/01/2017	Various	320.000	48,416						
617446-44-8	MORGAN STANLEY		11/30/2017	Various	35, 187.000	1,811,216						
620076-30-7	MOTOROLA SOLUTIONS INC		10/30/2017	Various	3,579.000							
55354G-10-0	MSC1 INC A		11/01/2017	Various	310.000	36,738						
Q64865-10-0	MYER HOLDINGS LTD	В	11/30/2017	UNION BANK OF SWITZERLAND	1,989,944.000	1,186,024						
N59465-10-9	MYLAN NV		09/19/2017	Various	4,467.000	185,988						
G6374M-10-9	NATIONAL EXPRESS GROUP PLC	В	11/30/2017	Various	255,257.000	1,258,761						
SBDR05-C0-9 W5691F-10-4	NATIONAL GRID PLC	p	09/20/2017	Various		970,080 1,321,105						
W5691F-10-4 H57312-64-9	NCC AB	D	11/30/2017	Various Various								
64110D-10-4	NESTLE SA PAR OFFT	U	10/30/2017	Various								
	NETFLIX INC		10/03/2017	Various	5,795.000	952,287						
5IOL 10 0	1861 110				,							

SCHEDULE D - PART 3

		Sho	wing All Lo	ng-Term Bonds and Stocks ACQUIRED During Current Year				
1 CUSIP	2	3	4	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign	Date Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	NEWCREST MINING LTD	B	11/30/2017	GOLDMAN, SACHS & CO.	133,543.000	2,362,915		
	NEWRIVER REIT PLC	B	11/30/2017	Various	291,648.000	1,258,194		
	NEWS CORP CLASS A		10/03/2017	Various	11,511.000	157,970		r
	NEXTERA ENERGY INC		12/12/2017	Various	2,300.000	361,550		Γ
J49614-10-0 J28583-16-9	NICHI-IKO PHARMACEUTICAL LTD	В		UNION BANK OF SWITZERLAND UNION BANK OF SWITZERLAND	110,400.000	1,660,709		ſ
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	11/30/201711/30/2017	Various Various	21,300.000	1,705,414 1,006,550		l
	NOBLE ENER GY INC COM	D	09/19/2017	Various	25,486,000	714.932		[
	NOKIA CORPORATION ADR	n	03/15/2017	BARCLAYS	62.530.000	335.674		I
655664-10-0	NORDSTROM INC	U	10/30/2017	Various	1,133,000			I
666807-10-2	NORTHROP GRUMMAN CORP		12/01/2017	Various	3.011.000	786.113		I
G66721-10-4	NORWEGIAN CRUISE LINE		12/01/2017	CITIGROUP GLOBAL MARKETS	687.000	37,654		
	NOVO-NORDISK B ORD	В	03/31/2017	Various	23,320.000			I
	NTT DOCOMO. INC	В.	11/30/2017	Various	114,700,000	2.881,676		L
67066G-10-4	NVIDIA CORP		12/20/2017	Various	31,980.000	6,293,376		L
	NVR INC		09/19/2017	Various				
N6596X-10-9	NXP SEMICONDUCTORS N.V.	D	05/25/2017	UNION BANK OF SWITZERLAND	2,249.000	243,065		ļ
	OCCIDENTAL PETROLEUM CORP		08/30/2017	Various	6,033.000	387,534		
	OIL STATES INTL		11/30/2017	BARCLAYS	122, 172.000	2,907,694		
	OMNICOM GROUP		11/01/2017	Various	3,238.000	268,561		ļ
	OPHIR ENERGY PLC	B	12/01/2017	Various		726,917		ļ
	ORACLE CORP COM		11/30/2017	Various	70,271.000	3,495,538		
	ORIX CORP COMMON STOCK	B	11/30/2017	Various	76,200.000	1,316,928		
	ORIX JREIT REIT INC	B	11/30/2017	UNION BANK OF SWITZERLAND	1,260.000	1,775,631		+
J63117-10-5	OTSUKA HOLDINGS CO LTD	B	11/30/2017	Various	28,600.000	1,271,225		
	P G & E CORP		12/01/2017	Various	13,953.000	912,921		
693718-10-8	PACCAR INC		12/01/2017	Various	12,954.000	898,623		
	PACKAGING CORPORATION OF AMERICA		12/01/2017	Various	1,262.000	141,359		r
	PANDORA MEDIA INC		09/28/2017	- Various	19,216.000	158,329		f
G6376N-15-4	PARAGON GROUP OF COMPANIES	В	11/30/2017	Various	173,609.000	1, 136, 958		Γ
70450Y-10-3	PAYPAL HOLDINGS INC	p	12/12/2017	Various		4,259,928		[
M7846U-10-2 69327R-10-1	PAZ OIL CO. LTD.	B	11/30/2017	Various		1,363,011		
	PDC ENERGY INC	D	11/30/2017	BARCLAYS	41,011.000 240.827.000	1,884,455 2,590,034		
		В	11/30/201711/30/2017	Various		2,598,798		[
G70278-10-9	PEPSICO INC. PETRA DIAMONDS LTD	D	12/05/2017	Various	1,121,744.000	1,027,716		ĺ
G7052T-10-1	PETROFAC LTD	D	12/03/2017	Various	147.912.000	842.130		Í
717081-10-3	PFIZER INC	D	12/01/2017	Various	251,015.000			
718172-10-9	PHILIP MORRIS INTL.		12/21/2017	Various	27,228,000	2,831,817		
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	05/15/2017	STOCK DIV.	1,925.230	48,744		
718546-10-4	PHILLIPS 66	D	11/30/2017	Various	61,601.000	5,973,874		
	PHOENIX GROUP HOLDINGS	B	11/30/2017	Various	181,212,000	1.871.621		
723484-10-1	PINNACLE WEST CAPITAL CORP		10/03/2017	Various	1,457,000	129,443		
723787-10-7	PIONEER NA T RES CO COM		12/01/2017	Various	3,832.000	544,519		L
	PLAYTECH PLC	В	11/30/2017	Various	136, 103.000	1,549,423		L
	PNC FINL SVCS GROUP INC		11/30/2017	Various	4,695.000			L
731068-10-2	POLARIS INDUSTRIES INC		12/01/2017	CITIGROUP GLOBAL MARKETS	285.000	35,941		
	POTASH CORP OF SASKATCHEWAN	B.	05/31/2017	CIBC WORLD MARKETS		616,065		L
	PPG INDUSTRIES INC		11/30/2017	JPMORGAN CHASE & CO.	8,192.000	957,235		
69351T-10-6	PPL CORP		11/30/2017	Various	7,504.000	275, 172		ļ
74005P-10-4	PRAXAIR INC.		11/30/2017	Various	2,450.000	377, 104		
74112D-10-1	PRESTIGE BRANDS		11/30/2017	JPMORGAN CHASE & CO.	40,884.000	1,847,957		
741503-40-3	PRICELINE.COM		11/30/2017	Various	176.000	306,189		ļ
742718-10-9	PROCTER & GAMBLE CO		11/30/2017	Various	37,664.000	3,389,913		
743315-10-3	PROGRESSIVE CORP		11/01/2017	Various	48,364.000	2,044,125		<u> </u>
	PROLOGIS INC		12/01/2017	Various	3,766.000	220,951		+
	PRUDENTIAL CORP	B	11/30/2017	MORGAN STANLEY	62,478.000	1,572,218		
	PRUDENTIAL FINL INC		10/30/2017	Various	2,888.000	326,901		
	PSP SWISS PROPERTY AG	B	11/30/2017	Various	31,186.000	2,785,287		†
	PUBLIC STORAGE		11/01/2017	CITIGROUP GLOBAL MARKETS	249.000	51,423		
	PULTE GROUP INC		12/01/2017	Various	14,495.000	365,500		†
	QUALCOMM INC		12/01/2017	Various	118.000	7,728		
	QUEST DIAGNOSTICS INC		12/21/2017	- Various	4,006.000	409,605		
	RANGE RESOURCES CORP		09/19/2017	Various	32,057.000	709,477		r
755111-50-7	RAYTHEON COMPANY		11/01/2017	Various	1,526.000	249,428		<u> </u>

		Shov	ving All L	ong-Term Bonds and Stocks ACQUIRED During Current Year				
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
	RECKITT BENCKISER GROUP PLC	B	10/26/2017	GOLDMAN, SACHS & CO. JPMORGAN CHASE & CO.	551.000 5,000.000	48 , 145 259 , 952		
	RED HAT INC.		12/01/2017	CITIGROUP GLOBAL MARKETS	364.000	45,595		
	REDEFINE INTERNATIONAL REIT PLC	B	11/30/2017	Various	1,532,861.000	748,022		
	REGENCY CENTERS CORPORATION		09/19/2017	Various	11,466.000	718,430		
7591EP-10-0 759351-60-4	REGIONS FINANCIAL CORP REINSURANCE GROUP AMERICA INC		10/30/2017	Various Various	22,574.000 1,182.000			
	RENAULT SA COMMON STOCK	В	11/30/2017	Various	28,304.000	2,881,428		
E8471S-13-0	REPSOL YPF SA EUR1	B	12/18/2017	STOCK DIV.	5,761.830	59,433		
	REPUBLIC S VCS INC COM		12/01/2017	Various	2,218.000	143,343		
	RIGHTMOVE PLC	B	11/30/2017	GOLDMAN, SACHS & CO.	34,906.000 95.930.000	1,904,668 5,166,435		
	ROBERT HALF INTL INC	D	11/30/2017 11/01/2017	Various		3, 100, 433		
	ROCHE HOLDING AG-G COMMON STOCK	В	10/26/2017	Various	1.311.000	318.310		
773903-10-9	ROCKWELL AUTOMATION INC		12/01/2017	Various	246.000	47,986		
	ROCKWELL COLLINS INC		12/01/2017	CITIGROUP GLOBAL MARKETS	338.000	44,920		
	ROGERS COMMUNICATIONS INC CL B	В	11/30/2017	BANK MONTREAL / NESBITT BURNS	14,807.000			
	ROSS STORES, INC.		11/01/2017	Various	16,750,000	34,043		
S27543-83-4	ROYAL BK OF CANADA COM NPV	В	11/30/2017	Various	84,668.000	6,463,149		
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		12/01/2017	CITIGROUP GLOBAL MARKETS	360.000	43,518		
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	05/18/2017		73,046.070	1,848,065		
	S&P GLOBAL INC	D	12/20/2017	Various Various	8,115.000 5.773.000	1,341,419 420.530		
	SAGA PLC	B	11/30/2017	Various		1,415,764		
	SALESFORCE. COM INC		09/19/2017	Various	2,395.000	200,646		
X75653-10-9	SAMPO PLC	В	11/30/2017	Various	7,010.000	371,195		
	SANDFIRE RESOURCES	В	11/30/2017	UNION BANK OF SWITZERLAND	306,506.000	1,445,201		
	SAWAI PHARMACEUTICAL LTD	B	11/30/2017		45,500.000 70.383,000	2,232,206 1,169,442		
	SCENTRE GROUP UNITS LTD	B	11/30/2017	GOLDMAN, SACHS & CO.		1, 169, 442		
	SCHLUMBERGER LTD		12/05/2017	Various	17,468.000	1,107,512		
S48341-08-5	SCHNEIDER ELECTRIC	В	11/30/2017	Various	24,525.000	2,111,593		
	SEALED AIR CORP		10/30/2017	Various	221.000	9,746		
	SECON CO. LTD. ORD SEMGROUP CORP	B	11/17/2017	CITIGROUP GLOBAL MARKETS		44,422 2,143,032		
G80400-10-7	SERCO GROUP PLC		11/30/2017	Various	1,140,544.000	2, 143,032		
	SGS	В	03/27/2017	Various	37.000	78,630		
	SHAFTESBURY PLC	В	11/30/2017	Various	19,421.000	260,921		
	SHIN ETSU CHEMICAL CO.	B	03/29/2017	JPMORGAN CHASE & CO.	1,200.000	106,258		
	SIEMANS AG SIGNATURE BK NEW YORK NY	B	11/30/2017 09/19/2017	MORGAN STANLEY	22,666.000 5,090.000	3,086,347		
	SIGNATURE BK NEW YORK NY		09/19/2017	Various	2.365.000			
	SIRIUS XIII HOLDINGS INC		12/01/2017	Various	99,227.000	542.043		
Q8514Q-13-0	SKY NETWORK TELEVISION LTD	В	11/30/2017	UNION BANK OF SWITZERLAND	446,468.000	762,877		
	SMITH & NEPHEW ORD USDO.20	B	11/30/2017	Various	43,413.000			
	SOFTBANK GROUP CORP SOUTHERN CO	В	11/30/2017	CREDIT SUISSE				
	SSAB SVENSKT STAL B	В	11/02/2017	Various Various	454,808.000	1,765,980		
	SSE PLC	B	03/17/2017	STOCK DIV.	1,590.270	27,865		
	STAGECOACH GROUP PLC	B	11/30/2017	Various		1,927,587		
	STANLEY BLACK & DECKER INC		09/19/2017	Various	1,440.000	206,056		
	STATE STREET CORPORATIONSTATOIL ASA CNN STK		11/30/2017 05/12/2017	Various	7,347.000 815.000	693,111 12.521		
	STATUTE ASA CHIN STK	D	12/01/2017	Various	24,688.000	12,521		
	STRYKER CORP		12/12/2017	Various	1,588.000	243,065		
	SUBARU CORP	В	12/07/2017	Various	16,800.000	573,906		
	SUN HUNG KAI PROP HKDO.50	B	11/30/2017	MORGAN STANLEY	44,000.000	718,057		
S25661-24-0 SB3NB1-P2-8	SUN LIFE FINANCIAL CON NPV	B	11/30/2017	BANK MONTREAL / NESBITT BURNS	14,473.000 9,663.000	572,719		
	SUNTRUST B KS INC COM	D	11/30/2017	Various				
	SUPERIOR ENERGY SERVICES INC		11/30/2017	BARCLAYS	167,310.000	1,614,542		
78486Q-10-1	SVB FINANCIAL GROUP		09/19/2017	Various	4,040.000	729,624		
	SWISS RE LTD	В	11/30/2017	MORGAN STANLEY	28,414.000	2,667,927		
H8398N-10-4	SWI SSCOM	B	03/29/2017	CREDIT SUISSE	641.000	293,349		

SCHEDULE D - PART 3

		Showing All Lo	ong-Term Bonds and Stocks ACQUIRED During Current Year	•			
1 CUSIP	2	3 4	5	6 Number of Shares	7	8	9 Paid for Accrued Interest and
Identification	Description	Foreign Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
871607-10-7	SYNOPSYS INC		Various		137 , 181		
	SYSCO CORP	11/30/2017	Various	949.000	54,786		
74144T-10-8	T. ROWE PRICE GROUP	09/19/2017		10,684.000			
J8129E-10-8	TAKEDA PHARMACEUTICAL CO LTDTALKTALK TELECOM GROUP PLC	B12/28/2017			1,587,555		
SB4YCD-F5-0 876030-10-7	TAPESTRY INC	B12/05/2017	VariousEXCHANGE	4.385.000	1, 184, 949		
87612E-10-6	TARGET CORP	11/01/2017	Various	12.849.000	716,020		
H84989-10-4	TE CONNECTIVITY LTD	09/19/2017	Various	2,228.000	177,083		•••••
S28793-27-1	TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	B	CIBC WORLD MARKETS	33,896.000	603,538		
E9055J-10-8	TECNICAS REUNIDAS SA	B11/30/2017 .	Various	57,627.000	1,760,390		
882508-10-4	TEXAS INST RS INC COM	12/20/2017 .	Various	44,696.000	4,476,125		
F9156M-10-8	THALES S.A.	B	Various	1,084.000	111,479		
203640-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC.	01/26/2017	STOCK DIV.		518,806		
883556-10-2 887317-30-3	THERMO FIS HER SCIENTIFIC INC COM		Various Various	13,389.000 18,027,000	2,555,026 1,649,651		
	TJX COMPANIES INC	11/01/2017		21,997.000	1,621,312		
872590-10-4	T-MOBILE US INC	11/01/2017		9.587.000			
	TOKIO MARINE HOLDINGS	B	CREDIT SUISSE	4,800.000	212,752		
J86957-11-5	TOKYO ELECTRON	B01/10/2017 .	UNION BANK OF SWITZERLAND	10,300.000	990,085		
889478-10-3	TOLL BROTHERS INC	09/19/2017	Various	3,533.000	139,963		
891027-10-4	TORCHMARK INC COM	11/01/2017	Various	430.000	36,447		
S28972-22-2	TORONTO-DOMINION COM NPV	B11/30/2017	Various		1,599,412		
J89752-11-7	TOSHIBA CORP NPV	B	Various	945,000.000	1,994,027		
F92124-10-0 891906-10-9	TOTAL SA EUR 2.5	B	DIRECT Various	1,612.000 558.000	71,905 36.861		
J91214-10-6	TOYOTA BOSHOKU CORP	B11/30/2017	UNION BANK OF SWITZERLAND		1,367,685		
		11/01/2017	Various	1,376.000	91,204		
SBF2RC-K7-4	TRACTOR SUPPLY CO	B 12/15/2017	MORGAN STANLEY	26,111.000	227,714		
89417E-10-9	TRAVELERS COS INC	12/01/2017	Various	407.000	55,437		
896945-20-1	TRIPADVISOR INC	01/05/2017	UNION BANK OF SWITZERLAND	1,628.000	80 , 198		
	TRISURA GROUP LTD	B	DISTRIBUTION		5,652		
S01500-80-0	TULLOW OIL PLC	B11/30/2017	Various	671,591.000	1,622,742		
902653-10-4	UDR INC	12/01/2017		2,637.000	105,894		
SB1YY4-B3-8SBYMXP-S7-5	UNIBAIL-RODAMCO SE REIT	B11/30/2017	Various	1, 119.000	286,795		
	UNILEVER PLC ORD GBPO.031111	B	Various		2,090,624 1,935,157		
	UNION PACIFIC CORP	11/30/2017	Various	1.011.000	127 . 139		
	UNITED BUSINESS MEDIA PLC	B	Various	135.818.000	1.373.360		
	UNITED OVERSEAS BANK	B	STOCK DIV.	2,091.700	29,834		
911312-10-6	UNITED PARCEL SERVICE INC CLASS B	11/30/2017	Various	30,803.000	3,741,024		
	UNITED TECHNOLOGIES CORP	11/30/2017	Various	20,138.000	2,439,803		
	UNITED THERAPEUTICS CORP	11/01/2017	Various	1,013.000	135,309		
	UNITEDHEALTH GROUP INC	12/20/2017	Various				
	US BANCORP VAIL RESORTS INC	12/01/2017	Various Various	1,667.000 164.000			
	VALERO ENERGY CORP	11/30/2017	Various	45.862.000	3,789,335		
92214X-10-6	VAREX IMAGING CORP	01/30/2017	DISTRIBUTION	115.200	2,945		
92220P-10-5	VARIAN MEDICAL SYST	10/03/2017	Various	8,898.000	922,951		
G9325J-10-0	VECTURA GROUP PLC	B	Various	1,333,352.000	1,746,233		
G9328D-10-0	VEDANTA RESOURCES	B11/30/2017	Various	136,641.000	1,280,876		
	VERISK ANALYTICS INC-CLASS A	03/29/2017 .	MORGAN STANLEY	5,005.000	401,082		
92343V-10-4	VERIZON COMMUNICATIONS	12/01/2017		28,080.000	1,306,034		
92532W-10-3	VERSUM MATERIALS INC	10/16/2017	MORGAN STANLEY				
K9773J-12-8	VESTAS WIND SYSTEM A/S-CNN STK	B11/30/2017	Various		725,177		
G93656-10-9 92826C-83-9	VIRGIN MONEY HOLDINGS UK PLC	B11/30/2017 12/12/2017	Various Various		1,601,212 2,467,598		
F97982-10-6	VIVENDI EURS.50	B	MORGAN STANLEY		2,467,598		
928563-40-2	VM WARE INC	10/03/2017	Various	8,713.000	768,437		
SBBJPF-Y1-4	VONOVIA SE	B12/12/2017	Various	25,524.000	1,222,422		
929089-10-0	VOYA FINANCIAL INC	09/19/2017	Various	4,216.000	172,636		
929160-10-9	VULCAN MAT LS CO COM	11/30/2017	Various	1,978.000	248,536		
	WALMART DE MEXICO V	B	NOMURA SECURITIES INTERNATIONAL INC	34,762.000	70,846		
	WAL-MART STORES	12/01/2017			2,310,793		
	WASTE CONNECTIONS INC	A	Various	1,748.000	114, 190 91, 426		
94106L-10-9	WASTE MGMT INC DEL	12/01/2017	Various	1,228.000	91,426		

SCHEDULE D - PART 3

		One	JWING AN LOI	ig-Term bonds and Stocks ACQUINED builing Current Teal				_
1	2	3	4	5	6	7	8	9
								Paid for Accrued
CUSIP			Date		Number of Shares			Interest and
Identification	Description	Foreign	Acquired	Name of Vendor	of Stock	Actual Cost	Par Value	Dividends
941848-10-3	WATERS CORPORATION	roreign		Various	210.000	41.614	rai vaiue	Dividends
949746-10-1	WELLS FARGO CO			Various	104.768.000	5,907,265		
959802-10-9	WESTERN UN CO COM			Various	2.364.000	46.599		
96145D-10-5	WESTROCK			Various	667.000	41,621		
962166-10-4	WEYERHAEUSER CO			Various	9.943.000	351.783		
963320-10-6	WHIRLPOOL CORP COM			Various	593.000	114.036		
G9645P-11-7	WILLIAM HILL PLC	R		Various	303.974.000	1.188.338		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM	J	11/01/2017	Various	3.513.000	367.742		
98389B-10-0	XCEL ENERGY INC		10/03/2017	Various	14.502.000	698.169		
984121-60-8	YEROY CORP		11/30/2017	Various	47.171.500	1.234.222		
983919-10-1	XILINX INC COM		12/01/2017	Various	621.000	42.377		
Q9898K-10-3	Z ENERGY LTD	В	11/30/2017	UNION BANK OF SWITZERLAND	288.183.000	1.537.687		
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		11/30/2017	UNION BANK OF SWITZERLAND	6.354.000	744,053		
98978V-10-3	ZOETIS INC			Various	1,550,000	112.050		
H9870Y-10-5	ZURICH INSURANCE GROUP AG	В		Various	7,813,000	2.364.707		
9099999. Sub	ototal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)		•			693.870.535	XXX	
02010#-10-0	ALLSTATE NEW JERSEY INSURANCE COMPANY		12/31/2016	DISTRIBUTION	0.000			
9199999. Sub	ototal - Common Stocks - Parent, Subsidiaries and Affiliates		-				XXX	
SBYYTS-H3-9	INVESTEC GSF EM CORPORATE DEBT FND	D	12/01/2017	Various		12,534,968		
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	D	12/01/2017	STOCK DIV.		5,068,084		
464287-20-0	ISHARES CORE S&P 500 ETF		08/31/2017	Various	2,343,782.000	554,761,752		
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C	06/30/2017	Various	84,629.000	4,740,517		
464287-62-2	I SHARES RUSSELL 1000 INDEX		12/12/2017	Various	1,912,231.000	264,586,379		
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND			Various	54,318.000	8,095,809		
78462F-10-3	SPDR S&P 500 ETF TRUST		12/12/2017	Various	1,509,420.000	380,664,935		
9299999. Sub	ototal - Common Stocks - Mutual Funds					1,230,452,443	XXX	
9799997. Tota	al - Common Stocks - Part 3					1,924,322,978	XXX	
9799998. Tota	al - Common Stocks - Part 5					2,349,550,370	XXX	
9799999. Tota	al - Common Stocks					4,273,873,348	XXX	
9899999. Tota	al - Preferred and Common Stocks					4,329,664,579	XXX	
9999999 - Tot	tals					27.677.244.950	XXX	35.444.713

SCHEDULE D - PART 4

					Showing All L	₋ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
36208N-YT-4	GOVT NATL MTG ASSOC I #456222	o.g	12/01/2017 .	. SCHEDULED REDEMPTION	Ciocii	773	773	785	777	Doorogoo	(4)	(4)	Value	773	2.opeca.	on Biopoodi	2.opcca.		106/15/2028
36213F-VX-8	GOVT NATL MTG ASSOC I #553330		12/01/2017	SCHEDULED REDEMPTION		126,961	126,961	129.679	127,394		(433)	(433)		126,961					107/15/2018
36297F-Q6-2	GOVT NATL MTG ASSOC I #710677		12/01/2017 _	SCHEDULED REDEMPTION		75, 133	75, 133	79,910	79,253		(4, 120		(4, 120)							07/15/2024
36225B-5P-9	GOVT NATL MTG ASSOC I #781754		12/01/2017 _	SCHEDULED REDEMPTION		54,252	54,252	58,048	55,566		(1,314		(1,314)		54,252					306/15/2019
36241L-KS-4	GOVT NATL MTG ASSOC I #783005		12/01/2017 .	. SCHEDULED REDEMPTION		235,911	235,911	253, 139	250,609		(14,698		(14,698)		235,911					206/15/2025
36202F-JC-1	GOVT NATL MTG ASSOC II #004759		12/01/2017 .	. SCHEDULED REDEMPTION		14,908	14,908	15,851	15,723		(815		(815)		14,908				368	
36202F-N4-4	GOVT NATL MTG ASSOC II #004911		12/01/2017 .	. SCHEDULED REDEMPTION		52,434	52,434	55,752	55,019		(2,585)	(2,585)		52,434					01/20/2026
742651-DK-5	PRIVATE EXPORT FUNDING		12/15/2017 .	. MATURED		3,000,000	3,000,000	2,992,530	2,998,933	}	1,067	·	1,067	}	3,000,000	}	ł	}	67,500	12/15/2017
912810-RT-7	TREASURY BOND		01/04/2017 _	MARKETS		10,968,750	13,000,000	11,665,469	11,669,571		315		315		11,669,886		(701, 136)	(701, 136)	112 660	208/15/2046
912810-R1-7 912810-RU-4	TREASURY BOND		03/03/2017 .	Various			3,000,000		34.376.344		973		973		34.377.317					111/15/2046
912828-28-8	TREASURY NOTE		12/15/2017 .	Various		41,975,391	43,000,000	42,529,688			19,706		19,706		42,549,394		(574,003)	(574,003)		608/31/2022
912828-2W-9	TREASURY NOTE		12/15/2017 .	. Various		113,944,336	115,000,000	114,236,328			8,928		8,928		114,245,256		(300,920)	(300,920)		09/30/2022
912828-F6-2	TREASURY NOTE		12/18/2017 .	Various		80,501,914		80,822,813			10,515		10,515		80,833,327		(331,413)	(331,413)	155 , 428	
				CITIGROUP GLOBAL							·									
912828-M8-0	TREASURY NOTE		12/18/2017 _	MARKETS		24,807,617	25,000,000	24,861,328			1,092		1,092		24,862,420		(54,803)	(54,803)		11/30/2022
912828-N5-5	TREASURY NOTE		02/17/2017 .	Various		41,048,398	41,000,000	40,939,141	40,969,491		3,675		3,675		40,973,166		75,232	75,232	255,511	112/31/2017
				BANK OF AMERICA/MERRILL	=															
912828-R7-7	TREASURY NOTE		01/04/2017 _	LYNCH		74,946,094			77,370,628		(2, 120		(2, 120)		77,368,508		(2,422,414)	(2,422,414)		205/31/2021
912828-U2-4 912828-U7-3	TREASURY NOTETREASURY NOTE		03/08/2017 _ 02/06/2017 _	Various		67,517,188 311,197,665	70,000,000 311,784,000	66,530,078 311,039,337	66,542,693 311,039,337		31,578		31,578 10,818		311,050,155		942,916 147,510	942,916 147,510	324,862 413,897	211/15/2026 712/15/2019
912828-07-3	TREASURY NOTE		12/18/2017 .	Various		162,341,911	161,956,000	162,449,460	162.449.460		(522		(522)		162.448.938		(107,027)	(107,027)	44 720	912/31/2021
912828-W6-3	TREASURY NOTE		12/11/2017	Various		19,888,281	20,000,000	20,057,031	102,449,400		(13,272)	(13,272)		20,043,759		(155,478)	(155,478)		603/15/2020
012020 110 0	THE TOTAL THE TENTE THE TE		1	BANK OF AMERICA/MERRILL		10,000,201	20,000,000	20,007,001			(10,272	/	(10,2/2)		20,040,700		(100, 470)	(100,470)		
912828-X9-6	TREASURY NOTE		12/18/2017 _	LYNCH		15,855,625	16,000,000	16,031,875			(5,693)	(5,693)		16,026,182	L	(170,557)	(170,557)	142,541	105/15/2020
912828-XR-6	TREASURY NOTE		10/20/2017 .	. GOLDMAN, SACHS & CO		67,055,605	67,250,000	67, 181, 699			1,706		1,706		67, 183, 405		(127,800)	(127,800)	225,085	05/31/2022
912828-XW-5	TREASURY NOTE		12/18/2017 .	. Various		29,030,742	29,500,000	29,415,879			6,259		6,259		29,422,138		(391,396)	(391,396)		106/30/2022
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					08/15/2017
912810-DY-1	US TREASURY N/B		05/15/2017 .	_ MATURED		100,000	100,000	107,234	100,392		(392)	(392)		100,000					05/15/2017
49549C-AA-6 74046B-AA-4	KING INTL LEASING LLCPREMIER AIRCRAFT LEASING		10/15/2017 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		419,554	419,554	419,554	419,554						419,554					10/15/2022
74046B-AB-2	PREMIER AIRCRAFT LEASING		11/06/2017 .	SCHEDULED REDEMPTION		1,759,101	1,759,101 3,476,028	1,759,101 3,476,028	1,759,101 3,476,028						1,759,101 3,476,028					402/06/2022 604/10/2022
746388-AA-5	PURPLE CHEN 2011 LLC		11/01/2017	SCHEDULED REDEMPTION		420.296	420.296	420.296	420.296						420.296					08/01/2023
797224-AB-8	SAN CLEMENTE LEASING LLC	1	12/07/2017 .	. SCHEDULED REDEMPTION	-	878,744	878,744	878,744		ļ		ļ	·		878,744	ļ	·			106/07/2022
89609G-AB-8	TRICAHUE LEASING LLC		11/26/2017 .	. SCHEDULED REDEMPTION		692,607	692,607								692,607					202/26/2022
	Subtotal - Bonds - U.S. Governments	3				1.115.320.478	1,126,296,703	1.121.678.388	724.376.609		(78.424)	(78,424)		1.119.434.825		(4.114.347)	(4.114.347)	3.988.312	
195325-BJ-3	REPUBLIC OF COLOMBIA	. D	_01/27/2017 _	MATURED		7,000,000	7,000,000	8,727,000	7,027,338		(27,338		(27,338)		7,000,000		(1,114,047)	(1,114,047)		01/27/2017
836205-AN-4	REPUBLIC OF SOUTH AFRICA	D	04/13/2017	BNP CAPITAL MARKETS		2,640,625	2,500,000	2,511,250	2,504,259		(370)	(370)		2,503,889		136,736	136,736		303/09/2020
74727P-AM-3	STATE OF QATAR	. D	01/20/2017 .	MATURED		10,000,000	10,000,000	10,327,500	10,003,851	ļ	(3,851)	(3,851)		10,000,000	ļ			156 , 250	01/20/2017
91086Q-AW-8	UNITED MEXICAN STATES	D	04/27/2017 .	. CALLED @ 107.832		10,000,000	10,000,000	11,735,000	10,557,226		(78,454)	(78,454)		10,478,773		(478,773)	(478,773)	1, 143, 502	203/19/2019
1099999.	Subtotal - Bonds - All Other Governm	nents				29,640,625	29,500,000	33,300,750	30,092,674		(110,012)	(110,012)		29,982,662]	(342,037)	(342,037)	1,641,904	XXX
040654-WJ-0	ARIZONA ST TRANSN BRD HWY REV			. Various		1,342,679	1, 100,000	1,392,424	1,369,477		(24,043)	(24,043)		1,345,434		(2,755)	(2,755)		07/01/2024
13063D-CP-1	CALIFORNIA ST		10/30/2017 _	UMB BANK		1,490,350	1, 175, 000	1,470,195			(1,710)	(1,710)	ļ	1,468,486		21,864	21,864	3,413	311/01/2026
13063C-5Q-9	. CALIFORNIA ST FOR PREVIOUS ISS			Various		2,250,145	1,905,000	2,208,809	ļ	ļ	(19,556		(19,556)	ļ	2, 189, 253	ļ	60,892	60,892		308/01/2022
13063C-5R-7				Various		1,501,421	1,250,000	1,462,938			(10,936)	(10,936)		1,452,002		49,419	49,419		208/01/2023
13063A-LY-8	CALIFORNIA ST G O VAR PURP 1993 APR			. CALLED @ 100.000	-	110,000	110,000	100,958	107,680		240		240		107,920		2,080	2,080		04/01/2019
13063A-MA-9 13063A-MG-6	CALIFORNIA ST G O VAR PURP 1993 SEPT		09/01/2017 _ _03/01/2017 _	CALLED @ 100.000		365,000 220,000	365,000	312,921 193,649	356, 138 211, 102		5,009 417		5,009 417		361, 148		3,852 8,481	3,852 8,481		
34153P-L8-9	FLORIDA ST BOARD OF ED CAPITAL OUTLAY- R		06/01/2017 .	MATURED		36,625,000	36,625,000	44.329.435	37.250.947	l		,	(625.947)		36.625.000	 	,481	,481 هـ		
373383-4K-1	GEORGIA ST G 0 2007 C REF		07/01/2017 .	MATURED		10,400,000	10,400,000	12,716,080	10,620,699		(220,699	<u> </u>	(220,699)		10,400,000					07/01/2017
373384-WA-0	GEORGIA ST- REF - SER F		12/01/2017	MATURED		13,730,000	13,730,000	16,339,524	14, 123, 702		(393,702	ý	(393,702)		13,730,000					12/01/2017
419792-HQ-2	HAWAII ST			Various		1,063,607	900,000	1,107,621	1,099,858		(10,331		(10,331)		1,089,527		(25,920)	(25,920)		704/01/2023
1		1		BLAIR, WILLIAM, &										1						
419792-ME-3	HAWAII ST			COMPANY, L.L.C.		1,347,336	1, 130, 000	1,399,110	1,391,116		(3,081		(3,081)		1,388,035		(40,700)	(40,700)	16,946	10/01/2023
419792-MG-8	HAWAII ST			Various		1, 197, 779	975,000	1,246,187	1,240,083		(12,063		(12,063)		1,228,020		(30,241)	(30,241)	31,358	
419792-QT-6	HAWAII ST	1	12/20/2017	Various		862,793	735,000	872,305	1		(9.382) I	(9,382)		862.924	1	(131)	(131)	15 592	205/01/2023

SCHEDULE D - PART 4

					Showing All L															
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Lingadinad					Carrying	Exchange			Dividends	Con-
OLIOID										Unrealized	Year's	Than-	Adjusted	Book/			.	T		
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BLAIR, WILLIAM, &																
419792-RC-2	HAWAII ST		07/21/2017 .	COMPANY, L.L.C.		326,056	260,000	317,582			(857))	(857)		316,725		9,330	9,330	1,906	05/01/2026
				BLAIR, WILLIAM, &																
419792-SA-5	HAWAII ST		05/23/2017 _	COMPANY, L.L.C.		290,908	250,000	287,985			(47		(47)		287,938		2,970	2,970	69	
419792-SB-3	HAWAII ST		12/20/2017 .	UMB BANK		575,970	500,000	588,270			(9, 182		(9, 182)		579,088		(3, 118)	(3, 118)		10/01/2022
419792-SD-9	HAWAII ST		12/18/2017 .	UMB BANK		484,018	400,000	484,400			(5,383		(5,383)		479,017		5,001	5,001		10/01/2024
419791-T3-2	HAWAII ST GO - 2012 SER EF		11/01/2017 .	MATURED		20,235,000	20,235,000	24,371,439	20,947,881		(712,881		(712,881)		20,235,000					11/01/2017
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					08/01/2017
574192-6E-5 574193-PM-4	MARYLAND STMARYLAND ST	-1	08/01/2017 . 10/30/2017 .	MATURED	+	11,000,000	11,000,000	12,120,790	1,280,031		(280,031)		(280,031)		11,000,000		366	366	1,694	08/01/2017
574193-PM-4 574192-4V-9	MARYLAND ST GO - ST & LOC FACS LN - REF2		11/01/2017	MATURED		1,960,000	1,960,000	251,952	2,026,878		(912)		(912)		1,960,000			٥٥٥		11/01/2017
574192-4V-9 57582N-LX-1	MASSACHUSETTS G 0 CONS LOAN 2002 C		1.11/01/2017	MATURED		2,175,000	2, 175, 000	2,683,145	2.260.455		(85,455		(85, 455)		2.175.000					11/01/2017
57582R-KY-1	MASSACHUSETTS ST	-	12/14/2017	Various	†	4,344,743	3,565,000	4,501,026	4,468,702		(75,732		(75,732)		4,392,970	<u> </u>	(48,227)	(48,227)		10/01/201/
60412A-LU-5	MINNESOTA ST FOR PREVIOUS ISSU	1	11/08/2017	UMB BANK		1,201,670	1,000,000	1, 196, 690			(2,542		(2,542)		1. 194 . 148	<u> </u>		(46,227)	4,028	
604129-LA-2	MINNESOTA ST GO - 2009 SER A	1	1.12/01/2017	MATURED		8,500,000	8.500.000	10.332.090	8.829.340		(329,340		(329,340)		8.500.000		, JZZ	, , , , , , , , , , , , , , , , , , , ,		12/01/2017
604129-SV-9	MINNESOTA ST GO - REF - VAR PURP - 2009S		11/01/2017	MATURED		4,635,000	4,635,000	5,683,437	4,789,997		(154,997		(154,997)		4,635,000					11/01/2017
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					03/01/2018
677522-QZ-0	OHIO ST		10/30/2017	UMB BANK		309,675	250,000	309.678			(532		(532)		309, 145		530	530		11/01/2025
68609B-PW-1	OREGON ST		12/12/2017	UMB BANK		544,596	450,000	571,307			(12,235		(12,235)		548.063		(3,467)	(3,467)		08/01/2024
68609B-PX-9	OREGON ST		_10/13/2017	UMB BANK		124, 121	100,000	128,331	126,068		(2,256		(2,256)		123,812		309	309		08/01/2025
68609B-SJ-7	OREGON ST	.	10/31/2017	UMB BANK		184,902	150,000	192,882	191,518		(3,940)	(3,940)		187,577		(2,675)	(2,675)	7,521	05/01/2025
				BLAIR, WILLIAM, &			·	,	•											
70914P-B4-3	PENNSYLVANIA ST		04/18/2017 .	COMPANY, L.L.C.		1,208,720	1,000,000	1,247,470	1,234,112		(8,696)		(8,696)		1,225,416		(16,696)	(16,696)		09/15/2024 .
70914P-G6-3	PENNSYLVANIA ST		10/27/2017 _	Various		1,858,584	1,650,000	1,835,114	1,833,667		(27,330))	(27,330)		1,806,338		52,246	52,246	54,826	01/15/2021 .
				BLAIR, WILLIAM, &																
70914P-WV-0	PENNSYLVANIA ST		05/30/2017 .	COMPANY, L.L.C		425,680	365,000	445,417	424,954		(4,403)	(4,403)		420,551		5, 129	5, 129	12,640	03/15/2022 .
				BLAIR, WILLIAM, &																
76222R-SL-7	RHODE ISLAND ST & PROVIDENCE P		04/28/2017 _	COMPANY, L.L.C.		729,564	650,000		726,898		(5, 148))	(5, 148)		721,750				21,542	08/01/2020 .
				BLAIR, WILLIAM, &																
76222R-SM-5	RHODE ISLAND ST & PROVIDENCE P		06/28/2017 .	COMPANY, L.L.C.	+	1,441,609	1,250,000	1,468,163	1,418,715		(7,073		(7,073)		1,411,642		29,967	29,967		08/01/2021
76222R-VP-4	RHODE ISLAND ST & PROVIDENCE P		12/13/2017 .	UMB BANK		119,445	100,000	120,556			(1,545)	(1,545)		119,011		434	434	3,000	08/01/2024
76222R-VQ-2	RHODE ISLAND ST & PROVIDENCE P		07/18/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		282.058	225.000	275.760			(858)	Δ.	(858)		274.902		7,156	7.156	0.400	08/01/2026
13063C-B5-8	STATE OF CALIFORNIA		1.12/18/2017	UMB BANK			275.000		339.109		(6.579				332.531					09/01/2025
917542-RG-9	UTAH ST G 0 2010 A	-1	12/18/2017 .	MATURED		5,000,000	5,000,000		5,081,451		(6,5/9		(6,579) (81,451)		5,000,000		5,594	5, 594		
917542-RG-9 917542-SQ-6	UTAH ST G O 2010 AUTAH ST G O 2011 SER A		07/01/2017	MATURED	-		5,000,000		5,081,451		(165,622		(165,622)		5,000,000				200,000	
	Subtotal - Bonds - U.S. States. Territ	orica :				183.032.958	, ,	,,	176.903.867		(3,825,055	,	(3.825.055)		182.925.932		407.000	407.000	,	
1799999.	Judiolai - Donus - U.S. States, Territ	ories a	anu rosses		1	183,032,958	1/8,/45,000	212, 151, 380	1/6,903,86/	 	(3,825,055	7)	(3,825,055)		182,925,932	 	107,026	107,026	7,132,471	XXX
005450 VII 0	ADA 9 CANVON CATVO IDALIO IT CO	1	02/09/2017	BLAIR, WILLIAM, &COMPANY, L.L.C		383,362	340,000	395,474	379, 118	I	(1,054	,	(1,054)		378,064	Ì	5,297	5,297	0 407	00 /15 /0000
005158-VH-0	ADA & CANYON CNTYS IDAHO JT SC	-1	1.02/09/201/ .	BLAIR. WILLIAM. &	+	383,362	340,000	395,4/4	9,118 کـــــــ		(1,054	/	(1,054)		3/8,064		5,29/	5,29/	8, 13/	08/15/2020
005176-JK-9	ADA & CANYON CNTYS IDAHO JT SC	1	04/04/2017 _	COMPANY, L.L.C.		471.208	400.000	486.728	482.836	I	(3.741	,	(3,741)		479.095	Ì	(7,887)	(7,887)	10.889	09/15/2022
005176-JK-9 005176-JL-7	ADA & CANYON CNTYS IDAHO JI SC		09/28/2017	Various		363, 139	300.000	372.513	369.754		(6, 153		(3,741)		479,095		(462)	(462)		09/15/2022
005176-JL-7 005176-JX-1	ADA & CANYON CNTYS IDAHO JI SC	-1	12/21/2017	Various	+	528 . 248	465,000	528.821			(0, 153		(2,609)		526.212	 	2,036	2,036		09/15/2023
005176-JY-9	ADA & CANYON CNTYS IDAHO JI SC	-1	112/21/2017	UMB BANK	†	338.596		338.055		ļ	(2,809		(2,371)		335.684	<u> </u>	2,036	2,030		09/15/2023
005176-KA-9	ADA & CANYON CNTYS IDAHO JT SC	1	110/18/2017	Various		354,305		345.678			(1,463		(1,463)		344,215		10.090	10,090		09/15/2024
300113 IA 3	ASS. & ORIGINAL ORIGINAL OF OU		1	BLAIR. WILLIAM. &		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		J-5,070			(1,400	/					10,030	10,030	, J44	
005482-2T-0	ADAMS & ARAPAHOE CNTYS COLO JT		_04/11/2017	COMPANY, L.L.C.		283.988	250.000	281,375		1	(1.678)	(1,678)		279,697		4,290	4,290	2 674	12/01/2020
		1	T	BLAIR. WILLIAM. &		200,000	200,000				.,070	′	.,0,0,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,200	2,014	
005482-2U-7	ADAMS & ARAPAHOE CNTYS COLO JT		03/27/2017 _	COMPANY, L.L.C.		354,801	300,000	351, 114			(1,314)	(1,314)		349,800	L	5,001	5,001	2,417	12/01/2022
005482-2W-3	ADAMS & ARAPAHOE CNTYS COLO JT		11/28/2017	UMB BANK		120,634	100,000	120,282			(1,990		(1,990)		118,292		2,342	2,342		12/01/2024
005482-3N-2	ADAMS & ARAPAHOE CNTYS COLO JT		12/28/2017	UMB BANK		109,750	100,000	112,550			(2,940		(2,940)		109,610		140	140		12/01/2020
				BLAIR, WILLIAM, &				1		1										
005518-VS-1	ADAMS & WELD CNTYS COLO SCH DI		04/20/2017 .	COMPANY, L.L.C.		1,285,308	1,100,000	1,298,165	1,292,078		(11,954)	(11,954)		1,280,124		5, 184	5, 184	26,208	12/01/2021
1		1		BLAIR, WILLIAM, &				ĺ		I						Ì				
005626-RJ-7	ADAMS CNTY COLO SCH DIST NO 00		07/27/2017 _	COMPANY, L.L.C.	. 	137,266	125,000	136,094		ļ	(1,354))	(1,354)		134,739	ļ	2,527	2,527	2,389	12/01/2020
1				BLAIR, WILLIAM, &						1										
005626-RL-2	ADAMS CNTY COLO SCH DIST NO 00	1	02/24/2017	COMPANY, L.L.C.		113.419	100.000	110.860		I	(108)[(108)		110.752		2.667	2.667	244	12/01/2022 .

SCHEDULE D - PART 4

					Showing All L	.ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
1								1		11	12	13	14	15	-		1	_		
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Dries Vees		0					Faraian				Ctatad
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
005626-RM-0	ADAMS CNTY COLO SCH DIST NO 00		12/05/2017 .	. UMB BANK		112,603	100.000	111, 191			(1,271)	(1,271)		109,920		2,683	2,683	3.311	12/01/2023
018471-LY-6	ALLENTOWN PA SCH DIST		.09/13/2017	Various		2,838,976	2,535,000	2,881,002	2,859,161		(20,864	í[(20,864)		2,838,297		679	679		
				BLAIR, WILLIAM, &																
022447-F8-4	ALVIN TEX INDPT SCH DIST		02/03/2017 _	COMPANY, L.L.C.		875,770	745,000	912,975	904,255		(2,561))	(2,561)		901,695		(25,925)	(25, 925)	17,901	02/15/2023
				BLAIR, WILLIAM, &																
022447-F9-2	ALVIN TEX INDPT SCH DIST		03/17/2017 _	COMPANY, L.L.C.		236,396	200,000	249,946	247,724		(1,353		(1,353)		246,371		(9,975)	(9,975)		02/15/2024
	ALVIN TEX INDPT SCH DIST		11/08/2017 _	Various		999,205	830,000	1,055,013	1,046,289		(12,695		(12,695)		1,033,594		(34,388)	(34,388)		02/15/2025
032879-SW-9	ANCHOR BAY MICH SCH DIST		10/23/2017 _	UMB BANK		149,770	125,000	153,041	150,268		(2,632))	(2,632)		147,636		2, 134	2, 134	6, 146	05/01/2024
000070 07 7	ANGUAD DAY MUQUI OQUI DIGT	1	05 (40 (00 15	BLAIR, WILLIAM, &		4 040 000	4 000 5	4 000 5	4 000 551		(0.5:=	J	/0.0:0		4 400 07-		40.0==	40.07-	27 5	44 /04 /0004
032879-SX-7	ANCHOR BAY MICH SCH DIST		05/12/2017 .	. COMPANY, L.L.C		1,213,290	1,000,000	1,230,560	1,209,234		(9,319	' 	(9,319)		1, 199, 915		13,375	13,375	21 , 222	11/01/2024
054071-HF-5	AVON IND CMNTY SCH BLDG CORP	1	_01/26/2017 _	COMPANY, L.L.C.		923,582	820,000		917,031		(1,937)	,	(1,937)		915,094		8,488	8,488	22 000	01/10/2021
054071-HF-5 054375-SZ-4	AVONDALE MICH SCH BLDG COMP	-	11/16/2017 .	UMB BANK		923,582	250,000	282.970	917,031		(4.063)		(1,937)		915,094					
058219-TG-1	BALDWIN PARK CALIF UNI SCH DIS		05/10/2017 .	MORGAN STANLEY		289,443	2.415.000	3,018,267	2,981,653		(4,063	(†	(4,063)		2,955,478		(16,471)	(16,471)		08/01/2024
000218-10-1	DALDITIN FARIN VALIT UNI SUR DIS		1.00/201/ .	BLAIR. WILLIAM. &			2,410,000	0 10,201, د	2,901,003		(20, 1/5	<u>'</u>	(20, 1/5)		4, 500, 4/8		(10,4/1)	(10,4/1).	100 , 340	00/01/2024
079203-EU-5	BELLEVUE MICH CMNTY SCHS	1	_06/29/2017 _	COMPANY, L.L.C.		640,850	550,000	641,333	637,892		(5,830)	(5,830)		632,062		8.788	8,788	16 215	05/01/2022
079203-EV-3	BELLEVUE MICH CMNTY SCHS		1.09/14/2017 .	Various		356,878	300,000	355,011	353,280		(5,291)	(5,291)		347.989		8,889			05/01/2023
079369-BB-9	BELLEVUE WA CONVENTION CTR SER 91 A		12/01/2017	CALLED @ 100.000		800,000	800,000	800.000	800,000		(0,201	,	(0,201)		800.000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	2,000		12/01/2019
083023-PJ-4	BENTON CNTY WASH SCH DIST NO 4	.]		UMB BANK		237,785	190,000	235,507			(1,748)	(1,748)		233,758		4,027	4,027		12/01/2026
			T	BLAIR, WILLIAM, &			,						, ,				,	,		
088365-EZ-0	BEXAR CNTY TEX HOSP DIST		03/21/2017 .	COMPANY, L.L.C.		1,326,834	1, 150, 000	1,378,620	1,365,818		(8,984)	(8,984)		1,356,834		(30,001)	(30,001)	30,681	02/15/2022
088365-FA-4	BEXAR CNTY TEX HOSP DIST		10/30/2017 .	. Various		1,461,403	1,250,000	1,526,875	1,513,931		(17,700))	(17,700)		1,496,231		(34,828)	(34,828)	46,285	02/15/2023
				BLAIR, WILLIAM, &																
088365-FB-2	BEXAR CNTY TEX HOSP DIST		05/05/2017 _	COMPANY, L.L.C.		1,431,136	1,200,000	1,492,560	1,480,860		(11,272))	(11,272)		1,469,587		(38,452)	(38,452)	36,896	02/15/2024
				BLAIR, WILLIAM, &																
088365-FC-0	BEXAR CNTY TEX HOSP DIST		07/12/2017 .	COMPANY, L.L.C.		1,995,299	1,650,000	2,083,620	2,068,532		(19,558))	(19,558)		2,048,974		(53,675)	(53,675)	59,271	02/15/2025
101505 00 0	DOLL DED 1 1D MED 2 MELD ONEWS		07 (07 (00 47	BLAIR, WILLIAM, &		445.000	405 000	440.054	440 400		(0.000		(0.000)		445 500			0.40	5 400	10/15/0001
101565-G2-9 101565-G3-7	BOULDER LARIMER & WELD CNTYS C		07/27/2017 _ 12/01/2017	COMPANY, L.L.C		145,860 349.782	125,000 300.000	149,254 366,420	148, 182 363, 984		(2,662)		(2,662)		145,520 354,611		340	340 (4,829)		12/15/2021
10 1000-03-7	BOOLDER LAKIMER & WELD CNITS C	-	112/01/2017 .	SUNTRUST INVESTMENT		49,782	300,000	300,420	303,984		(9,3/3	' 	(9,3/3)		334,011		(4,829)	(4,829)	17,030	12/ 13/2022
106534-BK-5	BRECKENRIDGE MTN MET DIST COLO		01/10/2017	SERVICES. INC.		333,321	295.000	343.530	342,209		(185	,	(185)		342,024		(8,703)	(8,703)	1 277	12/01/2024
100004-bN-0	DRECKENNIDGE WITH WEI DIST COLO		1.01/10/2017 .	BLAIR. WILLIAM. &		ا عن, دده	293,000				(100))	(103)		342,024		(0,703)	(0,703)		12/01/2024
108151-3H-2	BRIDGEPORT CONN		.01/11/2017	COMPANY, L.L.C.		177,883	160.000	187.974	177, 118		(211)	(211)		176,907		976	976	4 356	07/01/2020
116083-PC-4	BROWNSBURG IND 1999 SCH BLDG C	-	12/19/2017	. Various		441,145	425,000	471,227	449,214		(8,734		(8,734)		440,480		665	665		07/15/2018
1.10000 10 4	STORTED TO THE TOOL OUT DEDUCT	1	1	BLAIR, WILLIAM, &			120,000	1,221	770,214		(0,704)	,								// 10/2010
116083-PG-5	BROWNSBURG IND 1999 SCH BLDG C		02/02/2017 _	COMPANY, L.L.C.		480,773	430,000	495,717	477,435		(1, 124)	(1, 124)		476,311		4,462	4,462	11.772	07/15/2020
116083-PL-4	BROWNSBURG IND 1999 SCH BLDG C		11/15/2017	Various		493,324	425,000	499,044	484,828		(5,573)	(5,573)		479,255		14,070	14,070		07/15/2022
1		1	1	BLAIR, WILLIAM, &				· .	1			1					·	,]
118106-HW-6	BUCKEYE ARIZ UN HIGH SCH DIST		07/13/2017 .	COMPANY, L.L.C.		103,738	100,000	103,803			(202))	(202)		103,601		137	137	333	07/01/2019
1		1		BLAIR, WILLIAM, &				1									1			1
119655-QJ-0	BUFFALO MINN INDPT SCH DIST NO		_02/01/2017 _	COMPANY, L.L.C.		946, 172	860,000	936,368	936,211		(1,377))	(1,377)		934,834		11,338	11,338	17,678	02/01/2023
400577 181 5	ALLEY ON A SELECT ON A SELECT	1	07/07/00:-	BLAIR, WILLIAM, &		400	400				,	J	,		407 5					00 (04 (005
129577-HU-9	CALEXICO CALIF UNI SCH DIST		07/27/2017 .	COMPANY, L.L.C.		108,837	100,000	108, 183			(603		(603)		107,580		1,257	1,257		08/01/2020
132033-HQ-7 132033-HS-3	CAMBRIA CNTY PA		11/16/2017 _ 10/30/2017 _	Various		1,017,650 229,909	925,000 200,000	1,007,038 230.928	229.380		(4,065		(9,370)		997,668 225,315		19,982 4,594	19,982 4,594		08/01/2020 08/01/2022
144783-CY-1	CARROLL CNTY GA SCH DIST		11/03/2017 .	Various		229,909		285,668	279,380		(4,065	/			225,315		(2.571)			
144783-CY-1	CARROLL CNTY GA SCH DIST		112/13/2017 .	Various		593.779	235,000				(3,861	(†	(3,861)		593.675		(2,5/1)	(2,5/1)		04/01/2022
144700-02-0	CANNOLL CIVIT ON SCIT DIST		112/ 13/2017 .	BLAIR, WILLIAM, &							(11,040	/	(11,040)				104	104	20,000	
144783-DA-2	CARROLL CNTY GA SCH DIST	1	03/14/2017	COMPANY, L.L.C.		341.457	300.000	357,225	348,445		(2,351)	(2,351)		346,094		(4,637)	(4,637)	6 917	04/01/2021
	STATE SALE WILLIAM CONTROL	1	1.50/ 17/2017 .	BLAIR, WILLIAM, &								,					(4,007)	(4,507)		// 0 // 2021
153300-TV-0	CENTRAL DAUPHIN PA SCH DIST		_06/29/2017 _	COMPANY, L.L.C.		458.311	395.000	470.086	461.992		(5,663)	(5,663)	[456.329	L	1,982	1.982	17.018	02/01/2022
]	1	T	BLAIR, WILLIAM, &							(0,000	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,002	, 302	,010	
153300-TX-6	CENTRAL DAUPHIN PA SCH DIST		03/21/2017 _	COMPANY, L.L.C.		1,285,229	1,100,000	1,349,205	1,329,828		(7,026)	(7,026)		1,322,802		(37,573)	(37,573)	35,597	02/01/2024
		1	T	BLAIR, WILLIAM, &		, -, ===												,,	,	1
163192-EX-1	CHELAN CNTY WA SD 228 CASCADE		01/11/2017 .	COMPANY, L.L.C.		164,424	140,000	171,501	168,786		(208)	(208)		168,578		(4, 154)	(4, 154)	894	12/01/2022
		1		BLAIR, WILLIAM, &				I					1				1]		1
163597-HV-2	CHEMEKETA ORE CMNTY COLLEGE DI	-	06/22/2017 _	COMPANY, L.L.C.		412,885	350,000	426,916	415,751		(4,912)	(4,912)		410,839		2,046	2,046		06/15/2022
167486-WW-5	CHICAGO ILL		12/05/2017 _	UMB BANK		655,447	600,000	635,238	631,624		(3,646)	(3,646)		627,978		27,469	27,469	42,486	01/01/2024 _

SCHEDULE D - PART 4

					Showing All L	.ong-⊺erm ⊟	sonas ana Sta	OCKS SOLD, I	KEDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
	_	1	1		· 1			_	_	11	12	13	14	15	-	1	1		-	
												10		Total						
												Current	Total						Bond	
												Current	Total	Foreign	D 1/					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying		, -		Value		Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
							5 1/1			Increase/	tization)/	Impairment		Carrying						,
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
179270-GB-3	. CLACKAMAS CNTY ORE SCH DIST NO		12/27/2017 .	. UMB BANK		1, 113, 740	1,000,000	1, 146, 380			(19,391)	(19,391)		1, 126, 989		(13,249)	(13,249)	51,944	06/15/2021
				BLAIR, WILLIAM, &																
181059-TA-4	CLARK CNTY NEV SCH DIST FOR IS		01/23/2017 _	COMPANY, L.L.C.		1,206,626	1,025,000	1,252,191	1,227,569		(384)	(384)		1,227,185		(20,558)	(20,558)	3,059	06/15/2024
				BLAIR, WILLIAM, &																
181059-TB-2	. CLARK CNTY NEV SCH DIST FOR IS		06/23/2017 .	COMPANY, L.L.C.		542,684	450,000	555, 354	545, 181		(3,056		(3,056)		542, 125		559	559		06/15/2025
182252-UP-9	. CLARKSTON MICH CMNTY SCHS		12/01/2017 .	. Various		1,448,205	1,250,000	1,467,363	1,437,400		(14,904)	(14,904)		1,422,495		25,710	25,710		05/01/2022
182252-UQ-7	CLARKSTON MICH CMNTY SCHS		12/04/2017 _	_ UMB_BANK		583,438	500,000	592,860	582,007		(10,387)	(10,387)		571,620		11,818	11,818	25,486	05/01/2023
				BLAIR, WILLIAM, &												Ì				
183595-BC-0	CLAY IND CMNTY MULTI SCH BLDG			COMPANY, L.L.C.		119,222	100,000	120,332	120 , 121		(164		(164)		119,956	ļ	(734)	(734)		07/15/2024
183595-BD-8	. CLAY IND CMNTY MULTI SCH BLDG		12/21/2017 _	. UMB BANK		1, 146, 597	955,000	1, 156, 887	1, 154, 933		(19,905)	(19,905)		1, 135, 028		11,569	11,569	45,403	01/15/2025
				BLAIR, WILLIAM, &	1															
190684-PJ-3	COATESVILLE PA AREA SCH DIST		03/20/2017 _	COMPANY, L.L.C.		982,562	865,000	970,331				ļ			970,331	 	12,231	12,231		08/01/2021
				BLAIR, WILLIAM, &												Ì				
190684-PK-0	COATESVILLE PA AREA SCH DIST		05/30/2017 .	COMPANY, L.L.C.		775,671	670,000	760,691			(700)	(700)		759,991		15,679	15,679	1,464	08/01/2022
				BLAIR, WILLIAM, &	1															
191800-HR-5	COCONINO & YAVAPAI CNTYS ARIZ		03/07/2017 _	COMPANY, L.L.C.		193,781	175,000	191,440			(172)	(172)		191,268		2,513	2,513	331	07/01/2021
213309-KA-4	COOK CNTY IL CCSD NO 21 WHEELING 01 CAP		12/01/2017 .	. MATURED		2,600,000	2,600,000	1,047,514	2,472,304		127,696		127,696		2,600,000					12/01/2017
				BLAIR, WILLIAM, &																
216876-KH-4	COOPERSVILLE AREA MICH PUB SCH		04/27/2017 _	COMPANY, L.L.C.		998,073	900,000	1,035,072	996,444		(9,471)	(9,471)		986,973		11,100	11,100	22,625	05/01/2020
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
222263-XR-1	COUNCIL ROCK PA SCH DIST		10/18/2017 .	Various		1, 174, 999	1,050,000	1,229,225	1, 197, 085		(26,881)	(26,881)		1, 170, 205		4,794	4,794	44,604	11/15/2020
228485-KB-3	CROWN POINT IND MULTI-SCH BLDG		12/26/2017 .	. UMB BANK		259,428	250,000	264,690			(4,503)	(4,503)		260 , 187		(759)	(759)	6,944	
228485-KF-4	CROWN POINT IND MULTI-SCH BLDG		11/15/2017 _	Various		339,775	300,000	339,288			(4,263)	(4,263)		335,025		4,750	4,750	7 , 139	07/15/2021
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	
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	L	4,119	4,119	2,278	07/15/2023
234839-PH-5	DALLAS CNTY TEX UTIL & RECLAMA		11/13/2017 .	Various		1,486,733	1,250,000	1.520.950	1,517,272		(10,637)	(10,637)		1.506.635		(19,903)	(19,903)	29.569	02/15/2025
234839-PJ-1	DALLAS CNTY TEX UTIL & RECLAMA		10/19/2017 .	Various		1,903,108	1,570,000	1,921,146	1,916,977		(18,673)	(18,673)		1,898,304		4,804	4,804		02/15/2026
235219-GX-4	DALLAS TX GO - REF 2012			MATURED		35,000	35,000	40,354	35, 184		(184)	(184)		35,000			,		02/15/2017
			T	BLAIR, WILLIAM, &			,	,			,		,							
248775-2R-8	DENTON CNTY TEX		05/12/2017 .	COMPANY. L.L.C.		1,449,744	1,230,000	1,486,271	1,458,696		(13,824)	(13,824)		1,444,872		4,872	4,872	49.744	07/15/2022
				BLAIR, WILLIAM, &			, ,	, ,			, ,		,				,	,		
249174-VB-6	DENVER COLO CITY & CNTY SCH DI		_07/31/2017 _	COMPANY, L.L.C.		1,000,975	825,000	988.515			(7.448)	(7,448)		981,067		19,908	19,908	13,688	12/01/2023
249174-VC-4	DENVER COLO CITY & CNTY SCH DI		09/01/2017	Various		430,920	350,000	423,938			(2,971)	(2,971)		420,966		9,953	9,953	5,965	
250325-SX-6	DESCHUTES CNTY ORE ADMINISTRAT		11/29/2017 .	UMB BANK		121,101	100,000	123,729			(712)	(712)		123,017	L	(1,916)	(1,916)	1,264	
			1	BLAIR, WILLIAM, &			, 300						(, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				(,, 5 10)	(,, , , , , ,	.,201	
266381-JL-7	DURAND MICH AREA SCHS		05/08/2017 _	COMPANY, L.L.C.		876,922	770,000	908,962			(7,921)	(7,921)		860,900		16,022	16,022	20.319	05/01/2021
	EL PASO CNTY CO SD NO 38 G O 01 REF		12/01/2017	CALLED @ 100.000		1,155,000	1, 155, 000	1.325.782	1, 193, 686		(17.854)	(17,854)		1,175,832		(20,832)	(20,832)		12/01/2019
1		1		BLAIR, WILLIAM, &		,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,											
283461-E6-4	EL PASO CNTY COLO SCH DIST NO		_04/11/2017 _	COMPANY, L.L.C.		275,408	250.000	273, 140		L	(1,333)	(1,333)		271,807	L	3,601	3.601	2.306	12/15/2020
		1	T	BLAIR, WILLIAM, &			200,000	2.0,.10			.,500	, [.,500)				3,001		,500	
283461-E7-2	EL PASO CNTY COLO SCH DIST NO		02/23/2017	COMPANY, L.L.C.]	128.993	115.000	127.249			(227)	(227)		127.021		1,972	1,972	434	12/15/2021
283461-E8-0	EL PASO CNTY COLO SCH DIST NO			. UMB BANK		554,560	475,000	559.308			(11,409)	(11,409)		547.899	L	6,661	6,661		12/15/2022
	EL PASO CNTY COLO SCH DIST NO			. UMB BANK		119,154	100,000	119.506			(2,355		(2,355)		117, 151	L	2,003	2,003		12/15/2023
		1	T	BLAIR, WILLIAM, &			,000	,000			2,000	,	(2,000)					_,500	, 417	
283461-F2-2	EL PASO CNTY COLO SCH DIST NO		_07/27/2017 _	COMPANY, L.L.C.	1	155,268	125,000	151, 131			(1,590)	(1,590)		149.541		5,727	5,727	3,247	12/15/2024
	ESTES VY COLO REC & PK DIST		1.12/27/2017	UMB BANK		188.802	160.000	199,243	195.395		(4,477)	(4,477)		190,917		(2,116)	(2, 116)		12/01/2024
		1	T	BLAIR, WILLIAM, &					,000		(,,477	, [.,477			[(=, 110)	(2,110)	, 022	
318045-NR-8	FINNEY CNTY KANS UNI SCH DIST		01/12/2017 .	COMPANY, L.L.C.	1	273,763	250.000	279,680	274,024		(418)	(418)		273,606		157	157	4 757	09/01/2019
3.00.0 181 0			T	BLAIR, WILLIAM, &							(-710	<u></u>	(310)				107			
338639-HB-6	FLAT ROCK MICH CMNTY SCH DIST		_06/02/2017 _	COMPANY, L.L.C.		1,143,350	1,000,000	1,176,260	1, 148, 105		(14,391)	(14,391)		1,133,713	Ì	9,637	9,637	30 000	05/01/2021
300000 TE 0		1	1	BLAIR, WILLIAM, &	·	, 170,000	1,000,000	, 170,200	, 170, 100		(17,001	<u> </u>	(17,001)		, 100,710	Ī	5,007	3,007	00,000	
338639-HC-4	FLAT ROCK MICH CMNTY SCH DIST		.05/01/2017	COMPANY, L.L.C.		1, 163,850	1.000.000	1,196,950	1. 170.894		(10.495)	(10,495)		1.160.398	Ì	3,452	3.452	25 417	05/01/2022
341530-EK-8	FLORIDA ST BRD ED PUB ED FOR I		1.10/17/2017	Various		242,539	200.000	255.568	252,802		(3.743		(3,743)		249,059		(6,520)	(6,520)		06/01/2024
35483L-MA-0	FRANKLIN TWP IND SCH BLDG CORP		02/06/2017	Various		556,330	500,000	572,280	570,044		(962		(962)		569,082		(12,753)	(12,753)		01/15/2023
35483L-MB-8	FRANKLIN TWP IND SCH BLDG CORP		1.11/15/2017	Various		454.558	385,000	467.232	464.893		(5.907	ή	(5,907)		458.985	<u> </u>	(4,428)	(4,428)		07/15/2023
35483L-MD-4	FRANKLIN TWP IND SCH BLDG CORP		12/27/2017	Various		920,779	770,000	947,916	943,570		(17,669	í	(17,669)		925,902		(5, 123)	(5, 123)		07/15/2024
00100L IIID 4	THE OUT DEDU VOIL		1	HUTCHINSON SHOCKEY		,020,113		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,370,370		(17,003	,	(17,009)							
35483L-ME-2	FRANKLIN TWP IND SCH BLDG CORP		.07/28/2017	ERLEY & CO.	1	183, 149	150,000	185,831	185,015		(2,381)	(2,381)		182,634	1	515	515	5 017	01/15/2025
OUNCULTML-Z	TITUDANETA TAE TAE SOLI DEDG CONF		+-01/20/2011 -	μιπει α ου		105, 149	150,000				(2,001	/	(4,301)		102,004		J	ַנוע	,917	01/10/2020

SCHEDULE D - PART 4

					Showing All L	.ong-renn b	Bonds and Sto	ICKS SOLD, I	JEDEEMED	or Otherwis	se dispus	ED OF Dui	ing Guneni	i c ai						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
					1			-	-	11	12	13	14	15	-		I	_		
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: 1/			Year's	Change in	Exchange						0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
35483L-MG-7	FRANKLIN TWP IND SCH BLDG CORP	J. 3	01/31/2017 .	Various		1, 195, 419	1,000,000	1.254.830	1,249,730	200.0000	(2,011)	1 10009111200	(2,011)	7 4.40	1,247,719		(52,300)	(52.300)		01/15/2026
358232-QY-5	FRESNO CA UNIFIED SCH DIST G 0 2002 A RE		02/01/2017 .	MATURED		755,000	755,000		755,923		(923)	,	(923)		755,000		(02,000)	(02,000)	22,650	
382505-JV-8	GOODYEAR ARIZ		12/21/2017	Various		789,428	700,000	814,751	811,752		(5,741)		(5,741)		806,011		(16,583)	(16,583)	14,878	
382505-JY-2	GOODYEAR ARIZ		10/16/2017	UMB BANK		537,221	460,000	553, 173	551,553		(6,629)		(6,629)		544,924		(7,703)	(7,703)	17,020	
384334-EG-9	GRAFTON CNTY N H		12/14/2017 .	. UMB BANK		896,491	800,000	926, 160	922,344		(16,852))	(16,852)		905,491		(9,000)	(9,000)	36,733	07/01/2023
384334-EH-7	GRAFTON CNTY N H		11/15/2017 .	. UMB BANK		136,831	120,000	140 , 155	139,632		(2, 174)		(2, 174)		137,458		(626)	(626)		07/01/2024
384334-EJ-3	GRAFTON CNTY N H		11/01/2017 .	Various		231,344	200,000	234,980	234, 188		(3,063)		(3,063)		231, 125		219	219		07/01/2025
386155-FR-1	GRAND PRAIRIE TEX INDPT SCH DI		03/27/2017 _	Various		519,767	450,000	533,430	531,262		(3,492))	(3,492)		527,770		(8,003)	(8,003)	9,868	02/15/2022
		1		BLAIR, WILLIAM, &	1						Ī						l			
386155-FS-9	. GRAND PRAIRIE TEX INDPT SCH DI		03/21/2017 .	. COMPANY, L.L.C.		1,021,209	870,000	1,055,432	1,051,421		(5,041))	(5,041)		1,046,381		(25, 171)	(25, 171)	16,907	
386155-FT-7	. GRAND PRAIRIE TEX INDPT SCH DI		10/12/2017 .	. UMB BANK		1,097,433	915,000	1, 131, 050	1, 127, 067		(22,440)	}	(22,440)		1, 104, 627		(7, 194)	(7, 194)	45,877	
386155-FU-4	. GRAND PRAIRIE TEX INDPT SCH DI		10/27/2017 .	Various	- 	1,376,043	1,140,000	1,432,855	1,428,168		(16,420)	}}	(16,420)		1,411,748		(35,705)	(35,705)		02/15/2025
386155-FV-2	GRAND PRAIRIE TEX INDPT SCH DI		11/08/2017 .	. UMB BANK	-}	186, 122	150,000	191,078	190,499	 	(3,539)	}	(3,539)	}	186,961		(839)	(839)	8,021	
387460-NK-0	GRANITE SCH DIST UTAH SALT LAK	-	12/04/2017 .	. UMB BANK		123,820	100,000	122,780	0.740.004		(04,000)		(04,000)		122,780		1,040	1,040		06/01/2026
388010-EW-6 391554-CC-4	GRANT CNTY WASH SCH DIST NO 14		10/24/2017 .	Various Various		3,620,670 440,471	3,000,000 350,000	3,765,966 434,144	3,719,281		(31,303)	}	(31,303)		3,687,977 432,723		(67,307) 7,748	(67,307) 7,748	67,639	12/01/2024 06/15/2026
406792-4P-3	HAMDEN CONN		12/12/2017 .	. Various		346,565	300,000	356, 169	050.005		(1,420)	<u> </u>	(1,420)		349,082		(2,517)			08/15/2020
400/92-47-3	TAMDEN CUNN		12/ 18/2017 .	BLAIR. WILLIAM. &		700,000 د	300,000		352,865		(3,783)	/	(3,783)		349,082		(2,51/)	(2,517)	11,833	08/ 13/2022
406792-Y8-8	HAMDEN CONN		.03/31/2017	COMPANY, L.L.C.		216.289	200.000	221.854	213.546		(652)	\	(652)		212.894		3.395	3.395	4 467	08/15/2020
40785E-W8-5	HAMILTON SOUTHEASTERN IND CONS		11/15/2017	Various		933, 142	780,000	962.770	958,298		(8,760)		(8,760)		949.539		(16,397)	(16,397)		08/15/2020
40785E-W9-3	HAMILTON SOUTHEASTERN IND CONS		09/05/2017 .	Various		2,425,170	2,000,000	2,488,100	2,476,957		(28,027)		(28,027)		2,448,930		(23,760)	(23,760)		01/15/2025
40785E-X8-4	HAMILTON SOUTHEASTERN IND CONS		06/13/2017 .	Various		2,336,524	1,925,000	2,415,817	2,405,315		(13,627)		(13,627)		2,391,688		(55, 164)	(55, 164)		07/15/2025
40700L 70 4	Thin Elon Gootherotella No Gold		1.00/ 10/ 2017	BLAIR, WILLIAM, &			1,020,000				(10,021)	/	(10,021)				(00, 104)	(00, 104)		
408395-QN-4	HAMMOND IND MULTI-SCH BLDG COR		02/02/2017	COMPANY, L.L.C.		551.445	500.000	574.460	540.928		(1.305))	(1,305)		539.623		11.822	11.822	14.028	01/15/2020
415072-GF-8	HARRISON CNTY MS SCH DIST LTD TAX 2007		10/01/2017	CALLED @ 100.000		325,000	325,000	321,252	323.328		238	,	238		323,566		1,434	1,434		10/01/2021
416489-TS-1	HARTFORD CNTY CONN MET DIST		07/26/2017 .	Various		4,830,668	4,425,000	4,798,249			(52,409))	(52,409)		4,745,840		84,828	84,828		11/01/2019
				BLAIR, WILLIAM, &			, ,	, , ,									,	,		
416415-FM-4	HARTFORD CONN		03/31/2017 _	COMPANY, L.L.C.		111,645	100,000	119,645	112,636		(856))	(856)		111,781		(136)	(136)	2,556	10/01/2020
				BLAIR, WILLIAM, &																
416415-FN-2	HARTFORD CONN		05/18/2017 .	COMPANY, L.L.C.		749,490	660,000	797,392	756,045		(4,979))	(4,979)		751,067		(1,576)	(1,576)	16,717	10/01/2021
				BLAIR, WILLIAM, &																
416415-HS-9	HARTFORD CONN		03/23/2017 _	COMPANY, L.L.C.		468,607	410,000	479,483	467,941		(2,097))	(2,097)		465,844		2,763	2,763	13,810	07/15/2022
				BLAIR, WILLIAM, &																
416848-WE-5	. HARTLAND MICH CONS SCH DIST		05/01/2017 .	COMPANY, L.L.C.	- 	982,885	820,000			ļ	(6,774))	(6,774)	ļ	970,368		12,517	12,517	20 , 842	05/01/2024
440040 1115 -	LUADTI AND MUSIC COMP. COM DUCT	1	05 (04 (00 :=	BLAIR, WILLIAM, &	1		0.5	4 450	4 400		,,	.[4 400 5					05/04/0005
416848-WF-2	HARTLAND MICH CONS SCH DIST		05/04/2017 _	COMPANY, L.L.C.		1, 134, 917	945,000	1, 150, 386	1, 136, 679		(7,441)	}	(7,441)		1,129,238		5,678	5,678	24,675	05/01/2025
404700 07 5	HAZELWOOD NO OOU DIOT FORMERLY	1	00 (00 (00 17	BLAIR, WILLIAM, &	1	004 540	075 000	000 005					1		000 005			222		00/04/0004
421722-87-5	HAZELWOOD MO SCH DIST FORMERLY		03/20/2017 .	COMPANY, L.L.C.		301,513	275,000	300,685	C COE 000	·	(110, 110)		(110, 110)		300,685		828	828	004 040	03/01/2021
426362-MG-1	HENRY CNTY GA SCH DIST		12/27/2017 .	. Various BLAIR. WILLIAM. &		6,454,680	5,380,000	6,714,509	6,605,302		(110,413)	/ 	(110,413)		6,494,889		(40,210)	(40,210)	261,818	08/01/2023
432337-ES-8	HILLSBOROUGH CNTY FLA SCH DIST	1	_07/19/2017 _	COMPANY, L.L.C.	1	941,280	800.000	934,688	910,606		(9,031)	, I	(9,031)		901,575		39.705	39,705	30,000	10/01/2022
402007-E0-0	THE COUNTY ON THE SUT DIST	-1		JEFFERIES & COMPANY,	·-†	1,280 با 4لا	000,000		000,000 ج		(8,031)	<u>'</u>	(3,031)				700 , قو	, هد		10/01/2022
445047-DR-1	HUMBLE TEX INDPT SCH DIST	1	07/21/2017 .	INC	1	1,513,048	1,230,000	1,566,282	1,553,727		(21,399)	J.	(21,399)		1,532,328		(19,280)	(19,280)	58 25/	02/15/2025
445047-EQ-2	HUMBLE TEX INDPT SCHIDIST	-	07/21/2017	Various		2.457.449	2.000.000	2.546.800	2.526.385		(33.572)		(33,572)		2.492.814		(35.365)	(35,365)		02/15/2025
110011 EQ E	TOWNER TEX THEFT COT DIO		1.0172172017	BLAIR, WILLIAM, &			2,000,000	2,010,000			(00,072)	/	(00,0/2)				(00,000)	(00,000)		02/ 10/ 2020
45528U-VW-8	INDIANAPOLIS IND LOC PUB IMPT		.03/03/2017 .	COMPANY. L.L.C.		567.780	500.000				(1,639))	(1,639)		563,266		4,514	4.514	2.569	01/15/2021
			T	BLAIR, WILLIAM, &		,					(, , , , , , , , , , , , , , , , , , ,	·	,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,	
46263R-MF-9	. IPS MULTI-SCH BLDG CORP IND		02/23/2017 .	COMPANY, L.L.C.		902,610	855,000	961,353	905,872		(4,694)		(4,694)		901, 178		1,432	1,432	25,823	07/15/2018
46263R-MJ-1	IPS MULTI-SCH BLDG CORP IND		_01/04/2017 _	LOOP CAPITAL MARKETS		1,755,984	1,600,000	1,853,248	1,764,226		(1, 170)		(1, 170)		1,763,057		(7,073)	(7,073)	38,667	
463020-LZ-8	IRONDALE AL G 0 WTS 2007D		_09/01/2017	CALLED @ 100.000		1,770,000	1,770,000	1,713,856	1,759,017	L	10,983		10,983	ļ	1,770,000		ļ			10/01/2028
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	ļ	11,392	ļ	3,370,000		ļ	L	146,735	
467486-VK-9	JACKSON CNTY MO REORG SCH DIST		09/22/2017 .	Various		731,786	645,000	752,896	743,741		(5,016)		(5,016)		738,726		(6,940)	(6,940)	18,556	
468034-NT-6	JACKSON CNTY ORE SCH DIST NO 5		09/26/2017 _	Various		5, 104,531	4,375,000	5,264,656	5,042,544		(54,820))	(54,820)		4,987,724		116,807	116,807	102,271	12/15/2021
		1		BLAIR, WILLIAM, &	1								I				I			
476576-JA-2	JERSEY CITY N J		01/04/2017 .	COMPANY, L.L.C.		588,431	525,000	616,943	586,768		(339)		(339)		586,429		2,001	2,001		12/01/2020
476576-JB-0	JERSEY CITY N J		10/19/2017 .	Various		697,880	605,000	719, 121	687,524		(7,955)	}	(7,955)		679,569		18,311	18,311	17,506	12/01/2021
470740 00 0	IOLINOON ONTY IVANO LINU CON CLOT	1	00 (00 (00 1	BLAIR, WILLIAM, &	1	202 7	200 6	050 0	242 2-2		/3 3.4	.l	,, ,,,,		0.17.00-		(0.0	(0.04.)		00/04/0004
478718-P6-0	JOHNSON CNTY KANS UNI SCH DIST		03/03/2017 _	COMPANY, L.L.C.		239,706	200,000	250,808	249,039	L	(1, 119))	(1, 119)	L	247,920		(8,214)	(8,214)	4,806	09/01/2024

SCHEDULE D - PART 4

					Showing All L	ong-Term E	sonds and Sto	ocks SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
1		1								11	12	13	14	15			1			
										• •				Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: V			Year's	Change in	Exchange						0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
478718-P7-8	JOHNSON CNTY KANS UNI SCH DIST	Cigii	10/12/2017 .	Various	Otook	1,830,091	1,500,000	1,909,815	1,897,300	Decircase	(23,930)	1 1000griized	(23,930)	Value	1,873,370	Бюрооа	(43,279)	(43,279)		09/01/2025
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		(45,279)	(45,279)	4,514	
478740-TQ-6	JOHNSON CNTY KANS UNI SCH DIST		09/05/2017 _	Various		558,850	500,000	567,820	564,940		(6, 136)		(6, 136)		558,803		46	46		10/01/2021
470740 14 0	CONTROL GITT IN THE GITT CONT DICT		1.00/ 00/ 2017	BLAIR, WILLIAM, &							(0, 100)	′ 							10,000	10/01/2021
48068T-BH-6	JOPLIN MO SCHS		01/09/2017 .	COMPANY, L.L.C.		111,063	100.000	113,696	112,411		(58))	(58)		112,353		(1,290)	(1,290)	1 456	03/01/2024
100001 211 0 222	001 2111 1110 00110		1.2.7.00,2011	BLAIR, WILLIAM, &					, · · ·		, , , , , , , , , , , , , , , , , , , ,	,	(00)				(1,200)	(1,200)	,	
484026-MQ-9	KANE CNTY ILL CMNTY UNIT SCH D		07/05/2017 _	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)		01/01/2026
495188-NX-8	KING CNTY WASH SCH DIST NO 409		11/03/2017 _	UMB BANK		243, 102	200,000	247, 122	242,096		(4, 193)	L	(4, 193)		237,903		5, 199	5, 199	9,333	12/01/2024
495188-NY-6	KING CNTY WASH SCH DIST NO 409		10/05/2017 .	. Various		4, 186, 729	3,380,000	4,204,855	4, 127, 097		(44,276)) 	(44,276)	ļ	4,082,820	L	103,909	103,909	112,207	12/01/2025
		1		BLAIR, WILLIAM, &													1			
495260-D8-1	KING CNTY WASH SCH DIST NO 414		06/12/2017 _	COMPANY, L.L.C.		716,710	600,000	735,720	728,308		(8,790)		(8,790)		719,518		(2,808)	(2,808)		12/01/2022
507686-NW-9	LAKE CENTRAL IN MULTI-DIST SCH BLDG CORP		01/15/2017 _	MATURED		1,000,000	1,000,000	1,033,710	1,000,329		(329))	(329)		1,000,000				10,000	01/15/2017
L		1		BLAIR, WILLIAM, &																
510336-QY-9	. LAKE ORION MICH CMNTY SCH DIST		06/30/2017 .	. COMPANY, L.L.C		1,053,026	950,000	1,042,245	1,041,433		(9,540)	}	(9,540)		1,031,893		21, 132	21,132		05/01/2020
510336-RF-9	LAKE ORION MICH CMNTY SCH DIST		12/07/2017 .	Various		1,278,250	1,100,000	1,276,033	1,251,785		(11,561)	}	(11,561)		1,240,225		38,025	38,025		05/01/2022
512264-JP-8	LAKEVIEW MICH PUB SCH DIST MAC		10/31/2017 _	_ UMB_BANK		120,915	100,000	123,684	121,635		(2,000))	(2,000)		119,635		1,280	1,280	5,014	05/01/2025
E40400 WV 4	LAVEVILLE MANU INDET COLL DICT		07/00/0047	BLAIR, WILLIAM, & COMPANY, L.L.C.		278,996	045 000	286.322	283.578		(2,846)	, l	(2,846)		280.732		(4.700)	(1,736)	44 700	00/04/0004
512462-WY-4 515182-DB-6	LAKEVILLE MINN INDPT SCH DISTLANE CMNTY COLLEGE ORE		07/26/2017 _ 11/08/2017 _	Various			245,000				(2,846)		(4,035)				(1,736)	(1,736).		02/01/2021
515182-DC-4	LANE CHINTY COLLEGE ORE		11/09/2017	Various		367,258	325,000	377,861	373,949		(2,730)		(2,730)		371,219		(3,962)	(3,962)		06/15/2022
515408-BL-5	LANE CNTY ORE SCH DIST NO 069			. UMB BANK		134,071	120,000	142,529	140,579		(4,219)		(4,219)		136,360		(2,289)	(2,289)		06/15/2021
313400 DL 3	LANE ONLY ONE OUT DIOT NO 003		112/04/2017 .	BLAIR, WILLIAM, &			120,000					/ 					(2,200)	(2,200)		00/ 13/ 202 1
516598-CH-0	LAPEER MICH CMNTY SCHS		04/27/2017 .	COMPANY, L.L.C.		1.197.370	1.000.000	1,230,480	1,218,053		(8.057))	(8,057)		1,209,996		(12,626)	(12,626)	25.139	05/01/2025
			T	BLAIR, WILLIAM, &		,,	,	,,					, , , , , , , , , , , , , , , , , , , ,		,=,+					
516825-HW-9	LAREDO TEX CMNTY COLLEGE DIST		_01/12/2017 _	COMPANY, L.L.C.		166,874	150,000	171,060	169,066		(154))	(154)		168,913		(2,039)	(2,039)	2,783	_08/01/2022
				BLAIR, WILLIAM, &					·											
521841-LR-5	LEANDER TEX INDPT SCH DIST		02/08/2017 _	COMPANY, L.L.C.		3,038,800	2,545,000	3, 146, 384	3,077,709		(8,799)		(8,799)		3,068,910		(30, 110)	(30,110)		08/15/2023
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
				BLAIR, WILLIAM, &																
533883-MQ-4	LINCOLN MICH CONS SCH DIST		05/01/2017 .	COMPANY, L.L.C.		1, 183, 470	1,000,000	1, 183, 410	1, 165, 950		(8,370)		(8,370)		1, 157, 580		25,890	25,890		05/01/2023
544646-5H-1	LOS ANGELES CALIF UNI SCH DIST		10/26/2017 .	. UMB BANK		1, 196, 690	1,000,000	1, 195,550			(13, 185)		(13, 185)		1, 182, 365		14,325	14,325		07/01/2023
546282-L4-4	LOUISIANA LOC GOVT ENVIRONMENT		03/21/2017 .	PIPER JAFFRAY INC		1,260,202	1,120,000	1,309,638	1,254,936		(7,691)		(7,691)		1,247,245		12,957	12,957		12/01/2020
546282-L5-1	LOUISIANA LOC COVE ENVIRONMENT		06/21/2017 _	D.A. DAVIDSON & CO	- -	2,367,660	2,045,000	2,421,771	2,330,883		(27,035)		(27,035)	·	2,303,849		63,811	63,811	58,226	12/01/2021
546282-L6-9 550697-VT-0	LOUISIANA LOC GOVT ENVIRONMENTLUZERNE CNTY PA	-1	09/07/2017 . 12/21/2017 .	. PIPER JAFFRAY INC . UMB BANK	· 	1,875,255	1,580,000 270,000	1,887,515 296,112	1,824,150		(1,091)	(†	(27,059)		1,797,090		78,164	78,164		12/01/2022
550697-VI-0	LUZERNE CNTY PA		12/21/2017 .	UMB BANK				296, 112			(1,091)	(†	(1,091)		295,021		3,037	3,037		12/15/2020
330031-10-1	LOCKIEL UNII IA		12/21/201/ .	BLAIR, WILLIAM, &							(1,042)	<u> </u>	1,042)		014, 100				9۱۵, د	12/ 10/ 2021
562281-JA-4	MANCHESTER MICH CMNTY SCHS	1	04/05/2017 .	COMPANY, L.L.C.		111,838	100,000	113,983	112,426		(509)) l	(509)		111,917		(79)	(79)	1 767	05/01/2023
564386-NA-4	MANSFIELD TEX INDPT SCH DIST		.08/22/2017	Various		7,719,168	6.380.000	7,807,844	7,791,300		(111,593)		(111,593)		7,679,707		39.461	39.461		02/15/2024
				BLAIR, WILLIAM, &				,,-!!	,,								,	,		
56674M-BJ-6	MARICOPA CNTY ARIZ ELEM SCH DI		01/04/2017 _	COMPANY, L.L.C.		857,387	795,000	868 , 124	865,355		(417)		(417)		864,938		(7,552)	(7,552)	5, 178	07/01/2020
56674M-BK-3	MARICOPA CNTY ARIZ ELEM SCH DI	.	11/30/2017 .	Various		957,787	850,000	981,648	977,777		(20,953)		(20,953)	ļ	956,824	L	963	963		07/01/2021
56674M-BL-1	MARICOPA CNTY ARIZ ELEM SCH DI		12/01/2017 .	. UMB BANK		148,261	130,000	153,212	152,657		(3,679))	(3,679)		148,977		(716)	(716)	6,951	07/01/2022
L		1		BLAIR, WILLIAM, &							I						I			
56674M-BM-9	MARICOPA CNTY ARIZ ELEM SCH DI		03/30/2017 _	COMPANY, L.L.C.		354,705	300,000	360,042	358,838		(2,215))	(2,215)		356,622		(1,917)	(1,917)	6,000	07/01/2023
500000 107 5	MADLOODA ONTY ADLZ ON COST NO	1	07/40/004-	BLAIR, WILLIAM, &			100 000	****				.l	(0							07/04/0000
566880-VX-5	MARICOPA CNTY ARIZ SCH DIST NO		07/12/2017 .	COMPANY, L.L.C.		111,210	100,000	111,046			(936)	/ 	(936)		110 , 110		1, 100	1 , 100	1,403	07/01/2020
566897-VU-5	MARICOPA CNTY ARIZ SCH DIST NO	1	.07/10/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		278 . 130	250.000	278,623			(2.486)	, I	(2,486)		276,137		1,993	1.993	0 644	07/01/2020
200091-10-3				BLAIR, WILLIAM, &		2/8, 130	∠30,000	∠/8,023			(2,486)	<u>'</u>	(2,486)		2/0, 13/		1,993	1,993	ااه,د	01/01/2020
566897-VX-9	MARICOPA CNTY ARIZ SCH DIST NO	1	.07/18/2017 .	COMPANY, L.L.C.		841.064	700.000	818.839			(5,546)	J.	(5,546)				27.771	27.771	10 880	07/01/2023
300001 VA 3	ON DIOI NO	1		BLAIR, WILLIAM, &								<u> </u>	(0,040)							377 0 17 2020
567137-G2-4	MARICOPA CNTY ARIZ SCH DIST NO		01/24/2017 _	COMPANY, L.L.C.		177,783	155,000	180,493	179,840		(388)	L	(388)		179,452		(1,668)	(1,668)	1.507	07/01/2021
		1	T	BLAIR, WILLIAM, &		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,						(000)				[,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
567137-G3-2	MARICOPA CNTY ARIZ SCH DIST NO		07/18/2017 .	COMPANY, L.L.C.		1,522,485	1,300,000	1,548,274	1,543,102		(18,225)	L	(18,225)		1,524,878		(2,393)	(2,393)	35,722	07/01/2022
567137-G4-0	MARICOPA CNTY ARIZ SCH DIST NO		07/19/2017 .	Various		1, 193, 145	1,000,000	1,213,510	1,209,780		(11,559)		(11,559)		1, 198, 221		(5,076)	(5,076)		07/01/2023
		1		BLAIR, WILLIAM, &							I						I			1
567137-H2-3	MARICOPA CNTY ARIZ SCH DIST NO		02/03/2017 _	COMPANY, L.L.C.		664,582	550,000	683,018	681,289		(1,468))[(1,468)		679,821		(15,239)	(15,239)	6, 188	07/01/2025

SCHEDULE D - PART 4

				:	Showing All Lo	ong-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ring Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_		•	•		•				11	12	13	14	15						
												10		Total						
												Current	Total	Foreign					Bond	
													Total		Book/				Interest/	
									D: 1/			Year's	Change in	Exchange						
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BLAIR, WILLIAM, &									(11111111111111111111111111111111111111	1 31.0.0		-1				
567235-JE-7	MARICOPA CNTY ARIZ SCH DIST NO		05/18/2017 _	COMPANY. L.L.C.		104.570	100.000	104.858			(529)	(529)	L	104.329		241	241	681	07/01/2018
567235-JF-4	MARICOPA CNTY ARIZ SCH DIST NO		10/17/2017 _	Various		1,022,331	950,000	1,026,950			(11,360		(11,360)		1,015,590		6,741	6,741	15,924	07/01/2019 _
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
				BLAIR, WILLIAM, &																
567313-FN-6	MARICOPA CNTY ARIZ UNI SCH DIS		01/12/2017 _	COMPANY, L.L.C.		332,236	300,000	333,927	326,201		(154)	(154)		326,047		6, 189	6, 189	6,411	07/01/2022
				BLAIR, WILLIAM, &																
567438-TM-8	MARICOPA CNTY ARIZ UNI SCH DIS		03/16/2017 _	COMPANY, L.L.C.		572,725	500,000	570,670	4 470	}	(221)		(221)		570,449	}	2,276	2,276	347	
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		40.074	40.074		07/01/2017
569280-CW-8	MARION CNTY ORE SCH DIST NO 10		09/26/2017 .	Various		1,289,262	1,100,000	1,306,602	1,266,668		(20,380))	(20,380)		1,246,288		42,974	42,974	40,944	06/15/2022
574446-FW-5	MARYSVILLE MICH PUB SCHS DIST	1	03/20/2017 _	BLAIR, WILLIAM, & COMPANY, L.L.C.		276,763	250,000	285,443	279,467	Ì	(1,971)	\	(1,971)	. [277,497	Ì	(734)	(734)	/ not	05/01/2020
3/4440-FW-3	MANIOVILLE MICH FUD SUNS DIST		1.00/20/201/	BLAIR. WILLIAM. &	†	2/0,/63	∠50,000	∠80,443	∠/9,46/		(1,9/1	't		' 	2/1,49/		(/34)	(734)	4,931	00/01/2020
574446-GB-0	MARYSVILLE MICH PUB SCHS DIST		05/15/2017 .	COMPANY, L.L.C.		1,395,387	1, 150, 000	1,402,862	1,385,190		(9,787)	(9,787)	.[1.375.403		19,984	19,984	21 /65	05/01/2025
575141-KR-6	MASON CNTY WASH SCH DIST NO 30		1.09/25/2017	UMB BANK		115,869	100.000	116.083			(867)	(867)		115.216		653	653		12/01/2021
0/0141 141 0	I I I I I I I I I I I I I I I I I I I		1.30/20/2011	BLAIR, WILLIAM, &							(001	/	(007)						, ,	12/01/2021
590252-QA-3	MERRILLVILLE IND MULTI SCH BLD		03/08/2017 .	COMPANY. L.L.C.		118,617	100,000	124,748	123,655		(591)	(591)	,	123,063		(4,446)	(4,446)	2 861	07/15/2024
603790-GK-6	MINNEAPOLIS MINN SPL SCH DIST		1.05/08/2017	Various		1.838.353	1,580,000	1,801,153	1,799,791		(8,410	ý	(8,410)		1,791,381		46.972	46,972		02/01/2022
605900-CD-9	MISSOULA CNTY MONT ELEM SCH DI		11/16/2017 .	D.A. DAVIDSON & CO		587,990	500,000	586, 105			(1,435)	(1,435)		584,670		3,320	3,320	3,611	07/01/2027
60580T-ED-6	MISSOULA CNTY MONT HIGH DIST N		10/31/2017 _	UMB BANK		145,520	125,000	146,745			(575)	(575)		146, 170		(650)	(650)	816	07/01/2022
				BLAIR, WILLIAM, &																
607284-TM-8	. MOBILE CNTY ALA BRD SCH COMMRS		03/09/2017 .	COMPANY, L.L.C.		923,328	800,000	957,984	936,952		(5, 166)	(5, 166)		931,786		(8,458)	(8,458)	21,444	03/01/2022
				BLAIR, WILLIAM, &																
608113-CN-4	MOHAVE CNTY ARIZ UNI SCH DIST		07/05/2017 _	. COMPANY, L.L.C.		354,718	300,000	363,222	359,249		(1,705)	(1,705)		357,544		(2,826)	(2,826)		07/01/2023
621800-AS-0	MOUNT LAUREL TWP NJ MUN UTIL AUTH 77		06/15/2017 .	MATURED		180,000	180,000	180,000	180,000						180,000					06/15/2017
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		/00 704				2,000,000					07/10/2017
625482-HE-7 627474-EM-7	MULTNOMAH-CLACKAMAS CNTYS ORE		12/14/2017 .	Various UMB BANK		2, 171, 924	1,850,000	2, 174, 398 1, 984, 613			(38,781))	(38,781)	!	2, 135, 616 1, 933, 714		36,308	36,308	73,688	
627474-EN-7	MUSCOGEE CNTY GA SCH DIST		12/2//2017 .	Various		1,385,889	1,875,000 1,325,000	1,413,431			(22,488	<u> </u>	(22,488)		1,390,942		(5,054)	(3,298)		10/01/2018
642713-5L-1	NEW BRITAIN CONN		09/20/2017 .	Various		326,540	290,000	338,244			(2,359	<u> </u>	(2,359)		322, 127		4,413	4,413		03/01/2019
642713-5M-9	NEW BRITAIN CONN			PRE-REFUNDING		1,419,595	1,260,000	1,477,652	1,425,462		(5,698		(5,698)		1,419,764		(169)	(169)		03/01/2022
0427 10 ON 3	NEW DITTATIV CONTY		1.00/03/2017	BLAIR, WILLIAM, &		, 410,000	1,200,000		1,420,402		(3,030	/					(103)	(103)		
645020-2T-4	NEW HAVEN CONN		_01/24/2017 _	COMPANY. L.L.C.		115,729	100,000	119,858	118,742		(230)	(230)	,	118,512		(2,783)	(2,783)	2.111	08/15/2022
647634-5C-4	NEW ORLEANS LA G O 1998 REF		1.12/01/2017	MATURED		1,000,000	1,000,000	1.091.691	1,010,953		(10,953		(10,953)		1.000.000					12/01/2017
64966L-5B-3	NEW YORK N Y		09/05/2017 .	Various		4,907,400	4,000,000	4,987,800	4,910,166		(41,095		(41,095)		4,869,071		38,329	38,329	167,735	08/01/2025
649906-DJ-0	NEW YORK ST DORM AUTH REVS NON ST		07/21/2017 _	Various		1,497,440	1,300,000	1,561,599	1,482,189		(18,581)	(18,581)		1,463,608		33,832	33,832	49,028	10/01/2021
653335-AG-4	NEZ PERCE CNTY IDAHO INDPT SCH		12/21/2017 _	UMB BANK	ļ	168,711	150,000	173,538		ļ	(2,808)		(2,808)		170,730		(2,019)	(2,019)		09/15/2021
653335-AK-5	NEZ PERCE CNTY IDAHO INDPT SCH	[12/11/2017 .	UMB BANK	ļ	118,496	100,000	120,958		ļ	(1,548))	(1,548)		119,410	ļ	(914)	(914)	2,403	09/15/2023
I		1		BLAIR, WILLIAM, &					.=	Ì		.1			:=:	Ì				
662152-CC-9	NORTH ST PAUL MAPLEWOOD MINN		03/15/2017 _	COMPANY, L.L.C.		437,831	375,000	451,500	450,065		(2,589	<u>}</u>	(2,589)		447,476		(9,644)	(9,644)		02/01/2023
66285T-FP-3	NORTH THURSTON PUB SCHS WASH		01/12/2017 .	FIRST TENNESSEE BANK		2,353,539	1,965,000	2,448,252	2,418,113	}	(2,946	<u> </u>	(2,946)		2,415,167	}	(61,627)	(61,627)		12/01/2023
672325-ZP-5 672325-ZQ-3	OAKLAND CALIF UNI SCH DIST ALA	-	09/27/2017 .	Various	 -	1,083,365		1, 124, 154 1, 463, 617	1,112,641 1,449,686	}	(12,259	\ 	(12,259)		1,100,382 1,422,491	}	(17,017)	(17,017)(25,425)		08/01/2023
672325-ZQ-3 672325-ZR-1	OAKLAND CALIF UNI SCH DIST ALA	-	05/11/2017 .	Various MORGAN STANLEY	†	1,397,067	1, 150,000	1,294,210	1,282,736	l	(27, 195	(†	(27, 195)		1,422,491	l	(25,425)	(39, 131)		08/01/2024
676295-EK-0	OGDEN CITY UTAH SCH DIST	-	12/28/2017	Various		585,221	500,000	602,340	599,456		(4,225		(4,225)		595,230		(10,010)	(10,010)		06/15/2022
676295-EM-6	OGDEN CITY UTAH SCH DIST		01/12/2017 .	FIRST TENNESSEE BANK		2,286,562	1,885,000	2,362,942	2,353,223		(2,815		(2,815)		2,350,408		(63,847)	(63,847)		06/15/2024
5. 0E00 Em 0	CODE. C CIMI CON DICI	1	1.27/12/2017	RBC DOMINION SECURITIES			1,000,000				(2,010	,	2,010				(00,047)	(50,547)		
676295-EN-4	OGDEN CITY UTAH SCH DIST		08/25/2017 _		LL	125,210	100,000	127,456	126,969		(1,991))	(1,991)	<u> </u>	124,977		233	233	3,542	06/15/2025
677522-HU-1	OHIO ST	_	10/30/2017 _	Various		408,251	335,000	426,117	423,474		(6,430)	(6,430)		417,044		(8,793)	(8,793)		12/15/2024
678841-KX-4	OKLAHOMA CNTY OKLA INDPT SCH D		12/28/2017	UMB BANK	[139,927	120,000	142,561	ļ	ļ	(2,001		(2,001)		140,560	ļ	(633)	(633)	17	07/01/2023
68562P-CZ-2	ORCHARD FARM R-V SCH DIST MO 2007B		03/01/2017 .	CALLED @ 100.000		90,000	90,000	88,240	89,958	ļ	42		42		90,000					03/01/2027
687136-LH-2	ORONO MINN INDPT SCH DIST NO 2		10/23/2017 _	Various		3, 119, 193	2,720,000	3,296,450	3,270,198		(30,055)	(30,055)		3,240,143		(120,950)	(120,950)	94,967	02/01/2025
	OWATONNA AMARI ANDOT OCCUPANT	1	00 (00 :== :=	RAYMOND JAMES &								J		.]		1				00/0/ :
690564-QQ-5	OWATONNA MINN INDPT SCH DIST N		03/28/2017 _	ASSOCIATES, INC.	ļ	3,775,938	3,130,000	3,938,823	3,867,034		(21,206	}	(21,206)		3,845,828		(69,890)	(69,890)		02/01/2025
691355-ET-4	. OWYHEE & CANYON CNTYS IDAHO JT		12/21/2017 .	UMB BANK	ļ ļ-	336,801	300,000	344, 118		}	(1,740	<u>}</u>	(1,740)		342,378	}	(5,577)	(5,577)		09/15/2023
691355-EU-1	. OWYHEE & CANYON CNTYS IDAHO JT		12/08/2017 .	UMB BANK		102,237	100,000	102,502			(79	' 	(79)		102,423		(186)	(186)	467	09/15/2024
691610-CB-3	OXFORD MICH CMNTY SCHS		03/15/2017 _	BLAIR, WILLIAM, & COMPANY, L.L.C.		254.686	230.000	265.317	255, 121		(1,612	,	(1,612)	.[253.509		1, 177	1, 177	4 440	05/01/2020
09 IO IU-UB-3	עארטחט ווווטח טאואוז סטחס		1.03/13/201/	UUTIIFAINT, L.L.U.		∠04,686		∠00,31/	∠ɔɔ, l21		(1,612	/			203,509		I, I//	1, 1//	4 , 440	03/01/2020

SCHEDULE D - PART 4

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13 Current	14 Total	15 Total Foreign	5				Bond	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Year's Other- Than- Temporary	Change in Book/ Adjusted Carrying	Exchange Change in Book/ Adjusted	Book/ Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Interest/ Stock Dividends Received	Stated Con- tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal		Year	Date
712838-SD-4 713567-HD-0	PEORIA ARIZPEQUOT LAKES MINN INDPT SCH DI		10/24/2017 . 10/26/2017 .	Various		2,665,388 230,909	2,200,000	2,704,482 237,962	2,647,760 231,690		(28,601)	(28,601)		2,619,159 228,430		46,228	46,228 2,479	9,597	07/15/2024 . 02/01/2022 .
7 10007-110-0	, FEGODI EARES MINN INDFI SCI DI		10/20/2017 _	BLAIR, WILLIAM, &		200,909	200,000	237,902	231,090		(3,200	/	(3,200)		220,430		2,479	2,479	, 55,	02/01/2022
717146-VL-5	PHARR-SAN JUAN-ALAMO TEX INDPT		_05/15/2017 _	COMPANY, L.L.C.		1,390,295	1,200,000	1,454,232	1,420,950		(3,090		(3,090)		1,417,860		(27,565)	(27,565)	29,403	
717813-JE-0 720424-XD-7	PHILADELPHIA PAPIERCE CNTY WA SCH DIST #10 TACOMA REF		02/15/2017 . 12/01/2017 .	. PRE-REFUNDING		17, 181, 170 1, 450, 000	16,955,000	18,906,181	17,253,303		(62, 176		(62, 176)		17, 191, 127		(9,958)	(9,958)		308/01/2018 012/01/2017
720424-XD-7 720390-YC-1	PIERCE CNTY WA SCH DIST #10 TACOMA HEF PIERCE CNTY WA SCH DIST #3 PUYALLUP - RE		12/01/2017 .	MATURED		1,450,000	1,450,000	13,071,828	1,490,933		(335,261		(335, 261)		1,450,000					12/01/2017
720594-MK-3	PIERCE CNTY WASH SCH DIST NO 4		.02/28/2017	D.A. DAVIDSON & CO		592,435	500,000	580,945	580,873		(2,221		(2,221)		578,653		13,782	13,782		12/01/2022
				BLAIR, WILLIAM, &																
720594-ML-1 722273-DS-5	PIERCE CNTY WASH SCH DIST NO 4PINCONNING MICH AREA SCHS		02/16/2017 . 10/24/2017 .	. COMPANY, L.L.C		630,337 758,843	530,000	622,930 761.535	622,861 759,781		(1,622		(1,622)		621,239 753,010		9,098 5.833	9,098 5,833	3,596	312/01/2023 705/01/2024
722273-DT-3	PINCONNING MICH AREA SCHS	1	10/24/2017 .	Various	1	227,589	200,000	226,436			(2,018		(2,018)		223,953		3,636	3,636		205/01/2024
		1		BLAIR, WILLIAM, &													•			
722273-DU-0	PINCONNING MICH AREA SCHS		05/01/2017 .	. COMPANY, L.L.C.		819,272	730,000	827,338	825,834		(3, 137		(3, 137)		822,698		(3,426)	(3,426)		05/01/2026
731469-DS-8 742633-UM-0	POLK CNTY WI G 0 2005 REFPRIOR LAKE MINN INDPT SCH DIST		12/01/2017 . 10/24/2017 .	. CALLED @ 100.000		1,010,000 1,156,403	1,010,000	1,053,980 1,207,120	1,015,234 1,184,122		(5,234		(5,234)		1,010,000 1,170,100		(13,698)	(13,698)		12/01/2018 02/01/2022
742033-0111-0	TRION LANE WINN INDEL SOIL DIST		10/24/2017 _	HUTCHINSON SHOCKEY			1,000,000	1,207,120	1, 104, 122		(14,021	/	(14,021)		1, 170, 100		(13,090)	(13,030)		02/01/2022
742633-UN-8	PRIOR LAKE MINN INDPT SCH DIST		02/07/2017 .	. ERLEY & CO		177, 167	150,000	184,946	181,674		(541		(541)		181, 133		(3,967)	(3,967)		02/01/2023
758449-PU-0	REEDY CREEK IMPT DIST FLA		04/03/2017 .	. FIRST TENNESSEE BANK		1,708,364	1,700,000	1,816,671	1,723,221		(14,552)	(14,552)		1,708,669		(305)	(305)	23,422	206/01/2017
758449-RA-2 758508-SG-1	REEDY CREEK IMPT DIST FLA		10/10/2017 .	. UMB BANK		116,566	100,000	116,397 651,786			(8,440		(8,440)		116,397		169	169 18.308	17 074	06/01/2022
758508-SJ-5	REETHS-PUFFER MICH SCHS	-	10/03/2017 .	. UMB BANK		1, 199, 070	1,000,000	1,148,730			(8,440		(11,750)		1, 136, 980		62,090	62,090		105/01/2024
76541V-TA-5	RICHMOND VA		12/26/2017 .	UMB BANK		652,449	525,000				(237		(237)		648,967		3,482	3,482		03/01/2027
766651-QM-8	RILEY CNTY KANS UNI SCH DIST N		11/01/2017 _	Various		2,762,352	2,260,000	2,888,913	2,837,897		(27,342		(27,342)		2,810,556		(48,203)	(48,203)	87 , 544	09/01/2025
773352-NC-9	ROCKFORD MINN INDPT SCH DIST N		11/09/2017 .	Various		1,041,333	945,000	1,090,558	1,052,451		(12,690)	(12,690)		1,039,760		1,573	1,573	37 , 158	02/01/2020
779240-KZ-2	ROUND ROCK TEX INDPT SCH DIST	-	03/06/2017 .	BLAIR, WILLIAM, & . COMPANY, L.L.C JEFFERIES & COMPANY,		149,853	125,000	156,675	156,043		(731)	(731)		155,312		(5,460)	(5,460)	2,205	08/01/2024
797272-PA-3	SAN DIEGO CALIF CMNTY COLLEGE		08/10/2017 _	INC.		291,093	250,000	292,390	291,423		(3,758		(3,758)		287,665		3,428	3,428		08/01/2023
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		08/01/2024
797272-PR-6 798458-QC-2	SAN DIEGO CALIF CMNTY COLLEGESAN LEANDRO CALIF UNI SCH DIST		08/02/2017 . 07/10/2017 .	Various		4,268,625 2,862,329	3,400,000 2,325,000	4,317,490 2.908.598	4,301,786 2,902,875		(55,744		(55,744) (24,877)		4,246,042 2,877,998		22,583	22,583		08/01/2025 08/01/2026
/30430-Q0-2	JAN LEANDRO CAETI ONI SCII DISI			BLAIR, WILLIAM, &		2,002,029	2,323,000	2,300,330	2,902,073		(24,077	/	(24,077)		2,011,990		(13,009)	(13,009)	00, 140	00/01/2020
798458-SG-1	SAN LEANDRO CALIF UNI SCH DIST		07/18/2017 .	COMPANY, L.L.C.		265,443	250,000	265,425			(1,085		(1,085)		264,340		1, 102	1, 102		08/01/2019
802207-RR-3	. SANTA FE TEX INDPT SCH DIST		10/02/2017 _	. Various		971,853	800,000	1,012,152	1,007,764		(14,666)	(14,666)		993,098		(21,245)	(21, 245)	34,333	02/15/2025
802207-RS-1	SANTA FE TEX INDPT SCH DIST	1	07/10/2017 _	BLAIR, WILLIAM, & COMPANY, L.L.C.		863,457	700,000	898,716	895,096	1	(10,600	,	(10,600)		884.497		(21,040)	(21,040)	27,417	02/15/2026
80381L-AF-1	SARPY CNTY NEB SCH DIST NO 001	1	1.11/29/2017 .	Various	1	350.655	300,000		090,090	t	(3,266		(3,266)		351.754	<u> </u>	(21,040)	(21,040)		112/15/2022
80381L-AG-9	SARPY CNTY NEB SCH DIST NO 001		10/26/2017 .	UMB BANK		120,222	100,000	120,679			(920		(920)		119,759		463	463	1,500	12/15/2023
000000 1/2 0	OUDTELL HUND INDDT OOU SUCT VIS		00/04/004=	BLAIR, WILLIAM, &		117 500	100 5	101 0	100 5		,,,,,	Ţ			100 000		/2 2:	(0.0/		00/04/0005
803820-KR-9 810454-AC-2	SARTELL MINN INDPT SCH DIST NOSCOTTSDALE ARIZ		02/01/2017 _ 12/20/2017 _	COMPANY, L.L.C.		117,584 586.885	100,000	121,835 597,790	120,922	}	(320		(320)		120,602 588.676		(3,018)	(3,018)		02/01/2023
815662-HY-0	SEDGWICK CNTY KANS UNI SCH DIS]	12/20/2017 .	. Various		1,207,554	1,035,000	1,229,673	1. 198. 130	t	(9,114		(9, 114)		1.190.823		16,731	16,731		09/01/2023
815662-HZ-7	SEDGWICK CNTY KANS UNI SCH DIS			. UMB BANK		351,933	300,000		350,800		(6,906		(6,906)		343,894			8,039		09/01/2023
		1		BLAIR, WILLIAM, &						1		.]								
815662-JA-0 815670-MF-8	SEDGWICK CNTY KANS UNI SCH DIS		01/30/2017 . 10/16/2017 .	COMPANY, L.L.C.	 		200,000	241, 198 3, 169, 318	236,210	}	(370		(370)	}	235,840 3,044,855	 	2,074 26,562	2,074 26,562	4, 194	09/01/2024 . 09/01/2020 .
815670-MF-8 815670-MG-6	SEDGWICK CNTY KANS UNI SCH DIS	1	11/27/2017 .	Various	1	3,071,417	2,735,000	3, 169,318	3,078,330	t	(33,475		(33,475)		3,044,855		26,562	26,562		09/01/2020 .
819215-SN-5	SHALER PA AREA SCH DIST		12/13/2017	Various		809,516	675,000		819,214		(11,747	ý	(11,747)		807,467		2,049	2,049		09/01/2025
		1		BLAIR, WILLIAM, &						1		.1	·							
819215-SP-0	SHALER PA AREA SCH DIST		05/16/2017 .	COMPANY, L.L.C.		3,529,640	3,000,000	3,616,680	3,586,196		(20,700		(20,700)		3,565,496		(35,856)	(35,856)	100,958	
833068-MK-2 833124-QY-9	SNOHOMISH & ISLAND CNTYS WASHSNOHOMISH CNTY WASH SCH DIST N		11/06/2017 . 10/11/2017 .	. UMB BANK		162,635	130,000	160,661 103,015			(1,265		(1,265)		159,395 102,978		3,240	3,240	2,853	
833153-UT-4	SNOHOMISH CNTY WASH SCH DIST N		11/15/2017	Various		1,687,994	1,400,000	1,769,628	1,750,234		(16,544		(16,544)		1,733,690		(45,695)	(45,695)	33,592	
833221-WE-0	SNOHOMISH CNTY WASH SCH DIST N		12/29/2017 .	. UMB BANK		420,878	350,000	440,766	433,056		(9,633)	(9,633)		423,423		(2,546)	(2,546)	18,556	12/01/2024 .
833245-GC-1	. SNOHOMISH CNTY WASH SCH DIST N		10/30/2017 .	Various		695,307	600,000	708,222	681,465		(6,703		(6,703)		674,762		20,545	20,545	15,208	
833245-GD-9 838736-WU-6	SNOHOMISH CNTY WASH SCH DIST NSOUTH LYON MICH CMNTY SCHS		07/06/2017 _ 12/14/2017 _			840,512 110,938	710,000 100,000	845,894 112.789		·	(8,992		(8,992)				32,350 2,540	32,350 2,540	21,694	112/01/2022 . 305/01/2021 .
0-01-00-110-0	I SUUTIT ETUN MIUT UMNIT SUTS		12/ 14/ 20 1/	I UNID DAINI	1	1 10.938	1 100.000	114.789	110.080	1	1 12.202	/1	12.2821	L	100.398	•	4.040	4.040	0.000	. 1 03/01/2021

					Showing All L	.ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								Adjusted		, ,	Gain	Realized	Total Cain	Received	tractual
		F	D:I	N		0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at			Total Gain		
Identi-	5	For-		Name	Shares of	Con-	5 1/ /		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				RBC DOMINION SECURITIES																
844368-KV-1	SOUTHGATE MICH CMNTY SCH DIST		08/22/2017 .			170,828	150,000	176,073	168,453		(2,667)		(2,667)		165,786		5,042	5,042	6, 125	05/01/2021
044000 1/11 0	CONTRICATE MICH CHRISTY COLL DIGT		05 (00 (0047	BLAIR, WILLIAM, &		004.045	700 000	000 007	004 400		(0.070)		(0.070)		057 704		07.004	07.004	00.050	05 (04 (0000
844368-KW-9 846880-FR-9	SOUTHGATE MICH CMNTY SCH DIST		05/08/2017 .	COMPANY, L.L.C.	·+	884,845	760,000	898,867	864,462		(6,678)	}	(6,678)	·	857,784		27,061	27,061	20,056	
850272-ZF-5	SPARTANBURG CNTY S C SCH DIST		11/08/2017 .	Various		1, 185, 337	1,000,000 3,015,000	1,213,820	1, 184, 032		(11,662)		(11,662)		1,172,370		12,967	12,967		03/01/2023
850272-ZF-3	SPRINGDALE AR SD 50-A REF & CONST 2011		06/01/2017 .	CALLED @ 100.000		3,015,000	3, 100, 000	3,109,982	3,100,759		(759)		(759)		3,015,000					06/01/2018
850272-ZH-1	SPRINGDALE AR SD 50-A REF & CONST 2011		1.06/01/2017	CALLED @ 100.000		2,250,000	2,250,000	2,258,393	2,250,642		(642)		(642)		2,250,000					06/01/2020
787515-QY-4	ST BERNARD PARISH LA SD NO 1 G 0 04		03/01/2017 .	MATURED		1,125,000	1,125,000	1,196,270	1, 126, 682		(1,682)		(1,682)		1,125,000					03/01/2017
792775-NS-3	ST MICHAEL MINN INDPT SCH DIST		07/24/2017 .	Various		773,644	705,000				(3,206)		(3,206)		762,003		11,641	11,641		02/01/2021
792775-QC-5	ST MICHAEL MINN INDPT SCH DIST		_03/21/2017 _	Various		1,799,543	1,560,000	1,853,436	1,843,850		(10,366)		(10,366)		1,833,484		(33,942)	(33,942)	28,807	
				BLAIR, WILLIAM, &		,,					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,					
792775-QF-8	ST MICHAEL MINN INDPT SCH DIST		05/24/2017 .	COMPANY, L.L.C.		122,962	100,000	126,033	125,509	ļ	(1,227)	L	(1,227)		124,282		(1,320)	(1,320)	2,958	02/01/2025
		1	I	BLAIR, WILLIAM, &						I	1		1				1			
792775-QG-6	ST MICHAEL MINN INDPT SCH DIST		02/01/2017 .	COMPANY, L.L.C.		133,087	110,000	140,330	139,794		(294)		(294)		139,500		(6,413)	(6,413)		02/01/2026
861419-WD-7	STOCKTON CALIF UNI SCH DIST		10/11/2017 .	Various		4,791,690	4,000,000	4,906,520	4,802,252		(86,088)		(86,088)		4,716,163		75,527	75,527		08/01/2023 _
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
004400 50 0	OTUDO LO MUNICIPIDA COM DUOT		00/40/0047	BLAIR, WILLIAM, &		404 004	400.000	470.000	450 750		(0.000)		(0.000)		457.004		0.040	0.040	7 770	05 (04 (0000
864129-EB-3	STURGIS MICH PUB SCH DIST		03/16/2017 .	COMPANY, L.L.C.		461,304	400,000	479,392	459,753		(2,362)		(2,362)		457,391		3,913	3,913		05/01/2022
864813-ZT-0	SUFFOLK VA		12/01/2017 _	MATURED		2,955,000	2,955,000	3,430,725	3,057,588		(102,588)		(102,588)		2,955,000				147 , /50	12/01/2017
886155-MP-2	THURSTON CNTY WASH SCH DIST NO		04/06/2017 .	COMPANY, L.L.C.		1,575,237	1,360,000	1,613,259	1,569,424		(8,434)		(8,434)		1,560,990		14,247	14,247	10 674	12/01/2021
886155-MS-6	THURSTON CNTY WASH SCH DIST NO		1.10/05/2017	Various		701,478	615.000	699.021			(3,636)		(3,636)		686, 163		15,315	15,315		12/01/2024
000133-110-0				BLAIR, WILLIAM, &		701,470	013,000				(3,000)								12,040	12/01/2024
886155-ND-8	THURSTON CNTY WASH SCH DIST NO		01/12/2017	COMPANY. L.L.C.		411,497	350,000	420,900	419, 102		(447)		(447)		418,655		(7, 158)	(7, 158)	3.517	12/01/2022
0001001120	Therefore the milar bar broth to		1.3.7.127.2011	BLAIR, WILLIAM, &													(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(, , 100)		
886155-NE-6	THURSTON CNTY WASH SCH DIST NO		02/16/2017 .	COMPANY, L.L.C.		594,653	500,000	612,575	610, 153		(1,593)		(1,593)		608,559		(13,907)	(13,907)	6,667	12/01/2023
886155-NG-1	THURSTON CNTY WASH SCH DIST NO		03/21/2017 _	Various		750,091	620,000	778,373	775,794		(2,471)		(2,471)		773,323		(23,232)	(23, 232)	9,760	12/01/2025
				BLAIR, WILLIAM, &																
889278-WE-3	TOLEDO OHIO		01/13/2017 .	COMPANY, L.L.C.		1,052,467	915,000	1,063,852	1,059,166		(1,206)		(1,206)		1,057,960		(5,494)	(5,494)		12/01/2021
889278-WF-0	TOLEDO OHIO		01/31/2017 _	Various		3,650,353	3, 125, 000	3,700,688	3,685,732		(6,810)		(6,810)		3,678,922		(28,569)	(28,569)		12/01/2022
889278-WG-8	TOLEDO OHIO		10/03/2017 .	Various		3,298,324	2,785,000	3,342,334	3,330,085		(32,094)		(32,094)		3,297,991		333	333	71,915	12/01/2023
000070 WIL 0	TOLEDO OLLO	1	07/07/0047	BLAIR, WILLIAM, &		000 000	710 000	000 070	005 407	I	(4.074)		(4.074)	ſ	000 000		F 000	F 000	10 011	10 /01 /0004
889278-WH-6 901580-CL-2	TOLEDO OHIOTWIN FALLS CNTY IDAHO SCH DIST		07/27/2017 .	COMPANY, L.L.C.	+	806,226	710,000	806,972 710,100	805, 137		(4,274)		(4,274)		800,863		5,363 8,198	5,363 8,198		12/01/2024
901580-CL-2 901580-CM-0	TWIN FALLS CNTY IDAHO SCH DIST		12/21/2017	. Various UMB BANK	+		150.000				(2,499)		(2,499)		164.081		1,453			09/15/2021
90171T-BT-6	TWIN RIVERS UNI SCH DIST CALIF		10/02/2017	UMB BANK	· · · · · · · · · · · · · · · · · · ·	469.720	400.000	478.728	477.073		(10.122)		(10, 122)		466.951		2.769	2,769	17.667	
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		08/01/2023
90171T-BV-1	TWIN RIVERS UNI SCH DIST CALIF	1	10/11/2017 .	Various		912,850	750,000	927 . 465	924,774		(13,910)	[(13,910)	[910,863		1,987	1.987	28,688	
90171T-CK-4	TWIN RIVERS UNI SCH DIST CALIF		10/02/2017	Various		736,848	625,000				(9,413)		(9,413)		736,013		834	834		08/01/2022
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)	L	(20,293)		1,072,679		11,511	11,511	38,236	08/01/2023
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	ļ	(21,261)	L	(21,261)	ļ	1,372,064		22, 164	22, 164	43,788	08/01/2024
1		1	1	BLAIR, WILLIAM, &						1			1				1			
928346-NU-5	VISTA CALIF UNI SCH DIST		02/28/2017 .	COMPANY, L.L.C.		912,347	750,000	934,613	914,073		(946)		(946)		913, 127		(780)	(780)	17,667	08/01/2025
				BLAIR, WILLIAM, &																
930047-LR-4	WACONIA MINN INDPT SCH DIST NO		03/14/2017 .	COMPANY, L.L.C.	+	1, 163, 983	1,025,000	1,221,923	1, 160, 039		(4,025)	<u> </u>	(4,025)		1, 156, 014		7,969			02/01/2021
938395-RW-2 938395-RX-0	WASHINGTON & CLACKAMAS CNTYS 0		12/12/2017 .	Various	·	1, 136, 104 121, 264	1,000,000	1,111,680 117.811			(6,902)		(6,902)		1, 104,778		31,326	31,326 4.847		06/15/2023
938393-HX-U			111/09/201/ .	RBC DOMINION SECURITIES		121,264	100,000	۱۱۵, ۱۱۱.			(1,394)		(1,394)	·	116,417		4,84/	4,84/	,042 ق	06/15/2024
937440-DD-4	WASHINGTON CLACKAMAS & YAMHILL	1	08/23/2017	LIPO DOMINION SECONITIES		114,887	100,000	118, 154	113,595	I	(1,942)		(1,942)	J J	111,653		3,234	3,234	3 51/	06/15/2021
938429-E2-9	WASHINGTON CNTY OR SCH DIST #48J BEAVERT	-	06/15/2017 .	MATURED	†	2,660,000	2,660,000	2,797,495	2,674,117		(14, 117)		(14, 117)		2,660,000		5,204			06/15/2017
30.20 22 0	The second secon	1	T	BLAIR, WILLIAM, &			2,000,000	2,101,100			,,		[
949238-CM-9	WELD CNTY COLO SCH DIST NO RE-		07/19/2017 _	COMPANY, L.L.C.		339,727	325,000	340,873	340,873		(3,952)	L	(3,952)		336,921		2,806	2,806	6,378	12/15/2018
1		1	1	BLAIR, WILLIAM, &		•											1	,	,-	1
949238-CN-7	WELD CNTY COLO SCH DIST NO RE		07/17/2017 .	COMPANY, L.L.C.		991,367	925,000	983,747	983,747		(10, 101)		(10, 101)		973,646		17,721	17 , 721	19, 175	12/15/2019
İ		1	I	BLAIR, WILLIAM, &						I			I				I			1
949238-CP-2	WELD CNTY COLO SCH DIST NO RE-		07/12/2017 _	COMPANY, L.L.C.		112,920	100,000	111,338	111,338		(1,495)	L	(1,495)		109,843		3,077	3,077	2,694	12/15/2020

				(Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current \	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	-					•	•	_		11	12	13	14	15						
												10		Total						
												Current	Total	Foreign					Bond	
															Dools/					
											_	Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date		on Disposal	Disposal	Year	Date
Hodion	Boompton	O.g.i	Date	BLAIR, WILLIAM, &	Otook	Gidoration	i di valdo	7 totaar ooot	Value	Decrease	7 COLCTOI	riccognizca	(11+12-10)	value	Date	Вюрова	on Biopodai	Бюроса	Tour	Bato
949238-CQ-0	WELD CNTY COLO SCH DIST NO RE-		02/08/2017	COMPANY, L.L.C.		292,093	250,000	283,033	283,033		(706)		(706)		282,327		9,766	9,766	1,389	12/15/2021
343200 00 0	WEED GIVEN COLO CON DIGITIVO NE			BLAIR. WILLIAM. &		202,000	230,000	200,000	200,000		(100)		(100)						1,000	12/ 13/ 2021
957178-SJ-6	WESTBROOK ME		04/03/2017	COMPANY, L.L.C.		347,463	295,000	352,389	343,844		(2, 105)		(2, 105)		341,739		5,724	5,724	7,006	10/15/2022
962525-HM-6	WHATCOM CNTY WASH SCH DIST NO		01/05/2017 .	FIRST TENNESSEE BANK		1,319,289	1,095,000	1,376,240	1,368,004		(810)		(810)		1,367,194		(47,905)	(47,905)	15,360	
962529-GJ-6	WHATCOM CNTY WASH SCH DIST NO	-	11/15/2017	Various		1,173,752	1,000,000	1,204,220	1,162,357		(11,342)		(11,342)		1, 151,015		22,737	22,737		12/01/2022
				BLAIR, WILLIAM, &		, , ,	, ,	, ,	, , , , , , , , , , , , , , , , , , , ,						, , ,			,		
962506-QK-0	WHATCOM CNTY WASH SCH DIST NO (SE)		01/05/2017 _	COMPANY, L.L.C.		575,605	500,000	598, 125	567,387		(327)		(327)		567,060		8,545	8,545	2,708	12/01/2021
				BLAIR, WILLIAM, &																
966403-DM-6	WHITKO IND HIGH SCH BLDG CORP		01/25/2017 .	COMPANY, L.L.C.		429,512	400,000	441,376	430,459		(791)		(791)		429,669		(157)	(157)		01/15/2020
97942N-FC-5	WOODHAVEN BROWNSTOWN MICH SCH		10/02/2017 .	UMB BANK		847,686	700,000	862,456	848,468		(12,416)	L	(12,416)		836,053		11,633	11,633	32,375	05/01/2025
		1		BLAIR, WILLIAM, &													I			1
982781-HK-5	WYANDOTTE MICH CITY SCH DIST		03/30/2017 .	COMPANY, L.L.C.		310,486	280,000	327,328	310,680		(2,318)		(2,318)		308,362		2, 125	2, 125	5,950	05/01/2020
				BLAIR, WILLIAM, &																
982781-HM-1	WYANDOTTE MICH CITY SCH DIST		04/28/2017 .	COMPANY, L.L.C.		1, 138, 790	1,000,000	1, 173, 460	1, 128, 347		(9,650)		(9,650)		1, 118, 697		20,093	20,093		05/01/2021
982781-HN-9	WYANDOTTE MICH CITY SCH DIST		12/07/2017 .	Various		347,959	300,000	355,941	343,673		(6,057)		(6,057)		337,617		10,342	10,342	14, 139	05/01/2022
				BLAIR, WILLIAM, &																
984674-HS-3	YAMHILL CNTY ORE SCH DIST NO 0		02/17/2017 .	. COMPANY, L.L.C		563, 132	475,000	588,368	582, 162		(2,302)		(2,302)		579,860		(16,729)	(16,729).		06/15/2023
984674-HT-1	YAMHILL CNTY ORE SCH DIST NO 0		10/24/2017 .	Various		1,007,351	830,000	1,048,489	1,038,163		(17,928)		(17,928)		1,020,235		(12,885)	(12,885).		06/15/2024
986082-YQ-2	YONKERS N Y		12/01/2017 _	UMB BANK		353,893	300,000	355,527			(1,431)		(1,431)		354,096		(203)	(203)		10/01/2023
986082-YR-0	YONKERS N Y		12/13/2017 .	. UMB BANK		1,598,802	1,370,000	1,603,777			(9,535)	<u> </u>	(9,535)		1,594,242		4,560	4,560		10/01/2023
986082-YU-3 986082-EY-7	YONKERS N YYONKERS NY G O 2007 A		10/11/2017 .	. UMB BANK		120,387 975,000	100,000 975,000	118,381			(247) (3,058)		(247) (3,058)		118,134 975,000		2,253	2,253	514	10/01/2024
986082-E1-7 986082-KG-9	YONKERS NY GO - REF 2012 SER A		07/01/2017	MATURED 9 100.000		4,970,000	4,970,000	5,468,640	5,026,917		(56,917)		(56,917)		4,970,000					07/01/2019
986082-LG-8	YONKERS NY GO - REF 2012 SER C		1.08/15/2017	MATURED		2,165,000	2, 165, 000	2,387,822	2, 195, 802		(30,802)		(30,802)		2, 165, 000					08/15/2017
986082-LB-9	YONKERS NY GO SCH - REF 2012 SER B		1.07/01/2017	MATURED		1.000.000	1.000.000	1.064.550	1,007,343		(7,343)		(7,343)		1,000,000				30,000	
	Subtotal - Bonds - U.S. Political Subo	divicio			eaccione	360,783,209	317,985,000	371,326,750	325,726,775		(3,356,385)		(3,356,385)		360,510,142		273,066	273,066	9,759,134	
010609-AQ-8	ALABAMA ST PUB SCH & COLLEGE A	IVISIO	1.02/07/2017	Various	363310113	3,852,472	3,420,000	4,065,320	3,827,894		(3,330,385)	/	(3,235)		3,824,658		27,814	273,000		01/01/2021
0 10003-AQ-0	ALADAMA 31 FOD 3011 & COLLEGE A			BLAIR. WILLIAM. &				4,005,520					(0,200)				21,014	21,014		01/01/2021
013493-HA-2	ALBUQUERQUE BERNALILLO CNTY WT		.07/24/2017	COMPANY, L.L.C.		615,048	550,000	612,535			(3,362)		(3,362)		609, 173		5,875	5,875	5 042	07/01/2020
02765U-LR-3	AMERICAN MUN PWR OHIO INC REV		1.08/18/2017	Various		1,809,515	1,600,000	1,855,184	1,841,707		(14,616)		(14,616)		1,827,091		(17,576)	(17,576)		02/15/2021
027000 EN 0	THE TOTAL MORE THE OTTO THE TEXT		1.30/ 10/2017 :	BLAIR. WILLIAM. &		,,000,010	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,104			(14,010)		(14,010)		1,027,001		(17,070)	(17,070)		
02765U-LS-1	AMERICAN MUN PWR OHIO INC REV		03/02/2017 .	COMPANY, L.L.C.		1,038,798	900,000	1,067,697	1,060,565		(4,837)	L	(4,837)		1,055,729	L	(16,931)	(16,931)	17.819	02/15/2022
			1	BLAIR, WILLIAM, &		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 300		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,				,,,,,,	
02765U-LT-9	AMERICAN MUN PWR OHIO INC REV		07/19/2017 .	COMPANY, L.L.C.		354,534	300,000	362,838	360,612		(5,348)	L	(5,348)		355,264		(730)	(730)	12.000	02/15/2023
				RBC DOMINION SECURITIES			, , , , , , , , , , , , , , , , , , , ,	•												' ' ' '
02765U-LU-6	AMERICAN MUN PWR OHIO INC REV		08/23/2017 .			302, 128	250,000	307,025	305,303		(4,837)		(4,837)		300,466		1,661	1,661	11, 181	02/15/2024
		1		BLAIR, WILLIAM, &													I			
02765U-LV-4	AMERICAN MUN PWR OHIO INC REV		03/21/2017 .	COMPANY, L.L.C.		732, 146	620,000	770,586	766,643		(3,867)		(3,867)		762,776		(30,630)	(30,630)	14,467	02/15/2025
		1		BLAIR, WILLIAM, &													I			1
02765U-LW-2	AMERICAN MUN PWR OHIO INC REV		02/17/2017 .	COMPANY, L.L.C.		1, 190, 690	1,000,000	1,256,800	1,250,887		(3,623)		(3,623)		1,247,264		(56,574)	(56,574)	19,028	02/15/2026
		1		RICE FINANCIAL PRODUCTS																
03672Y-AG-1	ANTELOPE VY-EAST KERN CALIF WT		08/30/2017 .	. 00		737,394	600,000	747,684	735,535		(11,680)		(11,680)		723,855		13,539	13,539	22,833	06/01/2024
040404 84 7	ADJITANA DDD DEGENTO INVIVADAT		00 (00 (00 47	BLAIR, WILLIAM, &		200 250		252 222	040 444		/045		(0.45)		040 400		(0.044)	(0.044)	0.500	00/04/0004
040484-PK-7	ARIZONA BRD REGENTS UNIV ARIZ		02/03/2017 .	. COMPANY, L.L.C CITIGROUP GLOBAL		239,658	200,000	250,036	249, 114		(645)		(645)		248,469		(8,811)	(8,811)	2,500	06/01/2024
040404 DL E	ADIZONA DDD DECENTO INIIV ADIZ		44 (00 (0047			404 004	450.000	190.250	400 004		(4,042)		(4.040)		405 500		(0.004)	(0.004)	7 050	00 (04 (0005
040484-PL-5	ARIZONA BRD REGENTS UNIV ARIZ	-	11/28/2017 .	MARKETS JEFFERIES & COMPANY,	 	181,601	150,000	190,250	189,604		(4,042)	·	(4,042)		185,562		(3,961)	(3,961)	/,958	06/01/2025
040484-QD-2	ARIZONA BRD REGENTS UNIV ARIZ		08/24/2017 _	JEFFERIES & COMPANY,	1	1,009,982	825.000	1,031,399	1,027,597		(17, 173)		(17, 173)		1,010,424		(442)	(442)	22 244	06/01/2024
040484-QD-2 040654-WG-6	ARIZONA ST TRANSN BRD HWY REV		07/01/2017	MATURED		4,010,000	4,010,000	4,314,199	1,027,597		(67,558)		(67,558)		4,010,424		(442)	(442)		06/01/2024
	ARKANSAS DEV FIN AUTH HEALTH C	1	12/28/2017	UMB BANK		4,010,000	100.000	116.295	4,077,558		(2.556)		(2,556)		110.522		735	735		12/01/2017
UTUUTI ITAINT I	THE WHO IN THE ROTTE LEADING			BLAIR, WILLIAM, &	ļ	111,23/	100,000	110,290	113,076			1	(2,000)		110,322		7 30		١٥٠٠, لا	12/01/2021
04084R-AL-5	ARKANSAS DEV FIN AUTH HEALTH C		07/17/2017 .	COMPANY, L.L.C.		814,278	700,000	817,810	798 , 154		(5,098)		(5,098)		793,055		21,223	21,223	14 412	12/01/2022
041083-QJ-8	ARKANSAS DEV FIN AUTH SGL FAM MTG 07B		1.06/01/2017	CALLED @ 100.000		115.000	115.000	115,000	115.000		(3,030)				115.000		1,220			07/01/2022
041083-RM-0	ARKANSAS DEV FIN AUTH SGL FAM MTG 07D	1	1.10/01/2017	CALLED @ 100.000		35,000	35,000	35,000	35,000						35.000					07/01/2022
	ARKANSAS DEV FIN AUTH SGL FAM MTG 08B	1		CALLED @ 100.000		1.085.000	1.085.000		1.085.000						1.085.000					07/01/2023
J				0 .00.000	r	,000,000		,000,000	,000,000					r	,,000,000					F-30.7 0 .7 EVEU

					Showing All L	ong-Term B	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_	_	•	•	,	-		_		11	12	13	14	15					_*	
														Total						
												Current	Total	Foreign					Bond	
												Year's			Book/				Interest/	
									Dries Vees		0		Change in	Exchange		Faraian				Ctatad
									Prior Year	l	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	•	Ĭ		BLAIR, WILLIAM, &								Ŭ	` '							
047870-MQ-0	ATLANTA GA WTR & WASTE WTR REV		01/24/2017	COMPANY, L.L.C.		463,845	395,000	479, 143	460,402		(765)	(765)		459,637		4,208	4,208	4,718	11/01/2022
052409-DA-4	AUSTIN TEX CONVENTION ENTERPRI		12/28/2017	Various		209,079	200,000	211,324			(2,475		(2,475)		208,849		230	230		01/01/2019
052422-ES-7	AUSTIN TEX HOTEL OCCUPANCY TAX		11/15/2017 _	MATURED		1,225,000	1,225,000	1,405,859	1,266,071		(41,071)	(41,071)		1,225,000				61,250	11/15/2017
				BLAIR, WILLIAM, &																
058508-FT-4	BALL ST UNIV IND UNIV REVS		02/21/2017	COMPANY, L.L.C.		297,748	250,000	308, 115	302, 184		(955		(955)		301,229		(3,481)	(3,481)		07/01/2024
05922K-XZ-7	BALTIMORE MD PROJ REV		11/28/2017 _	Various		516,211	480,000	521,251			(6,567))	(6,567)		514,685		1,527	1,527	9,261	07/01/2019
05000K VD 0	DALTIMODE ND DDO L DEV		07/04/0047	BLAIR, WILLIAM, &		470 044	450,000	470 400			(0.000	,	(0.000)		400,000		0.054	0.054	0.500	07/04/0004
05922K-YB-9 05922K-YC-7	BALTIMORE MD PROJ REV	-	07/24/201712/07/2017	COMPANY, L.L.C.	+ 	172,214	150,000 110,000	170,462 126,793			(2,099		(2,099)		168,363		3,851 2,193	3,851 2,193		07/01/2021
05922K-YC-7 05922K-YX-1	BALTIMORE MD PROJ REV			. Various	· -						(6,472		(2,494)				2, 193	2,551		07/01/2022
00022N-1A-1	DALITHORE HID FROM NEV		12/23/201/	BLAIR, WILLIAM, &	†	,912	,000,000				(0,472	<u> </u>					∠,331	∠,331		01/01/2020
05922K-YY-9	BALTIMORE MD PROJ REV		04/13/2017	COMPANY, L.L.C.		114,973	100.000	113,641			(582))	(582)		113,059		1,914	1,914	079	07/01/2021
	STEET THOU THE THOU THE THE THOU THE THE THE THE THE THE THE THE THE THE	1		BLAIR, WILLIAM, &	†						(302	′	(302)						312	
05922K-YZ-6	BALTIMORE MD PROJ REV		_07/05/2017 _	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
05922K-ZA-0	BALTIMORE MD PROJ REV		10/18/2017	Various		489,555	410,000	478,117			(6,043)	(6,043)		472,075		17,480	17,480		07/01/2023
071808-JB-6	BAXTER CNTY ARK HOSP REV		04/19/2017	Various		1,075,049	1,000,000	1, 101,740	1,086,470		(6,758)	(6,758)		1,079,712		(4,663)	(4,663)	27,306	09/01/2019
				BLAIR, WILLIAM, &																
071808-JC-4	BAXTER CNTY ARK HOSP REV		04/19/2017	COMPANY, L.L.C.		855,864	780,000	878,023	866,984		(6,014)		(6,014)		860,970		(5, 106)	(5, 106)		09/01/2020
071808-JD-2	BAXTER CNTY ARK HOSP REV		01/26/2017 _	FIRST TENNESSEE BANK		1,110,480	1,000,000	1, 146,090	1, 133, 005		(2,263)		(2,263)		1, 130, 742		(20,262)	(20,262)		09/01/2021
071808-JE-0	BAXTER CNTY ARK HOSP REV		01/26/2017	. FIRST TENNESSEE BANK		1, 119, 940	1,000,000	1, 161, 450	1,149,524		(2,063		(2,063)		1,147,461		(27,521)	(27,521)		09/01/2022
071808-JF-7	BAXTER CNTY ARK HOSP REV		04/12/2017	. Various		1,073,138	950,000	1, 112, 726	1, 102,570		(5,770		(5,770)		1,096,800		(23,662)	(23,662)		09/01/2023
071808-JG-5	BAXTER CNTY ARK HOSP REV		10/05/2017	. Various		607,474	530,000	627,986	622,707		(4,982))	(4,982)		617,725		(10,251)	(10,251)	20,7/1	09/01/2024
071808-JH-3	BAXTER CNTY ARK HOSP REV		07/13/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		1,162,430	1 000 000	1 105 100	1 105 070		(10,554	,	(10,554)		1, 175, 423		(12,993)	(12,993)	44 000	00/04/0005
0/ 1808-Jn-3	BAXTER UNIT ARK HUSP HEV		0// 13/201/	BLAIR, WILLIAM, &	+		1,000,000	1, 195, 180	1, 185, 978		(10,004	/	(10,004)		1, 1/3,423		(12,993)	(12,993)	44,028	09/01/2025
071808-JP-5	BAXTER CNTY ARK HOSP REV		03/27/2017	COMPANY, L.L.C.		241,520	225.000	247,892	244,456		(1.767)	(1,767)		242,689		(1, 170)	(1, 170)	6 531	09/01/2019
07 1000 U 3	DAXIER ONLY ARK ROOF REV		1.30/2//2017	B. C. ZIEGLER AND			223,000				(1,707	/			242,003		(1,170)	(1,170)		
071808-JR-1	BAXTER CNTY ARK HOSP REV		04/12/2017	COMPANY		279, 195	250,000	286,523	283,251		(2,027)	(2,027)		281,225		(2,030)	(2,030)	7.882	09/01/2021
071808-JV-2	BAXTER CNTY ARK HOSP REV			. UMB BANK		115,671	100,000	119,518	118,598		(1,505		(1,505)		117,093		(1,422)	(1,422)		09/01/2025
				HUTCHINSON SHOCKEY			,	,	,		, , , , , ,	,	, , ,				, ,	, ,	, , ,	
072245-GJ-6	BAY CNTY FLA WTR SYS REV		05/09/2017	. ERLEY & CO		119,715	100,000	122,522	121,840		(1,136))	(1, 136)		120,705		(990)	(990)	2,917	09/01/2023
072245-GL-1	BAY CNTY FLA WTR SYS REV		10/27/2017 _	UMB BANK	. -	122, 194	100,000	126, 167	125,569		(2,290)		(2,290)		123,280		(1,086)	(1,086)		09/01/2025
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		09/01/2019
074561-PC-9	BEAUMONT TEX WTRWKS & SWR SYS		11/03/2017	. UMB BANK		246,576	200,000	238,868			(1,588))	(1,588)		237,280		9,296	9,296	4,278	
076393-CE-5	BEDFORD PARK IL TIF 65TH & CICERO 07A		12/30/2017	. CALLED @ 100.000		825,000	825,000	825,000	825,000						825,000					12/30/2018
076393-CQ-8	BEDFORD PARK IL TIF 65TH & CICERO 07B		12/30/2017	. CALLED @ 100.000	-} }	630,000	630,000	630,000	630,000	·	(4.004)		(4.004)		630,000		(4.400)	(4.400)		12/30/2018
081653-BV-8	BEND ORE WTR REV		12/08/2017	. Various BLAIR, WILLIAM, &	+	245,475	200,000	257,058	254,289		(4,324)	/	(4,324)		249,965		(4,490)	(4,490)	/,458	12/01/2024
090132-AE-1	BILLINGS MONT SWR SYS REV		.05/05/2017	COMPANY, L.L.C.		222,272	200,000	219,328			(928))	(928)		218,400		3,872	3,872	1 723	07/01/2021
000 102 AL 1	S.EEOO MOTE ONLY OF THEY		1.30,00,2017	BLAIR, WILLIAM, &	-		200,000	2 10,020			(320	′	(320)		210,400		5,072			
097464-B5-9	BOISE ST UNIV IDAHO REVS FORME	.]	03/27/2017	COMPANY, L.L.C.		111,043	100,000	110,993	L	L	(600)	(600)		110,393	L	650	650	889	04/01/2020
097464-B6-7	BOISE ST UNIV IDAHO REVS FORME		12/11/2017	. UMB BANK	[111,296	100,000	113,650			(2,800		(2,800)		110,850		446	446		04/01/2021
				BLAIR, WILLIAM, &			,					,								
097464-YR-6	BOISE ST UNIV IDAHO REVS FORME		04/27/2017 _	COMPANY, L.L.C.		333,513	300,000	345,978	338, 171		(1,553		(1,553)		336,618		(3, 105)	(3, 105)		04/01/2020
097464-YS-4	BOISE ST UNIV IDAHO REVS FORME			. UMB BANK		222,352	200,000	236,678	231,755		(6,697)		(6,697)		225,057		(2,705)	(2,705)		04/01/2021
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		07/01/2020
11943K-BL-5	BUFFALO & ERIE CNTY N Y INDL L			. Various		449,387	400,000	464,048	447,549		(5,832		(5,832)		441,717		7,669			07/01/2021
11943K-BM-3	BUFFALO & ERIE CNTY N Y INDL L		10/10/2017 .	UMB BANK		456,372	400,000	466,988	452,399		(7,024)	(7,024)		445,375		10,997	10,997	25,611	07/01/2022
1000011 011 4	CALLEGRALIA LIFALTIL FACO FINIO ALL		00/45/0047	BLAIR, WILLIAM, &		000 400	000 000	045 050	000 050		/4 /04	,	/4 4041		000 540		(0.000)	(0.000)	0 /70	11/15/0000
13032U-BU-1 13032U-BV-9	CALIFORNIA HEALTH FACS FING AU	-	03/15/201710/20/2017	COMPANY, L.L.C.	·+	236, 120	200,000	245,852			(1,434)		(1,434)		238,516		(2,396)	(2,396)		11/15/2022 11/15/2023
130320-61-9	JOALII UNNIA REALIR FACO FING AU		10/20/201/	BLAIR. WILLIAM. &	· -	301,960	∠ɔu,000	ا 930, 10 د	304, 194		(0, 102	′	(0, 102)		298,092		800, د	800 .	11,//1	11/10/2023
13032U-BW-7	CALIFORNIA HEALTH FACS FING AU		02/17/2017	COMPANY, L.L.C.		303.183	250.000	314.255	308.055		(993))	(993)		307.062		(3,880)	(3,880)	3 403	11/15/2024
13034A-QM-5	CALIFORNIA INFRASTRUCTURE & EC			. UMB BANK	†	125,598	110,000	130.611	129,970		(3,374		(3,374)		126.596		(998)	(998)		05/01/2022
13034A-QN-3	CALIFORNIA INFRASTRUCTURE & EC	1		. UMB BANK		117,522	100,000	121,012	120,465		(2,758		(2,758)		117,707		(185)	(185)		05/01/2023
	CALIFORNIA INFRASTRUCTURE & EC			Various		1.322.349	1.090.000		1.346.430		(21, 104		(21, 104)		1.325.326		(2.977)	(2.977)		05/01/2025

		1 -			Showing All L										4.5		1 40	1 40	00	
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13 Current Year's	14 Total Change in	15 Total Foreign Exchange	Book/				Bond Interest/	
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Other- Than- Temporary	Book/ Adjusted Carrying	Change in Book/ Adjusted	Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Stock Dividends Received	Stated Con- tractual
Identi-	5	For-		Name	Shares of	Con-	D 1/ 1		Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
13050T-AC-2	. CALIFORNIA MUN FIN AUTH SWR TR		02/17/2017 .	COMPANY, L.L.C.		213,818	200,000	211,454	211,418		(625)	(625)		210,793		3,025	3,025	1,222	208/01/2019
13050T-AD-0	CALIFORNIA MUN FIN AUTH SWR TR		01/24/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		247,064	220,000	242,598	242,548		(437)	(437)		242,111		4,953	4,953	886	08/01/2020
13050T-AE-8	_ CALIFORNIA MUN FIN AUTH SWR TR		11/29/2017 .	UMB BANK		251,908	225,000	251,845	251,799		(5, 144)	(5, 144)		246,655		5,253	5,253	10,406	308/01/202
13050T-AG-3	. CALIFORNIA MUN FIN AUTH SWR TR		12/19/2017 .	UMB BANK		292,925	250,000	286,288	286,246		(4,975		(4,975)		281,271		11,654	11,654	12,257	
13050T-AH-1	CALIFORNIA MUN FIN AUTH SWR TR		10/27/2017 .	UMB BANK		312,793	260,000	299,829	299,790		(3,874		(3,874)		295,916		16,877	16,877		08/01/2024
13050T-AJ-7	_ CALIFORNIA MUN FIN AUTH SWR TR		12/13/2017 .	UMB BANK		551,298	455,000	527,941	527,879		(7,053)	(7,053)		520,826		30,472	30,472	21,317	708/01/202
				BLAIR, WILLIAM, &																
13050P-AE-6	. CALIFORNIA MUN FIN AUTH WTR RE	-	05/17/2017 .			923,808		920 , 120	917,056		(9,664		(9,664)		907,392		16,416	16,416		708/01/202
13050P-AG-1	. CALIFORNIA MUN FIN AUTH WTR RE		11/22/2017 .	Various BLAIR, WILLIAM, &		1, 181, 714	995,000	1, 184, 239	1, 180, 941		(16, 128)	(16,128)		1, 164,813		16,901	16,901	36 , 294	108/01/2023
13050P-AH-9			07/14/2017 .	COMPANY, L.L.C.	ļ l	1,264,668	1,050,000	1, 263, 140	1,259,960		(10,527		(10,527)		1,249,433	ļ	15,234	15,234		08/01/202
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)				26,347	26,347	32,917	708/01/202
13050P-AK-2	. CALIFORNIA MUN FIN AUTH WTR RE		10/03/2017 .	Various		1,434,399	1, 160, 000	1,416,395	1,413,468		(13,207		(13,207)		1,400,261		34, 138	34, 138	39,582	
13068G-PA-8	_ CALIFORNIA PUB WKS BRD DEPT CORR 93A		12/01/2017 .	CALLED @ 100.000		545,000	545,000	425,307	524,091		8,695		8,695		532,786		12,214	12,214		12/01/201
13937Y-AS-5	CAPE CORAL FL WTR ASSMT SW 1&3 PINE 05	-	05/23/2017 .	CALLED @ 100.000 BLAIR, WILLIAM, &		705,000	705,000	690,878	699,059		476		476		699,536		5,464	5,464	26 , 485	507/01/202
140442-FF-6	CAPITAL REGION ARPT COMMN VA A		_01/17/2017 _	COMPANY, L.L.C.		233,724	200,000	239.664	236,242		(335)	(335)		235,907		(2, 183)	(2, 183)	5 528	307/01/202
140442-FG-4	CAPITAL REGION ARPT COMMN VA A		10/17/2017	UMB BANK		118,384	100,000	121,894	120,293		(2,381		(2,381)		117,912		472	(2, 103)		07/01/202
143287-CK-4	CARMEL IND LOC PUB IMPT BD BK		1.05/01/2017	PIPER JAFFRAY INC.		1.186.830	1.000.000	1.205.560	1.201.989		(8,649		(8,649)		1. 193. 340		(6.510)	(6.510)		706/01/2024
143287-CL-2	CARMEL IND LOC PUB IMPT BD BK		05/01/2017 .	Various		2,451,841	2,060,000	2,505,887	2,499,163		(15,904		(15,904)		2,483,259		(31,418)	(31,418)		06/01/202
14849Q-DV-7	CASTLE ROCK COLO WTR & SWR ENT		10/18/2017	Various		270,723		284,954	281,584		(3,478		(3,478)		278, 106		(7,383)	(7,383)		12/01/202
440400 DV 0				BLAIR, WILLIAM, &		040,400	000 000	200 050			(0.400		(0.400)					(7.040)		
14849Q-DX-3	CASTLE ROCK COLO WTR & SWR ENT		05/17/2017 .	COMPANY, L.L.C		249,462	200,000	262,258	259,569		(2,460	' 	(2,460)		257,110		(7,648)	(7,648)	4,750	12/01/202
14849Q-DY-1	CASTLE ROCK COLO WTR & SWR ENT		. 07/13/2017	COMPANY. L.L.C.		334.785	290.000	358.614	355.969		(1.850)	(1,850)		354 . 119		(19,334)	(19, 334)	4,434	112/01/202
152708-BZ-5	CENTRAL BROWN CNTY WTR AUTH WT		02/22/2017	Various		892,861	775,000	923,326	877,100		(2,911	í	(2,911)		874, 189		18,672	18,672	12,069	
153476-BE-5	CENTRAL FLA EXPWY AUTH SR LIEN		12/19/2017	UMB BANK		180,560	150,000	187,659	187,003		(3,945)	(3,945)		183,058		(2,498)	(2,498)		107/01/202
153476-BF-2	CENTRAL FLA EXPWY AUTH SR LIEN		12/22/2017 .	UMB BANK		1,347,959	1, 100, 000	1,391,951	1,387,461		(26,643)	(26,643)		1,360,818		(12,859)	(12,859)		07/01/2026
15777R-AA-7	. CHAMBERS CNTY AL COOP DIST GVDG 07A		12/29/2017 .	DIRECT			6,720,000													05/01/203
15777R-AB-5	. CHAMBERS CNTY AL COOP DIST GVDG 07B		12/29/2017 .	DIRECT			1													05/01/201
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					07/01/201
167709-FM-1	. CHICAGO IL TIF MEDINAH TEMPLE NOTE 06		02/01/2017 .	SCHEDULED REDEMPTION		373, 104	373, 104	330,420	341,247		31,857		31,857		373, 104	ļ		ļ		212/31/2024
167709-FN-9	. CHICAGO IL TIF MEDINAH UNIT BLDG 06		02/01/2017 .	SCHEDULED REDEMPTION CITIGROUP GLOBAL		276,696	276,696	245,057	253,086		23,610		23,610		276,696				19,085	12/31/202
16756K-EA-1	. CHICAGO ILL MOTOR FUEL TAX REV		09/19/2017 .	MARKETS		664,394	635,000		684,231		(11,555)	(11,555)		672,676		(8,282)	(8,282)	38,806	01/01/2020
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	501/01/2021
167593-TG-7	CHICAGO ILL O HARE INTL ARPT R		04/26/2017 _	BLAIR, WILLIAM, & COMPANY, L.L.C.		176,726	150,000	178,523	178,322		(937	,	(937)		177,386		(660)	(660)	2 040	201/01/2026
10/393-10-/	JOHIDAGO ILL O MANE INIL ANYI K	-	.1.,04/20/201/ .	BLAIR, WILLIAM, &		1/0,/20	150,000	1/8,523	116,322		(93/	/	(937)		111,386		(660)	(000)	042, د	0 1/0 1/2020
16768T-JS-4	. CHICAGO ILL SALES TAX REV		01/04/2017 .	COMPANY, L.L.C.		641,292	600,000	654,798	636,836		(263		(263)		636,573		4,719	4,719		01/01/2020
16768T-JT-2	. CHICAGO ILL SALES TAX REV		08/17/2017 .	Various		436,902	400,000	437,684	427,758		(2,677)	(2,677)		425,081		11,821	11,821	18 , 125	01/01/2021
16768T-JU-9	. CHICAGO ILL SALES TAX REV		08/29/2017 .	NDC DOMINION SECONITIES		263,214	235.000	256.794	252.039		(2, 112)	(2, 112)		249.927		13.287	13.287	13 708	301/01/2022
167727-YN-0	. CHICAGO ILL WASTEWATER TRANSMI		12/04/2017 .	UMB BANK		103,446	100,000	105,516			(1,643		(1,643)		103,873		(427)	(427)		201/01/2019
				BLAIR, WILLIAM, &		·	,	,			, ,	,								
167736-E6-0	CHICAGO ILL WTR REV		03/01/2017 .	COMPANY, L.L.C.		742,686	700,000		744,260		(4,306		(4,306)		739,954		2,732	2,732		311/01/2018
167736-E7-8	CHICAGO ILL WTR REV		09/14/2017 .	Various	 	1,508,486	1,400,000	1,550,696	1,524,802		(29,392		(29,392)		1,495,410	}	13,076	13,076		11/01/2019
167736-J8-1	. CHICAGO ILL WTR REV		12/01/2017 .	UMB BANK		566, 120	500,000	576,670			(6, 171		(6, 171)		570,499		(4,379)	(4,379)		11/01/2022
167736-K4-8	. CHICAGO ILL WTR REV		12/22/2017 .	UMB BANK		120,863	100,000	118,541			(900	/	(900)		117,641		3,222	3,222	2,569	11/01/2026
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	707/01/202
	The state of the s			BLAIR, WILLIAM, &	1		100,000				(330	<u> </u>	(330)				1,004	1,504	517	
181000-PP-9	. CLARK CNTY NEV HWY IMPT REV		07/25/2017 .	. COMPANY, L.L.C.		120,720	100,000	119,849			(392)	(392)		119,457		1,263	1,263	625	07/01/2023
181006-GM-3	CLARK CNTY NEV PASSENGER FAC C		03/29/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		167.271	150.000	173.288	166.696		(1, 188	,	(1,188)		165.508		1.763	1,763	5 667	707/01/2020

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
183253-DJ-9	CLAY CNTY FL SCH BRD COP 2005 B	eigii	09/16/2017 .	CALLED @ 100.000	Slock	2.310.000	2.310.000	2.437.119		Decrease	Accretion	Recognized	(11+12-13)	value	2.310.000	Disposai	on Disposai	Dispusai		07/01/2019
183253-00-9	GLAY GNIY FL SCH BHD CUP 2005 B		.1.09/16/2017 .	BLAIR, WILLIAM, &		2,310,000	2,310,000	2,437,119	2,310,000						2,310,000				139,563	
183595-AV-9	CLAY IND CMNTY MULTI SCH BLDG		02/02/2017 .	COMPANY, L.L.C.		406,642	360,000	410,209	409, 195		(1, 119)	(1,119)		408,076		(1,434)	(1,434)	3 253	01/15/2021
100000 /// 0	CENT THE CHINT MOET OUT BEEC		1.02,02,2011	BLAIR, WILLIAM, &							(1,110	/					1,101)		, 200	101/10/2021
183595-AW-7	CLAY IND CMNTY MULTI SCH BLDG			COMPANY. L.L.C.		321.314	280.000	322.946	322, 176		(1.067)	(1,067)		321.109	L	205	205	2,868	07/15/2021
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	
				BLAIR, WILLIAM, &																
18452G-AE-9	CLEAN WTR SVCS ORE REV		03/27/2017 _	COMPANY, L.L.C.		242,636	200,000	252,892	251,531		(1,552		(1,552)		249,979		(7,343)	(7,343)		10/01/2024
18452G-AF-6	CLEAN WTR SVCS ORE REV		11/08/2017 .	UMB BANK	ļ	124,757	100,000	128,391	127 , 750	}	(2,555)	(2,555)		125 , 195	ļ	(438)	(438)	5,375	10/01/2025
400050 00 (OLEVELAND OLLO ADDT OVO 2511	1	07 (00 (00 1	BLAIR, WILLIAM, &		001 555	700 655	245 215	200 /-:	I	/	,	,,, ,,,		040.05	1		4 07-	07.555	04 (04 (0005
186352-QR-4	CLEVELAND OHIO ARPT SYS REV		07/20/2017 .	. COMPANY, L.L.C.		821,296	700,000	845,348	828, 161		(11,538		(11,538)		816,623		4,673	4,673		01/01/2023
186352-QS-2	OLEVELAND UTILU AMPI SYS HEV		10/ 10/2017 .	Various BLAIR, WILLIAM, &		440,800	375,000	457,005	448,682	<u> </u>		/	(4,849)		443,833		(3,034)	(3,034)	18,566	01/01/2024
186352-RB-8	CLEVELAND OHIO ARPT SYS REV	1	07/24/2017 .	COMPANY, L.L.C.		3,530,981	3,010,000	3,587,920	3,566,733	I	(48,683)	(48,683)		3,518,051	1	12,930	12,930	110 157	01/01/2023
186352-RC-6	CLEVELAND OHIO ARPT SYS REV			UMB BANK		196,764	165,000		198.615		(3,271		(3,271)		195,344		1,420	1,420		01/01/2024
186398-KA-0	CLEVELAND OHIO PUB PWR SYS REV		01/13/2017	CALLED @ 100.000		1,895,000	1,895,000	1,935,259	1,895,000			/			1,895,000		, .20	, 120		11/15/2021
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
				BLAIR, WILLIAM, &		,	,	,									,	,		
196707-UM-3	COLORADO ST BRD GOVERNORS UNIV		02/17/2017 .	COMPANY, L.L.C.		549,964	520,000	547 , 175	546,804		(1,333)	(1,333)		545,471		4,493	4,493	2,918	03/01/2019
				BLAIR, WILLIAM, &																
196707-UN-1	COLORADO ST BRD GOVERNORS UNIV		04/17/2017 .	COMPANY, L.L.C.		323,923	300,000	320,022	319,836		(1,485)	(1,485)		318,352		5,571	5,571	3,289	03/01/2020
100111 188 0	COLUMBIA OF MED & CEM DEV		05 (40 (00 47	BLAIR, WILLIAM, &		440.007	252 202	404 000	440.044		40.040		(0.040)		440 405		(0.400)	(0.400)	0 470	05 (04 (0000
199144-VW-3 199144-VX-1	COLUMBUS GA WTR & SEW REV		05/12/2017 .	COMPANY, L.L.C.		410,067	350,000	424,683 618.650	416,314		(3,818)		(3,818)		412,495		(2,428)	(2,428)		05/01/2022
199144-17-1	CULUMBUS GA WIR & SEW REV		07/13/2017 .	Various MESIROW FINANCIAL, INC.		593,418		00, 81 0,	607,366		(6,003	/	(6,003)		601,363		(7,945)	(7,945)	13,403	05/01/2023
199144-VY-9	. COLUMBUS GA WTR & SEW REV		07/13/2017 .	INLOTHOR I HANGTAL, INC.		425,877	350,000	439,369	432,025		(5,796)	(5,796)		426,229		(352)	(352)	12 493	05/01/2024
207743-MN-2	CONNECTICUT HIGHER ED FAM ED LN 06A SR A		06/15/2017	CALLED @ 100.000		1,100,000	1,100,000	1,105,258	1, 100, 000		(0,700	,			1, 100, 000		(002)	(002)		11/15/2017
207743-MY-8	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		11/15/2017 _	Various		1,965,000	1,965,000	1,935,761	1,961,919		2,991		2,991		1,964,911		89	89		11/15/2017
207743-MZ-5	CONNECTICUT HIGHER ED FAM ED LN 07A SR A		11/15/2017 .	CALLED @ 100.000		1,780,000	1,780,000	1,739,487	1,771,635		3,678		3,678		1,775,314		4,686	4,686	80,028	11/15/2018
				BLAIR, WILLIAM, &																
20774Y-A7-2	CONNECTICUT ST HEALTH & EDL FA		06/16/2017 .	COMPANY, L.L.C.		478 , 136	450,000	490,455	481,976		(3,397		(3,397)		478,580		(444)	(444)		07/01/2019
20774Y-A8-0	CONNECTICUT ST HEALTH & EDL FA		11/20/2017 .	Various		387,379	350,000	401,835	393,653		(5,573)	(5,573)		388,080		(701)	(701)	16,715	07/01/2020
212582-CN-8	CONWAY ARK ELEC REV	1	06/16/0017	BLAIR, WILLIAM, & COMPANY, L.L.C.		553, 166	515.000	568 . 117	558.682	I	(3.776	,	(0.770)		554.906	1	(1.740)	(1,740)	6.070	10/04/0040
212582-UN-8	CUNWAT AMA ELEC HEV		06/16/2017 .	BLAIR, WILLIAM, &			515,000	, გიგ, 11/	558,682		(3,7/6	/	(3,776)		554,906		(1,740)	(1,740)		12/01/2019
212582-CP-3	CONWAY ARK ELEC REV	1	02/28/2017 .	COMPANY, L.L.C.		594.842	525.000	609.074	591.434	I	(2,035)	(2,035)		589.400	1	5.442	5.442	5,431	12/01/2020
212582-CS-7	CONWAY ARK ELEC REV	1	09/29/2017 .	UMB BANK		119,880	100,000	119,223	116,824		(1,709	ý	(1,709)		115, 115		4,765	4,765	4, 194	
212582-CT-5	CONWAY ARK ELEC REV]	01/18/2017	BOSC, INC.		947,512	800,000	947,384	929,059		(1,051		(1,051)		928,008		19,504	19,504		12/01/2024
21685L-BB-6	COOPERATIVE DIST SPANISH FT AL HWY 08		08/01/2017 .	CALLED @ 100.000		685,000	685,000		674,296		118		118		674,414		10,586	10,586	61,650	02/01/2029
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					07/15/2017
235586-BT-0	DALTON GA UTILS REV		12/11/2017 _	UMB BANK		249,780	215,000	249,720			(230		(230)		249,491	ļ	290	290	393	
235586-BV-5	DALTON GA UTILS REV		11/21/2017 .	B BANK		120,918	100,000	119,922		ļ	(21		(21)		119,901	ļ	1,017	1,017	42	
246045-NM-6	DELAWARE CNTY PA REGL WTR QUAL			UMB BANK		560,206	460,000	564, 162			(350)	(350)		563,812		(3,606)	(3,606)		05/01/2026
246317-CK-5	DELAWARE RIVER & BAY AUTH 2004 REF		01/01/2017 .	MATURED		1,200,000	1,200,000	1,283,019	1,200,000						1,200,000				30,000	01/01/2017
246387-QT-4	DELAWARE ST ECONOMIC DEV AUTH			COMPANY, L.L.C.		601.859	535.000	619,412	590,855		(804	\	(804)		590.052		11,807	11.807	8, 188	10/01/2020
240007-Q1-4	DELAMANE OF ECONOMIC DEV ACTIVE			BLAIR, WILLIAM, &							(004	/	(004)				11,007	11,007	, 100	10/01/2020
246387-QU-1	DELAWARE ST ECONOMIC DEV AUTH		07/31/2017	COMPANY, L.L.C.		230.026	200.000	233.604	224.064	L	(2.843)	(2,843)		221,222	L	8.804	8.804	8,389	10/01/2021
246387-SD-7	DELAWARE ST ECONOMIC DEV AUTH		10/18/2017	Various		529,678	450,000	516,848	,		(3,561)	(3,561)		513,286		16,391	16,391	6,938	10/01/2022
249182-EY-8	DENVER CITY & CNTY CO ARPT REVENUE AMT		11/15/2017 .	MATURED	ļ	1,250,000	1,250,000	1,405,475	1,277,515	ļ	(27,515		(27,515)		1,250,000	ļ				11/15/2017
249182-GW-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S		11/15/2017 .	MATURED		400,000	400,000	446,680	409,756		(9,756		(9,756)		400,000					11/15/2017
249182-HR-0	DENVER CITY & CNTY CO ARPT REVENUE AMT-S		11/15/2017 .	MATURED		300,000	300,000		308,240		(8,240		(8,240)		300,000					11/15/2017
249301-FC-1	DENVER URBAN RENWL AUTH TAX INCR REVENUE		12/01/2017 .	MATURED		4,000,000	4,000,000	4,656,240	4, 132, 896		(132,896		(132,896)		4,000,000					12/01/2017
254839-Z5-5	DISTRICT COLUMBIA ASSN AMERN MED CLGES 0		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
259230-ME-7	DOUGLAS CNTY NEB HOSP AUTH NO	1	10/03/2017	RBC DOMINION SECURITIES		115,774	100,000	120,602	119,366	I	(2,665	,	(2,665)		116,701	1	(927)	(927)	A AAA	05/15/2022
23923U-ME-/	DUUGLAS GNIT NED HUST AUTH NU		10/03/2017 .	BLAIR, WILLIAM, &		110,774	100,000	120,002	119,300		(2,000	′			110,701		(927)	(927)		00/ 10/2022
259230-MF-4	DOUGLAS CNTY NEB HOSP AUTH NO		01/09/2017	COMPANY, L.L.C.		905.836	775,000	951,847	942.921	L	(771)	(771)		942.151		(36,315)	(36.315)	6 135	05/15/2023

					Showing All L	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
259230-MG-2	DOUGLAS CNTY NEB HOSP AUTH NO	oigii	10/13/2017 .	Various	Otook	1,966,835	1.650.000	2.058.936	2,041,197	Decircase	(27,453) I tocogriized	(27,453)	Value	2,013,744	Бюроса	(46,909)	(46,909)	55,590	
200200 ma 2	BOOGLAG GATT NEB TIOG TOTAL TO		1 107 107 20 17	MESIROW FINANCIAL, INC.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,000	, , , , , , , , , , , , , , , ,	2,041,107		(27,400	,	(27,400)				(40,000)	(40,000)		11.00/ 10/ 2024 11
259230-MH-0	DOUGLAS CNTY NEB HOSP AUTH NO		10/02/2017 .			1,710,986	1,420,000	1,798,558	1,784,208		(30,905)	(30,905)		1,753,304		(42,317)	(42,317)	62,914	05/15/2025
276731-ZE-9	EASTERN MICH UNIV REVS		12/21/2017 _	UMB BANK		247,957	225,000	254,054			(2,604)	(2,604)		251,451		(3,494)	(3,494)	3,625	03/01/2021
				BLAIR, WILLIAM, &																
283062-BX-4	EL DORADO CALIF IRR DIST REV		07/13/2017 .	COMPANY, L.L.C.		584,255	500,000	606,070	598,228		(10,146)	(10,146)		588,082		(3,827)	(3,827)		03/01/2022
283062-BY-2 _ 283062-BZ-9 _	EL DORADO CALIF IRR DIST REV		08/10/2017 _	Various		598,381	500,000	620,065 949,358	612,604		(5,654	<u>}</u>	(5,654)		606,950		(8,569)	(8,569)		03/01/2023
283484-BV-4	EL DORADO CALIF IRR DIST REVEL PASO CNTY CO SD NO 49 FALCON COP 07A		08/10/2017 _ 12/15/2017 _	Various CALLED @ 100.000		919,778 355,000	750,000 355,000		938,708 356,969		(15,248	<u> </u>	(15,248)		923,460 355,000		(3,682)	(3,682)		03/01/2024 12/15/2019
200404-DV-4	L I NOU UNIT OU OU NU 49 FALCON OUF U/A	-	13/201/ .	BLAIR, WILLIAM, &	·		,000,000	ا 44, 2 الد	, 909	<u> </u>	(1,909	<u>'</u>	1,309)	ļ			<u> </u>	<u> </u>		12/ 13/2019
283822-KS-2	EL PASO TEX WTR & SWR REV		01/04/2017 _	COMPANY, L.L.C.		113,221	100,000	117,816	114,257		(74)	(74)		114, 184		(963)	(963)	1.778	03/01/2021
295852-HV-2	ERNEST N MORIAL-NEW ORLEANS LA		_03/03/2017 _	Various		3,619,553	3,250,000	3,832,595	3,628,311		(18,838		(18,838)		3,609,473		10,080	10,080		07/15/2020
296110-EV-7 .	ESCAMBIA CNTY FL HLTH FL HLTH VHA 00A		01/01/2017 .	CALLED @ 101.000		390,000	390,000	390,000	390,000	ļ		ļ		ļ[390,000	ļ			15,503	07/01/2020
298191-L4-7	EUGENE ORE ELEC UTIL REV		11/06/2017 .	Various		1,022,823	855,000	1,066,955	1,057,618		(13,488)	(13,488)	ļ ļ	1,044,131		(21,308)	(21,308)	32,976	
31296K-7L-1 .	FED HOME LOAN MTG CORP GOLD #A11799		12/01/2017 _	SCHEDULED REDEMPTION		363	363	376	374		(10)	(10)		363				14	08/01/2033
31296S-A9-7 _	FED HOME LOAN MTG CORP GOLD #A17232		12/01/2017 .	SCHEDULED REDEMPTION		1,611	1,611	1,650	1,643		(31	}	(31)		1,611				60	12/01/2033
31296S-KM-7 31297A-ZM-9	FED HOME LOAN MTG CORP GOLD #A17500		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		248	248	256 45	259 45		(11)	(11)		248				9	001/01/2034 206/01/2034
31297R-ZW-9 31297B-LC-4	FED HOME LOAN MTG CORP GOLD #A23448FED HOME LOAN MTG CORP GOLD #A23923		12/01/2017	SCHEDULED REDEMPTION		44 52	44	4 5	54		(2)	(2)						2	206/01/2034
31297C-UC-2	FED HOME LOAN MTG CORP GOLD #A25079		12/01/2017	SCHEDULED REDEMPTION		3,046	3,046	3, 154	3,215		(168		(168)		3,046				128	
31297C-ZT-0	FED HOME LOAN MTG CORP GOLD #A25254		1.12/01/2017	SCHEDULED REDEMPTION		30 . 492	30.492	31.550	32.273		(1,781		(1,781)						694	
31297C-4P-2	FED HOME LOAN MTG CORP GOLD #A25330		12/01/2017 .	SCHEDULED REDEMPTION		728	728	753	764		(35		(35)		728				11	08/01/2034
31297D-E9-5	FED HOME LOAN MTG CORP GOLD #A25560		04/01/2017 _	SCHEDULED REDEMPTION		750	750	776	778		(28		(28)						16	08/01/2034
31297E-KV-7 .	FED HOME LOAN MTG CORP GOLD #A26608		12/01/2017 _	SCHEDULED REDEMPTION		583	583	603	601		(18		(18)		583				19	09/01/2034
31297E-W3-6 _ 31297F-GU-1 _	FED HOME LOAN MTG CORP GOLD #A26966		12/01/2017 .	SCHEDULED REDEMPTION		58	58	60	61		(3		(3)	}	58			·	3	309/01/2034
31297F-GU-1 31297K-GE-6	FED HOME LOAN MTG CORP GOLD #A27411FED HOME LOAN MTG CORP GOLD #A30197		06/01/2017 . 12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,489 48	2,489	2,575 49	2,569 49		(80)	}	(80)		2,489				0لا	10/01/2034 212/01/2034
31297P-UZ-2	FED HOME LOAN MTG CORP GOLD #A34200		12/01/2017 .	SCHEDULED REDEMPTION		37	40	38	40		(Δ)	(4)		40				2	204/01/2035
3128KW-SK-0	FED HOME LOAN MTG CORP GOLD #A65922		12/01/2017	SCHEDULED REDEMPTION		487	487	493	495		(8)	(8)		487				19	09/01/2037
31292G-GX-8	FED HOME LOAN MTG CORP GOLD #C00214		12/01/2017 .	SCHEDULED REDEMPTION		143	143	147	145		(2)	(2)		143					02/01/2023
31292G-HR-0	FED HOME LOAN MTG CORP GOLD #C00240		12/01/2017 .	SCHEDULED REDEMPTION		3,508	3,508	3,585	3,564		(56		(56)		3,508				144	
31292G-HV-1	FED HOME LOAN MTG CORP GOLD #C00244		12/01/2017 _	SCHEDULED REDEMPTION		6,589	6,589	6,321	6,399		190		190		6,589				203	
31292G-H5-8	FED HOME LOAN MTG CORP GOLD #C00252		12/01/2017 _	SCHEDULED REDEMPTION		6,992	6,992	7, 140	7,098		(107		(107)		6,992				296	
31292G-H7-4	FED HOME LOAN MTG CORP GOLD #C00254		12/01/2017 .	SCHEDULED REDEMPTION		1,867	1,867	1,905	1,892	}	(24		(24)	}	1,867		}	·	86	06/01/2023
31292G-U5-3 31292G-VA-1	FED HOME LOAN MTG CORP GOLD #C00604FED HOME LOAN MTG CORP GOLD #C00609		12/01/2017 . 12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,026 16	1,026	1,051 16	1,047 17		(21	ζ †	(21)		1,026				40	04/01/2028 05/01/2028
31292G-WK-8	FED HOME LOAN MTG CORP GOLD #C00650		12/01/2017	SCHEDULED REDEMPTION		3,373	3,373	3,455	3,530		(157	í	(157)		3,373				132	
31292G-W2-8	FED HOME LOAN MTG CORP GOLD #C00665		12/01/2017 .	SCHEDULED REDEMPTION		72	72	73	74		(2)	(2)		72				3	310/01/2028
31292G-Y3-4	FED HOME LOAN MTG CORP GOLD #C00730		12/01/2017 .	SCHEDULED REDEMPTION		1,871	1,871	1,918	1,926		(55		(55)		1,871				68	
31292G-ZM-1 .	FED HOME LOAN MTG CORP GOLD #C00748		12/01/2017 .	SCHEDULED REDEMPTION		2,299	2,299	2,355	2,354		(55)	(55)		2,299				84	04/01/2029
31292H-AV-6	FED HOME LOAN MTG CORP GOLD #C00920		12/01/2017 _	SCHEDULED REDEMPTION	-	208	208	213	221		(13)	(13)	}	208				7	02/01/2030
31292H-J9-6	FED HOME LOAN MTG CORP GOLD #C01188		12/01/2017 .	SCHEDULED REDEMPTION		19	19	20	21	}	(1)	(1)	}	19		}	}	1	06/01/2031
31292H-M2-7 31292H-N4-2	FED HOME LOAN MTG CORP GOLD #C01277		12/01/2017 .	SCHEDULED REDEMPTION	-	872	872 184	894	924		(52		(52)	}	872				46	11/01/2031
31292H-N4-2 31292H-P6-5	FED HOME LOAN MTG CORP GOLD #C01311		12/01/2017 . 12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		184 675	184	191 692	203		(19 (31		(19) (31)		184 675				8 ne	302/01/2032 004/01/2032
31292H-0C-1	FED HOME LOAN MTG CORP GOLD #C01345FED HOME LOAN MTG CORP GOLD #C01351		12/01/2017 .	SCHEDULED REDEMPTION	-	221	221	229		·	(31		(8)	t	221		·		∪د ۵	05/01/2032
31292H-Q4-9	FED HOME LOAN MTG CORP GOLD #C01375		12/01/2017 .	SCHEDULED REDEMPTION		462	462	478	479	L		,	(17)	[462				16	507/01/2032
31292U-JD-8	FED HOME LOAN MTG CORP GOLD #C10260		12/01/2017 .	SCHEDULED REDEMPTION		31	31	32	33		(2)	(2)		31				1	05/01/2028
31292Y-3V-7	FED HOME LOAN MTG CORP GOLD #C14412		12/01/2017 .	SCHEDULED REDEMPTION		3,027	3,027	3,097	3,091		(64)	(64)	ļ[3,027				107	09/01/2028
31293E-4T-4	FED HOME LOAN MTG CORP GOLD #C18934		12/01/2017 .	SCHEDULED REDEMPTION		344	344	352	350	ļ	(6)	(6)	ļ	344		ļ		13	12/01/2028
31293J-5Z-8	FED HOME LOAN MTG CORP GOLD #C21764		12/01/2017 .	SCHEDULED REDEMPTION		190	190	194	196	ļ	(6)	(6)	}	190		ļ	ļ	7	02/01/2029
31293J-7J-2	FED HOME LOAN MTG CORP GOLD #C21797		12/01/2017 .	SCHEDULED REDEMPTION		105	105	107	108		(3	}	(3)		105				4	02/01/2029
31293L-HQ-0 31293N-QD-5	FED HOME LOAN MTG CORP GOLD #C22939		12/01/2017 ₋ 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		441 162	441	451 166	456 167		(14	\ 	(14)	}	441 162				1/	703/01/2029 604/01/2029
31293N-UD-5 31293Q-KD-4	FED HOME LOAN MTG CORP GOLD #C24952FED HOME LOAN MTG CORP GOLD #C26592		12/01/2017 .	SCHEDULED REDEMPTION	-	91	91	88		 	(5)	't	4	t	91		 	}	db	04/01/2029 05/01/2029
31293R-KG-5	FED HOME LOAN MTG CORP GOLD #C27495		12/01/2017 .	SCHEDULED REDEMPTION	-	447	447	433	433		14		14	-	447				20	
31293S-CZ-0	FED HOME LOAN MTG CORP GOLD #C28188		12/01/2017	SCHEDULED REDEMPTION		287	287	285	283		3		3		287				11	06/01/2029
31293V-J8-6	FED HOME LOAN MTG CORP GOLD #C30287	1	12/01/2017	SCHEDULED REDEMPTION		7.744	7.744	7.701	7,620		124		124		7.744				210	08/01/2029

					Showing All L	∟ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted (Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease				Value	Date	Disposal	on Disposal	Disposal	Year	Date
31293V-XH-0	FED HOME LOAN MTG CORP GOLD #C30680	eign	03/01/2017	SCHEDULED REDEMPTION	Slock		3.891	3.876	value 3.833	Decrease	Accretion 59	Recognized	(11+12-13)	value	3.891	Disposai	on Disposai	Disposai	i eai	09/01/2029
31294B-5X-9	FED HOME LOAN MTG CORP GOLD #C30880		12/01/2017	SCHEDULED REDEMPTION		3,891 1,709	1,709	1,750	1,835		(126		(126)		1,709					01/01/2029
31294C-MY-6	FED HOME LOAN MTG CORP GOLD #C35775		12/01/2017	SCHEDULED REDEMPTION		7	7	7	1,003		(120	/	(120)		7					01/01/2030
31294D-AG-6	FED HOME LOAN MTG CORP GOLD #C36307		12/01/2017	SCHEDULED REDEMPTION		1,344	1,344	1,377	1,422		(78)	(78)		1,344				80	02/01/2030
31294E-G3-7	FED HOME LOAN MTG CORP GOLD #C37418		12/01/2017	. SCHEDULED REDEMPTION		210	210	203	198		12		12		210				9	04/01/2030
31294E-YK-9	FED HOME LOAN MTG CORP GOLD #C37914		12/01/2017	. SCHEDULED REDEMPTION		403	403	413	428		(25)	(25)		403				18	05/01/2030
31298E-YB-5	FED HOME LOAN MTG CORP GOLD #C46106		12/01/2017	SCHEDULED REDEMPTION		3,459	3,459	3,539	3,540		(80)		(80)		3,459				106	11/01/2029
31298G-XT-2	FED HOME LOAN MTG CORP GOLD #C47890		12/01/2017	SCHEDULED REDEMPTION		1, 121	1, 121	1,094	1,065	ļ	56		56	ļ	1, 121		ļ		64	02/01/2031
31298M-QR-1	FED HOME LOAN MTG CORP GOLD #C51364		12/01/2017	. SCHEDULED REDEMPTION		498	498	511	536		(38))	(38)		498				21	05/01/2031
31298Q-CA-4	FED HOME LOAN MTG CORP GOLD #C53665		12/01/2017	. SCHEDULED REDEMPTION		563	563	560	557		5		5		563				31	06/01/2031
31298S-RN-6 31298S-VJ-0	FED HOME LOAN MTG CORP GOLD #C55893		12/01/2017	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,427 2,284	3,427	3,511	3,564		(137)		(137)		3,427				150 109	
312985-VJ-U 31298V-UP-U	FED HOME LOAN MTG CORP GOLD #C56017		12/01/2017 01/01/2017	SCHEDULED REDEMPTION		1, 153	2,284 1,153	2,272 1,146	2,259 1,130	l	25		25		2,284 1,153				109	03/01/2031 10/01/2031
31287L-HB-1	FED HOME LOAN MTG CORP GOLD #C58690	1	01/01/2017	. SCHEDULED REDEMPTION				1, 146		<u> </u>	(40		(40)						0 ۱	12/01/2031
31287M-T6-7	FED HOME LOAN MTG CORP GOLD #C62373		12/01/2017	SCHEDULED REDEMPTION		157	157	162	162		(40	í	(5)		157				7	01/01/2032
31287M-Y9-5	FED HOME LOAN MTG CORP GOLD #C62536		12/01/2017	SCHEDULED REDEMPTION		5,769	5,769	5,969	6, 127		(359)		(359)		5,769					01/01/2032
31287Q-FH-9	FED HOME LOAN MTG CORP GOLD #C64668		12/01/2017	SCHEDULED REDEMPTION		227	227	235	236		(9		(9)		227				9	03/01/2032
31287R-M4-8	FED HOME LOAN MTG CORP GOLD #C65779		12/01/2017	. SCHEDULED REDEMPTION		2,482	2,482	2,567	2,759		(277)	(277)		2,482				152	
31287S-GM-3	FED HOME LOAN MTG CORP GOLD #C66504		12/01/2017	. SCHEDULED REDEMPTION		13	13	13	14		(1)	(1)		13				1	04/01/2032
31287T-FX-8	FED HOME LOAN MTG CORP GOLD #C67382		12/01/2017	. SCHEDULED REDEMPTION		265	265	274	281		(17		(17)		265				11	05/01/2032
31287T-PZ-2	FED HOME LOAN MTG CORP GOLD #C67640		12/01/2017	. SCHEDULED REDEMPTION		664	664	687	685		(21)		(21)		664				29	
31287T-Y7-4 31287V-P3-8	FED HOME LOAN MTG CORP GOLD #C67934		12/01/2017	. SCHEDULED REDEMPTION		39,408	39,408	40,806	42,793		(3,385		(3,385)		39,408				1,976	
31287V-P5-8	FED HOME LOAN MTG CORP GOLD #C69442		02/01/2017	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION			33,674 7,433	7,691	35,386 7,945		(1,711)		(1,711) (513)		33,674				314 318	
31287V-UZ-1	FED HOME LOAN MTG CORP GOLD #C69444		12/01/2017	SCHEDULED REDEMPTION		1,430	1,430	1,480	1,484		(54		(54)		1,430				510 58	08/01/2032
31287W-BW-7	FED HOME LOAN MTG CORP GOLD #C69953		12/01/2017	SCHEDULED REDEMPTION		154	154	153	153		1	' 	1		154				7	08/01/2032
31287X-NG-7	FED HOME LOAN MTG CORP GOLD #C70391		12/01/2017	SCHEDULED REDEMPTION		1.016	1.016	1.011	1.005		11		11		1,016				24	09/01/2032
31287X-2K-1	FED HOME LOAN MTG CORP GOLD #C70778		12/01/2017	. SCHEDULED REDEMPTION		18,203	18,203	18, 104	18,063		140		140		18,203				750	09/01/2032
31288D-ZS-1	FED HOME LOAN MTG CORP GOLD #C75253		12/01/2017 _	SCHEDULED REDEMPTION		39	39	40	41		(2)	(2)		39				2	01/01/2033
31288G-6U-1	FED HOME LOAN MTG CORP GOLD #C78083		12/01/2017	. SCHEDULED REDEMPTION		632	632	654	655		(23		(23)		632				26	
3128P7-K3-6	FED HOME LOAN MTG CORP GOLD #C91214		12/01/2017	. SCHEDULED REDEMPTION		3,454	3,454	3,509	3,532		(79		(79)		3,454				92	
313973-W7-0 313974-T2-3	FED HOME LOAN MTG CORP GOLD #D35170		12/01/2017	. SCHEDULED REDEMPTION		3,335	3,335	3,407	3,390		(55		(55)		3,335				146	
313974-12-3 313974-ZX-8	FED HOME LOAN MTG CORP GOLD #D35969		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		13,631 4,664	13,631 4.664	13,906 4,753	13,792 4,728	l	(161)		(161)		13,631				301 210	
313977-J6-8	FED HOME LOAN MTG CORP GOLD #D38188	1	12/01/2017	. SCHEDULED REDEMPTION		1,542	1,542	1,570	1,559		(17		(17)		1,542				67	
3128FV-DU-2	FED HOME LOAN MTG CORP GOLD #D85515		12/01/2017	SCHEDULED REDEMPTION		651	651	674	674		(22		(22)		651				26	01/01/2028
3128E2-ST-4	FED HOME LOAN MTG CORP GOLD #D95930		12/01/2017	SCHEDULED REDEMPTION		145	145	149	148		(3		(3)		145				6	09/01/2022
3128E6-DM-6	FED HOME LOAN MTG CORP GOLD #D99108		12/01/2017	. SCHEDULED REDEMPTION		176,518	176,518	182,738	182, 132	ļ	(5,614		(5,614)	ļļ.	176,518				3,600	
31294K-UB-9	FED HOME LOAN MTG CORP GOLD #E01478		12/01/2017	. SCHEDULED REDEMPTION		31,714	31,714	33,052	31,948		(234		(234)		31,714				1, 151	
31294L-SS-3	FED HOME LOAN MTG CORP GOLD #E02329		05/01/2017	Various		5,964	5,964	6,258	5,988		(24		(24)		5,964				77	05/01/2017
31294L-W9-0 31294L-YP-2	FED HOME LOAN MTG CORP GOLD #E02472		12/01/2017	. SCHEDULED REDEMPTION		30,575	30,575	32,085	30,853	}	(278)		(278)		30,575				963	
31294L-YP-2 31283G-Z3-4	FED HOME LOAN MTG CORP GOLD #E02518 FED HOME LOAN MTG CORP GOLD #G00762		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,691	2,691	2,824 18	2,720	l	(29)	((29)		2,691 17				86	06/01/2018
31283G-3H-8	FED HOME LOAN MTG CORP GOLD #G00762		12/01/2017	SCHEDULED REDEMPTION		1, 104	1. 104	1, 120	1, 123	·	(19	((19)		1, 104				 59	11/01/2026
31283G-5H-6	FED HOME LOAN MTG CORP GOLD #G00848		12/01/2017	SCHEDULED REDEMPTION		29	29	29	30		(1	<u></u>	(1)		29				1	12/01/2026
31283H-Q3-2	FED HOME LOAN MTG CORP GOLD #G01374		12/01/2017	SCHEDULED REDEMPTION		163	163	169	179		(16)	(16)		163				7	03/01/2032
31283H-RA-5	FED HOME LOAN MTG CORP GOLD #G01381		12/01/2017	. SCHEDULED REDEMPTION		5,029	5,029	5,202	5,534		(505		(505)		5,029				221	
31283H-RL-1	FED HOME LOAN MTG CORP GOLD #G01391		12/01/2017	. SCHEDULED REDEMPTION		1,261	1,261	1,304	1,397		(136		(136)		1,261				54	04/01/2032
31283H-S8-9	FED HOME LOAN MTG CORP GOLD #G01443		12/01/2017	. SCHEDULED REDEMPTION		935	935	968	972		(36	}	(36)		935				35	08/01/2032
31283H-X2-6	FED HOME LOAN MTG CORP GOLD #G01597		12/01/2017	_ SCHEDULED REDEMPTION		53	53	55	55	}	·····(1	}	[1]	ļ	53				2	07/01/2033
31283H-4V-4 3128M4-BB-8	FED HOME LOAN MTG CORP GOLD #G01736		12/01/2017	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		193 242	193 242	200	202	}	(9)	<u>}</u>	(9)		193 242				9 10	10/01/2034
3128M4-BB-8 31283K-2R-8	FED HOME LOAN MTG CORP GOLD #G02434 FED HOME LOAN MTG CORP GOLD #G11684		12/01/2017 12/01/2017	SCHEDULED REDEMPTION		242	242	245	246		(4		(2,271)		242				3,880	
3128M1-S3-4	FED HOME LOAN MTG CORP GOLD #G11684		12/01/2017	SCHEDULED REDEMPTION		48.931	48.931	51,315	50,750		(1.819		(1.819)		48.931				1,570	
3128MB-HU-4	FED HOME LOAN MTG CORP GOLD #G12743	1	12/01/2017	SCHEDULED REDEMPTION		48,249	48,249	50,308	49,993		(1,744		(1,744)		48,249				1,519	
3128MB-KT-3	FED HOME LOAN MTG CORP GOLD #G12806		12/01/2017	SCHEDULED REDEMPTION		32,337	32,337	33,688	33,402		(1,065		(1,065)		32,337				1,042	
3128MB-MN-4	FED HOME LOAN MTG CORP GOLD #G12865		12/01/2017	. SCHEDULED REDEMPTION		60,399	60,399	62,779	62,388		(1,989		(1,989)						1,803	
3128MB-PA-9	FED HOME LOAN MTG CORP GOLD #G12917	1	12/01/2017	SCHEDULED REDEMPTION		32,482	32,482	33,881	33.624	İ	(1.142)İ	(1,142)		32,482		l	l		12/01/2022

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation			,	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		For	Diaposal	Nome		Con					(Amor-	Temporary	Carrying	,					During	
Identi-	Dinti	For-		Name	Shares of	Con-	Day Value	A -41 O4	Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on		Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
3128MB-R3-3 3128MB-VP-9	FED HOME LOAN MTG CORP GOLD #G13006		12/01/2017	SCHEDULED REDEMPTION		343,784	343,784	357,334	357, 131		(13,347)	(13,347)		343,784				9,815	
3128MB-YB-7	FED HOME LOAN MTG CORP GOLD #G13122FED HOME LOAN MTG CORP GOLD #G13206		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		50 , 195 24 , 085	50, 195 24, 085	24,988	52,262 25,105		(2,067)	/	(2,067)		50 , 195 24 , 085				1,625 778	04/01/2023
3128MB-Y5-0	FED HOME LOAN MTG CORP GOLD #G13200		12/01/2017	SCHEDULED REDEMPTION		86,347	86,347	89,548	89,317		(2,969)		(2,969)						2,496	
3128MB-5M-5	FED HOME LOAN MTG CORP GOLD #G13352		12/01/2017	SCHEDULED REDEMPTION		75.986	75.986	78.661	78.867		(2,881)	(2,881)		75.986				2.451	12/01/2023
3128MC-CR-4	FED HOME LOAN MTG CORP GOLD #G13480		12/01/2017	SCHEDULED REDEMPTION		33,245	33,245	34,474	34,742		(1,498)	(1,498)						996	
3128MC-C5-2	FED HOME LOAN MTG CORP GOLD #G13492		12/01/2017	SCHEDULED REDEMPTION		63,562	63,562	66,023	66,114		(2,553)	(2,553)		63,562				1,911	
3128MC-DE-2	FED HOME LOAN MTG CORP GOLD #G13501		12/01/2017	SCHEDULED REDEMPTION		69,061	69,061	71,783	72,297		(3,236)	(3,236)		69,061				2, 124	
3128MC-DH-5	FED HOME LOAN MTG CORP GOLD #G13504		12/01/2017	SCHEDULED REDEMPTION		52,882	52,882	54,832	54,433	ļ	(1,551)		(1,551)	ļļ-	52,882	l	ļ	ļ	1,788	
3128MC-ER-2	FED HOME LOAN MTG CORP GOLD #G13544		10/01/2017	Various		7,028	7,028	7,375	7,056		(28		(28)		7,028				137	10/01/2017
3128MC-ET-8 3128MM-E7-4	FED HOME LOAN MTG CORP GOLD #G13546		12/01/2017	SCHEDULED REDEMPTION		109,288	109,288	113,595	114, 134		(4,846)		(4,846)		109,288				3,387	
3128MM-E7-4 3128PF-TD-7	FED HOME LOAN MTG CORP GOLD #G18157 FED HOME LOAN MTG CORP GOLD #J04148		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		38, 187 29, 227	38, 187	39,804	39,444		(1,257		(1,257) (1,064)		38, 187 29, 227				1,247	
3128PJ-LF-2	FED HOME LOAN MTG CORP GOLD #J064148		12/01/2017	SCHEDULED REDEMPTION			67,930	71,284	69,753	<u> </u>	(1,823		(1,064)						2,311	
3128PJ-UP-0	FED HOME LOAN MTG CORP GOLD #J06890		12/01/2017	SCHEDULED REDEMPTION		13, 167	13, 167	13,630	13,255		(88)		(88)		13, 167				336	
3128PK-SB-1	FED HOME LOAN MTG CORP GOLD #J07714		12/01/2017	SCHEDULED REDEMPTION		37,722	37,722	39,209	38,696		(975		(975)		37,722				1,011	
3128PK-XU-3	FED HOME LOAN MTG CORP GOLD #J07891		12/01/2017	SCHEDULED REDEMPTION		109,295	109, 295	113, 147	114,251		(4,956)	(4,956)		109,295				3,219	05/01/2023
3128PL-E4-0	FED HOME LOAN MTG CORP GOLD #J08255		12/01/2017	SCHEDULED REDEMPTION		173,241	173,241	181,795	179,056		(5,815		(5,815)		173,241				5,940	
3128PL-PJ-5	FED HOME LOAN MTG CORP GOLD #J08525		12/01/2017	SCHEDULED REDEMPTION		54,869	54,869	57,578	58,644		(3,775)		(3,775)		54,869				1,825	
3128PL-3G-5	FED HOME LOAN MTG CORP GOLD #J08899		12/01/2017	SCHEDULED REDEMPTION		47,919	47,919	49,607	51,020		(3, 100		(3, 100)		47,919				1,307	
3128PL-7G-1	FED HOME LOAN MTG CORP GOLD #J08995		12/01/2017	SCHEDULED REDEMPTION		30,022	30,022	31,092	31,631		(1,608		(1,608)		30,022				871	11/01/2023
3128PM-GA-2 3128PM-HK-9	FED HOME LOAN MTG CORP GOLD #J09193 FED HOME LOAN MTG CORP GOLD #J09234		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,390	1,390 7,034	1,458	1,416 7,238		(26		(26)		1,390 7,034				48 219	01/01/2019
3128PM-JJ-0	FED HOME LOAN MTG CORP GOLD #J09234		12/01/2017	SCHEDULED REDEMPTION		7,034 16,417	16,417	7,281 16,996	16,616		(204)		(204)		16,417				219	
3128PM-KL-3	FED HOME LOAN MTG CORP GOLD #J09299		12/01/2017	SCHEDULED REDEMPTION		4,444	4,444	4,664	4,563		(119		(119)		4,444				152	
3128PM-N5-5	FED HOME LOAN MTG CORP GOLD #J09412		12/01/2017	SCHEDULED REDEMPTION			26,594	27,907	27, 195		(601)	(601)		26,594				937	03/01/2019
3128PP-ML-4	FED HOME LOAN MTG CORP GOLD #J10363		12/01/2017	SCHEDULED REDEMPTION		53,010	53,010	55,627	54,829		(1,819	í	(1,819)		53,010				1,851	
3128PY-K2-9	FED HOME LOAN MTG CORP GOLD #J18413		12/01/2017	SCHEDULED REDEMPTION		718,856	718,856	751,654	744,852		(25,996))	(25,996)		718,856				11,857	03/01/2027
3128Q0-CY-1	FED HOME LOAN MTG CORP GOLD #J19087		12/01/2017 _	SCHEDULED REDEMPTION		736,591	736,591		763,249		(26,657))	(26,657)		736,591				13,320	
3128Q0-GE-1	FED HOME LOAN MTG CORP GOLD #J19197		12/01/2017	SCHEDULED REDEMPTION		797,477	797,477		825,610		(28, 132))	(28, 132)		797,477				14,666	
31283Y-5N-4 31283Y-5Y-0	FED HOME LOAN MTG CORP GOLD #P20054		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4,049	4,049 7,671	3,955 7,494	3,996 7.554		52		52		4,049 7,671				132	08/01/2028
31361M-ML-0	FED HOME LOAN MTG CORP GOLD #P20064 FED NATL MTG ASSOC #035463		12/01/2017	Various		7,671 13	10, [I 17		117		13				287	08/01/2028
313615-H4-1	FED NATL MTG ASSOC #050651		12/01/2017	SCHEDULED REDEMPTION		168	168	175	175			\	(7)		168				۵	08/01/2022
31365D-JD-8	FED NATL MTG ASSOC #0000001]	12/01/2017	SCHEDULED REDEMPTION		435		447	443	L	(8	íL	(8)		435				23	
31365D-MA-0	FED NATL MTG ASSOC #124653	_	12/01/2017	SCHEDULED REDEMPTION		76	76		79		(3)	(3)		76				3	01/01/2023
31365T-2M-1	FED NATL MTG ASSOC #137680		12/01/2017	SCHEDULED REDEMPTION		32		34	34		(1)	(1)		32				2	12/01/2021
31367U-2S-3	FED NATL MTG ASSOC #179985	-	12/01/2017	SCHEDULED REDEMPTION		116	116	121	119	ļ	(3)	(3)	ļ	116		ļ	ļ	5	09/01/2022
31368H-BN-2	FED NATL MTG ASSOC #190045	-	04/01/2017	Various		166	166	174	166						166				2	04/01/2017
31371E-ZT-5	FED NATL MTG ASSOC #250154		12/01/2017	SCHEDULED REDEMPTION		1,915	1,915	1,968	1,960		(45	((45)		1,915				87	12/01/2024
31371H-NQ-7 31371J-DS-0	FED NATL MTG ASSOC #252499 FED NATL MTG ASSOC #253113		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		982 1,851	982 1.851	1,018 1,922	991 2.020		(9)	\ 	(9)		982 1.851					06/01/2019
31371J-DS-0	FED NATL MTG ASSOC #253113	-	112/01/2017	SCHEDULED REDEMPTION			5.004			 	(169		(169)						238	11/01/2030 .
31371J-WC-4	FED NATL MTG ASSOC #253513	-	12/01/2017	SCHEDULED REDEMPTION		4,065	4,065	4,221	4.474		(409		(409)		4,065				194	02/01/2031
31371J-XA-7	FED NATL MTG ASSOC #253673		12/01/2017	SCHEDULED REDEMPTION		103	103	106	112		(9		(9)		103				5	03/01/2031
31371J-XB-5	FED NATL MTG ASSOC #253674	_	.12/01/2017	SCHEDULED REDEMPTION		21	21	22	23		(2		(2)		21		ļ		1	03/01/2031
31371J-7C-2	FED NATL MTG ASSOC #253891		12/01/2017	SCHEDULED REDEMPTION		5,846	5,846	6,042	6,343		(497)	(497)		5,846				231	07/01/2031
31371K-DV-0	FED NATL MTG ASSOC #254016	-	12/01/2017	SCHEDULED REDEMPTION		79	79	84	91		(12)	(12)		79				4	09/01/2031 .
31371K-HT-1	FED NATL MTG ASSOC #254142		01/01/2017	MATURED		1	J1	ļ <u>1</u>	1			J			1					01/01/2017 .
31371K-JY-8	FED NATL MTG ASSOC #254179	-	12/01/2017	SCHEDULED REDEMPTION		5,221	5,221	5,383	5,339	}	(117	<u>}</u>	(117)	}	5,221				192	
31371K-NV-9 31371K-SH-5	FED NATL MTG ASSOC #254304 FED NATL MTG ASSOC #254420	-	12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		3,040	3,040 260	3, 134 268	3, 111		(71)	\ 	(71)		3,040				109	
31371K-S5-1	FED NATL MTG ASSOC #254420	-	12/01/2017	SCHEDULED REDEMPTION		2,331	2,331	2,403	2,386		(55		(55)		2,331					08/01/2022
31371K-WG-2	FED NATL MTG ASSOC #254547		1.11/01/2017	SCHEDULED REDEMPTION		11,664	11.664	12,165	11,726		(62)		(62)		11,664					12/01/2017
31371K-3L-3	FED NATL MTG ASSOC #254703		12/01/2017	SCHEDULED REDEMPTION		17,909	17,909	18,679	18,022		(112		(112)		17,909				607	
31371K-4T-5	FED NATL MTG ASSOC #254734	_	12/01/2017	SCHEDULED REDEMPTION		11,722	11,722	12,225	11,792		(70)	(70)		11,722				409	
	FED NATL MTG ASSOC #256214		12/01/2017	SCHEDULED REDEMPTION		12,705	12,705	11,662	11,901		803		803		12,705				378	
31371N-3T-0	FED NATL MTG ASSOC #257410	1	12/01/2017	SCHEDULED REDEMPTION		36.462	36,462	37.766	37.674		(1,212))	(1,212)		36.462	l	ı	ı	1 001	10/01/2023 _

					Showing All I	∟ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized		Than-		Book/	Carrying	Exchange			Dividends	Con-
CLICID					Number of						Year's		Adjusted				Dealized	Total Cain		
CUSIP		F	Diameter)	Na	Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
31373P-JK-5	FED NATL MTG ASSOC #299166		12/01/2017	SCHEDULED REDEMPTION		4,841	4,841	5,092	4,966		(125)	(125)		4,841				273	
31373Q-GN-0	FED NATL MTG ASSOC #300005		12/01/2017	SCHEDULED REDEMPTION		14	14	15	15		(1)	(1)		14				1	03/01/2025
31373T-AM-2	FED NATL MTG ASSOC #302512		12/01/2017	SCHEDULED REDEMPTION		532	532	547	543		(11		(11)		532				2/	11/01/2024
31374F-JF-7	FED NATL MTG ASSOC #312662		12/01/2017	SCHEDULED REDEMPTION		1,097	1,097	1,136	1,141		(45	<u>}</u>	(45)		1,097				55	06/01/2025
31374S-CE-9 31374X-EU-0	FED NATL MTG ASSOC #322369 FED NATL MTG ASSOC #326947		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		139	635	147	148		(9		(9) (16)		139				/ ده	210/01/2025 210/01/2025
31375C-W7-6	FED NATL MTG ASSOC #320947		02/01/2017	SCHEDULED REDEMPTION		1,164	1, 164	1,196	1, 196		(32		(32)		1.164					12/01/2025
31376C-BM-5	FED NATL MTG ASSOC #351070		12/01/2017	SCHEDULED REDEMPTION		1, 104		1, 190	1, 190	·	(10		(32)						11	12/01/2025 06/01/2026
31376C-UE-2	FED NATL MTG ASSOC #351681		12/01/2017	SCHEDULED REDEMPTION		64	64		68		(4)	(4)		64				3	310/01/2026
31379H-VS-6	FED NATL MTG ASSOC #420125		12/01/2017	SCHEDULED REDEMPTION		2,779	2,779	2,876	2,857		(78)	(78)		2,779				139	
31379J-G6-7	FED NATL MTG ASSOC #420621		12/01/2017	SCHEDULED REDEMPTION		264	264	270	268		(4)	(4)		264				12	12/01/2027
31379Q-YC-8	FED NATL MTG ASSOC #426507		12/01/2017	SCHEDULED REDEMPTION		2,616	2,616	2,697	2,668		(52		(52)	ļ	2,616				98	01/01/2023
31380J-V4-2	FED NATL MTG ASSOC #441735		12/01/2017	SCHEDULED REDEMPTION		3,891	3,891	3,990	3,965	ļ)	(74)		3,891				182	07/01/2027
31382W-DR-0	FED NATL MTG ASSOC #494312		12/01/2017	SCHEDULED REDEMPTION		184	184	182	182		3		3		184				9	04/01/2029
31382W-5U-2	FED NATL MTG ASSOC #495059		12/01/2017	SCHEDULED REDEMPTION		269	269	279	287		(18)	(18)		269				10	05/01/2029
31383L-CG-8	FED NATL MTG ASSOC #505971		12/01/2017	SCHEDULED REDEMPTION		151	151	150	149		2		2		151					07/01/2029
31383P-L5-3	FED NATL MTG ASSOC #508948		12/01/2017	SCHEDULED REDEMPTION		839	839	871	878		(40)	(40)		839				42	208/01/2029
31383S-FY-1 31383S-3D-0	FED NATL MTG ASSOC #511483		12/01/2017 02/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		235	235 209	244	252 226		(17)	(17)		235 209				12	209/01/2029 312/01/2029
31383T-KR-8	FED NATL MTG ASSOC #512096 FED NATL MTG ASSOC #512504		12/01/2017	SCHEDULED REDEMPTION		209	232	241	252		(17	/	(17)		232					210/01/2029 _
31383W-N7-2	FED NATL MTG ASSOC #515314		12/01/2017	SCHEDULED REDEMPTION		115		115	115			/	(20)		115				ــــــــــــــــــــــــــــــــــــــ	509/01/2029
31384A-GV-4	FED NATL MTG ASSOC #513314		12/01/2017	SCHEDULED REDEMPTION		30	30	31	31		(1)	(1)		30					212/01/2029
31384A-G8-5	FED NATL MTG ASSOC #517823		12/01/2017	SCHEDULED REDEMPTION		58	58	60			(4)	(4)		58				3	302/01/2030
31384D-LN-0	FED NATL MTG ASSOC #520633		12/01/2017	SCHEDULED REDEMPTION		172	172	176	188		(16)	(16)		172				8	11/01/2029
31384E-GJ-3	FED NATL MTG ASSOC #521401		12/01/2017	SCHEDULED REDEMPTION		32		34	35		(3)	(3)		32				2	01/01/2030
31384J-BQ-1	FED NATL MTG ASSOC #524847		12/01/2017	SCHEDULED REDEMPTION		88	88	91	96		(8)	(8)		88				6	01/01/2030
31384K-GS-9	FED NATL MTG ASSOC #525909		12/01/2017	SCHEDULED REDEMPTION		12	12	12	13		(1)	(1)		12				1	12/01/2029
31384K-JX-5	FED NATL MTG ASSOC #525978		12/01/2017	SCHEDULED REDEMPTION		288	288	299	312		(23		(23)		288				14	03/01/2030
31384L-YT-5	FED NATL MTG ASSOC #527322		12/01/2017	SCHEDULED REDEMPTION		286	286	297	310		(24		(24)		286				14	01/01/2030
31384M-G2-2	FED NATL MTG ASSOC #527717		12/01/2017	SCHEDULED REDEMPTION		32	32	33	35		(3		(3)		32				2	201/01/2030
31384P-QF-5 31384P-YX-7	FED NATL MTG ASSOC #529754 FED NATL MTG ASSOC #530026		07/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,025	1,025 4,932	1,064 5,112	1,093 5.327		(68		(68)		1,025 4.932					302/01/2030 303/01/2030
31384F-1X-7 31384T-U5-4	FED NATE MTG ASSOC #530026		12/01/2017	SCHEDULED REDEMPTION		4,932 958	4,932				(395		(41)		4,932				اہ۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔۔	703/01/2030
31384T-VT-1	FED NATL MTG ASSOC #533526	1	12/01/2017	SCHEDULED REDEMPTION		57	57	59	61	<u> </u>	(5		(41)		57				41 থ	303/01/2030
31384U-NK-6	FED NATL MTG ASSOC #533320	-	12/01/2017	SCHEDULED REDEMPTION		217	217	225	234		(17		(17)		217					04/01/2030
31384V-BT-8	FED NATL MTG ASSOC #534750		12/01/2017	SCHEDULED REDEMPTION		313		325	348		(35		(35)		313				16	03/01/2030
31384V-QG-0	FED NATL MTG ASSOC #535155		12/01/2017	SCHEDULED REDEMPTION		627	627	650	680		(53		(53)		627				29	02/01/2030
31384V-UY-6	FED NATL MTG ASSOC #535299	.[12/01/2017	SCHEDULED REDEMPTION		251	251	261	277	ļ	(26		(26)	ļ	251	L	ļ		9	05/01/2030
31384V-YW-6	FED NATL MTG ASSOC #535425		12/01/2017	SCHEDULED REDEMPTION		3,240	3,240	3,366	3,642		(402		(402)		3,240				206	08/01/2030
31384W-E6-3	FED NATL MTG ASSOC #535757		12/01/2017	SCHEDULED REDEMPTION		855	855	888	933		(77)	(77)						40	01/01/2031
31384W-KQ-2	FED NATL MTG ASSOC #535903		12/01/2017	SCHEDULED REDEMPTION		32	32	33	35	ļ	(3		(3)		32				1	03/01/2031
31384W-LB-4	FED NATL MTG ASSOC #535922		12/01/2017	SCHEDULED REDEMPTION		323	323	335	356	}	(34	<u>}</u>	(34)		323				17	03/01/2031
31384W-LX-6 31384W-S8-4	FED NATL MTG ASSOC #535942		12/01/2017	SCHEDULED REDEMPTION		46	46 46	48	51 51		(5	(}	(5)		46				2	204/01/2031
31384W-S8-4 31384W-XN-5	FED NATL MTG ASSOC #536143		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		46	46	48 342	365		(5	\ 	(5)		46				3	304/01/2030 708/01/2030
31384W-XN-5 31384W-Y3-8	FED NATL MTG ASSOC #536285		12/01/2017	SCHEDULED REDEMPTION					165		(42		(42)		143				/الــــــــــــــــــــــــــــــــــــ	08/01/2030 04/01/2030
31384X-WN-4	FED NATL MTG ASSOC #536330	1	12/01/2017	SCHEDULED REDEMPTION		176	176	183	198	<u> </u>	(22		(22)		176				<i>ا</i> ــــــــــــــــــــــــــــــــــــ	05/01/2030
31384X-4H-8	FED NATL MTG ASSOC #537133	1	12/01/2017	SCHEDULED REDEMPTION		237	237	246	268		(32		(32)		237					06/01/2030
31384Y-JS-6	FED NATL MTG ASSOC #537673		12/01/2017	SCHEDULED REDEMPTION		223	223	231	253		(30		(30)		223				10	04/01/2030
31384Y-LQ-7	FED NATL MTG ASSOC #537735		12/01/2017	SCHEDULED REDEMPTION		175	175	180	192		(17)	(17)		175				7	04/01/2030
31385A-RX-7	FED NATL MTG ASSOC #538802		12/01/2017	SCHEDULED REDEMPTION		140	140	145	158		(18)	(18)		140				7	06/01/2030
31385B-3M-5	FED NATL MTG ASSOC #540004		12/01/2017	SCHEDULED REDEMPTION		50	50	52	53		(4		(4)		50				3	05/01/2030
31385C-WQ-2	FED NATL MTG ASSOC #540755		12/01/2017	SCHEDULED REDEMPTION		102	102	106	114		(13		(13)		102				5	05/01/2030
31385D-GU-9	FED NATL MTG ASSOC #541211		02/01/2017	SCHEDULED REDEMPTION		153	153	158	173	ļ	(21		(21)		153				2	206/01/2030
31385E-FS-3	FED NATL MTG ASSOC #542077		08/01/2017	SCHEDULED REDEMPTION		4,600	4,600	4,777	5, 151		(551		(551)		4,600				243	307/01/2030
31385E-WH-8	FED NATL MTG ASSOC #542548		12/01/2017	SCHEDULED REDEMPTION		81	81	84	92		(11		(11)		81				4	07/01/2030
31385E-XH-7 31385F-EM-4	FED NATL MTG ASSOC #542580 FED NATL MTG ASSOC #542940		12/01/2017 12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		329	329	342	354 126		(25		(25)		329 107				5[508/01/2030 607/01/2030
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					Showing All L	_ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Duri	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_				,					11	12	13	14	15						
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												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-		,	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying			Temporary	Carrying				Gain (Loss)		During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost		Increase/	tization)/	Impairment	Value	Carrying	Disposal			(Loss) on	Year	Date
		eign		SCHEDULED REDEMPTION	Slock		Par value		Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	rear	
31385F-QZ-2 31385G-ZH-0	FED NATL MTG ASSOC #543272FED NATL MTG ASSOC #544444		12/01/2017	SCHEDULED REDEMPTION		152	152	158	100)	(14)		152				8	07/01/2030
31385H-S2-9	FED NATL MTG ASSOC #545137		12/01/2017	SCHEDULED REDEMPTION		1,404	1,404	1,443	1,525		(121		(121)		1,404				77	08/01/2031
31385J-D4-7	FED NATL MTG ASSOC #545623		05/01/2017	Various		73	73	76	74		(121	/	(121)		73				1	05/01/2017
31385J-JK-5	FED NATL MTG ASSOC #545766		07/01/2017	Various		1,580	1,580	1,643	1,583		(4)	(4)		1,580				22	07/01/2017
31385K-K5-3	FED NATL MTG ASSOC #546716		12/01/2017 _	SCHEDULED REDEMPTION		18	18	18	20		(2)	(2)		18				1	07/01/2030
31385K-3Y-9	FED NATL MTG ASSOC #547215		12/01/2017 _	SCHEDULED REDEMPTION		85	85	88	95		(10)	(10)		85				4	07/01/2030
31385N-GV-5 31385S-K5-6	FED NATL MTG ASSOC #547512	-	12/01/2017	SCHEDULED REDEMPTION		14	14	15	16	ł	(2	<u>}</u>	(2)	}	14				1	08/01/2030
313858-K5-6 31385W-J8-3	FED NATL MTG ASSOC #551216FED NATL MTG ASSOC #554787	1	12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		972 1,206	972 1,206	1,010 1,220	1,069 1,232	l	(96		(96)		972 1,206				30	09/01/2030
31385W-TM-1	FED NATL MTG ASSOC #354767	-	10/01/2017	SCHEDULED REDEMPTION		1,206	1,200		1,232			/	(20)		1,200				ور	11/01/2017
31385W-XY-0	FED NATL MTG ASSOC #555195		10/01/2017	SCHEDULED REDEMPTION		6,308	6,308	6,572	6,323		(15		(15)		6,308				101	
31386A-BN-5	FED NATL MTG ASSOC #557245		12/01/2017	SCHEDULED REDEMPTION		87	87	90	95		(8)	(8)					ļ		08/01/2030
31386B-UH-5	FED NATL MTG ASSOC #558684		12/01/2017 _	SCHEDULED REDEMPTION		116	116	120	126		(10		(10)		116				7	01/01/2031
31386B-UK-8	FED NATL MTG ASSOC #558686		12/01/2017	SCHEDULED REDEMPTION		65	65	68	70		(4		(4)		65				4	02/01/2031
31386D-TN-0	FED NATL MTG ASSOC #560457		12/01/2017	SCHEDULED REDEMPTION		93	93	97	105		(12		(12)		93				5	12/01/2030
31386F-BM-6 31386F-M3-6	FED NATL MTG ASSOC #561744		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		4, 117 2,776	4, 117	4,360 2,882	4,722 3,055		(605		(605)		4, 117 2,776				302	
31386H-MR-9	FED NATL MTG ASSOC #562078 FED NATL MTG ASSOC #563868		12/01/2017	SCHEDULED REDEMPTION		2,776	2,776	2,882			(279		(279)						205	
31386H-4A-6	FED NATL MTG ASSOC #564317		12/01/2017	SCHEDULED REDEMPTION		20	20	21	24		(4		(43)		20				1	11/01/2030
31386J-FQ-5	FED NATL MTG ASSOC #564575		12/01/2017	SCHEDULED REDEMPTION			760	789	833				(73)		760				34	03/01/2031
31386L-S9-4	FED NATL MTG ASSOC #566744		02/01/2017	SCHEDULED REDEMPTION		21,604	21,604	22,436	23,565		(1,961)	(1,961)		21,604				270	
31386M-SP-6	FED NATL MTG ASSOC #567626		12/01/2017 _	SCHEDULED REDEMPTION		54	54	56	62		(7)	(7)		54				3	02/01/2031
31386N-XE-3	FED NATL MTG ASSOC #568677		12/01/2017	SCHEDULED REDEMPTION		345	345	358	377		(33		(33)		345				16	01/01/2031
31386N-6A-1	FED NATL MTG ASSOC #568865		12/01/2017 12/01/2017	SCHEDULED REDEMPTION		2,385	2,385	2,477	2,496 1,312		(111		(111)		2,385				121	12/01/2030
31386Q-DC-2 31386S-T5-6	FED NATL MTG ASSOC #569899 FED NATL MTG ASSOC #572172		12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		1,273	1,273	1,322			(39	}	(39)		1,273					02/01/2031
31386T-MT-9	FED NATL MTG ASSOC #572870	-	12/01/2017	SCHEDULED REDEMPTION		1,682	1,682	1,731	1.714		(32)	(32)		1.682				57	04/01/2021
31386X-AN-6	FED NATL MTG ASSOC #576113		12/01/2017	SCHEDULED REDEMPTION		28	28	29	30		(3		(3)		28				1	05/01/2031
31386X-TB-2	FED NATL MTG ASSOC #576646		12/01/2017	SCHEDULED REDEMPTION		2, 130	2, 130	2,212	2,339		(209		(209)		2, 130				69	
31386Y-XR-0	FED NATL MTG ASSOC #577688		12/01/2017	SCHEDULED REDEMPTION		1, 182	1, 182	1,241	1,310		(128		(128)		1, 182				59	
31387R-5L-8 31387U-TJ-0	FED NATL MTG ASSOC #592251		10/01/2017	SCHEDULED REDEMPTION		3,628	3,628	3,767	3,888		(260		(260)		3,628				224	
31387U-1J-0 31387Y-MK-6	FED NATL MTG ASSOC #594653FED NATL MTG ASSOC #598062	1	12/01/2017 12/01/2017	SCHEDULED REDEMPTION		685 114	685 114	726	814		(128		(128)		685 114					06/01/2031
31388D-Y7-7	FED NATL MTG ASSOC #598002	1	12/01/2017	SCHEDULED REDEMPTION		511	511	530	560		(49		(49)		511					08/01/2031
31388T-WE-9	FED NATL MTG ASSOC #614545		12/01/2017	SCHEDULED REDEMPTION		269		285	308		(40		(40)		269				14	07/01/2031
31388X-AD-6	FED NATL MTG ASSOC #617504		01/01/2017 _	MATURED		23	23	24	23						23					01/01/2017 _
31389E-AK-1	FED NATL MTG ASSOC #622910	-	12/01/2017	SCHEDULED REDEMPTION		7,636	7,636	7,636	7,636	ļ			ļ	ļ	7,636		ļ		286	
31389F-SU-7	FED NATL MTG ASSOC #624331		12/01/2017	SCHEDULED REDEMPTION		377	377	392	415)	(38)		377				18	02/01/2032
31389H-LW-6 31389H-NC-8	FED NATL MTG ASSOC #625941	-	03/01/2017 _ _01/01/2017 _	Various		42 21	42	43	42 21						42 21					03/01/2017
31389H-NC-8	FED NATL MTG ASSOC #625987FED NATL MTG ASSOC #629108	1	.04/01/2017 .	Various		131		21	131	l			····	ļ	131					01/01/2017
31389Q-MM-7	FED NATL MTG ASSOC #629106	1	12/01/2017	SCHEDULED REDEMPTION		39	39	40	42		(3)	(3)		39					03/01/2032
31389R-B8-8	FED NATL MTG ASSOC #632863		03/01/2017	SCHEDULED REDEMPTION		123	123	128	123						123				1	04/01/2017
31389S-DD-3	FED NATL MTG ASSOC #633800		12/01/2017	SCHEDULED REDEMPTION		4,626	4,626	4,626	4,626						4,626				173	12/01/2031
31389V-RL-3	FED NATL MTG ASSOC #636891		12/01/2017	SCHEDULED REDEMPTION		3,459	3,459	3,592	3,682	ļ	(223		(223)	ļ	3,459				162	
31389W-AB-1	FED NATL MTG ASSOC #637302	-	12/01/2017	SCHEDULED REDEMPTION		850	850	883	905		(55	}	(55)		850				40	04/01/2032
31389X-JK-0 31390B-ED-6	FED NATL MTG ASSOC #638466FED NATL MTG ASSOC #641032	-	12/01/2017 _12/01/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		2,424 954	2, 424 954	2,517 992	2,575 959		(151		(151) (5)		2,424 954				117	03/01/2032 01/01/2018
31390B-ED-6 31390B-YA-0	FED NATE MTG ASSOC #641605		12/01/2017	SCHEDULED REDEMPTION		954	122	992	132		(11	((5)		954				الا	01/01/2018
31390E-HN-5	FED NATL MTG ASSOC #641603	1	05/01/2017	Various		384	384	400	384	<u> </u>		,	······································		384				ت ۶	05/01/2017
31390K-MJ-4	FED NATL MTG ASSOC #648461		12/01/2017	SCHEDULED REDEMPTION			22,505	23,771	23,916		(1,411)	(1,411)		22,505				1,241	07/01/2032
31391H-EQ-3	FED NATL MTG ASSOC #667143		10/01/2017	Various		37,563	37,563	38,403	37,643		(80		(80)		37,563				821	10/01/2017
31391M-GG-2	FED NATL MTG ASSOC #670799	-	12/01/2017 _	SCHEDULED REDEMPTION		16,668	16,668	16,951	17,008	ļ	(340		(340)	ļ	16,668		ļ			11/01/2032
31391P-2L-9	FED NATL MTG ASSOC #673179	-	12/01/2017	SCHEDULED REDEMPTION		13,237	13,237	13,806	13,297		(61)	(61)		13,237				391	
31391V-HB-2 31403G-XW-7	FED NATL MTG ASSOC #678026 FED NATL MTG ASSOC #748693		08/01/2017 _	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		201 6,756	201	209	201		(493		(493)		201				3	09/01/2017
31403G-XW-7 31406T-MF-5	FED NATL MTG ASSOC #748693 FED NATL MTG ASSOC #819458		12/01/2017	SCHEDULED REDEMPTION		64.577	6,756 64.577	7,034 64,577	7,249 64.577		(493	<u>'</u>	(493)		6,756 64.577					10/01/2033 03/01/2034

					Showing All L	ong-Term B	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
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										''	12	13	14	Total						
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												Current	Total	Foreign	5				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
ldenti-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
		eigii		SCHEDULED REDEMPTION	SIUCK			161.676		Decrease	Accretion	necognized	(11+12-13)	value		Dispusai	UII Dispusai	Dispusai		
31406Y-SP-6 31407F-VJ-6	FED NATL MTG ASSOC #824126 FED NATL MTG ASSOC #829617		12/01/201712/01/2017	SCHEDULED REDEMPTION		161,676	161,676 11,373	11,373	161,676						161,676				4,662	03/01/2035
314070-4E-3	FED NATL MTG ASSOC #829017		12/01/2017	SCHEDULED REDEMPTION		11,373	120,524	120,524	120,524						120,524				4,430	
31407T-UQ-1	FED NATL MTG ASSOC #840391		12/01/2017	SCHEDULED REDEMPTION		149,399	149,399	149,399	149,399						149,399				3,406	
31407T-7E-4	FED NATL MTG ASSOC #840693		12/01/2017	SCHEDULED REDEMPTION		18,009	18,009	18.009	18,009						18.009				592	
31407W-5J-8	FED NATL MTG ASSOC #843349		12/01/2017	SCHEDULED REDEMPTION		4,966	4.966	4.843	4,851		114		114		4.966				51	11/01/2035
31409Y-L5-4	FED NATL MTG ASSOC #882448		12/01/2017	SCHEDULED REDEMPTION		138,515	138,515	138,515	138,515						138,515				5,654	
31410C-RK-0	FED NATL MTG ASSOC #885290		12/01/2017	SCHEDULED REDEMPTION		2,396	2,396	2,467	2,432		(35)		(35)		2,396				76	
31410K-D9-2	FED NATL MTG ASSOC #889428		12/01/2017	SCHEDULED REDEMPTION		240,050	240,050	250,852	247,853		(7,803)		(7,803)		240,050					05/01/2023
31410R-7C-7	FED NATL MTG ASSOC #895591		12/01/2017	. SCHEDULED REDEMPTION			60,373	60,373	60,373										1,946	
31410S-TH-0	FED NATL MTG ASSOC #896152		12/01/2017	. SCHEDULED REDEMPTION		61,349	61,349	61,349	61,349						61,349				1,178	
31410T-4X-0	FED NATL MTG ASSOC #897338		_12/01/2017	SCHEDULED REDEMPTION		50,242	50,242	50,242	50,242						50,242				1,807	
31410T-7H-2	FED NATL MTG ASSOC #897396		12/01/2017	. SCHEDULED REDEMPTION		106,412	106,412	106,412	106,412		ļ			ļ	106,412		ļ		3,493	08/01/2036
31410V-SA-9	FED NATL MTG ASSOC #898813		12/01/2017	. SCHEDULED REDEMPTION		11,229	11,229	10,925	10,952	L	277		277		11,229	L			221	11/01/2036
31411R-ES-3	FED NATL MTG ASSOC #912845		12/01/2017	. SCHEDULED REDEMPTION		56,200	56,200	58,303	57,252		(1,052)		(1,052)		56,200				1,221	04/01/2022
31412C-B3-3	FED NATL MTG ASSOC #920858		12/01/2017 _	SCHEDULED REDEMPTION			76,361	76,361	76,361						76,361					10/01/2036
31412D-VV-7	FED NATL MTG ASSOC #922328		12/01/2017	. SCHEDULED REDEMPTION		81,077	81,077	84,440	84,330		(3,253)		(3,253)		81,077				2,532	
31412E-RM-0	FED NATL MTG ASSOC #923092		12/01/2017	. SCHEDULED REDEMPTION		122,429	122,429	127,958	126,801		(4,372)		(4,372)		122,429				3,546	
31412N-EC-6	FED NATL MTG ASSOC #929931		12/01/2017	. SCHEDULED REDEMPTION		142,511	142,511	147,555	147 , 164		(4,653)		(4,653)		142,511				4,468	
31412N-RU-2	FED NATL MTG ASSOC #930299		12/01/2017	. SCHEDULED REDEMPTION		137,259	137, 259	142,342	141,771		(4,512)		(4,512)		137,259				3,858	
31413D-UQ-8	FED NATL MTG ASSOC #942591		12/01/2017	. SCHEDULED REDEMPTION		24,495	24,495	25,511	25,377		(883)		(883)		24,495				839	
31413M-HA-8 31414D-U3-8	FED NATL MTG ASSOC #949425		12/01/2017	. SCHEDULED REDEMPTION		94,368	94,368	97,900	97,372		(3,003)	}	(3,003)		94,368					03/01/2023
31414D-03-8	FED NATL MTG ASSOC #963302 FED NATL MTG ASSOC #970747		12/01/2017	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		288,733	288,733 93,458				(3,698)	}	(16,336)		288,733 93,458					05/01/2023
31414M-5G-7 31415L-MC-8	FED NATL MTG ASSOC #9/0/4/		12/01/2017	SCHEDULED REDEMPTION		50,697					(3,098)		(1,710)		50,697					11/01/2023 08/01/2023
31415L-S3-2	FED NATL MTG ASSOC #983538		12/01/2017	SCHEDULED REDEMPTION		1,078	1,078	1,100	1,108		(1,710)		(29)		1,078				2,011	
31415S-6Z-0	FED NATL MTG ASSOC #988388		12/01/2017	SCHEDULED REDEMPTION		42,065	42.065	43,598	43, 193		(1, 129)		(1, 129)		42.065				1,433	
31416B-Y4-4	FED NATL MTG ASSOC #995431		12/01/2017	SCHEDULED REDEMPTION		103,545	103.545	107.841	106.698		(3, 153)		(3, 153)		103.545				3,390	
31416B-Z2-7	FED NATL MTG ASSOC #995461		12/01/2017	SCHEDULED REDEMPTION		65,284	65,284	68,043	67,860		(2,576)	\ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \ \	(2,576)		65,284				2, 188	
31417B-ZA-8	FED NATL MTG ASSOC #AB5236		12/01/2017	SCHEDULED REDEMPTION		703,663	703,663	736,208	731,258		(27,595)	,	(27,595)		703,663					05/01/2027
3138LT-YP-7	FED NATL MTG ASSOC #A03417		12/01/2017	. SCHEDULED REDEMPTION		975,650	975,650	1,020,507	1,007,947		(32,297)	,	(32,297)		975,650					05/01/2027
3138LT-Z8-4	FED NATL MTG ASSOC #A03466		12/01/2017	SCHEDULED REDEMPTION		666, 135	666 , 135	696,761	691,382		(25, 248)		(25,248)		666 , 135					06/01/2027
31418A-F2-9	FED NATL MTG ASSOC #MA1084		12/01/2017	SCHEDULED REDEMPTION		342,287	342,287	361,006	357,392		(15, 105))	(15, 105)		342,287				7,321	06/01/2032
315361-KJ-3	FERRIS ST UNIV MICH REV		12/15/2017	. UMB BANK	.	280,960	250,000	292,200	290,838	 	(8,089)		(8,089)		282,749	 	(1,789)	(1,789)		10/01/2021
1				BLAIR, WILLIAM, &													1			
315361-KM-6	FERRIS ST UNIV MICH REV		04/26/2017 _	COMPANY, L.L.C.		1,202,270	1,000,000	1,229,230	1,224,810		(9,010))	(9,010)		1,215,800		(13,530)	(13,530)		10/01/2024
315361-KN-4	FERRIS ST UNIV MICH REV		12/04/2017	Various		364,317	300,000	372,864	371,636		(6, 105))	(6, 105)		365,531		(1,214)	(1,214)	14,583	10/01/2025
		1		BLAIR, WILLIAM, &								I								
315361-KP-9	FERRIS ST UNIV MICH REV		05/12/2017	COMPANY, L.L.C.		2,352,949	1,930,000	2,418,715	2,411,436		(16,380)		(16,380)		2,395,056		(42, 107)	(42, 107)	51,285	10/01/2026
040707 57 0	ELODIDA ILIQUED EDI. EACO ELNO A	1	05/40/0047	BLAIR, WILLIAM, &		0.47 700	705 000	004 000	004 005		(0.450)	J	(0.450)		074 075		(07.000)	(07.000)	04 000	04/04/0005
34073T-FY-8 34073N-Z7-8	FLORIDA HIGHER EDL FACS FING A		05/16/2017 03/01/2017	COMPANY, L.L.C		847,782	725,000	891,960 417,900	881,025 419,231		(6, 150)	/ 	(6, 150)		874,875 419,266		(27,093)	(27,093)		04/01/2025
34073N-27-8 34073N-4Q-0	FLORIDA HSG FIN CORP HMEOWNER MTG 07-2 FLORIDA HSG FIN CORP HMEOWNER MTG 07-6		08/01/2017 _	. CALLED @ 100.000		2,235,000	420,000		2,235,000		35		35		2,235,000			734	121,082	07/01/2022
342816-H5-7	FLORIDA ST MUN PWR AGY REV		11/30/2017	. UMB BANK		2,235,000	250.000		2,235,000		(7,223)		(7,223)		2,235,000		(4,067)	(4,067)	14,688	
34637Q-AG-7	FORMER INGLEWOOD CALIF REDEV A		12/04/2017	UMB BANK		270,721	230,000	265.680	250,002		(3.165)		(3, 165)		262,515		8.206	8.206		05/01/2024
353174-GV-1	FRANKLIN CNTY OHIO CONVENTION		12/01/2017	CALLED @ 100.000		360,000	360,000	360,975			(318)		(318)		360,000					12/01/2021
353174-HF-5	FRANKLIN CNTY OHIO CONVENTION		12/01/2017	. CALLED @ 100.000		45,000	45,000	45, 122	45,039		(39)		(39)		45,000					12/01/2021
353406-RQ-6	FRANKLIN CNTY WASH PUB UTIL DI	1	10/27/2017	UMB BANK		369.246	300,000	378.966	377.242	[(6.076)		(6,076)		371.166	[(1,920)	(1.920)		09/01/2026
375306-AL-1	GILBERT AZ WTR RES WTR 2007 SUB		_10/01/2017	CALLED @ 100.000		4,325,000	4,325,000	4,544,451	4,344,513		(19,513)		(19,513)		4,325,000					10/01/2018
375306-AM-9	GILBERT AZ WTR RES WTR 2007 SUB		10/01/2017	CALLED @ 100.000		3,975,000	3,975,000	4,149,940	3,990,608		(15,608)		(15,608)		3,975,000					10/01/2019
				BLAIR, WILLIAM, &		,,	.,,	, .,]						/	
378325-BD-5	GLENDALE ARIZ TRANSN EXCISE TA		07/12/2017	COMPANY, L.L.C.		525,366	450,000	548,019	524,568		(7,017)		(7,017)		517,551		7,815	7,815		07/01/2022
378352-PG-7	GLENDALE ARIZ WTR & SWR REV		11/17/2017	Various		5,344,507	4,815,000	5,745,499	5, 433, 198		(75,071)		(75,071)		5,358,127		(13,621)	(13,621)	224,539	07/01/2020
378352-PJ-1	GLENDALE ARIZ WTR & SWR REV		.09/21/2017	Various		679,030	580,000	711,329	680,087		(7,634)		(7,634)		672,452		6,578	6,578		07/01/2022
37970P-HX-3	GLOUCESTER CNTY N J IMPT AUTH		12/13/2017	. UMB BANK	-	120,767	100,000	120,879			(972)		(972)		119,907		860	860		11/01/2025
382512-DX-6	GOODYEAR ARIZ PUB IMPT CORP MU		11/30/2017	Various		654,080	600,000	683,292	679,235		(18,436)		(18,436)		660,800		(6,720)	(6,720)		07/01/2020
382512-DY-4	GOODYEAR ARIZ PUB IMPT CORP MU	J	05/02/2017 _	Various		660.809		673.348	669,610	L	(3.865))L	(3.865)	L	665,746	L	(4.937)	(4,937)	10.687	07/01/2021

SCHEDULE D - PART 4

					Showing All Lo	ong-Term 🖰	sonas ana Sto	OCKS SOLD, F	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
										• •				Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: V			Year's	Change in	Exchange						0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
		- 3		BLAIR, WILLIAM, &									(11,112,10)			-1				
382512-EH-0	GOODYEAR ARIZ PUB IMPT CORP MU		02/07/2017 .	COMPANY, L.L.C.		327,462	300,000	331,434	329,317		(1,257)		(1,257)		328.060		(598)	(598)	4.375	07/01/2019
382512-EQ-0	GOODYEAR ARIZ PUB IMPT CORP MU		.09/25/2017	Various		673,729	550,000	704,616	701,941		(6,468)		(6,468)		695,473		(21,744)	(21,744)		07/01/2026
				BLAIR, WILLIAM, &				·												
386316-MP-5	. GRAND RAPIDS MICH WTR SUPPLY S		06/26/2017 _	COMPANY, L.L.C.		116,540	100,000	119,761	118,761		(1,809)		(1,809)		116,952		(412)	(412)	3,847	01/01/2022
				BLAIR, WILLIAM, &																
386545-KP-1	GRAND VALLEY MICH ST UNIV REV		04/28/2017 _	COMPANY, L.L.C.		1,011,871	875,000	1,031,083	1,013,316		(7,547)		(7,547)		1,005,768		6, 103	6,103		12/01/2021
386545-KR-7	GRAND VALLEY MICH ST UNIV REV			UMB_BANK		118,681	100,000	121,074	119,359		(2, 194)		(2, 194)		117 , 164		1,517	1,517		12/01/2023
386545-KS-5	GRAND VALLEY MICH ST UNIV REV	-	10/31/2017 .	. UMB BANK	· 	240,828	200,000	244,252	241, 124		(4,007)	ļ	(4,007)		237 , 117	ļ	3,711	3,711	9, 167	12/01/2024
000545 4/7 5	COURT VILLEY MUST OF LAWY BEY	1	05 (45 (00 :=	BLAIR, WILLIAM, &		4 400	4 000					I					,,	45.415		10/01/005-
386545-KT-3	GRAND VALLEY MICH ST UNIV REV		05/15/2017 .	COMPANY, L.L.C.		1,462,848	1,200,000	1,474,752	1,457,674		(9,944)		(9,944)		1,447,730		15, 118	15,118	27,833	
392274-G8-3	GREATER ORLANDO AVIATION AUTH	-	10/02/2017 .	_ UMB_BANK	· 	118,723	100,000	118,571			(909)	 	(909)		117,662		1,061	1,061	2,542	10/01/2023
207227 01 7	CDEENWOOD C C MET DICT CHID CVC	1	04/20/2017	RAYMOND JAMES & ASSOCIATES, INC.		367.800	040.000	070 070	000 740		(3, 157)	I	(0.457)		366.583		1 040	1 040	0.700	10 /01 /0000
397337-CH-7 397337-CK-0	GREENWOOD S C MET DIST SWR SYS		10/25/2017	LASSOCIATES, INC		367,800	310,000	376,070	369,740		(2, 296)		(3, 157)		366,583		1,216 966	1,216 . 966		10/01/2022
39/33/-UK-U	GREENWOOD S C MET DIST SWR SYS		10/25/2017 _	BLAIR. WILLIAM. &		121,719	100,000	124,810	123,048		(2,296)		(2,296)		120,753		966	900	5,361	10/01/2024
407287-LY-5	HAMILTON CNTY OHIO SALES TAX		01/04/2017 .	. COMPANY, L.L.C.		1, 183, 960	1,000,000	1,237,490	1,227,634		(696)		(696)		1,226,939		(42,979)	(42,979)	E 070	12/01/2023
40/20/-L1-3			1.04/2017 .	BLAIR, WILLIAM, &			1,000,000	1,237,490	1,221,034		(090)		(090)				(42,9/9)	(42,979)		12/01/2023
414008-BS-0	HARRIS CNTY TEX CULTURAL ED FA		.05/03/2017	COMPANY, L.L.C.		109.564	100.000	113.359	110.966		(1.327)		(1,327)		109.638		(74)	(74)	2 403	11/15/2019
41415W-CA-8	HARRIS CNTY TEX HOSP DIST REV			UMB BANK		115,602	100,000	119.436	118,916		(2,807)		(2,807)		116,110		(508)	(508)		02/15/2023
41415W-CB-6	HARRIS CNTY TEX HOSP DIST REV			UMB BANK		176,583	150,000	181,779	181,056		(3,908)		(3,908)		177, 148		(565)	(565)		02/15/2024
		1	1	BLAIR, WILLIAM, &							(0,000)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , ,		(000)	(000)	, 100	
41415W-CC-4	HARRIS CNTY TEX HOSP DIST REV		05/01/2017 _	COMPANY, L.L.C.		598, 180	500,000	613,745	611,503		(4,337)		(4,337)		607 , 166		(8,986)	(8,986)	12,986	02/15/2025
				BLAIR, WILLIAM, &				·	•											
41422E-FL-2	HARRIS CNTY TEX MET TRAN AUTH		_02/08/2017 _	COMPANY, L.L.C.	ļ	822,680	700,000	856,786	841,109		(1,569)		(1,569)		839,540		(16,860)	(16,860)	8, 194	11/01/2022
				BLAIR, WILLIAM, &																
41422E-FM-0	. HARRIS CNTY TEX MET TRAN AUTH		05/11/2017 .	COMPANY, L.L.C.		1, 128, 917	940,000	1, 169, 849	1, 150, 167		(10,442)		(10,442)		1, 139, 725		(10,808)	(10,808)	24,625	11/01/2023
				BLAIR, WILLIAM, &																
41422E-FU-2	HARRIS CNTY TEX MET TRAN AUTH		03/01/2017 _	COMPANY, L.L.C.		580,540	500,000	600,730	588,695		(3,221)		(3,221)		585,473		(4,933)	(4,933)	8,681	
414158-NT-8	HARRIS CNTY TX HSG FIN WINDSOR 95 A		06/01/2017 .	. CALLED @ 100.000		225,000	225,000	222,003	223,857		80		80		223,937		1,063	1,063		06/01/2025
425208-SC-0	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2017 .	. CALLED @ 100.000		1,865,000	1,865,000	1,942,901	1,871,283		(6, 182)		(6, 182)		1,865,102		(102)	(102)		03/01/2019
425208-SD-8	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2017 _	. CALLED @ 100.000		1,735,000	1,735,000	1,725,377	1,731,736		633		633		1,732,368		2,632	2,632		03/01/2020
425208-SE-6	HENDERSON NV LOC IMPT DIST T-14 SR 07A		09/01/2017 .	_ CALLED @ 100.000	·}	2,050,000	2,050,000	2,008,633	2,032,971		2,444		2,444		2,035,415		14,585	14,585	101,500	
432347-LZ-3 441178-BY-5	HILLSBOROUGH CNTY FLA UTIL REF		12/18/2017 .	. UMB BANK	·	360,288	300,000	384,216	379,908		(477)		(9,784)		370 , 125		(9,837)	(9,837).	21,000	
441178-BY-5	HOUSTON TEX UTIL SYS REV FOR I	·	11/15/2017	Various	·	474,920	250,000		492.260		(9,050)		(4/7)		264,843		(8,290)	(8,290)	1,021	
442348-5V-6	HOUSTON TX ARPT SYS REVENUE REF - AMT -S	1	07/01/2017	MATURED	†	1.600.000	1,600,000	1.850.496	1.624.967		(24.967)		(24,967)		1,600,000		(0,290)	(0,250)		07/01/2017
442499-BU-2	HOWARD BEND MO LEVEE DIST 05 REF	1	03/01/2017 _	MATURED	† -	225,000	225,000	246,301	225,393		(393)		(393)		225,000		<u> </u>			03/01/2017
451295-XG-9	IDAHO HEALTH FACS AUTH REV	1	1.11/02/2017	Various	[232.910	200,000	240.076	231.144		(2, 164)	[(2, 164)		228,980	[3.930	3.930		12/01/2022
451470-PE-2	IDAHO ST UNIV REVS		12/05/2017	Various		632,844	550,000	660,116	647,132		(11,373)		(11,373)		635,759		(2,915)	(2,915)		04/01/2022
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		04/01/2023
451470-PG-7	IDAHO ST UNIV REVS	.	10/10/2017 .	. Various	ļ ļ.	601,202	500,000	613,890	604, 127		(8,761)	L	(8,761)		595,367	 	5,835	5,835		04/01/2024
451470-PH-5	IDAHO ST UNIV REVS	.	10/16/2017 .	. UMB BANK		122, 117	100,000	123,813	122,029		(1,968)		(1,968)		120,062		2,055	2,055	5,236	04/01/2025
				BLAIR, WILLIAM, &							1	1	1							
45204E-NC-8	ILLINOIS FIN AUTH REV	-	05/11/2017 _	COMPANY, L.L.C.	ļ	1, 191,990	1,000,000	1,213,670	1,209,512		(9,579)		(9,579)		1, 199, 933		(7,943)	(7,943)	26,944	
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)	ļ	(63,373)		2,555,000	ļ	ļ	ļ		08/15/2017
45450N-AH-2	INDIAN TRACE DEV DIST FL SA WTR 05	-	05/01/2017 .	. MATURED		2,075,000	2,075,000	2,215,259	2,081,447		(6,447)		(6,447)		2,075,000					05/01/2017
45505M-AF-3	INDIANA FIN AUTH IN WSTWTR UTIL REVENUEF		10/01/2017 .	MATURED		2,610,000	2,610,000	2,972,190	2,676,240		(66,240)		(66,240)		2,610,000				130,500	10/01/2017
4E4000 UC 0	INDIANA MINI DIID ACV DIID CUDDI V	1	00/17/0017	RAYMOND JAMES &		1 100 050	1 000 000	1 054 070	1 000 000		(0.044)	I	(0.044)		1 000 477		(44.007)	(44 007)	00.000	04 /04 /0005
454898-UG-0 45884A-WY-5	INDIANA MUN PWR AGY PWR SUPPLY	1	02/17/2017 . 07/01/2017 .	ASSOCIATES, INC.	·	1, 183, 850	1,000,000 2,500,000	1,254,070 2,806,425	1,232,388 2,540,268		(3,911)	}	(3,911)		1,228,477	}	(44,627)	(44,627)		01/01/2025 07/01/2019
45884A-WY-5	INTERMOUNTAIN PWR AGY UT PWR SPLY REVENU	1	1.ער/טווערן .	BLAIR. WILLIAM. &	·	∠,500,000	2,500,000	∠,806,425	∠,540,268		(40,268)		(40,268)		2,500,000				125,000	
462460-5C-6	IOWA HIGHER ED LN AUTH REV	1	.07/17/2017	COMPANY, L.L.C.		168,264	150.000	165.887			(1,439)	I	(1,439)		164,448		3.816	3.816	2 717	12/01/2021
T02T00-J0-0	TOWN HIGHER ED EN AVIII NEV	1	1.001/11/2017 .	BLAIR. WILLIAM. &	†	100,204	130,000				1,409		(1,439)		104,440		010,د	, ۱۵ کا ۱۵ کا		12/01/2021
462460-5D-4	IOWA HIGHER ED LN AUTH REV	1	.03/22/2017	COMPANY, L.L.C.		169.448	150.000	167.792			(403)	I	(403)		167.388		2,059	2.059	833	12/01/2022
467647-AU-7	JACKSON CNTY ORE ARPT REV	1	I10/10/2017	UMB BANK	T	183,270	160,000	187.574	185,093		(2,314)		(2,314)		182,779		492	492	5,529	
467647-AV-5	JACKSON CNTY ORE ARPT REV]	110/10/2017	UMB BANK		259,261	225,000	263,867	260,782		(2,881)		(2,881)		257,902		1,359	1,359		12/01/2025
467647-AT-0	JACKSON CNTY ORE ARPT REV+	.]		UMB BANK		113,408	100,000	117,142	115,371		(1,649)		(1,649)		113,721		(313)	(313)		12/01/2023

				;	Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
-	_	_	-	,	,	•		_		11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: 1/			Year's	Change in	Exchange						0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
46613S-DJ-6	JEA FLA ELEC SYS REV	J.g	12/07/2017 .	Various	0.00	2,454,243	2.300.000	2.517.442		200.0000	(61.540		(61,540)	7 4.40	2.455.902		(1,659)	(1,659)		
100100 00 0	SERVICE CECO GIO NEV		1	BLAIR, WILLIAM, &			2,000,000				(01,040	,	(01,040)				(1,000)	(1,000)		
46613S-DN-7	JEA FLA ELEC SYS REV		07/18/2017 _	COMPANY, L.L.C.		795,607	750,000	796,500			(4,087)	(4,087)		792,413		3, 194	3, 194	5.417	10/01/2018
472628-QL-3	JEFFERSON CNTY ALA		12/07/2017	Various		919,602	865,000	930,437			(8.864		(8,864)		921,574		(1,972)	(1,972)		09/15/2019
472628-0M-1	JEFFERSON CNTY ALA]	1.11/13/2017	UMB BANK		219,728	200,000	221,270			(1.927)	(1,927)		219.343		385	385		09/15/2020
				RBC DOMINION SECURITIES				•												
472628-QP-4	JEFFERSON CNTY ALA		08/30/2017 _			153,239	130,000	150,472			(360))	(360)		150,112		3, 126	3, 126	632	09/15/2022
				BLAIR, WILLIAM, &																
483233-NJ-7	KALAMAZOO MICH HOSP FIN AUTH H		02/28/2017 .	COMPANY, L.L.C.		239,593	210,000	242,747	241,470		(1,203)		(1,203)		240,266		(673)	(673)		05/15/2021
483233-NL-2	KALAMAZOO MICH HOSP FIN AUTH H		11/17/2017 .	UMB BANK		268,720	230,000	276,577	275,343		(5,388		(5,388)		269,955		(1,235)	(1,235)	10,608	
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	
484890-KY-3	. KANSAS CITY MO ARPT REVENUE REF-GEN IMPT		09/01/2017 _	MATURED	ļ	1,000,000	1,000,000	1, 132, 160	1,022,170		(22, 170		(22, 170)		1,000,000	ļ	ļ			09/01/2017
48507T-FH-1	KANSAS CITY MO SAN SWR SYS REV		08/18/2017 .	Various	ļ	2,552,457	2,235,000	2,613,095	2,572,876	ļ	(21,062		(21,062)		2,551,815	ļ	642	642		01/01/2024
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		01/01/2025
48503S-CB-3	KANSAS CITY MO UP & MID REDEV 2007		04/24/2017 _	. CALLED @ 100.000		3,260,000	3,260,000	3,519,398	3,267,747		(7,562)		(7,562)		3,260,185		(185)	(185)		04/01/2020
48503S-CC-1	KANSAS CITY MO UP & MID REDEV 2007		04/24/2017 _	_ CALLED @ 100.000		895,000	895,000	964,676			(2,033		(2,033)		895,050		(50)	(50)		04/01/2021
48542K-NN-5	KANSAS DEV FIN DEPT COMMERCE IMPACT 07F		06/01/2017 .			2,595,000	2,595,000	2,844,120	2,607,193		(12, 193)	(12, 193)		2,595,000				64,8/5	06/01/2017
405400 VE 0	VANDAG OT DEV EIN AUTU DEV		07/31/2017 _	BLAIR, WILLIAM, & COMPANY, L.L.C.		4 040 000	4 500 000	4 745 775	4 007 404		(12,268	,	(12,268)		1,614,853		3,947	3,947	00 500	05 (04 (0040
485429-V5-0	KANSAS ST DEV FIN AUTH REV		0//31/201/ _			1,618,800	1,500,000	1,715,775	1,627,121		(12,268)	(12,268)				3,947	3,947	29,583	05/01/2019
405400 1/7 0	VANDAG OT DEV EIN AUTU DEV		.03/10/2017 .	BLAIR, WILLIAM, & COMPANY, L.L.C.		4 400 050	4 000 000	4 400 400	4 407 700		(0.000	,	(0.000)		4 404 404		0.400	0.400	40.044	05 (04 (0004
485429-V7-6	KANSAS ST DEV FIN AUTH REV		1.03/10/2017 .	BLAIR, WILLIAM, &		1, 139, 850	1,000,000	1, 188, 190	1, 137, 732		(6,308))	(6,308)		1, 131, 424			8,426	18,611	05/01/2021
485429-ZX-5	KANSAS ST DEV FIN AUTH REV		.03/10/2017	COMPANY, L.L.C.		1,155,520	1,000,000	1,200,170	1, 138, 082		(5, 102)	(5, 102)		1,132,980		22,540	22,540	22 770	04/01/2022
403429-21-3	. NAINOAO OI DEV FIN AUTH NEV		1.03/10/2017	BLAIR. WILLIAM. &			1,000,000	1,200,170	1, 130,002		(3, 102	/	(3, 102)		1, 132,900		22,340	22,340	22,110	04/01/2022
490728-YD-8	KENT ST UNIV OHIO UNIV REVS		01/30/2017	COMPANY, L.L.C.		909,697	800,000	946,056	926,881		(2,230))	(2,230)		924,651		(14,954)	(14,954)	0 702	05/01/2021
495289-4C-1	KING CNTY WASH SWR REV		10/25/2017 .	Various		1,416,584	1,150,000	1,446,148	1,438,196		(19,080		(19,080)		1,419,116		(2,533)	(2,533)	42,646	
498413-FC-2	KLAMATH FALLS ORE INTERCMNTY H		09/11/2017 .	Various		540 , 154	475,000	548.744	544.381		(5,364		(5,364)		539,016		1,138	1, 138	18,400	
498413-FE-8	KLAMATH FALLS ORE INTERCMNTY H		11/15/2017	Various		545,336	480.000	558.941	555.307		(4,489		(4,489)		550.818		(5, 482)	(5,482)		09/01/2026
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					07/01/2017
505453-AQ-3	LAC COURTE OREILLES WI G O GAMING 06B		05/25/2017 _	CALLED @ 103.000		12,435,000	12,435,000	12,435,000	12,220,745	214,255			214,255		12,435,000					06/01/2023
50646P-AM-1	LAFAYETTE LA COMMUNICATIONS SYS 07		11/01/2017 .	CALLED @ 100.000		1,370,000	1,370,000	1,371,233	1,370,138	,	(138)	(138)		1,370,000					11/01/2018
				BLAIR, WILLIAM, &																
506485-FS-5	LAFAYETTE LA PUB IMPT SALES TA		_05/15/2017 _	COMPANY, L.L.C.		285, 147	250,000	294,405	287,365		(2,796))	(2,796)		284,569		578	578	6,257	05/01/2021
506498-YD-0	LAFAYETTE UTILS-REF		11/01/2017 .	. MATURED		2,110,000	2, 110, 000	2,500,624	2, 179, 122	 	(69, 122)	(69, 122)		2, 110,000	ļ	ļ			11/01/2017
				BLAIR, WILLIAM, &								1								
51166F-DU-0	LAKELAND FLA ENERGY SYS REV		06/28/2017 _	COMPANY, L.L.C.		824,560	685,000		831,967		(9, 133)	(9, 133)		822,834		1,726	1,726	23,683	10/01/2023
				BLAIR, WILLIAM, &								1								
51166F-DV-8	LAKELAND FLA ENERGY SYS REV	.	07/12/2017 .	COMPANY, L.L.C.		608,240	500,000	626,330	614,025		(7,496		(7,496)		606,529	ļ	1,711	1,711	19,861	
51252A-CH-6	LAKEWOOD CO COP 2006 A REF		06/01/2017 .	MATURED		1,655,000	1,655,000	1,796,999	1,661,485		(6,485))	(6,485)		1,655,000				41,375	06/01/2017
515592-AA-1	LANETT AL COOP LANDINGS VENUE 08		12/29/2017 .	DIRECT			12,715,000													05/01/2037
516391-BV-0	LANSING MICH BRD WTR & LT UTIL		09/11/2017 _	Various		460 , 172	400,000	453,824			(4,685	/	(4,685)		449 , 139		11,032	11,032	/,889	07/01/2021
500540 FD 0	LEE ONTY ELA COLLE WASTE OVO D		00 (00 (00 17	MESIROW FINANCIAL, INC.		0 000 010	4 750 000	0.007.000	0.000.570		(00.110	,	(00.110)		0.055.453		(00.010)	(00,040)	70 470	40 /04 /0000
523510-ER-2	LEE CNTY FLA SOLID WASTE SYS R		08/08/2017 .			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	
534272-E4-7	LINCOLN NEB ELEC SYS REV		11/14/2017 .	Various		630,730	565,000	661,722	631,422		(8,088		(8,088)		623,334		7,395		22,351	
546398-2Q-0 546398-5A-2	LOUISIANA PUB FACS AUTH REV		11/28/2017 _ 09/08/2017 _	. UMB BANK		211, 174	200,000	216,946 341,216	212,237		(3,231)		(3,231)		209,007	·	2, 167 (478)	2,167 (478)		05/15/2020
546398-5B-0			09/08/2017 .	PRE-REFUNDING		208,635	175,000	215, 124	212, 152		(3,244				208,908		(273)			05/15/2023
546398-S8-2	LOUISIANA PUB FACS AUTH REVLOUISIANA PUB FACS AUTH REV		1.12/15/2017	CALLED @ 100.000			540.000	540.000	540,000			/	(3,244)		540.000		(2/3)	(273)		12/15/2022
546475-RV-8	LOUISIANA ST GAS & FUELS TAX R		12/05/2017	UMB BANK		899,520		919.980			(5.462))	(5,462)		914,518		(14,998)	(14.998)		05/01/2025
546475-NL-4	LOUISIANA ST GAS & FUELS TAX REV REF - 2		11/28/2017	D.A. DAVIDSON & CO.		2, 163, 200	2,000,000	2,469,640	2,205,443		(55, 100		(5, 462)		2, 150, 343	<u> </u>	12,857	12,857		05/01/2020
010110 NL T	2 200.5.7.1101 OT GROW TOLLO TAX HET HELL - 2		1	BLAIR, WILLIAM, &		, ۱۵۵, ۵۵۵ ع	2,000,000				(30, 100	′	(55, 100)		, 100,040	<u> </u>	12,007	12,007	100,000	00/01/2020
546589-A2-8	LOUISVILLE & JEFFERSON CNTY KY		.07/14/2017	COMPANY, L.L.C.		510.651	450.000	531.594	528,230		(3, 132)	(3, 132)		525.098		(14,447)	(14,447)	7 900	05/15/2024
546589-E6-5	LOUISVILLE & JEFFERSON CNTY KY		11/30/2017	UMB BANK		589,015	500,000	606.985			(4.268		(4,268)		602,717		(13,702)	(13,702)		05/15/2024
			T	BLAIR, WILLIAM, &							,,200	[,,200/				,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
546589-ZY-1	LOUISVILLE & JEFFERSON CNTY KY	.	04/18/2017 .	COMPANY, L.L.C.		293,020	250,000	301,795	298,845		(2,692)	(2,692)		296, 153		(3, 133)	(3, 133)	5.417	05/15/2022
				BLAIR, WILLIAM, &																
546589-ZZ-8	LOUISVILLE & JEFFERSON CNTY KY		03/03/2017 _	COMPANY, L.L.C.		235,699	200,000	246,230	244,014	L	(855)L	(855)		243, 159	L	(7,460)	(7,460)	2,569	05/15/2023

					Showing All L	.ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		0					Faraian				Ctotod
											Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
lication	Description	eigii	Date	RBC DOMINION SECURITIES	SIUCK	Sideration	rai vaiue	Actual Cost	value	Decrease	Accretion	necognized	(11+12-13)	value	Date	Dispusai	un Dispusai	Dispusai	i eai	Date
E40E0L DE 0	LOUISVILLE & JEEEEDOON ONTY IVV		00 (47 (0047	RBC DOMINION SECURITIES		4 400 050	4 000 000	4 005 400	4 040 040		(40,000		(40,000)		4 404 544		(44, 404)	(44, 404)	44 500	40 (04 (0000
54659L-BF-0	LOUISVILLE & JEFFERSON CNTY KY		08/17/2017 .	LIND DANK		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	
54659L-BG-8	LOUISVILLE & JEFFERSON CNTY KY		10/16/2017 .	UMB BANK		2,439,717	2,055,000	2,552,495	2,530,322		(45,904		(45,904)		2,484,418		(44,701)	(44,701)	107,602	
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	
56185P-BW-2	MANATEE CNTY FLA SCH DIST SALE		10/10/2017 .	UMB BANK		264 , 188	250,000	266,570			(3,989)	(3,989)		262,581		1,607	1,607	6,361	10/01/2019
				BLAIR, WILLIAM, &				===												
56185P-BX-0	. MANATEE CNTY FLA SCH DIST SALE		07/18/2017 .	COMPANY, L.L.C.		111,872	100,000	111,789			(1,310		(1,310)		110,479		1,393	1,393		10/01/2020
56185P-BZ-5	MANATEE CNTY FLA SCH DIST SALE		10/23/2017 _	UMB BANK		1, 170, 280	1,000,000	1, 156, 590	·		(17,854	' 	(17,854)	}	1, 138, 736		31,544	31,544	33,611	10/01/2022
	MARTIN OUTV ELA LITURO OVO DEV		05 (04 (00 :=	BLAIR, WILLIAM, &			400	500			/	J	,,							10 (04 (005)
57390E-EQ-6	MARTIN CNTY FLA UTILS SYS REV		05/01/2017 .	COMPANY, L.L.C.		555,811	480,000	562,584	560,576		(5,624)	(5,624)		554,951		860	860	11 , 133	10/01/2021 .
				BLAIR, WILLIAM, &								.1	,							
57390E-ER-4	MARTIN CNTY FLA UTILS SYS REV		01/09/2017 _	COMPANY, L.L.C.	-	117, 130	100,000	120,037	119,636		(100		(100)	ļ	119,536	ļ	(2,406)	(2,406)	764	
57390E-EU-7	MARTIN CNTY FLA UTILS SYS REV		10/19/2017 .	Various	-	1,285,573	1,050,000	1,313,613	1,310,271	 	(11,721)	(11,721)	ļ	1,298,551	ļ	(12,978)	(12,978)	28,808	
57390E-EV-5	. MARTIN CNTY FLA UTILS SYS REV		04/28/2017 .	Various		1,241,122	1,030,000	1,302,384	1,299,329		(5,411)	(5,411)		1,293,918		(52,796)	(52,796)	17 , 440	10/01/2026
				BLAIR, WILLIAM, &																
574218-T9-4	MARYLAND ST HEALTH & HIGHER ED		03/16/2017 _	COMPANY, L.L.C.		558,865	500,000	552,215			(1,123)	(1,123)		551,092		7,773	7,773	1,889	
574218-UP-6	MARYLAND ST HEALTH & HIGHER ED		08/21/2017 .	Various		300,225	255,000	311,687	298, 146		(3,634)	(3,634)		294,512		5,713	5,713		08/15/2022
57584X-JS-1			10/04/2017 .	UMB BANK		1,513,620	1,275,000	1,531,390	1,509,133		(18,222)	(18,222)		1,490,911		22,709	22,709	78,503	07/01/2025
				BLAIR, WILLIAM, &																
57584X-MA-6	MASSACHUSETTS ST DEV FIN AGY R		04/19/2017 _	COMPANY, L.L.C.		2,847,279	2,640,000	2,926,097	2,883,107		(19,220)	(19,220)		2,863,887		(16,608)	(16,608)	96,970	07/01/2020
				BLAIR, WILLIAM, &																1
57584X-MY-4				COMPANY, L.L.C		645,971	600,000	664,212	654,817		(3,998)	(3,998)		650,820		(4,849)	(4,849)	18,248	07/01/2020
57584X-MZ-1	. MASSACHUSETTS ST DEV FIN AGY R		10/16/2017 .	Various		564,414	500,000	586,950	576,815		(10,512)	(10,512)		566,304		(1,890)	(1,890)		07/01/2021
57584X-UF-6	MASSACHUSETTS ST DEV FIN AGY R		12/13/2017 .	Various		848,754	700,000	891,758	884,457		(11,227)	(11,227)		873,231		(24,477)	(24,477)	28,750	10/01/2025
				RBC DOMINION SECURITIES																
57584X-VZ-1			08/18/2017 .			113,283	100,000	115,667	114,798		(2,057)	(2,057)		112,741		542	542	4,597	07/01/2021
57584X-WD-9	MASSACHUSETTS ST DEV FIN AGY R		12/01/2017 .	UMB BANK		327,342	280,000	341,992	340,229		(5,645)	(5,645)		334,585		(7,243)	(7,243)	15,989	07/01/2025
579160-MB-5	MC ALLEN TEX WTRWKS & SWR SYS		02/10/2017 _	BOSC, INC		1,634,459	1,390,000	1,685,250	1,663,780		(5,240)	(5,240)		1,658,540		(24,081)	(24,081)	43,438	02/01/2023
59059C-AB-5	MESA CALIF WTR DIST CTFS PARTN		10/03/2017 _	UMB BANK		106,023	100,000	107, 106			(1, 177)	(1,177)		105,929		94	94		03/15/2019
59059C-AC-3	MESA CALIF WTR DIST CTFS PARTN		12/05/2017 .	Various		578,544	530,000	587,770			(6,747)	(6,747)		581,023		(2,479)	(2,479)	8,553	03/15/2020
59059C-AE-9	MESA CALIF WTR DIST CTFS PARTN		11/03/2017 .	Various		706,572	600,000	705, 198			(3, 114)	(3, 114)		702,084		4,488	4,488	4,319	03/15/2022
59165C-AG-5	METRO ORE DEDICATED TAX REV		11/15/2017 .	UMB BANK		120,130	100,000	120,827			(788)	(788)		120,039		91	91	1,375	06/15/2024
592098-N7-8	METROPOLITAN GOVT NASHVILLE &			UMB BANK		115,032	100,000	114,092			(28		(28)		114,064		968	968		07/01/2024
1	-		1	JEFFERIES & COMPANY,		,		/							,					
59259N-6Y-4	METROPOLITAN TRANSN AUTH N Y D		09/05/2017 .	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
59259Y-N2-1	METROPOLITAN TRANSN AUTH N Y R		11/15/2017	MATURED		1,250,000	1,250,000	1,438,663	1,291,854		(41,854		(41,854)		1,250,000				62,500	
59259Y-TM-1	METROPOLITAN TRANSN AUTH N Y R		11/15/2017	MATURED		12,225,000	12,225,000	14,110,217	12,641,939		(416,939		(416,939)		12,225,000				611,250	
59261A-FJ-1	METROPOLITAN TRANSN AUTH N Y R		12/01/2017	Various		2,997,226	2.500.000	3.108.675	3.069.274	[(43,770)	(43,770)		3.025.504		(28,278)	(28,278)		11/15/2023 .
59261A-NG-8	METROPOLITAN TRANSN AUTH N Y R	1	12/21/2017 .	UMB BANK		725,208	600,000	734,940	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(3,748	<u> </u>	(3,748)		731, 192		(5,984)	(5,984)		11/15/2025
59261A-PR-2	METROPOLITAN TRANSN AUTH N Y R		11/30/2017	UMB BANK		120,465	100,000	120,005			(0,740	, <u> </u>			120,005		460	460	, ,000	11/15/2025
59261A-PW-1	METROPOLITAN TRANSN AUTH N Y R		11/30/2017	UMB BANK		122,015	100,000	121, 120							121, 120		895	895		11/15/2026
30E0 IN 1 II 1	mento de l'ini il il il il il il il il il il il il il		1	BLAIR, WILLIAM, &											121, 120					10/ 2020
592646-6K-4	METROPOLITAN WASH D C ARPTS AU		01/25/2017	COMPANY, L.L.C.		114.022	100.000	117.919	112.081		(194)	(194)		111.887		2, 135	2, 135	1 652	10/01/2021
59333P-A8-1	MIAMI-DADE CNTY FL AVIATION REVENUE AMT		I 10/01/2017	MATURED		3,425,000	3,425,000	3,800,312	3,485,474		(60,474		(60,474)		3,425,000					10/01/2017
59333P-SX-7	MIAMI-DADE CNTY FL MIAMI INTL ARPT 03E		10/01/2017	MATURED		250,000	250,000	293,008	256,965		(6,965		(6,965)		250,000					10/01/2017
33000i 0/ /	INTAMI DADE ONT TE MIAMI INTE AM TOSE		110/01/201/	BLAIR, WILLIAM, &		200,000	200,000	230,000	230,303		(0,303	/	(0,303)		230,000					10/01/2017
59447P-5Z-0	MICHIGAN FIN AUTH REV		01/23/2017 .	COMPANY, L.L.C.		2,362,921	2,200,000	2,494,712	2,394,380		(2,439)	(2,439)		2,391,941		(29,020)	(29,020)	40 720	08/01/2020
334477-32-0	INTOTIONN I IN AUTH NEV			BLAIR. WILLIAM. &			2,200,000	2,434,712	2,054,000			/	(2,403)		2,031,341		(23,020)	(29,020)	40,730	30/01/2020
59447P-6B-2	MICHIGAN FIN AUTH REV		.05/09/2017	COMPANY, L.L.C.		2,780,833	2,400,000	2,916,432	2,790,951		(21,498	,	(21,498)		2,769,453	Ì	11,379	11,379	00 715	08/01/2022
J344/F-0D-2	INTO TOAN FIN AUTO NEV		.1.00/08/201/ .	BLAIR. WILLIAM. &		£,100,833	2,400,000	2,910,432	2,790,931		(21,498	' 	(21,498)				11,3/9	11,3/9	00,/15	00/01/2022
50447T I V 7	MICHIGAN FIN AUTH REV		07/17/0017	COMPANY, L.L.C.		9 905 999	0.000.000	0 004 500	0.004.040		(31,464	\	(31,464)		3,333,179		(07.040)	(27,949)	74 004	11/15/0000
59447T-LY-7 59447T-LZ-4	MICHIGAN FIN AUTH REV		07/17/2017 .	Various	+	3,305,230	2,800,000	3,384,500	3,364,643		(31,464		(31,464)				(27,949)			11/15/2023
59447T-MA-8	MICHIGAN FIN AUTH REV		11/06/2017		-		1,725,000								2,068,883		(21,080)	(21,080)		
594471-MA-8 594612-DF-7	MICHIGAN FIN AUTH HEV		11/06/2017 _	UMB BANK Various		2,685,843	2,240,000	2,772,896	2,759,186		(45,203		(45,203)		2,713,983 5,914,966		(28, 140)	(28, 140)		11/15/2025
					÷	5,898,879	4,900,000	6,043,072	5,988,403				(73,436)			}	(10,08/)	(16,087)		03/15/2024
60242M-CT-8	MILWAUKEE WI SEWERAGE REVENUE SER S5		06/01/2017 .	MATURED	 	1, 115,000	1, 115, 000	1, 194, 042	1, 123, 545	<u> </u>	(8,545	/ 	(8,545)		1, 115,000	}				06/01/2017
60415N-V7-4	MINNESOTA HSG FIN AGY SGL FAM 07Q		07/24/2017 .	CALLED @ 100.000		355,000	355,000	355,000	355,000				····		355,000	····			18,203	07/01/2023
00444E BY 0	MINNESSTA ST. SOLLEGES & LINUX B		00 (04 (00 17	BLAIR, WILLIAM, &		000 000	000 000	000 070			/4 001	J	(4.004)		000 055	1	0 101	0 (01	0.000	40 (04 (0000
60414F-PX-2	MINNESOTA ST COLLEGES & UNIV R	1	06/01/2017 _	COMPANY, L.L.C.	1	238.836	200,000	233.976	1	ı	(1.621) [(1,621)	1	232.355	I	6.481	6,481	2.806	10/01/2022

SCHEDULE D - PART 4

				;	Showing All L	.ong-1 erm B	sonas ana Sto	ocks SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		0					Faraian				Stated
										l	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BLAIR, WILLIAM, &																
60534T-2A-2	MISSISSIPPI DEV BK SPL OBLIG		02/07/2017 _	COMPANY, L.L.C.		506,759	460,000	518,751	504,653		(1,482))	(1,482)		503, 171		3,588	3,588	10 , 158	
605360-RW-8	MISSISSIPPI HOSP EQUIP & FACS		05/25/2017 _	Various		12,792,825	11,415,000	13,009,676	12,600,741		(99,445))	(99,445)		12,501,296		291,529	291,529		09/01/2021
605638-AH-8	MISSISSIPPI ST GAMING TAX REV		11/17/2017 _	UMB BANK		140,957	120,000	141,486	138,541		(2,252))	(2,252)		136,289		4,668	4,668	6,600	10/15/2023
	WARRION DE LEUN EN DI DO O		00 (00 (00 47	BLAIR, WILLIAM, &		455 740	405 000	450 704			(450)		(450)		450 505		5 447	5 447	0.17	00 (04 (0005
605699-QD-2 60636X-Q5-5	MISSISSIPPI ST UNIV EDL BLDG C		06/02/2017 . 06/16/2017 .	COMPANY, L.L.C		155,713	125,000	150,724	50,000		(159))	(159)		150,565 50,000		5, 147	5, 147		08/01/2025
606092-GJ-7	MISSOURI HSG DEV COMMN HMEOWNSHIP 07E1 MISSOURI JT MUN ELEC UTIL COMM		01/01/2017	MATURED		2,420,000	50,000	50,000 2.599.322							2,420,000					09/01/2023 01/01/2017
606092-HK-3	MISSOURI JI MUN ELEC UTIL COMM	1		NATURED	†	2,420,000	2,420,000	2,599,322	2,420,000		(3,039)	, 	(3,039)		2,420,000	 	2,109	2,109		12/01/2017
000032-NN-3		1	112/2//201/ .	BLAIR. WILLIAM. &	†	200,120	220,000	202,128				<u>'</u>	(3,039)		240,010	<u> </u>	∠, 109	∠, 109	, 101	12/01/2020
606092-HL-1	MISSOURI JT MUN ELEC UTIL COMM		01/09/2017 _	COMPANY, L.L.C.		113,925	100,000	117,288	112,664		(84)) l	(84)		112,580		1,345	1,345	569	06/01/2021
60637A-KJ-0	MISSOURI ST HEALTH & EDL FACS		1.12/19/2017	Various		1,266,382	1,140,000	1,335,407	1,309,007		(29, 123)		(29, 123)		1,279,885		(13,503)	(13,503)		11/15/2020
60637A-KM-3	MISSOURI ST HEALTH & EDL FACS		112/28/2017 .	UMB BANK	[116,771	100,000	123,914	122,042		(3,068)		(3,068)		118,974		(2,203)	(2,203)		11/15/2023
60637A-KN-1	MISSOURI ST HEALTH & EDL FACS		07/21/2017 .	Various		2,597,011	2,150,000	2,699,132	2,661,740		(31,962)	L	(31,962)		2,629,778		(32,767)	(32,767)		11/15/2024
1				BLAIR, WILLIAM, &																
60637A-LF-7	MISSOURI ST HEALTH & EDL FACS		02/03/2017 _	COMPANY, L.L.C.	ļ ļ	563,639	500,000	580,935	577,223		(1,420)	L	(1,420)		575,804	ļ	(12,165)	(12, 165)	5,260	05/15/2021
				BLAIR, WILLIAM, &																
60637A-LG-5	. MISSOURI ST HEALTH & EDL FACS		07/07/2017 .	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
				BLAIR, WILLIAM, &																
60637A-LH-3	MISSOURI ST HEALTH & EDL FACS		05/17/2017 _	COMPANY, L.L.C.		351,777	300,000	362,496	360,546		(3,539))	(3,539)		357,007		(5,230)	(5,230)	7,792	05/15/2023
	WIGOGUEL OF LIEU THAN EDI. FACO		00 (00 (00 47	BLAIR, WILLIAM, &		110 000	400.000	100 001	400.075		(545)		(545)		101 500		(0.000)	(0.000)	4 550	05 (45 (0004
60637A-LJ-9	MISSOURI ST HEALTH & EDL FACS		03/02/2017 _	COMPANY, L.L.CBLAIR. WILLIAM. &		118,262	100,000	122,681	122,075		(515))	(515)		121,560		(3,298)	(3,298)	1,556	05/15/2024
60637A-LK-6	MISSOURI ST HEALTH & EDL FACS		06/27/2017 _	COMPANY, L.L.C.		1,578,304	1,300,000	1,615,614	1,608,269		(16,964)	,	(16,964)		1,591,305		(13,001)	(13,001)	40,625	05/15/2025
606377-AL-3	MISSOURI ST UNIV AUX ENT SYS 2007 A		04/01/2017	CALLED @ 100.000		215.000	215.000	230.499	215.469		(469)		(469)		215.000		(13,001)	(13,001)		04/01/2020
611538-AV-1	MONROEVILLE PA MUNI AUTH WATER 08A		1.12/01/2017	. MATURED		380.000	380.000	429.955			(409)		(5,402)		380.000					12/01/2017
61212R-G9-1	MONTANA BRD HSG SGL FAM MTG 2007 D		10/19/2017	CALLED @ 100.000		240,000	240.000	240.000	240,000			/	(5,402)		240.000					12/01/2017
61204K-KM-2	MONTANA FAC FIN AUTH REV			Various		726,710	650,000	740,142	737,248		(6,218)		(6,218)		731,030		(4,321)	(4,321)		02/15/2021
		1	T	BLAIR, WILLIAM, &	T						(0,210)		[T	,,521/	.,		
61204K-KN-0	MONTANA FAC FIN AUTH REV		.01/03/2017 .	COMPANY, L.L.C.	<u> </u>	255,578	225,000	261,243	260,312		(91)		(91)		260,221	ļ	(4,643)	(4,643)		02/15/2022
61204K-KP-5	MONTANA FAC FIN AUTH REV		10/27/2017 _	. UMB BANK		1, 155, 090	1,000,000	1, 177, 050	1, 173, 286		(22,382))	(22,382)		1, 150, 905		4, 185	4, 185	48,750	02/15/2023
				BLAIR, WILLIAM, &									1			Ì				
61212L-PR-4	MONTANA ST BRD REGENTS HIGHER		07/27/2017 _	COMPANY, L.L.C.	ļ ļ	112,912	100,000	111,897			(59)		(59)		111,838	ļ	1,074	1,074		11/15/2020
61212L-PS-2			11/28/2017 .	. UMB BANK	ļ ļ	306,808	300,000	307,239		ļ	(528))	(528)		306,711	ļ	97	97		11/15/2021
613349-85-9	MONTGOMERY CNTY MD HSG OPPNTY SGL 07D		05/12/2017 .	. CALLED @ 100.000		1,795,000	1,795,000	1,795,000	1,795,000		/0				1,795,000					07/01/2022
63968A-T2-1	NEBRASKA PUB PWR DIST REV		11/30/2017 _	Various	·	317,384	300,000	319,539			(2,380)	}	(2,380)		317, 159		225	225	3, 125	01/01/2019
620601 T4 7	. NEBRASKA PUB PWR DIST REV		10/03/2017 .	RBC DOMINION SECURITIES		110 410	400.000	440 400			(1,512)	J	/4 5401		110,921	1	1,489	1,489	0.000	01/01/0001
63968A-T4-7	INCOUNDING AND AND AND HEAT		110/03/201/ .	BLAIR, WILLIAM, &	 	112,410	100,000	112,433			(1,512)	<u> </u>	(1,512)		110,921	l	1,489	1,489	2,306	01/01/2021
63968A-U5-2	NEBRASKA PUB PWR DIST REV		07/05/2017 .	COMPANY, L.L.C.		211,756	200,000	213,026			(1,708)	J.	(1,708)		211,318	Ì	438	438	2 250	01/01/2019
63968A-U6-0	NEBRASKA PUB PWR DIST REV		12/21/2017	Various		325.861	300,000	328.929			(4,269)		(4,269)		324.660		1.201	1.201		01/01/2020
641489-AG-4	NEVADA ST UNEMPLOYMENT COMPENS		1.12/01/2017	MATURED	 	5,000,000	5,000,000	5,801,500	5, 183, 403		(183,403)		(183,403)		5.000.000			.,201		12/01/2017
641489-AH-2	NEVADA ST UNEMPLOYMENT COMPENS		12/01/2017	CALLED @ 100.000		5,300,000	5,300,000	6, 142, 700	5,492,919		(192,919)		(192,919)		5,300,000					06/01/2018
64469D-GV-7	NEW HAMPSHIRE HSG FIN SGL FAM ACQ 08A		12/01/2017 _	CALLED @ 100.000		275,000	275,000	275,000	275,000						275,000				17,490	07/01/2024
644804-ED-4	NEW HANOVER CNTY NC HOSP REVENUE REF-NEW		10/01/2017 _	MATURED	ļ ļ	750,000	750,000	813,630	<i>7</i> 61,719		(11,719)		(11,719)		750,000				30,000	10/01/2017
				BLAIR, WILLIAM, &									I			Ì				1
645790-EJ-1	NEW JERSEY HEALTH CARE FACS FI		03/20/2017 .	. COMPANY, L.L.C	·	359,035	315,000	367,728			(1,841))	(1,841)		363,341	ļ	(4,306)	(4,306)	6,390	07/01/2021
0.45705 511 5	NEW YEDSEN HEALTH SADE TOTAL		04/0:::	BLAIR, WILLIAM, &								.]						,		07/04/
645790-EK-8	NEW JERSEY HEALTH CARE FACS FI		01/04/2017 _	COMPANY, L.L.C.		2,289,440	2,000,000	2,385,740	2,370,526		(1,442)		(1,442)		2,369,084		(79,644)	(79,644)		07/01/2022
645790-EL-6 645790-EM-4	NEW JERSEY HEALTH CARE FACS FI		08/22/2017 .	Various	 	3,228,691	2,725,000	3,310,439	3,291,017	 	(39,092)		(39,092)	}	3,251,924	}	(23,233)	(23, 233)		07/01/2023
	NEW JERSEY HEALTH CARE FACS FI			Various	 	2,070,798	1,725,000	2, 126, 114	2,114,690		(23,456)		(23,456)		2,091,234		(20,436)	(20,436)		07/01/2024
64579F-7D-9	. INEW JERSEY HEALIH CARE FACS FI		1.09/13/201/ .	. Various BLAIR. WILLIAM. &		564,477	500,000	570,775	558,301		(8,507)	/ 	(8,507)		549,794		14,682	14,682	29,625	07/01/2021
646066-J5-0	NEW JERSEY ST EDL FACS AUTH RE		.07/13/2017	COMPANY, L.L.C.		412,610	400,000	413,904			(1,731)	l.	(1,731)		412, 173	1	437	437	2 480	07/01/2018
646066-MH-0	NEW JERSEY ST EDL FACS AUTH RE		1.12/08/2017	UMB BANK	†	514.012	475,000	541.263			(12,740)		(12,740)		510.530	<u> </u>	3.482	3.482		07/01/2010
646066-NA-4	NEW JERSEY ST EDL FACS AUTH RE		12/05/2017	Various	[750,000				(14,914)	S[(12,740)		809,967	L	6,446	6,446		07/01/2020
			T	BLAIR, WILLIAM, &							[[3, .10	2,		
646066-NC-0	NEW JERSEY ST EDL FACS AUTH RE		04/13/2017 _	COMPANY, L.L.C.		133,229	115,000	132,510	129,308		(732))	(732)		128,576		4,652	4,652	4,600	07/01/2022

							onds and Sto													
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date		on Disposal	Disposal	Year	Date
647719-MX-8	NEW ORLEANS LA SEW SVC REV	eigii	11/07/2017 .	Various	Olock	584,723	500.000	586.830	566,380	Declease	(7,404		(7,404)	value	558.976	Disposai	25,747	25,747	21.417	
647719-NL-3	NEW ORLEANS LA SEW SVC REV		12/04/2017 .	Various		1, 197, 268	1,050,000	1,235,693	1,207,438		(16,533		(16,533)		1, 190, 905		6,363	6,363	35,688	
64986A-2J-9	NEW YORK ENVRNMNTL FACS CORP ST CLEAN WT	-	1.06/15/2017	MATURED		1,250,000	1,250,000	1,421,375	1,270,356		(20,356		(20,356)		1,250,000				31,250	
64971W-T7-5	NEW YORK N Y CITY TRANSITIONAL		11/17/2017	UMB BANK		566,756	485,000	565,457	,2,0,000		(9,090		(9,090)		556,367		10,390	10,390	16,099	
64990A-DD-4	NEW YORK ST DORM AUTH SALES TA		01/04/2017 _	LOOP CAPITAL MARKETS		1,329,240	1,200,000	1,398,060	1,338,533		(940		(940)		1,337,594		(8,354)	(8,354)		03/15/2020
				BLAIR, WILLIAM, &							·									
64990E-5M-5	NEW YORK ST DORM AUTH ST PERS		05/08/2017 _	COMPANY, L.L.C.		1,113,476	930,000	1, 146, 839	1, 141, 326		(7,640		(7,640)		1, 133, 686		(20,210)	(20,210)		02/15/2024
64990F-AM-6	NEW YORK ST DORM AUTH ST PERS		11/13/2017 _	Various		604,725	500,000	603,815			(2,475		(2,475)		601,340		3,385	3,385		02/15/2024 _
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)		07/01/2018
649876-KZ-1	. NEW YORK ST LOC GOVT ASSIST CORP 93E		04/01/2017 .	. CALLED @ 100.000		50,000	50,000	39,516	47,489		174		174		47,663		2,337	2,337		04/01/2021
650035-W7-9 658196-PJ-3	NEW YORK ST URBAN DEV CORP REV		10/20/2017 _	Various		1,093,299	915,000	1, 119, 137	1,100,371		(8,014	/ 	(8,014)	·	1,092,357 875,000		942	942		303/15/2024
	NORTH CAROLINA EASTN MUN PWR AGY 93A					875,000	875,000	887,250	875,000											01/01/2021
658207-FX-8 658207-HS-7	NORTH CAROLINA HSG FIN HMEOWNER 07 30-A NORTH CAROLINA HSG FIN HMEOWNER 08 31-A	-	01/01/2017 _ 07/01/2017 _	. CALLED @ 100.000		1,930,000 3,200,000	1,930,000 3,200,000	1,930,000	1,930,000 3,200,000			·	ļ	tt	1,930,000		l)07/01/2023)07/01/2023
030207-03-7	UNDER THE TRANSPORT OF STA		1.01/201/	BLAIR, WILLIAM, &		200,000, د								}						
658203-4H-4	NORTH CAROLINA MUN PWR AGY NO		_02/07/2017 _	COMPANY, L.L.C.		118,470	100,000	123,950	121,617		(316)	(316)		121,301		(2,831)	(2,831)	3 042	201/01/2024 _
65830R-BB-4	NORTH CAROLINA TPK AUTH TRIANG		1.10/12/2017	UMB BANK		148,318	125,000	143.966			(1.412		(1,412)		142.554		5.764	5.764		301/01/2024
		1	T	BLAIR, WILLIAM, &		,	,					,	,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	,	
662839-BA-6	NORTH TEX MUN WTR DIST TEX LOW		02/14/2017 _	COMPANY, L.L.C.		223,380	200,000	230, 168	225,293		(545		(545)		224,748		(1,368)	(1,368)		06/01/2020
662839-BB-4	NORTH TEX MUN WTR DIST TEX LOW		10/02/2017 _	UMB BANK		113,613	100,000	117,577	115,318		(2,564		(2,564)		112,755		858	858		06/01/2021 _
66285W-RW-8	NORTH TEX TWY AUTH REV	.		. WELLS FARGO		1,853,244	1,800,000	1,920,456	1,876,248		(19,872		(19,872)		1,856,375		(3, 131)	(3, 131)		01/01/2018
664848-BJ-6	NORTHERN CALIF TRANSMISSION AG		11/03/2017 .	. UMB BANK			280,000	353,637	346,711		(7,348)	(7,348)		339,363		36	36	14,233	05/01/2024
005444 84 0	MODELLED WAY DIED AND MAN ELEO		00/45/0047	BLAIR, WILLIAM, &		575 700	500 000	505 705	505.040		/0.000		(0.000)		500 757		(0.077)	(0.077)	45.070	04/04/0000
665444-JV-8	NORTHERN MUN PWR AGY MINN ELEC		02/15/2017 _	. COMPANY, L.L.C		575,780	500,000	595,735	585,043		(2,286)	(2,286)		582,757		(6,977)	(6,977)	15,9/2	201/01/2022
665444-JY-2	NORTHERN MUN PWR AGY MINN ELEC		02/17/2017 .	ASSOCIATES, INC.		1,911,491	1,605,000	1,990,216	1,963,293		(6,005	\	(6,005)		1,957,289		(45,798)	(45,798)	E1 717	01/01/2025
676306-DG-5	OGDEN CITY UTAH SWR & WTR REV		1.09/12/2017	Various		718,338		731.163	727,440		(9,612		(9,612)		717.828		(43,798)	(45,798)		306/15/2021
676306-DH-3	OGDEN CITY UTAH SWR & WTR REV	-	08/18/2017	Various		412.160	350.000	420 . 196	418, 189		(5,457		(5,457)		412.732		(572)	(572)		06/15/2022
070000 BH 0	CODEN OTT OTHER ONLY		1.00/ 10/ 2017	BLAIR, WILLIAM, &								/	(0, 401)				(0,2)	(0/2)	,0,000	
676306-DJ-9	OGDEN CITY UTAH SWR & WTR REV		03/02/2017 .	COMPANY, L.L.C.		830,067	700,000		854,537		(4,205)	(4,205)		850,332		(20, 265)	(20,265)	7.972	206/15/2023
				BLAIR, WILLIAM, &																
676306-DK-6	OGDEN CITY UTAH SWR & WTR REV		05/05/2017 _	COMPANY, L.L.C.		687, 176	565,000	703,696	700,840		(6, 176)	(6, 176)		694,665		(7,489)	(7,489)	11,378	06/15/2024
				BLAIR, WILLIAM, &																
676306-DM-2	OGDEN CITY UTAH SWR & WTR REV	-	03/28/2017 .	COMPANY, L.L.C.		1,287,262	1,045,000	1,338,143	1,333,493		(7,022		(7,022)		1,326,470		(39,208)	(39,208)		06/15/2026
677377-GJ-6	OHIO HSG FIN AGY SGL FAM MTG 1985 B		01/15/2017 .	. MATURED		465,000	465,000	520,874	465,200		(200)	(200)		465,000				22,959	01/15/2017
077E0D W 0	OLIO OT LUCIED EDI. EAC COMMI		04/04/0047	BLAIR, WILLIAM, & COMPANY, L.L.C.		116,778	100 000	110 000	110 550		(70	,	(70)		119,486		(0.700)	(2,708)	E40	10/01/0000
67756D-JK-3 67756D-JL-1	OHIO ST HIGHER EDL FAC COMMNOHIO ST HIGHER EDL FAC COMMN		10/03/2017 .	UMB BANK	†	119,863	100,000	119,829 121.699	119,556		(2.239		(70)	}	119,486		(2,708) 656	(2,708)	542	
67760H-LC-3	OHIO ST TPK COMMN TPK REV	1	11/27/2017 .	UMB BANK		121,362	100,000	121,099	1447		(502		(502)		122.684		(1.322)	(1.322)		
677632-XZ-9	OHIO ST UNIV-UNREFUNDED BAL - 2010 SER A	1	12/01/2017	MATURED		2,470,000	2,470,000	2,987,589	2,565,470		(95,470	ý	(95,470)		2,470,000					12/01/2017
678535-2M-6	OKLAHOMA CITY OK ARPT TRUST JR LIEN 29 0			CALLED @ 100.000		4,355,000	4,355,000	4,667,776	4,373,334		(18,334		(18,334)		4,355,000					307/01/2019 _
		1		BLAIR, WILLIAM, &								1						[,	
678657-MK-0	OKLAHOMA CITY OKLA WTR UTILS T	.	07/13/2017 .	COMPANY, L.L.C.		248,864	200,000	253,270	252,569		(3, 166)	(3, 166)	ļ	249,403		(539)	(539)	6,694	07/01/2025
				BLAIR, WILLIAM, &																
678657-ML-8	OKLAHOMA CITY OKLA WTR UTILS T		06/21/2017 _	COMPANY, L.L.C.		1,253,583	1,000,000	1,281,540	1,278,271		(11,565		(11,565)		1,266,706		(13, 122)	(13, 122)		07/01/2026
67884X-BH-9	OKLAHOMA DEV FIN AUTH HEALTH S		10/17/2017 .	. UMB BANK		581,745	500,000	592,830	572,505		(9,774)	(9,774)	·	562,732		19,013	19,013	29,444	08/15/2022
681810-LB-1	OMAHA NEB SAN SEW REV	1	.03/20/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		504.702	450.000	516.897	516.002		(1,639	,	(1,639)		514.363		(9,661)	(9,661)	4 504	04/01/2023
08 18 1U-LB- 1	UMARIA NEB SAN SEW REV		1.03/20/2017 .	BLAIR. WILLIAM. &			450,000				(1,039	/	(1,039)				(9,001)	(9,001)	4,531	04/01/2023
681810-LC-9	OMAHA NEB SAN SEW REV		03/20/2017	COMPANY, L.L.C.		297,330	250.000	306.688	306,042		(1,655)	(1,655)	1	304,387		(7,057)	(7,057)	3 958	04/01/2024
001010 10 0	SALES OF THE OWN OF THE T	1	1.30/2017.	BLAIR, WILLIAM, &		£31,000	250,000				(1,000	′	1,000)	ļ			(1,001)	(1,001)	, من المناسبة المناسب	0-7 0 17 2024
681810-LD-7	OMAHA NEB SAN SEW REV		03/20/2017 _	COMPANY, L.L.C.		300,703	250,000	311,025	310,422		(1,546)	(1,546)		308,876		(8, 173)	(8, 173)	3.958	04/01/2025
		1	T	BLAIR, WILLIAM, &			, 000				.,010		.,010)				(=,)		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
682852-CG-1	ONSLOW N C WTR & SWR AUTH COMB		_07/31/2017 _	COMPANY, L.L.C.	ļ	1,244,950	1,100,000	1,288,331	1,261,268		(13,769)	(13,769)	ļl	1,247,499		(2,549)	(2,549)	23,333	12/01/2020
				BLAIR, WILLIAM, &								1	1	1			1]		
682852-CJ-5	ONSLOW N C WTR & SWR AUTH COMB		02/06/2017 _	COMPANY, L.L.C.		501,785	425,000	519,214	509,976		(1,158)	(1, 158)		508,818		(7,033)	(7,033)	3,556	12/01/2022
	ONOLOW N. O. HITD. O. OHID	1	00 /05 : :-	BLAIR, WILLIAM, &								J		1			.=			40.00
682852-CN-6	ONSLOW N C WTR & SWR AUTH COMB	1	03/28/2017	COMPANY, L.L.C.	1	244, 298	200.000	254, 126	250,630	i	(1.307) [(1,307)	L	249.322	L	(5,024)	(5.024)	3.333	12/01/2025

					Showing All I	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation				Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Diaposal	Name	Shares of	Con-			Carrying		(Amor-	Temporary	Carrying		Disposal		Gain (Loss)		During	Maturity
	Description			of Purchaser			Day Value	Actual Cost		Increase/	tization)/	Impairment	Value	Carrying	Disposai	(Loss) on Disposal		(Loss) on	Year	Date
fication	Description	eign			Stock	sideration	Par Value		Value	Decrease	Accretion	Recognized		Value		Disposai	on Disposal			
68607D-ST-3	OREGON ST DEPT TRANSN HWY USER		12/22/2017 .	UMB BANKBLAIR, WILLIAM, &		171,497	145,000	174,740			(2,435)	(2,435)		172,305		(807)	(807)	4,008	11/15/2023
68607D-SW-6	OREGON ST DEPT TRANSN HWY USER		06/15/2017 _	COMPANY, L.L.C.		644,700	500,000	623,040			(395)	(395)		622,645		22,055	22,055	833	11/15/2026
000078 011 0	OILOUT OF BETT HEROTT HIT COLIT		1.30/ 10/2017	BLAIR, WILLIAM, &							(000	/						,000		
68611R-BD-9	OREM UTAH WTR & STORM SWR REV		03/24/2017	COMPANY. L.L.C.		275.630	245,000	288,321	287.480		(1, 130)	(1, 130)		286,350		(10.720)	(10.720)	4 . 192	07/15/2026
				BLAIR, WILLIAM, &		,	,	,	,		, ,		, , ,		,		, ,	, ,		
68611R-BE-7	OREM UTAH WTR & STORM SWR REV		03/09/2017 _	. COMPANY, L.L.C.		691,534	625,000	724,575	722,659		(2,028)	(2,028)		720,631		(29,097)	(29,097)	9,397	07/15/2027
	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					07/01/2017 _
	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					07/01/2017
	ORLANDO FLA TOURIST DEV TAX RE		10/26/2017 .	UMB BANK		416,960	385,000	417,013			(1,443		(1,443)		415,570		1,390	1,390		11/01/2020
686499-BP-8 686499-BS-2	ORLANDO FLA TOURIST DEV TAX RE		12/11/2017 .	UMB BANK		120,012 124,928	100,000	119,861 122,016			(732		(732)		119, 129		883 3,228	883 3,228		11/01/2024
69651A-AH-7	ORLANDO FLA TOURIST DEV TAX RE PALM BEACH CNTY FLA HEALTH FAC		09/15/2017	UMB BANK		450,968	100,000	457,724	440,726		(5,602		(5,602)		435, 124		15,844	15,844		11/01/2027 12/01/2021
702826-JU-3	PASSAIC VALLEY N J SEW COMMRS		12/28/2017	UMB BANK		232,570	200,000	244,764	242,311		(5,825		(5,825)		236,486		(3,916)	(3,916)	10,861	
702826-KS-6	PASSAIC VALLEY N J SEW COMMRS		12/13/2017	UMB BANK		118,575	100,000	125,392	124, 177		(2,747		(2,747)		121,430		(2,855)	(2,855)		12/01/2024
70360P-ED-9	PAULDING CNTY GA WTR & SEW REV		11/30/2017	Various		474,828	400,000	497,872	494,311		(5,082)	(5,082)		489,229		(14,401)	(14,401)		12/01/2023
				MESIROW FINANCIAL, INC																
70360P-EE-7	PAULDING CNTY GA WTR & SEW REV		07/13/2017 .			617,095	500,000	632,210	628,040		(8,358		(8,358)		619,682		(2,587)	(2,587)		12/01/2024
70360P-EF-4	PAULDING CNTY GA WTR & SEW REV		07/13/2017 .	Various		2,859,035	2,285,000	2,935,288	2,917,236		(33,633)	(33,633)		2,883,603		(24,568)	(24,568)		12/01/2025
70643Q-FQ-6	PEMBROKE PINES FLA CAP IMPT RE		12/21/2017 .	UMB BANK		104,638	100,000	106,799			(1,571)	(1,571)		105,229		(591)	(591)		12/01/2019
708796-ET-0 85732G-BE-9	PENNSYLVANIA HSG FIN AGY SGL 2007-097 PENNSYLVANIA PUB SCH COP DAN BOONE 07		06/20/2017 .	CALLED @ 100.000 CALLED @ 100.000		3,390,000 885,000	3,390,000	3,390,000 960,942	3,390,000 		(2,233		(2,233)		3,390,000 885,000					10/01/2022
70869V-AD-6	PENNSYLVANIA ST ECON DEV FING AUTH UNEMP		07/01/2017 .	MATURED W 100.000		60,000,000	60,000,000	71,607,000	61,254,931		(2,233)	(1,254,931)		60,000,000					04/01/2019
70003V AD 0	TENNOTEVANTA OF ECON DEV TING ACTIT CHEMI		-1-9//01/2017	BLAIR, WILLIAM, &							(1,204,301	/	(1,254,501)							01/01/2011
709221-UA-1	PENNSYLVANIA ST TPK COMMN OIL		05/15/2017	COMPANY, L.L.C.		240,568	200,000	248, 118	246, 118		(2,416)	(2,416)		243,702		(3, 134)	(3, 134)	4,639	12/01/2023
709221-UC-7	PENNSYLVANIA ST TPK COMMN OIL		11/06/2017 .	UMB BANK		367,662	300,000	383,373	380,730		(7, 196)	(7, 196)		373,534		(5,872)	(5,872)	14,042	12/01/2025
709224-ZF-9	PENNSYLVANIA ST TPK COMMN TPK		10/06/2017 .	UMB BANK		122,579	100,000	121,089							121,089		1,490	1,490		12/01/2025
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					07/01/2017
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					07/01/2017
721664-CE-8 721876-SB-7	PIMA CNTY AZ COP JUSTICE BLDG PROJ 07A PIMA CNTY AZ SWR REVENUE SYS - 2012 SERA		07/01/2017 .	CALLED @ 100.000 MATURED		1,395,000 500,000	1,395,000 500,000	1,491,255 566,110	1,400,741 507,386		(5,741)	(5,741)		1,395,000 500,000					07/01/2019 07/01/2017
	PLAINFIELD IN TIF US 40 CORRIDOR 05			Various		1.120.000	1, 120, 000	1, 120, 000	1, 120,000		(7,386) 	(7,380)		1, 120,000					01/01/2017
720001 Bu 3	TEATH TEED IN THE CO 40 CONTIDOR CO		-1-9// 13/2017	BLAIR, WILLIAM, &			1, 120,000	1, 120,000											01,000	01/13/2021
73358W-VK-7	PORT AUTH N Y & N J		03/31/2017	COMPANY, L.L.C.		111,070	100,000	116,239	110,923		(834)	(834)		110,089		981	981	2.139	05/01/2020
			T	BLAIR, WILLIAM, &			,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,	(,		,				,	
735240-G7-2	PORT PORTLAND ORE ARPT REV		04/26/2017 .	. COMPANY, L.L.C.		229,454	205,000	240,522	229,002		(1,888)	(1,888)		227, 114		2,340	2,340		07/01/2020
735240-G9-8	PORT PORTLAND ORE ARPT REV		12/08/2017 _	Various		378,457	325,000	390,728	375,720		(6,834)	(6,834)		368,886		9,571	9,571	20,740	07/01/2022
705000 WA C	DODT OFATTI E WAGU DEV		00 (40 (00 47	BLAIR, WILLIAM, &		444 500	400.000	444 000	444 405	I	/ ***	J	/ ***		444 070		0 100	0 400	0.000	04/04/0000
735389-WA-2 73535E-FK-1	PORT SEATTLE WASH REVPORT ST LUCIE FL SPL ASSMT EAST LAKE 03D		03/13/2017 .	COMPANY, L.L.C CALLED @ 100.000		114,503 15,000	100,000	114,309	111,495		(426)	(426)		111,070		3,433	3,433		04/01/2022
	PRIVATE COLLEGES & UNIVS AUTH			Various			650,000	14,808	14,980		(9,418	,	(9,418)		14,990		(7,348)	(7,348)		10/01/2018
	PRIVATE COLLEGES & UNIVS AUTH		I.07/13/2017	Various		1.319.239	1.055.000	1.347.604	1.339.876		(14.740		(14,740)		1.325.136		(5,896)	(5,896)		10/01/2025
	PRIVATE COLLEGES & UNIVS AUTH		1.07/13/2017	Various		1,592,476	1,270,000	1,643,278	1,634,527		(11,292		(11,292)		1,623,234		(30,758)	(30,758)		10/01/2026
	PUBLIC PWR GENERATION AGY NEB		08/11/2017	Various		1,748,720	1,600,000	1,822,368	1,747,393		(19,809		(19,809)		1,727,585		21, 135	21, 135		01/01/2020
74529J-HE-8	PUERTO RICO SALES TAX FING CORP SA		12/22/2017	Various		27,375	300,000	62,250	141,000	145, 143	1,049		(78,750)		62,250		(34,875)	(34,875)		08/01/2022
75728T-AC-3	REDDING CALIF ELEC SYS REV		12/04/2017	UMB BANK		421,592	400,000	433, 168			(11, 153)	(11, 153)		422,015		(423)	(423)		06/01/2019
75966W-AA-1	RENAISSANCE COOP DIST AL SPL 2008		05/01/2017 .	CALLED @ 100.000		115,000	115,000	101,355	99,498	1,212	(340)			100,370		14,630	14,630		05/01/2038
762244-EZ-0 762243-ZQ-9	RHODE IS ST HEALTH & EDL BLDG		11/22/201705/15/2017	UMB BANK		790,979 3,350,000	700,000		814, 193 3, 362, 220		(18,482	(}	(18,482)		795,711		(4,732)	(4,732) (181)		05/15/2022
	RHODE ISLAND HLTH PROVIDENCE SCH 07C		05/15/2017	CALLED @ 100.000		3,785,000	3,785,000	4.051.464	3,797,557		(12,038	/	(12,038)		3,785,186		(186)	(181)		05/15/2018
	RICHMOND CNTY GA HOSP AUTH REV	1	11/21/2017	Various		223,053	200,000	229,766			(12,370	<u> </u>	(3,209)		225,289		(2,236)	(2,236)		01/01/2021
70-1000 DL 0			1	BLAIR, WILLIAM, &			200,000	220,700				<u>'</u>	(0,209)		220,209		2,200)	2,200)	,701	
764603-BF-2	RICHMOND CNTY GA HOSP AUTH REV		01/04/2017 .	COMPANY, L.L.C.		114,532	100,000	117,662	117,061		(73)	(73)		116,988		(2,456)	(2,456)	1,028	01/01/2022
764603-BJ-4	RICHMOND CNTY GA HOSP AUTH REV		11/09/2017	Various		355,984	300,000	369, 144	367,716	ļ	(3,374)	(3,374)		364,342	L	(8,358)	(8,358)		01/01/2025 _
				BLAIR, WILLIAM, &						I]	1								
772249-PN-2	ROCK HILL S C UTIL SYS REV		05/24/2017 .	. COMPANY, L.L.C		356, 146	300,000		363,969		(1,766)	(1,766)		362,203		(6,057)	(6,057)	5,778	01/01/2024
772249-PP-7	ROCK HILL S C UTIL SYS REV	1	02/17/2017	BLAIR, WILLIAM, &		1.662.906	1,400,000	4 700 704	4 747 /70	1	/5 000	,	/F 0003		4 744 050		(48,944)	(48,944)	00 750	04/04/0005
112249-22-1	NOON TILL & UIIL STO HEV	1	UZ/ 1//201/ _	COMPANY, L.L.C		1,662,906	1,400,000	1,723,764	1,717,173	L	(5,323	/L	(5,323)	L	1,711,850	L	L(48,944)	L(48,944)	22,750	01/01/2025

				;	Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
•	_		-							11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															D = -1./					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	D : "						D 1/ 1		, ,		,									
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
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		07/01/2021
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		07/01/2022
785840-BK-4	SACRAMENTO CA FLOOD CTL DIST 1 0&M		11/01/2017 _	CALLED @ 100.000		2,690,000	2,690,000	2,690,000	2,690,000						2,690,000				158,710	11/01/2025
				BLAIR, WILLIAM, &																
78689H-KJ-4	SAGINAW VY ST UNIV MICH REV		04/26/2017 .	. COMPANY, L.L.C		1, 142, 450	1,000,000		1, 143, 767		(10,299)	(10,299)		1, 133, 469		8,981	8,981		07/01/2021
78689H-KL-9	SAGINAW VY ST UNIV MICH REV		12/04/2017 _	. UMB BANK		289,598	250,000	299,663	295, 163		(6, 111)	(6, 111)		289,052		546	546	17,882	07/01/2023
				BLAIR, WILLIAM, &																
78689H-KN-5	SAGINAW VY ST UNIV MICH REV	.	05/12/2017 _	COMPANY, L.L.C.	ļ	599,265	500,000	606,235	598,983	ļ	(3,990		(3,990)		594,992	 	4,273	4,273		07/01/2025
791638-C2-3	SAINT LOUIS MO ARPT REVENUE REF-LAMBERT		07/01/2017 .	MATURED	ļ	2,000,000	2,000,000	2,296,440	2,037,569	ļ	(37,569		(37,569)		2,000,000	ļ		L		07/01/2017
79642B-3N-1	SAN ANTONIO TEX WTR REV		12/29/2017 .	. Various		1, 128, 863	950,000	1, 181,572	1, 176, 733		(26,486)	(26,486)		1, 150, 248		(21,385)	(21,385)	50,931	05/15/2024
1		1		JEFFERIES & COMPANY,		1				1	1							1		
79730C-GQ-1	SAN DIEGO CALIF PUB FACS FING	.	_08/02/2017 _	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
79765R-G9-4	SAN FRANCISCO CALIF CITY & CNT	.]	11/06/2017 .	Various		1,977,488	1,600,000	2,015,280	2,005,670		(36, 170		(36, 170)		1,969,500					11/01/2024
79766D-GQ-6	SAN FRANCISCO CALIF CITY & CNT	1	11/14/2017 .	UMB BANK		1,069,614	880,000		1,095,881		(24,559		(24,559)		1,071,322		(1,708)	(1,708)		05/01/2024
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		05/01/2025
79766D-KU-2	SAN FRANCISCO CALIF CITY & CNT		12/15/2017	UMB BANK		186,582	150,000	182,918			(473		(473)		182,444		4, 138	4, 138		05/01/2026
802242-FT-9	SANTA MARGARITA CALIF WTR DIST		1.11/08/2017	UMB BANK		113,849	100,000	113,849			(471		(471)		113,378		471	471		09/01/2023
823402-AZ-5	SHEPHERD UNIV WV WELLNESS CTR 07		12/01/2017	CALLED @ 100.000		1,190,000	1, 190, 000	1, 162, 158	1, 179,868		2,505		2,505		1, 182, 373					06/01/2022
020102 712 0 111	. Oracle of the first the first term of the firs	-	1	MESIROW FINANCIAL. INC.		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	, .02, .00	, 0,000		2,000				, 102,070		, , , , ,	, , 02.		
83703F-HW-5	SOUTH CAROLINA JOBS-ECONOMIC D		10/03/2017	medition i mentorie, mo.		1,797,510	1,500,000	1,811,385	1,806,969		(26,634)	(26,634)		1,780,335		17, 175	17 , 175	66,667	02/01/2025
83703F-GY-2	SOUTH CAROLINA ST JOBS-ECON DEV AUTH HOS		1.08/01/2017 .	MATURED		1,000,000	1,000,000	1,099,400	1,015,194		(15, 194		(15, 194)		1,000,000					08/01/2017
837151-RY-7	SOUTH CAROLINA ST PUB SVCS AUT		112/18/2017 .	UMB BANK		465,430	400,000	487 . 112	484,623		(10,774		(10,774)		473,848		(8,418)	(8,418)		12/01/2023
837152-QW-0	SOUTH CAROLINA ST TRANSPRTN INFRASTRUCTU		110/01/2017	MATURED		7,500,000	7,500,000	8.935.575	7,721,778		(221,778		(221,778)		7,500,000		(0,410)	(0, 410)		10/01/2017
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		08/01/2027
83755G-4Y-0	SOUTH DAKOTA HSG DEV HMEOWNSHP MTG 07H		1.03/15/2017	CALLED @ 100.000		395,000	395,000	395,000	395,000		(011	/	(0/1)		395,000		, , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		05/01/2022
841438-JU-9	SOUTHEAST MO ST UNIV SYS FACS		10/10/2017 .	Various		1,703,680	1,550,000	1,782,996	1,738,210		(28,993)	(28,993)		1,709,217		(5,537)	(5,537)		04/01/2020
041430-30-9			110/ 10/2017 .	BLAIR, WILLIAM, &			1,330,000	1,702,990	1,730,210		(20,993	/	(20,993)							04/01/2020
841438-JW-5	SOUTHEAST MO ST UNIV SYS FACS		05/24/2017	COMPANY, L.L.C.		116.701	100.000	120 , 143	117,605		(1,338	\	(1,338)		116,267		434	434	2 210	04/01/2022
041430-311-3			03/24/2017 _	BLAIR, WILLIAM, &		110,701	100,000	120, 143	117,003		(1,330	/	(1,000)		110,207		404	404	وا د, د	04/01/2022
0.41400 IV 0	CONTRICACT NO CT UNITY OVE FACE		04/04/2017 .	COMPANY, L.L.C.		334.734	300.000	345,822	240 025		(1,657	\	(1,657)		339,277		(4,543)	(4,543)	0.000	04/04/0000
841438-JX-3	SOUTHEAST MO ST UNIV SYS FACS		1.04/04/2017 .	BLAIR, WILLIAM, &		334,734	300,000		340,935		(1,00/)	(1,007)		339,211		(4,543)	(4, 543)		04/01/2023
040075 45 5	COLITIEDAL MANIA MUNI DIUD. AOV. DIUD.		02/09/2017	COMPANY, L.L.C.		444 007	400 000	440 400	440.075		(245	,	(045)		440, 400		007	867	0.470	04 (04 (0000
843375-A5-5	SOUTHERN MINN MUN PWR AGY PWR		02/09/2017 _			111,297	100,000	113, 128	110,675		(245)	(245)		110,430		867	86/	2,4/8	01/01/2022
				BLAIR, WILLIAM, &																
843375-C4-6	SOUTHERN MINN MUN PWR AGY PWR		02/01/2017 .	COMPANY, L.L.C.		339, 108	300,000		340,613		(962		(962)		339,652		(544)	(544)		01/01/2021
850578-TF-2	SPRINGFIELD ILL ELEC REV		11/14/2017 .	. UMB BANK		231,690	200,000	231,510	227 , 178		(3,598)	(3,598)		223,579		8,111	8,111	12,083	03/01/2023
700550 05 5	OT OF OP OF UTALL FLEO PEU	1	07 (40 (00 :=	BLAIR, WILLIAM, &				045	000	1			,,				,	,,		00/04/0007
78955P-CF-0	ST GEORGE UTAH ELEC REV	-	07/12/2017 _	COMPANY, L.L.C.		333,432	300,000		338,046		(4, 156		(4, 156)		333,891		(459)	(459)		06/01/2020
790420-NE-9	ST JOHNS CNTY FLA WTR & SWR RE		11/20/2017 .	_ Various	 	322,583	270,000	332,367	330,562		(6,289)	(6,289)		324,273	}	(1,691)	(1,691)	12,046	06/01/2023
		1		BLAIR, WILLIAM, &						1										
790420-NG-4	ST JOHNS CNTY FLA WTR & SWR RE		01/06/2017 .	. COMPANY, L.L.C.		121,753	100,000	127,725	127 , 123		(84		(84)		127,039		(5,286)	(5,286)		06/01/2025
79164V-AB-3	ST LOUIS IDA LOUGHBOROUGH TIF 07		05/01/2017 _	_ CALLED @ 100.000		3,940,000	3,940,000	3,900,600	3,913,218		500		500		3,913,718		26,282	26,282		11/01/2027
791638-XP-9	ST LOUIS MO ARPT LAMBERT INTL 07A REF		07/01/2017 .	. CALLED @ 100.000	ļ	22,735,000	22,735,000	24,437,852	22,834,099	ļ	(99,099		(99,099)		22,735,000	ļ	ļ	ļ ļ		07/01/2022
791638-E8-8	ST LOUIS MO ARPT REV		10/26/2017 .	. UMB BANK		305,768	285,000	307,367			(2,478		(2,478)		304,889		879	879	3,863	07/01/2020
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
				RAYMOND JAMES &																
79207Q-CL-9	ST LUCIE CNTY FLA SCH DIST SAL		04/03/2017 .	ASSOCIATES, INC		917,325		985,806	927,232		(9,453		(9,453)		917,779		(454)	(454)		10/01/2017
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
1		1		BLAIR, WILLIAM, &						I	1	1				Ì				
874485-CX-1	TALLAHASSEE FLA HEALTH FACS RE		06/26/2017 _	COMPANY, L.L.C.		127 , 285	115,000	131,720	128,686		(1,674)	(1,674)		127,012		273	273	3,322	12/01/2020
1		1		BLAIR, WILLIAM, &						I	1	1				Ì				
874485-CY-9	. TALLAHASSEE FLA HEALTH FACS RE	.	05/30/2017 .	COMPANY, L.L.C.		565,733	500,000	582,450	570,207	L	(4, 104)	(4, 104)		566, 103	L	(371)	(371)	9,604	12/01/2021
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	19,236	12/01/2022
1		1	1	BLAIR, WILLIAM, &								1				1		,		
874485-DA-0	TALLAHASSEE FLA HEALTH FACS RE	.	_06/27/2017 _	COMPANY, L.L.C.		351,234	300,000	356,076	350,075		(3,334)	(3,334)		346,741	L	4,493	4,493	8,708	12/01/2023
1		1	1	BLAIR, WILLIAM, &											- ,			,	/	1
87638T-FC-2	TARRANT CNTY TEX CULTURAL ED F		05/12/2017 .	COMPANY, L.L.C.		598,790	500,000	613,110	611,355		(5,583)	(5,583)		605,771		(6,981)	(6,981)	12.431	02/15/2024
	TARRANT CNTY TEX CULTURAL ED F			Various		4,879,810			4,956,256		(59,400		(59,400)		4,896,856		(17,046)	(17,046)		02/15/2025

SCHEDULE D - PART 4

					Showing All I	Long-Term E	sonds and Sto	ocks SOLD, I	<u>KEDEEM</u> ED	or Otherwis	se DISPOS	ED OF Dur	ing Current	<u>Year</u>						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
								ĺ		11	12	13	14	15						
								ĺ						Total			ĺ			
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
lication	Description	eign	Date	BLAIR, WILLIAM, &	SIUCK	Sideration	rai vaiue	Actual Cost	value	Decrease	Accretion	Recognized	(11+12-13)	value	Date	Disposai	on Disposai	Disposai	rear	Date
87971H-JX-3	TEMPE ARIZ EXCISE TAX REV		03/16/2017 _	COMPANY, L.L.C.		607.087	515.000				(3,647	,	(3,647)		622,941		(15,854)	(15,854)	10 2/1	107/01/2023
0/3/111-0/-0	I ILIII'L ANIZ EXCISE IAX NEV			BLAIR, WILLIAM, &					020,303		(3,047	/	(3,047)		022,341		(13,054)	(13,034)	13,241	0170172023
87971H-JZ-8	TEMPE ARIZ EXCISE TAX REV		_06/15/2017 _	COMPANY, L.L.C.		312,860	250,000	317,555	313,910		(3,289)	(3,289)		310,621		2,239	2,239	12.431	107/01/2025 _
				BLAIR, WILLIAM, &		,	,	,					,		,		,			
882756-7S-2	TEXAS ST PUB FIN AUTH REV			COMPANY, L.L.C.		606,630	500,000	625,505	621,304		(4,944))	(4,944)		616,360		(9,730)	(9,730)	10,694	112/01/2024
				BLAIR, WILLIAM, &																
882806-GG-1	TEXAS TECH UNIV REVS		07/12/2017 .	COMPANY, L.L.C.		1,339,463	1,255,000	1,348,309			(13,463)	(13,463)		1,334,846		4,616	4,616	18,094	102/15/2019 _
000054 1/2 0	TEVAO WATER DEV DRO	1	05/40/0045	BLAIR, WILLIAM, &		200 555	200 5	200 0	201 1-1		10.555	.[(0.555		004 0=-		/ 40 455	/40 40=	7.5:0	04/45/0005
882854-YD-8 890680-KM-2	. TEXAS WATER DEV BRD		05/12/2017 . 01/12/2017 .	COMPANY, L.L.C.		369,390 1,805,817		386,250 1,902,551	384,431		(2,562)	<u>}</u>	(2,562)		381,870		(12,480)	(12,480) 6,042		04/15/2026 08/01/2020
890680-KM-2 89602R-CH-6	TRIBOROUGH BRDG & TUNL AUTH NY		12/05/2017	_ Various		3.591.017	1,615,000	3,615,140	1,801,8/2		(2,097	(h	(2,097)				(20,389)		7,660	
89546R-NZ-3	TRI-CNTY MET TRANSN DIST ORE R		10/20/2017 .	. UMB BANK	†	116.986	2,850,000	3,615,140			(483		(3,734)		116.539		(20,389)	(20,389)	7,000	
89546R-PA-6	TRI-CNTY MET TRANSN DIST ORE R	-1	11/27/2017	. UMB BANK	-	117,291	100,000	119, 129			(740		(740)		118,389		(1,098)	(1,098)		510/01/2022 .
89546R-PB-4	TRI-CNTY MET TRANSN DIST ORE R		10/24/2017	UMB BANK		302,678	250,000				(1,063		(1,063)		300,637		2,040	2,040		110/01/2024
89658H-UK-4	TRINITY RIVER AUTH TEX REGL WA			UMB BANK		105,630	100,000				(2,205		(2,205)		106,255		(625)	(625)		108/01/2019 _
				BLAIR, WILLIAM, &																
899124-KW-0	. TULARE CALIF SWR REV		02/14/2017 .	COMPANY, L.L.C.		340,971	300,000	352,482	349,435		(869)		(869)		348,566		(7,595)	(7,595)		11/15/2023
900190-HJ-1	. TURLOCK CALIF IRR DIST REV		10/19/2017 .	. UMB BANK		400,795	330,000	410,764	408,206		(8,672)	(8,672)		399,534		1,261	1,261		101/01/2024
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
90104P-BF-6	THOTAL OLL IS OUNTY DEDEN AGY O		00 (00 (0047	RBC DOMINION SECURITIES		507 704	405 000	544 054	500 740		(8,071		(0.074)		530,669		(0.070)	(0.070)	40, 400	00/04/0005
90104P-BF-6 901182-AA-3	. TUSTIN CALIF CMNTY REDEV AGY S		08/23/2017 .	DIRECT		527,791	425,000	541,854	538,740		(8,0/1)	(8,071)		530,669		(2,878)	(2,878)	19,420	09/01/2025
914072-PR-8	UNIV OF ARKANSAS AR UNIV REVENUES REF-VA		11/01/2017	MATURED		1,100,000	1,100,000	1.248.863	1, 128, 237		(28,237		(28,237)		1,100,000		376,002	370,002	44 000	11/01/2017
914072-RK-1	UNIV OF ARKANSAS AR UNIV REVENUES STUDEN		10/01/2017	MATURED		500,000	500.000	545.850	508.490		(8.490	/	(8,490)		500.000					010/01/2017
914072-F8-1	UNIVERSITY ARK UNIV REV		03/23/2017	Various		875, 144	735,000	902,940			(4,533		(4,533)		894,003		(18,859)	(18,859)		112/01/2023
				BLAIR, WILLIAM, &							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
914072-F9-9	. UNIVERSITY ARK UNIV REV		03/31/2017 _	COMPANY, L.L.C.		120,930	100,000	124,739	124, 178		(747))	(747)		123,431		(2,501)	(2,501)	2,292	212/01/2024
914072-G2-3	UNIVERSITY ARK UNIV REV		10/02/2017 _	UMB_BANK		1,234,530	1,000,000	1,260,180	1,255,009		(20,076)	(20,076)		1,234,933		(403)	(403)	47,778	312/01/2025
				BLAIR, WILLIAM, &																
914072-G3-1	. UNIVERSITY ARK UNIV REV		03/31/2017 .	COMPANY, L.L.C.		1,326,482	1,090,000	1,386,905	1,381,673		(4,707		(4,707)		1,376,966		(50,484)	(50,484)		112/01/2026
914072-YR-8	UNIVERSITY ARK UNIV REV		10/18/2017 .	Various		1, 154, 034	1,030,000	1,203,885	1, 160, 092		(24,225)	(24,225)		1, 135, 867		18, 167	18 , 167	46,267	711/01/2020
914072-ZB-2	UNIVERSITY ARK UNIV REV	1	04/25/2017 .	BLAIR, WILLIAM, & COMPANY, L.L.C.		467,009	385,000	478,609	469,999		(3,030	,I	(3,030)		466,969		39	39	10 505	510/01/2024
914115-G9-5	UNIVERSITY ARK UNIV HEV			UMB BANK	1	158.817	150.000	157 . 475	409, 999		(3,030	((3,030)		157 . 468	ļ	1,349	1,349		311/01/2024
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		306/01/2024
91417K-U2-5	UNIVERSITY COLO ENTERPRISE SYS		11/27/2017	Various		213,044	200,000	215,914			(2,275		(2,275)		213,639		(595)	(595)		706/01/2019
				RBC DOMINION SECURITIES			, , , , , , , , , , , , , , , , , , , ,													
91417K-U5-8			09/01/2017 .		4	125,212	100,000	123,848			(683)	(683)		123, 165		2,047	2,047	1,222	206/01/2025
		1	1	BLAIR, WILLIAM, &				ĺ									I			
914233-M9-9	UNIVERSITY CONN		04/25/2017 _	COMPANY, L.L.C.		463,028	400,000	454,464	ļ		(1,547))	(1,547)		452,917	ļ	10,111	10,111	2,972	201/15/2022
044004 57 0	LINUVEDOLTY LIQUOTON, TEV 18111 25	1	04 /40 /00 /=	BLAIR, WILLIAM, &		170.0:-	450 555	100 0	100 05:		/5	J			100 15-		/	/0 /0-		00/45/222
914301-5Y-8			01/13/2017 .	COMPANY, L.L.C.		179,916 2,199,318	150,000	186,360	182,621		(215		(215)		182,406		(2,490)	(2,490)		02/15/2024
914437-SQ-2 914639-JC-4	UNIVERSITY MASS BLDG AUTH REV UNIVERSITY NEB FACS CORP REV		08/17/2017 .	Various	+	2, 199, 318	1,895,000 105,000	2, 180, 084 130, 538			(170		(18,853)		2,161,231		38,087 2,694	38,087 2,694		411/01/2021 907/15/2027
J 14005-JU-4			111/10/201/ -	RBC DOMINION SECURITIES				130,338			(1/0	<u>'</u>	(1/0)		130,308		∠,094	∠,094	3/9	01/13/2021
914641-7D-1	. UNIVERSITY NEB UNIV REVS	1	10/03/2017 .	TIES DOMINION SECONTITIES		190,810	160,000	198,602	196.335		(4,096)	(4,096)		192,239		(1,430)	(1,430)	9 489	07/01/2023
924166-HC-8	VERMONT EDL & HEALTH BLDGS FIN		12/13/2017	UMB BANK		360,599	300,000	367,914			(5,842		(5,842)		356,425		4, 174	4, 174		312/01/2025
924166-HR-5	VERMONT EDL & HEALTH BLDGS FIN		12/08/2017	Various		460,112	400,000	477,344	467,610		(7,560)	(7,560)		460,050		62	62	15,569	12/01/2022
927793-D2-2	VIRGINIA COMWLTH TRANSN BRD TR		12/27/2017	UMB BANK		237,626	200,000	235,314	ļ	L	(215		(215)		235,099	ļ	2,527	2,527	417	705/15/2024 _
927793-D3-0	. VIRGINIA COMWLTH TRANSN BRD TR		12/14/2017 .	. UMB BANK		243,518	200,000	239,044			(54)	(54)		238,990		4,528	4,528	111	105/15/2025
		1		BLAIR, WILLIAM, &								I								
944514-TT-5	WAYNE CNTY MICH ARPT AUTH REV		05/09/2017 .	COMPANY, L.L.C.		352,661	300,000	346,020	339,820		(1,696		(1,696)		338 , 124		14,537	14,537		112/01/2023
95308R-HY-8	WEST HARRIS CNTY TEX REGL WTR		08/24/2017 .	Various	 	848,305	750,000	873,945	849,203		(6,590)		(6,590)		842,613	}	5,691	5,691		12/15/2020
956597-BQ-0	WEST VIRGINIA ST BLDG COMMN JAIL 98A		07/01/2017 .	CALLED @ 100.000 BLAIR, WILLIAM, &	-	510,000	510,000	553,883	516,549		(3,215	'}	(3,215)		513,334		(3,334)	(3,334)	27 , 413	07/01/2018
958638-UW-6	WESTERN MICH UNIV REVS	1	04/27/2017 _	COMPANY, L.L.C.		1,724,472	1,625,000	1,833,585	1,738,024		(19.458)	,I	(19,458)		1.718.566		5.906	5,906	36 030	11/15/2018

					Showing All Lo	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_		•	•		•				11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/		Adjusted	Foreign			Stock	Stated
									Book/					Change in	Carrying	Exchange			Dividends	Con-
OLICID					Ni					Unrealized	Year's	Than-	Adjusted	Book/	, ,	3 -	Destined	T-4-1 O-1-		
CUSIP		l_	D		Number of	0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BLAIR, WILLIAM, &																
958638-UY-2	WESTERN MICH UNIV REVS		03/21/2017 .	COMPANY, L.L.C.		1,689,741	1,500,000	1,758,345	1,684,714		(9, 140))	(9, 140)		1,675,574		14, 167	14,167	24,403	
958638-VA-3	WESTERN MICH UNIV REVS		10/31/2017 .	Various		553,375	475,000	568, 176	549,300		(5,390)		(5,390)		543,909		9,466	9,466	13,726	
960556-BC-1 960556-BE-7	WESTLANDS CALIF WTR DIST REV		09/11/2017 .	Various	· -	1,010,754	855,000 1.620.000	1,021,999 1,994,949	1,019,525		(16, 113)		(16, 113)		1,003,412		7,343	7,343		09/01/2022
960556-BE-/	WESTLANDS CALIF WIR DIST HEV			BLAIR. WILLIAM. &		1,968,511	1,620,000	1,994,949	1,990,941		(16,234))	(16,234)		1,974,707		(6, 196)	(6, 196)	36 , 225	09/01/2024
960556-BF-4	WESTLANDS CALIF WTR DIST REV		04/07/2017 .	COMPANY, L.L.C.		1,216,610	1,000,000	1,241,640	1,239,392		(7, 124)	\	(7, 124)		1,232,268		(15,658)	(15,658)	18 /172	09/01/2025
000000 Bi 4	THEOTERINGO ONETT WITH DIGITALY		1.547 017 2017	BLAIR, WILLIAM, &	-		1,000,000		1,200,002		(/, 124)	/					(10,000)	(10,000)		
960556-BG-2	WESTLANDS CALIF WTR DIST REV		07/10/2017 .	COMPANY, L.L.C.		1,426,477	1, 165, 000	1,458,079	1,455,675		(8,535))	(8,535)		1,447,140		(20,662)	(20,662)	23.467	09/01/2026
				BLAIR, WILLIAM, &														, ,		
961017-QL-7	WESTMORELAND CNTY PA MUN AUTH		06/01/2017 .	COMPANY, L.L.C.		6,042,411	5,000,000	6,253,200	6,204,822		(49,896)		(49,896)		6, 154, 926		(112,515)	(112,515)	191,208	08/15/2025
				BLAIR, WILLIAM, &							I						I			1
96255N-AF-6	WHEAT RIDGE COLO SALES & USE T		04/27/2017 .	COMPANY, L.L.C.		119, 193	100,000	115,822							115,822		3,371	3,371		12/01/2022
97709T-AY-2	WISCONSIN ST ENVIRONMENTAL IMP		12/05/2017 .	. UMB BANK		2,448,400	2,000,000	2,450,740			(26,374))	(26,374)		2,424,366		24,034	24,034	50,278	06/01/2025
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	14 050	05/01/2020
97712D-HV-1	WISCONSIN ST HEALTH & EDL FACS		07/18/2017 .	Various		707,623	640,000	719,846	695,972		(6,716)		(4,902)		689,256		18,367	18,367		05/01/2020
97712D-PA-8	WISCONSIN ST HEALTH & EDL FACS		11/02/2017 .	. UMB BANK		355,222			367,645		(10.821)		(10,821)		356,825		(1,603)	(1,603)	15,354	
011 120 111 0 11	TOOGNOTH OF TENETH & EBE THOO		1	BLAIR, WILLIAM, &							(10,021)	/	(10,021)				(1,000)	(1,000)		
97712D-UL-8	WISCONSIN ST HEALTH & EDL FACS		01/13/2017 _	COMPANY, L.L.C.		864,671	790,000	878,907	872,739		(1,291)	L	(1,291)		871,448		(6,777)	(6,777)	11,411	02/15/2020
				BLAIR, WILLIAM, &																
97712D-UM-6	WISCONSIN ST HEALTH & EDL FACS		04/27/2017 .	COMPANY, L.L.C.		223,288	200,000	227,804	226,333		(1,684)		(1,684)		224,649		(1,361)	(1,361)		02/15/2021
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
077400 110 5	WILDOWS IN OT JEN THE FREE FLOO		00 (00 (00 17	BLAIR, WILLIAM, &		445 705	400.000	400 475	110 051		(0.40)		(040)		440.000		(0.574)	(0.574)	4 070	00/45/0005
97712D-UR-5	WISCONSIN ST HEALTH & EDL FACS		02/22/2017 .	COMPANY, L.L.C.	· -	115,735	100,000	120, 175	119,651		(342)		(342)		119,309		(3,574)	(3,574)		02/15/2025
97712D-ZP-4	WISCONSIN ST HEALTH & EDL FACS		09/21/2017 .	. UMB BANK BLAIR, WILLIAM, &		225,446	200,000	225,664			(105))	(105)		225,559		(113)	(113)		02/15/2024
980017-AT-4	WOODRUFF-ROEBUCK S C WTR DIST		02/03/2017 .	COMPANY, L.L.C.		352.641	300.000	360.486	359.534		(758)		(758)		358.776		(6, 135)	(6, 135)	2 917	06/01/2023
000011 111 4	WOODIGH HOLDON O'O WITH DIGH		1.02/00/201/	BLAIR, WILLIAM, &				,400			(100)	/ 	(100)				(0, 100)	(0, 100)		
980017-AV-9	WOODRUFF-ROEBUCK S C WTR DIST		04/20/2017 .	COMPANY, L.L.C.		481.406	400.000	493,268	492, 177		(967))	(967)		491,211		(9,805)	(9,805)	4.083	06/01/2025
				BLAIR, WILLIAM, &			,	,	,											
982674-JE-4	WYANDOTTE CNTY KANS CITY KANS		07/13/2017 .	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		09/01/2019
983366-DN-2	WYOMING MUN PWR AGY PWR SUPPLY		12/05/2017 .	Various	.+	265,934	250,000	265,040	265,040	ļ	(2,402))	(2,402)		262,638		3,295	3,295	4,850	01/01/2020
	WANTED AND AND ANY DWD OLDDIA		00 (00 (00 :-	BLAIR, WILLIAM, &		200	050				,	.]	,							04 (04 (000 :
983366-DP-7	WYOMING MUN PWR AGY PWR SUPPLY		02/08/2017 .	COMPANY, L.L.C.		283,503	250,000	277,608	277,608		(435)	}	(435)		277 , 172		6,331	6,331	813	01/01/2021
983366-DR-3	WYOMING MUN PWR AGY PWR SUPPLY		01/20/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.		706.092	600.000	685,272	685,272		(556)	, I	(556)		684.716		21.376	21.376	1 050	01/01/2023
303300-DU-3	וויטאוואט אטוא רווח אטו רווח סטררבו			BLAIR, WILLIAM, &	+	100,092		000,272	000,2/2		(330)	<u>'</u>	(300)		004,710		21,3/0	21,3/0	1,200	01/01/2023
985900-DN-6	YAVAPAI CNTY ARIZ INDL DEV AUT		07/19/2017 .	COMPANY, L.L.C.		549.556	515,000	557.003	555,254		(4,828))	(4,828)		550 . 426		(870)	(870)	12 413	08/01/2020
985900-DP-1	YAVAPAI CNTY ARIZ INDL DEV AUT			Various		406,568	360,000	410,918	409,265		(6,205)		(6,205)		403,060		3,508	3,508		08/01/2021
				BLAIR, WILLIAM, &																
985900-DQ-9	YAVAPAI CNTY ARIZ INDL DEV AUT		04/17/2017 .	COMPANY, L.L.C.		262, 138	230,000	267, 124	266, 142		(1,860))	(1,860)		264,282		(2, 144)	(2, 144)	5,335	08/01/2022
				BLAIR, WILLIAM, &																
985900-DR-7	YAVAPAI CNTY ARIZ INDL DEV AUT		03/23/2017 .	COMPANY, L.L.C.		453,024	400,000	<u>4</u> 70,376	468,815		(2,358))	(2,358)		466,456		(13,432)	(13,432)		08/01/2023
985900-DS-5	YAVAPAI CNTY ARIZ INDL DEV AUT		07/28/2017 .	Various		465,478	400,000	<u>4</u> 74,016	472,613		(4, 124))	(4, 124)		468,489		(3,011)	(3,011)	12,597	08/01/2024
005000 DT 0	VAVADA L ONEV ADIZ INDI DEV AUE		07/40/0047	BLAIR, WILLIAM, &		005 400	000 000	744 000	740 400		(0.450)		(0.450)		700 000		(0.770)	(0.770)	00.000	00 /04 /0005
985900-DT-3 985900-DU-0	YAVAPAI CNTY ARIZ INDL DEV AUTYAVAPAI CNTY ARIZ INDL DEV AUT		07/10/2017 .	COMPANY, L.L.C.		695, 190 643, 524		711,960 660.561			(6, 153)		(6, 153)		703,969		(8,779)	(8,779).		08/01/2025
988169-AR-9	YSLETA TX ISD PUB FAC CORP COP 2001		11/15/2017	MATURED	-	2,380,000	2,380,000	2,369,576	2,379,198		802	't	(3,515)		2.380.000		(11,999)	(11,999).		11/15/2017
988516-BK-5	YUMA ARIZ MUN PPTY CORP UTIL S		07/07/2017	Various		1,008,592	850,000	1,022,261	997,338		(5,445))	(5,445)		991,893		16,699	16,699		07/01/2023
010869-GU-3	ALAMEDA CORRIDOR TRANSN AUTH C		10/05/2017 .	. UMB BANK		1,080,900	925,000	1,121,701	1, 103, 815		(23,217)	[(23,217)		1,080,598		301	301		10/01/2022
13050P-AF-3	CALIFORNIA MUN FIN AUTH WTR RE		09/22/2017 .	Various		1, 117,036	950,000	1, 114, 749	1, 111, 324		(14,075)		(14,075)		1,097,249		19,787	19,787		08/01/2022
				BLAIR, WILLIAM, &																1
57584X-UC-3	MASSACHUSETTS ST DEV FIN AGY R	-	04/13/2017	COMPANY, L.L.C.		352,882	300,000	365,340	361,485		(2,435))	(2,435)		359,050		(6, 168)	(6, 168)		10/01/2022
628575-BS-0	MYRTLE BEACH S C TAX INCREMENT		12/21/2017 .	Various		1,070,675	900,000	1,091,403	1,085,761		(14,947)	}	(14,947)		1,070,813		(139)	(139)	41,732	10/01/2024
000577 10 4	MVDTLE DEAGLES O WITH A CAMP DEV		00/00/0047	BLAIR, WILLIAM, &		044 770	000 000	000 740	045 400		(1.356)	J	(1.356)		244 . 104			075	E 504	00/04/0000
628577-LG-1	MYRTLE BEACH S C WTR & SWR REV		02/28/2017 _	COMPANY, L.L.C.		244,779	220,000	252,710	245,460	L	L(1,356)	/L	L(1,356)	L	244 , 104		675	675	5,561	03/01/2020

				;	Showing All Lo	ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
ilcation	Description	Cigii	Date	BLAIR, WILLIAM, &	Otook	Sideration	i di valuc	Actual Cost	Value	Decrease	Accretion	rtecognized	(11+12-13)	value	Date	Disposai	оп Бізрозаі	Disposai	roui	Date
628577-LJ-5	MYRTLE BEACH S C WTR & SWR REV		.03/23/2017	COMPANY, L.L.C.		289, 143	250,000	300,430	293,067		(1,939)	(1,939)		291, 128		(1,986)	(1,986)	7, 188	303/01/2022
				RAYMOND JAMES &							.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	,,,,,,,,						,	
628577-LM-8	MYRTLE BEACH S C WTR & SWR REV	.	04/20/2017	ASSOCIATES, INC.		275,909	225,000	280,640	275,429		(1,806))	(1,806)		273,623		2,285	2,285	7,313	303/01/2025 _
66353R-BP-8	NORTHAMPTON CNTY PA GEN PURP A		12/05/2017 .	. Various		2,832,479	2,415,000	2,948,184	2,920,991		(52,380))	(52,380)		2,868,612		(36, 132)	(36, 132)		708/15/2024
70869P-LF-2	PENNSYLVANIA ECONOMIC DEV FING		07/21/2017 .	. Various		3,668,713	3,000,000	3,721,260	3,700,886		(43,875))	(43,875)		3,657,011		11,701	11,701	121,701	103/15/2025
700000 1 0 0	DENNOVA VANUA FOONIONIO DEV. EUNO		00 (04 (0047	BLAIR, WILLIAM, &		0.050.000	0.450.000	0.005.470	0.004.040		(00.745		(00.745)		0.050.000		(0.000)	(0.000)	74.050	00/45/0000
70869P-LG-0	PENNSYLVANIA ECONOMIC DEV FING	1	06/01/2017 .	COMPANY, L.L.CBLAIR, WILLIAM, &	 	2,652,283	2,150,000	2,695,176	2,681,619		(22,715	' 	(22,715)		2,658,903		(6,620)	(6,620)	/4,056	303/15/2026
74265L-K9-8	PRIVATE COLLEGES & UNIVS AUTH		05/22/2017 .	COMPANY, L.L.C.		629,903	530.000	644,300			(6,234)	(6,234)		633,369		(3,466)	(3,466)	15 740	10/01/2022
1720JL-N3-0	TITITALE COLLEGES & CIVITO ACITI	1		BLAIR, WILLIAM, &	†			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				/	(0,234)				(0,400)	(0,400)	13,740	10/01/2022
79642B-3M-3	SAN ANTONIO TEX WTR REV		06/15/2017 _	COMPANY, L.L.C.	<u> </u>	1,783,346	1,500,000	1,834,185	1,826,035	L	(13,325)	(13,325)		1,812,710	L	(29, 364)	(29,364)	32.885	05/15/2023
899124-KX-8	TULARE CALIF SWR REV			Various	ļ [704,973	605,000	718,704	712,963		(8,014		(8,014)		704,949		24	24		311/15/2024 .
				BLAIR, WILLIAM, &																
916672-WL-8	. UPPER TRINITY REGL WTR DIST TE		04/10/2017 .	COMPANY, L.L.C.	ļ	448, 149	400,000	461,892	452,699		(3,333)	(3,333)		449,366		(1,217)	(1,217)	12,958	
31393V-P9-6	FHR 2628 LE RMBS		04/01/2017 _	_ SCHEDULED REDEMPTION			878	823	876		2		2		878				5	06/15/2033
31394T-TV-7	FHR 2764 JA RMBS		04/01/2017 .	. SCHEDULED REDEMPTION		77,918	77,918	73,876	77,778		141		141		77,918				711	
3137AB-BT-7 31392F-ES-2	FHR 3864 AJ RMBS		12/01/2017 . 12/01/2017 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		357,618 121,196	357,618	376,920 123,279	366,040		(8,422))	(8,422)		357,618				7,695	
313970-ZP-6	FNR 2011-17 KA RMBS		12/01/2017	SCHEDULED REDEMPTION		270,466	270.466	289.013	291.928		(21,462)	(21,462)		270,466				6,255	
38377W-EP-5	GNR 1175G GA RMBS		12/01/2017	SCHEDULED REDEMPTION			78,278	83.649	81.471		(3. 193)	(3, 193)		78.278				1.822	
38375D-F2-9	GNR 2008-94 JB RMBS		12/01/2017	SCHEDULED REDEMPTION		65,318	65,318	73,013	77,345		(12,027	ý	(12,027)						1,907	
38376X-SK-0	GNR 2010-29 AG RMBS		12/01/2017 .	. SCHEDULED REDEMPTION			88,031	94,802	96,709		(8,678		(8,678)						2,081	110/20/2039
38377F-Z3-8	GNR 2010-73 LA RMBS		12/01/2017 .	SCHEDULED REDEMPTION		130,707	130,707	140,480	142,213		(11,506)		(11,506)		130,707				3, 180	
38377V-HF-6	GNR 2011-52 NK RMBS		12/01/2017	SCHEDULED REDEMPTION	ļ	481,891	481,891	518,401	514,586		(32,696)	(32,696)		481,891				10,285	
3135G0-Q8-9	. FANNIE MAE		04/17/2017 .	. JPMORGAN CHASE & CO		3,929,708	4,000,000	3,993,280	3,993,584		387		387		3,993,971		(64,263)	(64,263)	29, 181	
3135G0-S3-8 3130AC-M9-2	FANNIE MAE		12/20/2017 .	Various		19,984,353	20,000,000 20,000,000	19,964,200 19,964,600			4,204 2,977		4,204 2.977		19,968,404		15,950	15,950 (104,557)	51,667	401/05/2022 . 710/21/2019 .
3 13UAU-M9-2				. Various BANK MONTREAL / NESBITT		19,863,020	∠0,000,000	19,904,000			2,911		2,977		19,967,577		(104,557)	(104,557)	31,00/	10/21/2019 .
3135G0-H6-3	FNMA		04/19/2017 .	BURNS		5,010,050	5,000,000	4,996,900	4,997,881		306		306		4,998,186		11,864	11,864	50 035	01/28/2019
3137EA-EJ-4	FREDDIE MAC		12/15/2017	MORGAN STANLEY		13,857,060	14,000,000	13.974.660			1.815		1.815		13.976.475		(119,415)	(119,415)		109/29/2020
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					07/18/2017 .
64908P-AA-1	TENNESSEE VALLEY AUTHORITY/NEW VALLEY GE		01/15/2017 _	SCHEDULED REDEMPTION		386,728	386,728	390,398	387,636		(909))	(909)		386,728				19,843	301/15/2021 _
3199999.	Subtotal - Bonds - U.S. Special Reve	nues				723,406,441	697,277,770	758,788,534	636,930,088	360,610	(7,609,352	224,942	(7,473,685)		723,907,281		(500,841)	(500,841)	24,059,005	XXX
68245X-AA-7	1011778 BC UNLIMITED LIABILITY CO	. A	10/18/2017 .	Various		9,000,000	9,000,000	9,367,500	9,258,079		(66,354)	(66,354)		9, 191, 725		(191,725)	(191,725)	815,512	204/01/2022 .
68245X-AE-9	. 1011778 BC UNLIMITED LIABILITY CO	. A	12/07/2017 .	GOLDMAN, SACHS & CO	·	50,286	49,000	49,000							49,000		1,286	1,286	701	
C6901L-AE-7	. 1011778 BC UNLMTD (BRGR KNG) B3 TL	. A	12/29/2017 .	Various	 		78,732	78,633	40 400		98		98		78,732		(513)	(513)	337	
90131H-CA-1	21ST CENTURY FOX AMERICA INC		04/13/2017 .	EXCHANGE	} }-	18,203,924	18,500,000	18, 195, 695	18,196,668		7,255		7,255		18,203,924				251,484	
00186U-AB-5 00037B-AA-0	A PLACE FOR MOM INC TERM LOAN		12/29/2017 .	. SCHEDULED REDEMPTION MATURED	}	12,500	12,500	12,438	13,903,854		63 7.146	 	63 7 . 146		12,500				169	
00037B-AA-0	ABBOTT LABORATORIES		05/08/2017 .	CREDIT SUISSE	†	4,304,953	4,250,000	4,218,380			837		7 , 146		4,219,499		85.453			711/30/2026
002824-BI-0	ABBOTT LABORATORIES	1	03/21/2017	Various		13,059,400	12,750,000	12,668,400	12.668.667		458		458		12,669,125		390.275	390,275		211/30/2036 .
002824-BH-2	ABBOTT LABORATORIES]	.02/23/2017	Various	[::::: [:	19,039,471	18,888,000	18,740,862	18,741,098		227		227		18,741,324		298 , 146	298 , 146		11/30/2046
024747-AC-1	. ABC SUPPLY CO INC		04/15/2017 .	. CALLED @ 102.813		572,000	572,000	573,430	572,952		(113)	(113)		572,839	L	(839)	(839)		04/15/2021
		1	1	BANK OF AMERICA/MERRILL	1								1				1			
00404A-AJ-8	ACADIA HEALTHCARE CO INC		11/01/2017 _	LYNCH	 	536,572	523,000	524,837	523,000	1,491	(277)	1,214		524,214		12,358	12,358	35,793	
00450#-AC-5	ACCOUNT CONTROL TECH TL		11/21/2017 .	SCHEDULED REDEMPTION	} }-	3,508,500	3,508,500	3,455,872	/ 050 655		52,627		52,627		3,508,500				31,501	
00449#-AD-7 00432C-CJ-8	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 4,908,367		815,647	815,647	381,518	
82773W-AD-4	ACCSS_05-A ABSACCUDYNE (SILVER II SCA 2013) TL	n	08/18/2017 .	Various	†	5,724,015 (448)	5,795,324	3,969,797	4,725,674		182,694		182,694		4,908,367		815,647	815,647	84,594	107/25/2034 12/13/2019
00439C-AZ-7	ACCURIDE CORP TL	1	11/20/2017	Various	†	8,546,968	8,750,000	8.510.804	8,489,545		7.680.713	İ	7,680,713		8,516,842		30.126	30 , 126	692 406	11/17/2023
00439C-BC-7	ACCURIDE CORPORATION TERM LOAN		12/29/2017	. SCHEDULED REDEMPTION		26,261	26,261	25,653			608		608		26,261			30,120	187	
				BANK OF AMERICA/MERRILL																
00507V-AE-9	ACTIVISION BLIZZARD INC		01/17/2017 .	LYNCH	ļ .	16,064,506	14,755,000	16,166,231	15,700,705		(14,765		(14,765)		15,685,941		378,566	378,566		09/15/2023
00507V-AG-4	ACTIVISION BLIZZARD INC	.	06/07/2017 _	EXCHANGE	ļ ļ.	16,982,097	17,000,000	16,979,260	16,980,377		1,719		1,719		16,982,097		ļ			709/15/2021
00687Y-AA-3	ADJENT GLOBAL HOLDINGS LTD	-	11/01/2017 .	Various	 	9,494,777	9,415,000	9,471,038	9,226,700	242,408	(2,860)		239,549		9,466,249		28,528	28,528	416,313	308/15/2026
00780*-AA-4	. ADVANTAGE COLORADO CAPCO I SER. A	1	03/01/2017 _	MATURED	1	16.310	16.310	11.880	16.238	ı	72	1	72	1	16.310	ı	1			03/01/2017 _

							onds and Sto		REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15 Total						
									Prior Year Book/	Unrealized	Current Year's	Current Year's Other- Than-	Total Change in Book/ Adjusted	Foreign Exchange Change in Book/	Book/ Adjusted Carrying	Foreign Exchange			Bond Interest/ Stock Dividends	Stated Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation Increase/	(Amor- tization)/	Temporary Impairment	Carrying Value	Adjusted Carrying	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
00780*-AB-2	ADVANTAGE COLORADO CAPCO I SER. B		03/01/2017 .	. MATURED		44,849	44,849	32,669	44, 124		725				44,849					03/01/2017
00769E-AS-9	ADVANTAGE SALES & MKTG 1ST LIEN TL		12/29/2017 .	. SCHEDULED REDEMPTION		20,000	20,000	19,973	19,966		34		34		20,000				148	07/23/2021
00100U-AG-7 007643-AB-5	ADVCD DSPSL SVCS INITIAL TERM LOAN		12/29/2017 .	. SCHEDULED REDEMPTION MATURED		50,732	50,732	50,971 3,391,875	50,971		(238 (1,914		(238)		50,732				303	
00772B-AP-6	AERCAP AVIATION SOLUTION	D	05/30/2017 01/18/2017	BARCLAYS		2,075,000	3,375,000	2,052,500	2.044.394		(444		(1,914)		3,375,000 2.043.950		31,050	31.050	107,578 51.903	
00130H-BV-6	AES CORP		09/27/2017 .	CALLED @ 100.000		392,000	392,000	376.320	381,389		3.091		3.091				7,520	7,520	13,345	
00130H-BW-4	AES CORP		11/01/2017 .	GOLDMAN, SACHS & CO		6,345,000	6,000,000	5,943,750	5,951,391		3,955		3,955		5,955,346		389,654	389,654		04/15/2025 _
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
00809D-AN-4	AES CORPORATION THE TERM LOAN B	-	12/29/2017 .	. SCHEDULED REDEMPTION		45,000	45,000	44,944			56		56		45,000			ļ		05/24/2022
00817Y-AK-4	AETNA INC		05/15/2017 .	MATURED	-	4,000,000	4,000,000	3,973,600	3,997,962		2,038		2,038		4,000,000		E 054	F 0F4		05/15/2017 .
00817Y-AT-5 00817Y-AU-2	AETNA INC		03/16/2017 _	. CALLED @ 101.000 CALLED @ 101.000		9,000,000 15,250,000	9,000,000 15,250,000	8,993,250 15,248,475	8,994,486 15,248,637		463 61		463 61		8,994,949 15,248,697		5,051 1,303	5,051 1,303		06/07/2019 06/15/2021
00828K-AF-2	AFFINION GROUP TRANCHE B TL	1	01/03/2017 .	EXCHANGE	·	13,200,000	13,230,000	10,240,4/0	13,240,037		ļ ⁰ 1	ļ	01	ļ	13,240,09/		1,303	1,303	245,017	
001055-AH-5	AFLAC INC		02/15/2017 .	MATURED		10,000,000	10,000,000	9,991,100	9,999,770		230		230		10,000,000				132,500	
02660T-FJ-7	AHM_05-2 RMBS		12/01/2017 _	. SCHEDULED REDEMPTION		1,466,821	1,466,821	947,341	989,347		477,474		477,474		1,466,821					01/25/2041
02660V-AY-4	AHMA_05-2 RMBS		12/26/2017 _	SCHEDULED REDEMPTION		13,995	17,819	7,791	8,407		5,587		5,587		13,995				188	03/25/2036 _
009089-AB-9	AIR CANADA	A	11/15/2017 .	_ Various		318,825	318,825	331,977			(13, 152)	(13, 152)		318,825					11/15/2022
009090-AB-7 C0102M-AH-8	AIR CANADA 2015-1 PASS THROUGH ABS	- A	09/15/2017 .	. SCHEDULED REDEMPTION			845,547	845,547 1,000,392	845,547		254		254		845,547					09/15/202410/06/2023
C0102M-AF-2	AIR CANADA TL	Α	12/29/2017 .	Various		2,986,244	3,000,000	2,985,000	2,985,418		254 820		254 820		2,986,238			8, 105		10/06/2023 .
00913R-AB-2	AIR LIQUIDE FINANCE SA	D		CREDIT AGRICOLE			8,500,000		8,456,640		1.483		1.483		8,458,124		(195.954)	(195,954)		09/27/2021
0001011 /10 2	THE ENGINE THURSE ON			MITSUBISHI UFJ		, LOE, 110			, 100,010		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,400		, 100, 121		(100,004)	(100,004)		2.30/2//2021
00913R-AD-8	AIR LIQUIDE FINANCE SA	. D	01/06/2017 .	SECURITIES (USA)		15,252,960	16,000,000	14,861,994	14,865,008		2,466		2,466		14,867,473		385,487	385,487		09/27/2026
00928Q-AF-8	AIRCASTLE LTD		04/15/2017 _	MATUREDBANK OF AMERICA/MERRILL		2,237,000	2,237,000	2,506,755	2,259,370	2,419	(24,789		(22,370)		2,237,000					04/15/2017
00928Q-AG-6	AIRCASTLE LTD		10/25/2017 .	LYNCH		2,220,000	2,000,000	2,315,000	2,237,839		(56,728)	(56,728)		2, 181, 112		38,888	38,888		04/15/2020
00928Q-AN-1	AIRCASTLE LTD		10/25/2017 .	Various		7,570,000	7,000,000	7,440,000	7,331,409	58,982	(56, 111)	2,872		7,334,281		235,719	235,719		02/15/2022
012725-AB-3 013093-AA-7	ALBEMARLE CORP		01/11/2017 _ _08/09/2017 _	TENDER OFFER		12,437,640 6,516,233	12,000,000 6,371,000	11,985,000 6,685,165	11,991,011 6,578,355	88,397	82		82 61,305		11,991,093 6,639,659		446,547	446,547 (123,426)	40,000	12/01/2019
013093-AC-3	ALBERTSONS COMPANIES LLC		08/09/2017 .	Various		6,468,850	6,650,000	6,650,000	6,583,500	66,500	(27,093	' 			6,650,000		(123,426)	(123,426)		03/15/2025
01310T-AP-4	ALBERTSONS LLC 2016-2 B-4		06/27/2017 .	Various		2,527,198	2,567,225	2,515,561	2,519,191		7.979		7,979		2,527,170		27	27		08/25/2021
01310T-AQ-2	ALBERTSONS LLC 2016-2 B-5		.06/27/2017	Various		4,444,581	4,477,528	4,440,716	4,442,013		1,641		1,641		4,443,653		928	928	97,235	
01310T-AS-8	ALBERTSONS LLC 2017-1 TERM B-4		07/13/2017 _	Various		(3,656)											(3,656)	(3,656)		08/25/2021 _
01310T-AT-6	ALBERTSONS LLC 2017-1 TERM B-5		12/29/2017 .	Various		1,007,332	1,017,332	1,009,827		 	186		186	ļ	1,010,013	 	(2,681)	(2,681)	11,651	
013817-AU-5	ALCOA INC	-	01/04/2017 .	. GOLDMAN, SACHS & CO UNION BANK OF		2,216,325	2,038,000	1,961,575	1,975,326		335		335		1,975,661		240,664	240,664	50 , 135	08/15/2020 .
013817-AV-3	ALCOA INC	1	_01/04/2017 _	SWITZERLAND		3,529,787	3,325,000	3,076,063	3,113,683		937	1	937		3,114,620		415, 167	415, 167	41 895	04/15/2021
01449H-AK-5	ALERE INC TERM LOAN B		10/03/2017 .	Various		1,376,919	1,376,919	1,371,155	1,374,103				7,966		1,376,919					06/20/2022 .
01609W-AG-7	ALIBABA GROUP HOLDING LTD	. D	11/28/2017 .	MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000					11/28/2017 .
	W 18184 9888 W 2119 :		40 (04 :== :::	BANK OF AMERICA/MERRILL				,			I	1								10.005 :
01609W-AU-6 01609W-AV-4	ALIBABA GROUP HOLDING LTD	- [D	12/01/2017 .	LYNCH	+	4,141,166	4,050,000	4,044,452	<u> </u>		·	·			4,044,452		96,714	96,714		12/06/2037 .
01609W-AV-4 01642P-AV-8	ALIBABA GROUP HOLDING LTDALIX PARTNERS 2016 REFI TLB	- D	11/30/201/ .	Various	†	6,599,815	6,480,000	6,469,049 3,212,936	3,213,055		(3.599	<u>, </u>	(3.599)		6,469,049 3,209,456		130,766	130 , 766		12/06/2047 .
01642P-AV-8	ALIX PARTNERS LLP TLB	1	12/29/2017	SCHEDULED REDEMPTION	1	3,209,456	3,209,456	3,212,936			(3,599		(3,599)		3,209,456				482	
018581-AJ-7	ALLIANCE DATA SYSTEMS CORPORATION		03/21/2017	STIFEL CAPITAL MARKETS		3,034,118	2,950,000	2,950,000	2,950,000			<u> </u>			2,950,000		84, 118	84, 118	70, 183	
01881U-AD-7	ALLIANT HLDGS INTER TLB		01/24/2017 .	Various	ļ	492,843	497,500	492,804	492,796		45	ļ	45		492,841	L	2	2	9,468	08/12/2022
01881U-AC-9	ALLIANT HOLDINGS INITIAL TL		12/29/2017 .	. Various	ļ	348,352	348,352	345,227	19,922		5,702		5,702		345,612		2,739	2,739	3,953	
90350V-AJ-7	ALLIED UNIVERSAL AMEND DD INCREASE		03/31/2017 .	Various		125,073	125,844	125,844	125,844		109		109		124,993		79	79		07/28/2022 .
90350V-AH-1 90350V-AC-2	ALLIED UNIVERSAL AMEND TLALLIED UNIVERSAL INITIAL TL	-[04/19/2017 _ 12/29/2017 _	. Various SCHEDULED REDEMPTION	+	1,237,730 18,322	1,248,526	1,236,758 18,179	1,236,767 11,162		566 149	·	566 149		1,237,333 18.322		396	396		07/28/2022
90350V-AC-2 019736-AD-9	ALLISON TRANSMISSION INC	1	11/01/2017 .	Various	-	3,435,150	3,375,000		3,375,000		149	<u> </u>	149	ļ	3,375,000	 	60 , 150	60 , 150		10/01/2024
BASOGN-YV-4	ALLNEX (LUX) & CY S.C.A. TLB2	D	12/29/2017	. SCHEDULED REDEMPTION		9,284	9,284	9.284	2,852		İ	<u> </u>			9.284					
BASOH2-VW-0	ALLNEX (LUX) & CY S.C.A. TLB3	D	12/29/2017	SCHEDULED REDEMPTION		6,994	6,994	6,994	2,148						6,994				57	
02005N-AD-2	ALLY FINANCIAL INC		10/31/2017 _	R.W.PRESSPRICH & CO		3,259,750	3,250,000	3,420,625	3,276,906		(24,513		(24,513)	ļ	3,252,393					12/01/2017 _
02005N-AV-2	ALLY FINANCIAL INC		03/21/2017 .	GOLDMAN, SACHS & CO		2,045,000	2,000,000	2, 107, 500	2,035,000	65,268	(2,514)	62,755		2,097,755		(52,755)	(52,755)	49,542	09/30/2024
00005N AW 0	ALLY FINANCIAL INC	1	00 (00 (00 17	BANK OF AMERICA/MERRILL		40.057.070	40 550 000	40 450 000	40 405 004		0.050	1	0.050		40 504 657		050 440	050 440	000 000	44 (40 (00 10
02005N-AW-0 02005N-AZ-3	ALLY FINANCIAL INC		06/02/2017 . 01/18/2017	LYNCH JPMORGAN CHASE & CO	+	12,857,276 5,075,000	12,559,000 5,000,000	12,453,969	12,495,804 4.962.552		9,053 657		9,053 657		12,504,857 4,963,208		352,419	352,419 111,792	260,338	11/18/2019
UZUUJIY-KZ-J	JALLI I INANGIAL ING	1	1.01/10/201/	I UL HUTUAIN ULMOE & UU.								1		1	4.503.208					1 00/00/2020

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwi	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
02005N-BA-7	ALLY FINANCIAL INC		03/21/2017	Various		3,445,898	3,500,000	3,470,000	3,416,719	56,948	573		57,522		3,474,241		(28,343)	(28,343)	78,240	03/30/2025
02034D-AC-1	ALMONDE INC AKA MISYS TERM LOAN		11/30/2017	Various		999,205	1,003,750	998,731			(516		(516)		998,215		990	990	19, 116	
02154U-AD-5	ALTICE (CEQUEL) US TLB EXTENDING		04/26/2017 _	Various		13, 127, 277	13, 161, 656	13, 125, 908	13, 128, 393		63,329		63,329		13, 126, 077		1,200	1,200	258,365	
02155F-AA-3	ALTICE US FIN I CORP		11/01/2017 _	CREDIT SUISSE		2,351,250	2,250,000	2,250,000	2,250,000						2,250,000		101,250	101,250		07/15/2023
02154U-AF-0 L0178B-AC-2	ALTICE US FINANCE I REFI TL		12/29/2017	SCHEDULED REDEMPTION Various	-	65,644	65,644 2,257,053	65,472 2,393,218			172		(398,763)				98.001	98,001	8,030	
02254G-AC-7	ALVOGEN PHARMA US INC TL		12/29/2017	SCHEDULED REDEMPTION		48.416	48,416	2,393,216			423		(390,703)				90,001	90,001	317	
00164U-AB-1	AMAG PHARMA INITIAL TERM LOAN		05/11/2017	Various		1,171,875	1,171,875	1,169,602	1, 168, 945	553	2,377		2,930		1,171,875					08/17/2021
1		1		BANK OF AMERICA/MERRILL																
023135-AL-0	. AMAZON.COM INC		08/11/2017 _	LYNCH		5,091,000	5,000,000	4,990,000	4,993,987		1,246		1,246		4,995,233		95,767	95,767		12/05/2019
023135-AX-4	. AMAZON. COM INC		10/03/2017	Various		21,660,820	21,500,000	21,444,315			737				21,445,052		215,768	215,768		08/22/2024
00164D-AM-5	AMC ENTMT INC TERM LOAN B		10/19/2017	Various	+	6,478,790	6,482,402	6,489,576	6,490,561	400.000	(1,055		(1,055)		6,489,506	}	(10,716)	(10,716)		12/15/2022
00164V-AD-5 02368*-AD-4	AMC NETWORKS INC		09/28/2017 05/22/2017	Various	+	17,306,250		17, 192,500 6, 179, 225	17,071,269	109,030	(1,899				17, 178, 399 6, 234, 332		127,851	127,851		04/01/2024
023771-R9-1	AMERICAN ARLINES 2016-3 PASS THRO ABS		10/15/2017	SCHEDULED REDEMPTION		117,358	117,358	117,358	117,358						117,358				3,638	
023771-S2-5	AMERICAN AIRLINES 2016-3 PASS THRO ABS		10/15/2017	SCHEDULED REDEMPTION		140,514	140,514	140,514	140,514						140,514					04/15/2030
02376C-AT-2	AMERICAN AIRLINES 2017 CLASS B TL		04/28/2017	SCHEDULED REDEMPTION		35,000	35,000		34,759		241		241		35,000				497	04/28/2023
02376C-AW-5	AMERICAN AIRLINES INC 2017 REP TL		06/27/2017	. SCHEDULED REDEMPTION			88,425	88,093	88,058		367		367						447	06/27/2020
023766-AD-0	AMERICAN AIRLINES INC ABS		07/15/2017	. SCHEDULED REDEMPTION		46,089		46,089	46,089						46,089					07/15/2022
02376T-AC-2 02377B-AC-0	AMERICAN AIRLINES INC ABS		07/15/2017 09/22/2017	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		154, 171 929, 976	154, 171	154, 171 929.976	154, 171 929.976						154, 171					01/15/2022
023778-AA-6	AMERICAN AIRLINES INC ABS		10/01/2017	. SCHEDULED REDEMPTION	-	820,391	820,391								820,391					03/22/2025
02011A AA 0	AMERICAN ATTEMENTANCE TAND AND		110/01/2017	BANK OF AMERICA/MERRILL			020,001													
02406P-AN-0	AMERICAN AXLE & MANUFACTURING INC		_06/02/2017 _	LYNCH		4,955,125	4,900,000	4,930,000	4,908,513		(3,238)	(3,238)		4,905,275		49,850	49,850	203,690	02/15/2019
02406P-AL-4	AMERICAN AXLE & MFG INC		03/28/2017	Various		5, 145, 375	5,000,000	5,398,125	5, 156,000	85,639	(21,297		64,342		5,220,342		(74,967)	(74,967)	144,048	
02474R-AE-3	. AMERICAN BLDRS & CONT TL B-1		12/29/2017	. SCHEDULED REDEMPTION	-	71,711	71,711	71,793	71,800				(89)		71,711				370	
025537-AF-8	AMERICAN ELECTRIC POWER		12/15/2017	. MATURED MIZUHO SECURITIES USA		15,000,000	15,000,000	14,982,600	14,996,584		3,416		3,416		15,000,000				247,500	12/15/2017
025816-BH-1	AMERICAN EXPRESS CO		12/19/2017	INC.		20,944,169	20,909,000	20,909,000	20,909,000						20,909,000		35, 169	35,169	305 460	05/22/2018
0258M0-DN-6	AMERICAN EXPRESS CREDIT CORPORATIO		06/05/2017	. MATURED		30,000,000	30,000,000	30,000,000	30,000,000						30,000,000		, 00, 100	, 100	195 777	06/05/2017
02665W-AG-6	AMERICAN HONDA FINANCE CORP		01/19/2017	DEUTSCHE BANK AG		25,024,250	25,000,000	25,000,000	25,000,000						25,000,000		24,250	24,250		07/14/2017
02665W-AR-2	AMERICAN HONDA FINANCE CORPORATION	_ C	12/11/2017	MATURED		25,000,000	25,000,000	25,000,000	25,000,000						25,000,000				370, 190	12/11/2017
				OPPENHEIMER & CO., INC.																
02753G-AA-7	AMERICAN MIDSTREAM PARTNERS LP		08/11/2017	ONLED & 404 054	+	2,660,000	2,660,000	2,660,000	2,640,050	19,950		·	19,950		2,660,000	}		175		12/15/2021
029912-BD-3 00215N-AD-2	AMERICAN TOWER CORP		07/31/2017 12/29/2017	CALLED @ 101.351	-	3,000,000 5,000	3,000,000	2,997,630	2,999,605		220		220		2,999,825 5.000		175	175		01/15/2018
JUZ IJIV-MU-Z	, AIRLITOAN TRAIT TO SOLUTIONS TWO		12/23/201/	RBC DOMINION SECURITIES	-	3,000	000,د	4,900								·			10	03/31/2024
030981-AH-7	AMERIGAS PARTNERS L.P.	.	10/24/2017			7,393,750	7,000,000	7,000,000	7,000,000			. [7,000,000	<u> </u>	393,750	393,750	367.500	05/20/2024
				BANK OF AMERICA/MERRILL													,	,		
030981-AK-0	AMERIGAS PARTNERS LP/AMERIGAS FINA		06/16/2017 _	LYNCH		3,698,708	3,644,000	3,644,000	3,644,000			ļ			3,644,000		54,708	54,708		05/20/2025
03073E-AG-0	AMERISOURCEBERGEN CORP		12/29/2017	CALLED @ 105.587	-	12, 110,000	12,110,000	12,402,578	12,218,732		(36,084		(36,084)	ļ ļ	12, 182, 648	ļ	(72,648)	(72,648)		11/15/2019
031162-AV-2 031652-BE-9	AMGEN INCAMKOR TECHNOLOGIES INC	-1	06/01/2017 . 07/19/2017 .	. MATURED	+	3,000,000	3,000,000	3,562,302	3,043,950	 	(43,950		(43,950)	}	3,000,000	}	(5, 156)	(5, 156)		06/01/2017
US 1002-BE-9	. AMINUN TEUNINULUGIES TNC		// וש/צו //ע	SUNTRUST INVESTMENT	-	2,466,000	2,466,000	2,505,564	2,476,792			'l	(5,635)		2,471,156		(5, 156)	(5, 156)	144,306	06/01/2021
00175P-AA-1	AMN HEALTHCARE INC		_03/15/2017 _	SERVICES, INC.		3,677,375	3,650,000	3,650,000	3,640,875	9, 125		L	9, 125		3,650,000	L	27,375	27,375	84,490	10/01/2024
03234T-AR-9	AMWINS GROUP INC TERM LOAN		.03/01/2017	Various		(781))										(781)	(781)		01/25/2024
032654-AN-5	ANALOG DEVICES INC		02/07/2017	Various		12,570,778	12,750,000	12,669,165	12,669,656		730				12,670,386		(99,608)	(99,608)	80 , 160	12/05/2026
03280F-AH-4	ANCESTRY COM INC 1ST LIEN TLB		12/29/2017	. SCHEDULED REDEMPTION	-	12,500	12,500	12,438	12,438		62	J	62		12,500			/00 5	33	10/19/2023
035242-AG-1 035242-AJ-5	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/19/2017 05/25/2017	GOLDMAN, SACHS & CO BARCLAYS	-	10,010,600 6,724,640	10,000,000	10, 128, 900 6, 898, 944	10,110,741		(3,341		(3,341)		10, 107, 400 6, 846, 735		(122,095)	(96,800) (122,095)		02/01/2019
U00242-AJ-5	ANNIEUSEN-DUSUN INDEV FINANCE INC	· · · · · · · · · · · · · · · · · · ·	00/20/201/	BANK OF AMERICA/MERRILL	-				0,871,083		(24, 349	' 	(24,349)		9,840,735		(122,095)	(122,095)	140 , 302	02/01/2021
035287-AE-1	ANIXTER INC	1	10/30/2017	LYNCH		10,687,500	10,000,000	10,311,750	10,236,297		(37,865)	(37,865)		10 . 198 . 432	1	489.068	489.068	555 208	10/01/2021
03690A-AA-4	ANTERO MIDSTREAM PART FI		_07/31/2017 _	Various		6,749,413	6,600,000	6,627,450	6,626,300		(364		(364)		6,625,936		123,476	123,476		09/15/2024
03674X-AF-3	ANTERO RESOURCES CORP		11/01/2017	Various		3,312,118	3,290,000	3,290,178	3,290,154		(26		(26)		3,290,127		21,990	21,990		06/01/2023
		1	l	CITIGROUP GLOBAL		1						.1				1				1
03674P-AL-7	ANTERO RESOURCES FINANCE CORP		04/24/2017	MARKETS		1,288,530	1,251,000	1,265,686	1,259,152		(868)	(868)		1,258,284		30,246	30,246		11/01/2021
	AP GAMING I LLC (AGS LLC) TLB		12/29/2017 12/29/2017	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-	2,000	2,000 629,223	1,995 612,300	612,342		5		16.880		2,000 629,223					02/15/2024 01/31/2022
U3/49J-AU-2	JAFOU HULUINGO LLU IL	_	1 12/29/201/	I SUMEDULED REDEMPTION	. L	029,223	029.223	012.300	012.342	1	10.880	L	10.880	1	029.223		L		9.3/4	01/31/2022

SCHEDULE D - PART 4

					Showing All L	₋ong-Term E	sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
												_		Total						
												Current	Total	Foreign					Bond	
														Exchange	Book/				Interest/	
									Dries Vees		0	Year's	Change in			Faraian				Ctatad
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
03789X-AA-6	APP1HP_14-1 ABS	Ŭ	12/05/2017 .	. Various		21,263	21,263	20,984			278	a di di	278		21,263			'	227	09/06/2044
			T	BANK OF AMERICA/MERRILL			, , , , , , , , , , , , , , , , , , , ,													
037833-AQ-3	APPLE INC		08/11/2017 _	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
037833-CB-4	APPLE INC	.	_05/04/2017 _	Various		28,150,020	28,500,000	28,471,500	28,475,279		3,350		3,350		28,478,630		(328,610)	(328,610)	239,479	08/02/2019
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)		08/04/2021
03827F-AR-2	APPLIED SYS 1ST LIEN INITIAL TL		09/19/2017 .	. Various		2,531,897	2,531,897	2,514,494	2,512,461		19,436		19,436		2,531,897				78,578	01/25/2021
03827F-AX-9	APPLIED SYSTEMS INC TLB		12/29/2017 .	. SCHEDULED REDEMPTION		6,310	6,310	6,310							6,310				12	
03837P-AA-5	AQFIT_17-A ABS		12/15/2017 _	SCHEDULED REDEMPTION		20,233	20,233	20,230			2		2		20,233				36	
038522-AK-4	ARAMARK SERVICES INC		03/07/2017 .	JPMORGAN CHASE & CO		1,560,000	1,500,000	1,500,000	1,500,000			ļ	ļ		1,500,000	ļ	60,000	60,000		01/15/2024
038522-AL-2	ARAMARK SERVICES INC		02/17/2017 .	EXCHANGE		7,217,656	6,979,000	7,241,080	7, 171, 724	51,397	(5,588		45,809		7,217,533		122	122		01/15/2024
038522-AM-0	ARAMARK SERVICES INC		02/17/2017 _	EXCHANGE		4, 125,743	4, 100, 000	4, 127, 375	4,059,000	67, 136	(401)	66,734		4, 125, 734		9	9	41,114	
03938L-AX-2	ARCELORMITTAL	. D	10/16/2017 .	TENDER OFFER		10,901,110	9,944,000	10,363,933	10,333,310	ļ	(54, 155		(54, 155)		10,279,155	ļ	621,955	621,955		02/25/2022
03938L-AZ-7	ARCELORMITTAL SA	D	11/06/2017 .	JPMORGAN CHASE & CO		2,477,955	2, 127, 000	2,270,573	2,266,730	 	(11,590)	(11,590)		2,255,140	ļ	222,815	222,815	121,955	
03938D-AF-9	ARCH COAL INC TL		05/03/2017 .	. Various		(972)						. }				ļ	(972)	(972)		03/07/2024
BASOHJ-AG-1	ARCH COAL INC. EXIT TL		03/07/2017 .	. Various		1,619,005	1,619,005	1,634,082	1,634,586		(15,581)	(15,581)		1,619,005					10/05/2021
03939P-AA-2	ARCH MERGER SUB INC		12/15/2017 _	Various		6,756,775	7,716,000	7,704,288			222		222		7,704,510		(947,735)	(947,735)		09/15/2025
03968M-AD-7	ARDAGH HLDGS USA INC NEW		03/09/2017 .	Various		5,564,725	5,564,725	5,542,181	5,542,094		22,631		22,631		5,564,725					12/17/2021
03969A-AH-3	ARDAGH PACKAGING FINANCE PLC	. D	09/28/2017 .	. JPMORGAN CHASE & CO		10,904,798	10,654,000	10,728,749	10,567,490	155, 262	(10,816		144,446		10,711,935		192,862	192,862		05/15/2023
03969A-AK-6	ARDAGH PACKAGING FINANCE PLC	. D	06/12/2017 .	. CALLED @ 102.000		1,300,000	1,300,000	1,293,500	1,294,245		541		541		1,294,786		5,214	5,214		05/15/2021
04021L-AA-8	ARGOS MERGER SUB INC		04/05/2017 .	Various		10,977,821	11,325,000	11,746,594	11,492,589	174,346	(9,259		165,088		11,657,676		(679,855)	(679,855)		03/15/2023
007036-PC-4	ARMT_05-6A RMBS		12/25/2017 .	- Various		36,620	135,033	49,093	22,612	61,932	(8,362		14,007		36,620				937	
04269G-AM-4	ARRIS GROUP INC TERM LOAN B		12/29/2017 .	. SCHEDULED REDEMPTION		14,250	14,250	14,214	4 000 007		36		36		14,250				63	
04269G-AL-6	ARRIS GROUP TL-B		04/26/2017 .	. SCHEDULED REDEMPTION		1,907,374	1,907,374	1,906,020	1,906,327		1,047		1,047		1,907,374				22, 142	04/17/2020
02083J-AC-8	ASCEND LEARNING LLC		12/29/2017 .	. SCHEDULED REDEMPTION BANK OF AMERICA/MERRILL		1,563	1,563	1,555			8		8		1,563				b	07/12/2024
044000 AF 4	ASHLAND INC		10 /07 /0017	LYNCH		5,290,625	5,000,000	5,051,250	0.475.040		(5,869	\	(5,869)		5.050.397		240,228	240,228	000 044	08/15/2022
044209-AF-1 044209-AM-6	ASHLAND INC		10/27/2017 .	Various	+	6,878,613	6,500,000		2,475,016 6,711,250	330 , 136	(1, 176	/			7,040,209		(161,597)	(161,597)		05/15/2022
045054-AB-9	ASHTEAD CAPITAL INC		08/09/2017 .	TENDER OFFER		8,801,750	8,500,000	8,922,500	8,818,939	330, 130	(56, 263	/	(56, 263)				39,075			05/15/2043
045054-AC-7	ASHTEAD CAPITAL INC		11/01/2017	Various		4,729,676	4,421,000	4.640.483	4,601,022	10.088	(14,285		(4, 197)		4,596,826		132.851	132,851		10/01/2024
046353-AK-4	ASTRAZENECA PLC	n	06/05/2017 .	HSBC SECURITIES, INC	†		17,750,000		4,601,022				6,253			 	233,326	233,326		11/16/2020
04649V-AQ-3	ASURION LLC REPLACEMENT B-2 TL	. D	06/15/2017 .	Various		322,814	335,386	322.078	320.810		1,993		1,993		322.803		11	11		07/08/2020
04649V-AS-9	ASURION LLC REPLACEMENT B-5 TL		12/29/2017	SCHEDULED REDEMPTION		32,867	32,867	32,078	30,245				1,993		32,867		·		230	
00206R-CL-4	AT&T INC		12/01/2017	EXCHANGE		5,087,102	5,000,000	4,997,450	4,998,235		448		448		4,998,684		88.419	88,419	112,632	
00206R-CM-2	AT&T INC		12/01/2017 .	EXCHANGE		18,035,188	17,571,000	17,565,729	17,566,852		646	ļ	646		17,567,497	<u> </u>	467,690	467,690	484,667	
00206R-EK-4	AT&T INC	1	I11/09/2017	Various		13.934.944	13.989.000	13.986.762			93		93		13.986.855	<u> </u>	(51,911)	(51,911)	98.827	
00206R-EL-2	AT&T INC	-	1.11/13/2017	Various		17, 193, 292	17,200,000	17, 171, 104			607		607		17, 171, 711		21,581	21,581	96,654	
00206R-EM-0	AT&T INC		11/09/2017	Various		21,536,206	21,500,000	21,462,805			500		500		21,463,305		72,901	72,901		08/14/2027
		1	T	CITIGROUP GLOBAL		.,000,200		., .02,000		[500		[[[[
00206R-EN-8	AT&T INC	.]	09/20/2017 .	MARKETS	1	17.399.176	17,200,000	17 . 169 . 384	L	L	114	L	114		17 . 169 . 498	L	229.678	229.678	105 . 350	08/14/2037
00206R-EP-3	AT&T INC		1.09/18/2017	Various		10,385,652	10,320,000	10,297,193			24		24		10,297,217			88,435		02/14/2050
00206R-EQ-1	AT&T INC		1.1/16/2017	Various		12,079,276	12,040,000	12,011,826			25		25		12,011,852		67,425	67,425		08/14/2058
00206R-ER-9	AT&T INC		12/01/2017 .	DIRECT		300	300	301							301		(1)	(1)	,	02/15/2028
00206R-ES-7	AT&T INC		12/01/2017 .	DIRECT		749	751	754									(5)	(5)		02/15/2030
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
00216H-AB-8	ATI PHYSICAL THERAPY TL		12/29/2017 _	SCHEDULED REDEMPTION		5,000	5,000	4,956	4,954		46		46		5,000				44	05/10/2023
04765B-AG-7	ATKORE INTL INITIAL INCREM TL		12/29/2017 .	. SCHEDULED REDEMPTION		4,413	4,413	4,311	4,309	ļ	105	ļ	105		4,413	ļ	ļ	ļ ļ	107	12/22/2023
00488K-AE-6	ATLANTIC BROADBAND PENN TLB	C	12/29/2017 .	. SCHEDULED REDEMPTION		11,547	11,547	11,543	11,542		4		4		11,547				36	11/30/2019
05068M-67-9	AUCT PT 2006-5B ABS		10/20/2017 _	Various		31	9, 175, 000										31	31		04/10/2026
05068M-69-5	AUCT PT 2006-6B ABS		10/27/2017 _	_ Various		47	1,625,000										47	47		04/10/2026
05069G-30-9	AUCT PT 2006-7B ABS	.	11/15/2017 _	Various		63	500,000					ļ	ļ			ļ	63	63		06/08/2026
05070D-30-3	AUCTION PASS THROUGH TRT B-4 ABS	-	09/14/2017 .	Various		109	1, 100, 000					ļ					109	109		06/01/2027
05069M-30-6	AUCTION PASS THROUGH TRUST ABS		12/06/2017 _	. Various		159	8,000,000										159	159		06/08/2026
05070C-30-5	AUCTION PASS THROUGH TST B7-3 ABS		11/28/2017 _	Various		43	150,000										43	43		05/29/2027
05329W-AK-8	AUTONATION INC		06/05/2017 _	U.S. BANCORP		10,241,760	9,500,000	10,404,750	10,029,952	ļ	(71,557)	(71,557)		9,958,395	ļ	283,365	283,365	445,576	
053332-AS-1	AUTOZONE INC	-	01/25/2017 .	. Various		5,430,732	5,500,000	5,497,910	5,498,466	 	26		26		5,498,491	ļ	(67,759)	(67,759)	39,493	
053332-AU-6	AUTOZONE INC		05/24/2017 .	. Various		9,918,455	10,000,000	9,993,000	9,994,591		612		612		9,995,203		(76,748)	(76,748)	74,682	
G2967L-AG-8	AVAGO (BC LUX) TERM TLB3 DOL LOAN		01/19/2017 _	Various		22,543,915	22,543,915	22, 173,505	22, 171, 255		372,660		372,660		22,543,915				83,645	02/01/2023
05350F-AF-8	AVANTOR PERFOR MATERIALS INIT TL		03/10/2017 _	Various		6,363,274	6,363,274	6,311,907	6,314,448		48,825		48,825		6,363,274	ļ			137,871	06/21/2022

SCHEDULE D - PART 4

					Showing All L	.ong-Term E	sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
									-	11	12	13	14	15	-			_		
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D.:			Year's	Change in	Exchange		F				04-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
N0805E-AG-6	AVAST HOLDING B.V. TERM LOAN	J.g.:	12/29/2017 .	. SCHEDULED REDEMPTION	0.00	37,883	37,883	37,726	1 01.0.0	200.0000	157		157	14.45	37,883					09/29/2023
N0805E-AB-7	AVAST SOFTWARE INITIAL DOLLAR TL	D	03/31/2017 .	EXCHANGE		2,948,695	2,962,500	2,948,141	2,947,971		717		717		2,948,689		6	6	37 , 443	09/30/2022
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	
05400K-AB-6	AVOLON TLB-2 BORROWER 1 (LXMBRG)		12/29/2017	SCHEDULED REDEMPTION		10,000	10,000	9,950			50		50		10,000				16	03/21/2022
00241Y-AB-0	AVSC HOLDING CORP 1ST LIEN		04/27/2017 .	Various		1,059,419	1,059,419	1,056,043	1,056,077		3,342		3,342		1,059,419				23,661	01/25/2021
90347B-AH-1	AXALTA COATING SYSTEMS DUTCH HOL		12/29/2017 .	. SCHEDULED REDEMPTION		30,000	30,000	29,963			38		38		30,000				254	06/01/2024
	B&G FOODS INC TLB-2		11/20/2017 _	Various		5, 135, 277	5, 120, 879	5, 135, 433	5, 137, 074		(1,790		(1,790))	5, 135, 284		(7)	(7)	176,887	
	BAFC 2005-B 3A3 RMBS		12/20/2017 _	SCHEDULED REDEMPTION		392,847	392,847	275,792	319,717		73, 130		73, 130		392,847				3,014	
	BAFC 2006-B 1A1 RMBS		12/01/2017 .	. SCHEDULED REDEMPTION		157 , 182	161,424	95, 101	118,680		38,502		38,502		157 , 182				1,627	
	BAFC 2007-C 6A2 RMBS		12/20/2017 .	. SCHEDULED REDEMPTION		367,878	367,878	215,342	231,469		136,409		136,409		367,878					05/20/2047
	BAFC_07-4A RMBS		12/01/2017 .	Various		2, 124, 233	2,555,371	2,324,053	2,346,969		(195,525		(222,735)		2, 124, 233				77,859	
059522-AC-6 05955Y-AM-1	BAFC_07-C RMBS	-	12/20/2017 _ 04/01/2017 _	SCHEDULED REDEMPTION	·	432,549 538,635	473,726	303,695 537,289	334,966	 	97,583	†	97,583 42	 	432,549 538,635	 	 		3,757	
U0900Y-AM-1	BAFC_10-R3 RMBS	-	. /4/01/2017 لل	. SCHEDULED REDEMPTION CITIGROUP GLOBAL		538,635	538,635		538,593		42		42		538,635				9,398	09/26/2037
058498-AR-7	BALL CORP		.09/26/2017	MARKETS		2.728.983	2.521.000	2.521.000	2,521,000			1			2,521,000		207.983	207.983	120 602	03/15/2022
030490-ND-7	DALL CONF	-	1.08/20/2017 .	BANK OF AMERICA/MERRILL			2,521,000		2,321,000								201,983	201,983		03/ 13/ 2022
058498-AS-5	BALL CORP		09/26/2017 .	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	/17 333	11/15/2023
07386H-SQ-5	BALTA 05-4 RMBS		12/26/2017 .	SCHEDULED REDEMPTION		617,940	617.940			102,304	(3,754		(3,754)	١	617,940		450,221	450,221		04/25/2035
	BANK OF AMERICA - RITS 2007-2 ABS		1.11/17/2017	DISTRIBUTION		33		2				/	(0,704)	,			33	33		08/21/2027
	5 met 6 met 10 met 10 e 10 e 1 met 1		1	BANK OF AMERICA/MERRILL																
06051G-EQ-8	BANK OF AMERICA CORP		01/18/2017 .	LYNCH		9,037,980	9,000,000	8,973,720	8,998,711		350		350				38,919	38,919	117.219	03/22/2017
				BANK OF AMERICA/MERRILL		, , ,	,	, , , ,	, , ,						,,		, , ,	,	,	
06051G-GC-7	BANK OF AMERICA CORP		02/03/2017 _	LYNCH		6,796,736	6,800,000	6,800,000	6,800,000						6,800,000		(3,264)	(3,264)	57,679	11/25/2027
				MIZUHO SECURITIES USA																
06051G-GN-3	BANK OF AMERICA CORP		09/21/2017 _	INC		17,210,526	17,200,000	17,200,000							17,200,000		10,526	10,526		07/21/2021
	BANK OF AMERICA NA		06/15/2017 .	. MATURED		3,000,000	3,000,000	2,650,634	2,975,258		24,742		24,742		3,000,000					06/15/2017
	BANK OF MONTREAL	A		MATURED		2,000,000	2,000,000	1,995,900	1,999,976		24		24		2,000,000					01/11/2017
06406H-CK-3	BANK OF NEW YORK MELLON		01/19/2017 _	GOLDMAN, SACHS & CO		15,040,170	15,000,000	15,000,000	15,000,000						15,000,000		40 , 170	40 , 170	28,305	03/06/2018
		_		MITSUBISHI UFJ																
	BAT CAPITAL CORP	C		SECURITIES (USA)		4,998,400	5,000,000	5,000,000							5,000,000		(1,600)	(1,600)		08/14/2020
05526D-AU-9	BAT CAPITAL CORP		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
05526D-AW-5	BAT CAPITAL CORP	0	10/05/2017 .	INC.		8,663,339	8,600,000	8,600,000							8,600,000		63,339	63,339	20.264	08/15/2022 _
05531F-AK-9	BB&T CORPORATION		02/22/2017 .	CALLED @ 100.000	·	21,300,000	21,300,000		21,297,816		2, 184	·	2, 184		21,300,000					03/22/2017
05531F-AL-7	BB&T CORPORATION	1	07/14/2017 .	CALLED @ 100.000		10.000.000	10.000.000	21,253,779	9,997,656	 	2,184		2.019			 	325	325		08/15/2017
05531F-AL-7	BB&T CORPORATION	-	01/19/2017	GOLDMAN, SACHS & CO.		19,001,710	19,000,000	18,976,440	18,995,134		300		300		18,995,434		6,276	6,276		01/12/2018
05539B-ED-2	BCP 12-RR3 RMBS	-	12/01/2017	SCHEDULED REDEMPTION		2,463,319	2,463,319	2,426,369	2,436,656		26.663		26,663		2,463,319		5,270			11/26/2036
05538B-AH-8	BE AEROSPACE TERM LOAN	.	1.04/13/2017 .	Various		1,172,727	1, 172, 727	1, 168, 140	1,168,379	[4.349		4,349		1, 172, 727	[[12/16/2021
073685-AD-1	BEACON ROOFING SUPPLY INC.		12/04/2017	. WELLS FARGO		3,054,792	3,008,000	3,008,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,		.,,510		3,008,000		46,792	46,792		11/01/2025
075887-BD-0	BECTON DICKINSON AND CO		06/19/2017 _	CALLED @ 100.250		13, 137,000	13, 137, 000	13, 137,000	13, 137,000						13, 137,000					12/15/2017
	BECTON DICKINSON AND COMPANY		06/19/2017 _	CALLED @ 109.355		5,000,000	5,000,000	5,305,481	5, 184, 333	L	(31,663)	(31,663)) <u> </u>	5, 152, 670	L	(152,670)	(152,670)		08/01/2019 _
075887-BT-5	BECTON DICKINSON AND COMPANY		12/28/2017 .	Various	ļ	12,050,956	12,040,000	12,040,000				.			12,040,000		10,956	10,956		06/06/2022
075887-BV-0	BECTON DICKINSON AND COMPANY		06/14/2017 .	. MORGAN STANLEY		8,672,584	8,600,000					ļ			8,600,000		72,584	72,584	10 , 444	
87342R-AA-2	BELL_16-1A ABS		11/27/2017 _	Various		3,036,012	2,992,500	3,044,635	3,003,348	36, 141	(17,578		18,563		3,021,911		14, 101	14, 101		05/25/2046
079860-AA-0	BELLSOUTH LLC		_04/26/2017 _	_ CALLED @ 100.000	ļ	47,500,000	47,500,000	48,924,525	48,260,038		(760,038)	(760,038))	47,500,000				2,119,028	04/26/2021
0007011 40 7	DEL DON ON THIS TERM I ONLY D		44 (00 (00 :-	BANK OF AMERICA/MERRILL		0 500	0.500.555	0 405				I			0 405			20 5		10 (05 (000 :
08078U-AC-7	BELRON SA INITIAL TERM LOAN B		11/29/2017 .	LYNCH		3,526,250	3,500,000	3,495,625	7 040 050		19		19		3,495,644		30,606	30,606	470.005	10/25/2024
081437-AJ-4	BEMIS COMPANY INC		06/28/2017 .	. WELLS FARGO		7,088,851	7,226,000	7,213,644	7,213,956		542		542		7,214,498		(125,648)	(125,648)		09/15/2026
084670-BX-5 67107V-AB-8	BERKSHIRE HATHAWAY INC		01/19/2017 _ _06/01/2017 _	. WELLS FARGO		4,973,750 5,491,044	5,000,000 5,490,684	4,999,400 5,491,055	4,999,512 2,435,876		3,055,168		3,055,168		4,999,531 5,491,044		(25,781)	(25,781)		08/15/2018
67107V-AB-8 67107V-AE-2	BERLIN PACKAGING 1ST LIENBERLIN PACKAGING LLC 2017 REPLC TL	-	1.12/29/2017	Various SCHEDULED REDEMPTION		5,491,044	5,490,684	5,491,055	2,430,876		3,000,168	,	3,055,168	, 	5,491,044				425	10/01/2021 10/01/2021
08579J-AT-9	BERRY GLOBAL INC TL M		09/22/2017 .	Various		41,869 (46)	41,869	41,8/2			(3	/	(3)	/	41,869		(46)	(46)	425	10/01/2021
08579J-AR-3	BERRY PLASTICS CORP NEW TLK		11/27/2017	Various		4,680,936	4.684.225	4.678.213	4.676.310		4.622		4.622		4.680.932		40)	(40)	142,546	
08579J-AS-1	BERRY PLASTICS CORP NEW TLL		11/27/2017	Various		5,751,824	5,759,185	5,751,713	5,749,839		1,979		1,979		5,751,818		6		206,238	
08579J-AP-7	BERRY PLASTICS TERM I LOAN	1	I.08/10/2017 .	Various	†		857.030	853.264			715		715		853.825		2	2	19.680	
08948E-AB-3	BIG RIVER STEEL LLC TERM LOAN B]	12/29/2017	SCHEDULED REDEMPTION		1,875	1,875	1,856		[19		19		1,875	[[08/15/2023
	BJS WHOLESALE CLUB TERM B LOANS		10/27/2017 _	SCHEDULED REDEMPTION		5,000	5,000	4,988			13		13		5,000				43	02/03/2024
	BLACKBOARD INC TERM B-4 LOAN		12/29/2017	SCHEDULED REDEMPTION			89,834	89,411	84, 171		631		631		89,834					06/30/2021

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
	_		•			•				11	12	13	14	15					_0	
										''	12	10	1-7	Total						
													-						D	
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		l_	D: 1			0														
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BANK OF AMERICA/MERRILL																
095370-AD-4	BLUE CUBE SPINCO INC		03/06/2017 _	LYNCH		2,223,450	1,830,000	1,830,000	1,830,000						1,830,000		393,450	393,450	73,200	10/15/2025
09624W-AD-8	BLUEM 2006-2AB CDO - CF - LOANS		06/01/2017 _	SCHEDULED REDEMPTION		4,000,000	4,000,000	2,340,000	3,800,956		199,044		199,044		4,000,000				28,984	07/15/2018
05578N-AD-2	BMC SOFTWARE FIN INC. TERM LOAN US		_04/12/2017 _	Various		2,247,222	2,293,410	2,238,419	1,871,996	364, 168	15,810		379,977		2,251,973		(4,751)	(4,751)	32,798	09/10/2020
05578N-AC-4	. BMC SOFTWARE FIN INC. USD TM LN FR		04/12/2017 .	Various		2,844,650	2,860,256	2,843,404	2,843,383		1,255		1,255		2,844,637		12	12	41,045	09/10/2020
05578M-AA-0	BMC SOFTWARE FINANCE INC		02/08/2017 _	BARCLAYS		1,564,000	1,600,000	1,690,000	1,495,000	152,656	(2,026))	150,630				(81,630)	(81,630)	75, 111	07/15/2021
				BANK OF AMERICA/MERRILL																
05565E-AD-7	BMW US CAPITAL LLC	_ C	_04/03/2017 _	LYNCH		17,879,940	18,000,000	17,992,080	17,993,955		689		689		17,994,644		(114,704)	(114,704)	131,250	04/11/2019
				RBC DOMINION SECURITIES																
05565E-AL-9	BMW US CAPITAL LLC	_ C	03/02/2017 .			10,878,638	11,250,000	11,237,175	11,237,899		451		451		11,238,350		(359,712)	(359,712)	99,438	09/15/2021
05565E-AM-7	BMW US CAPITAL LLC	_ C	05/19/2017 _	MORGAN STANLEY			8,500,000	8,473,735	8,474,760		1,390		1,390		8,476,150		(204,035)	(204,035)	132,281	09/15/2023
05948K-F9-5	BOAA 2005-6 6A1 RMBS		12/01/2017	SCHEDULED REDEMPTION		444, 128	444, 128		410,834		33,294		33,294		444, 128					09/25/2022
09739D-AC-4	BOISE CASCADE CO		04/21/2017 .	Various	_	4,399,260	4,313,000	4,283,625	4,267,167	16,671	856		17,527		4,284,695		114,565	114,565		09/01/2024
				CITIGROUP GLOBAL		,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,	,,						,,,_,				, 710	
097751-AV-3	BOMBARDIER INC	Α	10/16/2017	MARKETS		1.597.500	1,500,000	1.698.750	1.578.750	12.982	(21, 305))	(8.323)		1.570.427		27,073	27.073	126.906	03/15/2020
097751-BF-7	BOMBARDIER INC	Α	_10/20/2017	JPMORGAN CHASE & CO.		843,563	825,000	730, 125	737,319		9,458		9,458		746,777		96.786	96,786		01/15/2023
097751-BM-2	BOMBARDIER INC	A	12/11/2017 .	Various		3,746,194	3,725,000	3,327,625	3,343,287		30,099		30,099		3,373,386		372,808	372,808		03/15/2025
097751-BP-5	BOMBARDIER INC	A	08/10/2017 .	Various		20, 143, 625	17,950,000	18, 170, 630	12,822,934		(19,494))	(19,494)		18, 153, 439		1,990,186	1,990,186		12/01/2021
09788H-AJ-0	BOND PHARMACY INC. (ADV INFUSION)		10/06/2017	Various		12,031,250	12,031,250	11,912,843	11,880,859	11,842	138,549		150,391		12,031,250		,,			05/25/2021
101137-AD-9	BOSTON SCIENTIFIC CORP		01/12/2017	MATURED		13,927,000	13,927,000	15, 165, 110	13,935,201		(8,201)		(8,201)		13,927,000					01/12/2017
10330J-AL-2	BOYD GAMING CORP TERM LOAN B		.03/29/2017	SCHEDULED REDEMPTION		1, 138, 880	1,138,880	1,136,570	1,136,693		2, 188		2,188		1, 138, 880					08/14/2020
10330J-AT-5	BOYD GAMING CORP. TLB2		03/29/2017 .	Various		1,496,250	1,496,250	1,494,492	1,494,440		1,810		1,810		1,496,250					09/15/2023
10330J-AU-2	BOYD GAMING REFI TERM B LOANS		12/20/2017	SCHEDULED REDEMPTION		158,885	158,885	158,885			, 0.0		,0.0		158,885				138	
05565Q-DG-0	BP CAPITAL MARKETS PLC	D	_06/27/2017 _	HSBC SECURITIES, INC		4,330,623	4,250,000	4,250,000	4,250,000						4,250,000		80,623	80,623		
05565Q-DL-9	BP CAPITAL MARKETS PLC	D	05/11/2017	CREDIT SUISSE		5,975,466	5,950,000	5,949,643	,,200,000		11		11		5,949,654		25,812	25,812	49,023	
07330N-AL-9	BRANCH BANKING AND TRUST COMPANY	-	01/19/2017	HSBC SECURITIES, INC		4.939.250	5,000,000	4.995.450	4.996.407		96		96		4.996.503		(57, 253)	(57, 253)		05/10/2019
10801X-AF-4	BRICKMAN GROUP (GARDEN) INITIAL TL		12/29/2017	SCHEDULED REDEMPTION		11.742	11,742	11.765	11,762	5	(25))	(20)		11.742		(0, ,200)	(0, ,200)		12/18/2020
10919R-AK-5	BRIGHT HORIZONS FMLY NEW TLB 2017		09/29/2017	SCHEDULED REDEMPTION		6.713	6.713	6,656	6.655		58	,	58		6.713					11/07/2023
1001011 7111 0 222	. 511011 10112010 1 1121 122 2011		1	RBC DOMINION SECURITIES		,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					
11134L-AA-7	BROADCOM CORPORATION		03/31/2017 .	120 20110.1 02.00.111120			8,500,000	8,480,790			1,316		1,316		8,482,106		15,939	15,939	42 618	01/15/2020
111042 701 7 222	BIOLOGO GOIL GILLION		1.30/01/2017	CITIGROUP GLOBAL		, 100, 010					,010		,010							
11134L-AC-3	BROADCOM CORPORATION		10/18/2017 .	MARKETS		6,479,235	6.374.000	6.347.994			3.678		3,678		6,351,672		127,562	127,562	143 946	01/15/2022
11134L-AE-9	BROADCOM CORPORATION		03/30/2017	Various		5, 132, 895	5,100,000	5,094,696			61		61		5,094,757		38,138	38,138		01/15/2024
07384M-4L-3	BSARM 04-10 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		293, 163	293, 163	290,232	290.187		2,977		2,977		293, 163					05/25/2053
07384M-6H-0	BSARM 04-12 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		476, 132	476, 132	468, 172	466,714		9,418		9,418		476, 132				9,206	
07384M-6M-9	BSARM 04-12 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		1,487,913	1,487,913	1,440,776	1,438,012		49.900		49,900		1,487,913				28,770	
118230-AQ-4	BUCKEYE PARTNERS LP		10/27/2017	BARCLAYS	· · · · · · · · · · · · · · · · · · ·	5,915,728	5,950,000	5,928,818	5,929,076		1,460		1,460		5,930,536		(14,808)	(14,808)	231,108	
120111-BN-8	BUILDING MATERIALS CORP OF AMERICA		11/01/2017 .	DEUTSCHE BANK AG			826,000	850,780			(1,893)	1	(1,893)		848.887	<u> </u>	47,240	47,240	52,038	
C6901L-AD-9	BURGER KING WORLDWIDE TLB-2	Δ	02/17/2017 .	SCHEDULED REDEMPTION		4.505.489	4.505.489	4.482.324	4.482.288		23,201	<u> </u>	23.201		4.505.489				22.997	
12189T-AY-0	BURLINGTON NORTH SANTA F	^	05/01/2017 .	MATURED		2,000,000	2,000,000	1,916,020	1,995,859		4 141		4.141		2,000,000				56,500	
ILIOUI AI V	SOLETION HOUSE CONTRACT	-		BAIRD (ROBERT W.) & CO.	·		2,000,000		1,000,000		7, 141		, , , , , , , , , , , , , , , , , , , ,							50/01/2017
12429T-AC-8	BWAY HOLDING CO		03/07/2017 .	INC.		2,096,463	1,930,000	1.949.046	1,944,579		(721)	J.	(721)		1,943,858	Ì	152,605	152,605	100 206	08/15/2021
12429T-AC-6	BWAY HOLDING CO	-	11/01/2017 .	Various	† †		503,000	518,090	1,544,5/9		(774)	(1	(774)		517,316	<u> </u>	5,729	5.729		04/15/2025
05604X-AP-1	BWAY HOLDING COMPANY INITIAL TL		12/29/2017	SCHEDULED REDEMPTION		20,000	20,000	19,900			100	/	100		20,000				72	
05604X-AK-2	BWAY HOLDING INITIAL TERM LOAN		01/03/2017	Various		20,000	20,000				100				20,000					08/14/2020
05604X-AM-8	BWAY HOLDING INITIAL TL 2016		04/03/2017 .	Various		5,220,896	5,220,896	5, 118,060	5,141,880		105, 120		105, 120		5,220,896					08/14/2023
05607B-AA-9	BXGNT 17-A ABS		12/02/2017 .	Various		313,657	313,657	313,650			7		7		313,657				2,006	
12685L-AC-4	CABLE ONE INC TERM LOAN B		12/29/2017 .	SCHEDULED REDEMPTION		5,000	5,000	4,994					6		5,000				37	
12686C-AY-5	CABLEVISION SYSTEMS CORPORATION		09/15/2017 .	Various		2,000,000	2,000,000	2,330,000	2,066,006		(45,076)		(45,076)		2,020,930		(20,930)	(20,930)	166,020	
413626-AU-6	CAESARS ENT OP CO TERM B-6B	-	01/03/2017	CITIBANK	† 		2,000,000	000,000 عـــــــــــــــــــــــــــــــ	4,000,000,000		(40,076)	't	(40,0/6)				(20,930)	(20,930)	313	
413626-AV-4	CAESARS ENT OPER CO TERM B-0B	1	01/03/2017 .	CITIBANK	· -		 	 	 	 	ļ	 	ļ			 	 	<u> </u>	534	
12800U-AL-4	CAISSE CENTRALE DESJARDN	Λ	03/06/2017 .	MATURED	· -	1.000.000	1,000,000	999.760				 			1.000.000	 	 		8.000	
128000-AL-4 12806@-AB-5	CAITHNESS BROOKHAVEN TERM LOAN B	۸	03/06/2017 .	SCHEDULED REDEMPTION	·		831.369	999,760			7.128		7.128		1,000,000				8,000	
128060-AB-5 12803P-AB-4	CATTHNESS BHOUKHAVEN TEHM LOAN B		11/20/2017 _	Various		831,369	831,369	81,860					7, 128		82.500					08/11/2022
12803P-AB-4 128195-AN-4	CALATLANTIC GROUP INC		08/01/2017 .	Various	† 	6,448,000	6,200,000	6, 171, 313	6,045,000	127 , 785	971	 	128,756		6, 173, 756	}	274.244	274,244		06/01/2026
128195-AN-4 128195-AP-9	CALATLANTIC GROUP INC	-	08/01/2017 . 11/16/2017 .		†				0,045,000	127 , 785	l9/1		128,756		5, 1/3, /56					06/01/2026
128195-AP-9 129500-AB-0	CALATLANTIC GROUP INC			Various	+	5, 234, 148 7, 865, 625	5, 123, 000		7 054 070		(26,919)	·	(26,919)				111, 148	111, 148 241, 167		
	CALPINE CONSTRUCTION FIN 7YR TLB-1		11/09/2017 _ _06/08/2017 _	Various	+	1.826.606	7,500,000	7,663,250 1,838,126	7,651,376 1,836,636	1,436	(26,919)	' 			7,624,458 1,838,338					08/15/2023
13 134W-AD-3	TOWELINE CONSTRUCTION LIN LIK IER-1		1-00/00/201/	Various	+		1,840,464	1,838,126	1,830,838	1,436	267		1,702				(11,733)	(11,733)	2ə,49U	03/03/2020

					Showing All I	Long-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/							Exchange			Dividends	Con-
OLIOID										Unrealized	Year's	Than-	Adjusted	Book/	Carrying		D !! !	T		
CUSIP		1_	l		Number of	1 _			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
131347-BY-1	. CALPINE CORP		03/06/2017 .	. CALLED @ 103.938		4,484,000	4,484,000	4,859,535	4,651,060		(9,099)	(9,099)		4,641,961		(157,961)	(157,961)	403, 162	01/15/2023
				CITIGROUP GLOBAL																
131347-CC-8	. CALPINE CORP		11/09/2017 _	MARKETS		1,482,398	1,434,000	1,478,813			(1,673		(1,673)		1,477,140		5,258	5,258		01/15/2024
131347-CE-4	CALPINE CORP		01/23/2017 _	GOLDMAN, SACHS & CO		1,972,500	2,000,000	2,005,000	1,955,000	48,654	(61		48,594		2,003,594		(31,094)	(31,094)	30 , 160	
131347-CF-1	. CALPINE CORP		11/09/2017 .	. DEUTSCHE BANK AG		2,058,625	2, 150, 000	1,987,138			2,952		2,952		1,990,090		68,535	68,535	71,428	
131347-CJ-3	. CALPINE CORP		01/12/2017 .	. DEUTSCHE BANK AG		1,881,535	1,937,231	1,859,742	1,869,428	320	231		552		1,869,979		11,556	11,556		02/01/2024
13134M-BG-7	. CALPINE CORP 2015 TERM LOAN		12/29/2017 .	. SCHEDULED REDEMPTION		20,000	20,000	19,828	19,823		177		177 397		20,000				199	
13134M-BJ-1	CALPINE CORP 2016 TERM LOAN		12/29/2017 .	SCHEDULED REDEMPTION		50,000 50.000	50,000 50.000	49,612 49,809	49,603		397		201		50,000 50.000				749	
13134M-BE-2 13322H-AD-8	. CALPINE CORP TERM LOAN B		12/29/2017 . 11/21/2017 .	. Various	-	993,080	997,500		49,799 992,632	 	446	İ	201		993,079		2	2	497	01/15/2024
13322H-AE-6	CAMELOT FINANCE LP NEW TERM LOAN		12/29/2017 .	SCHEDULED REDEMPTION		2.475		2.464			440				993,079		l2	2	42, IDJ 10	10/03/2023
136375-00-4	CANADIAN NATIONAL RAILWAY CO	Α	11/14/2017 .	MATURED	-	7,500,000	7,500,000	7,500,000	7,500,000		·				7,500,000				97 172	11/14/2017
136375-BP-6	CANADIAN NATL RAILWAY	A	11/15/2017 .	. MATURED		1,000,000	1,000,000	1, 195, 237	1,030,341		(30,341)	(30,341)		1,000,000					11/15/2017
C2088H-AB-6	. CANAM STEEL CORPORATION TERM LOA		12/29/2017 .	. SCHEDULED REDEMPTION		7,500	7,500	7,275		[225		225		7,500	[24	
13973U-AP-4	CAPITAL AUTO LP 2017 REFI TL B2		12/29/2017	SCHEDULED REDEMPTION			66,238	65,907			331		331						257	
13973U-AJ-8	CAPITAL AUTOMOTIVE TRANCHE B-1 TL		_04/17/2017 _	DISTRIBUTION		(25,370)	, ,										(25,370)	(25,370)		04/10/2019 _
14141K-AC-0	. CARDENAS MRKTS INITIAL TERM LOAN		12/29/2017 .	SCHEDULED REDEMPTION		110,000	110,000	108,959	108,909		1,091		1,091		110,000				1,658	11/29/2023
14149Y-AU-2	CARDINAL HEALTH INC		06/15/2017 .	. MATURED		9,500,000	9,500,000	9,483,945	9,498,492		1,508		1,508		9,500,000					06/15/2017
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
				BANK OF AMERICA/MERRILL																
14149Y-BC-1	. CARDINAL HEALTH INC		01/19/2017 .	LYNCH		4,509,315	4,500,000	4,496,490	4,498,259		76		76		4,498,334		10,981	10,981		06/15/2018
14149Y-BH-0	. CARDINAL HEALTH INC		06/14/2017 .	. MORGAN STANLEY			8,600,000	8,600,000							8,600,000		71,380	71,380		06/15/2024
141781-AX-2	CARGILL INC		05/26/2017 _	CALLED @ 102.318		2,000,000	2,000,000	2,355,336	2,056,316		(24,854		(24,854)		2,031,461		(31,461)	(31,461)		11/27/2017
141781-BA-1	CARGILL INC		03/01/2017 _	. MATURED		16,000,000	16,000,000	15,968,960	15,998,920		1,080		1,080		16,000,000				152,000	
14313V-AC-8	CARMX_15-3 ABS		01/17/2017 _	BNP CAPITAL MARKETS		5,698,337	5,695,000	5,727,702	5,714,750		(812		(812)		5,713,938		(15,601)	(15,601)		05/15/2020
14313Y-AD-0 14313Y-AG-3	CARMX_16-1 ABSCARMX 16-1 ABS		10/11/2017 .	Various		4,985,156 3,027,188	5,000,000	4,992,589	4,999,774 2,999,520		1, 158		(7,077)		4,992,697 2,996,248		(7,540) 30,940	(7,540). 30,940		06/15/2021
143131-AG-3	CASE_NEW_HOLLAND_INC		11/09/2017 .	Various		1,374,000	1,374,000	2,995,268 1,612,733	1,433,717		(26.922		(3,272)				(32,795)	(32,795)		08/15/2022
14745G-AM-7	CASELLA WASTE SYST TL B-1		12/29/2017	SCHEDULED REDEMPTION		6.500	6,500	6,471	6,468		(20,922	/	(26,922)		6.500		(32,793)	(32,793)	90,000	
194204-AA-1	CASL 17-A ABS		12/26/2017 .	. Various		53,373	53,373	53,373					52		53,373					11/26/2046
14889E-AA-4	CATA 13-1 CDO - CF - LOANS		12/20/2017 .	Various		41,800,000	41,800,000	41, 199, 125	41,560,930		120.805		120,805		41,681,735		118,265	118,265		01/27/2025
14880B-AE-1	CATALENT PHARMA DOLLAR TL		12/29/2017	Various		1.739.948	1,722,050	1.724.684	1.724.012	530	(173		357		1.724.368		15.579	15.579	24.988	
14912L-6J-5	CATERPILLAR FINANCIAL SERVICES COR		03/02/2017	Various		9,007,119	9,000,000	8,980,380	8,987,302		708		708		8,988,011		19,108	19,108		03/05/2020
14912L-6K-2	CATERPILLAR FINANCIAL SERVICES COR		01/19/2017 .	DEUTSCHE BANK AG	T	20,012,900	20,000,000	20,000,000	20,000,000	[[[[20,000,000	[12.900	12.900		06/09/2017
12503M-AA-6	CBOE HOLDINGS INC		08/29/2017 .	Various		9,914,917	9,774,000	9,750,445			438		438		9,750,882		164,035	164,035		01/12/2027
124857-AD-5	CBS CORP		11/30/2017 .	CALLED @ 108.756		5,000,000	5,000,000	4,993,850	4,997,587		626		626		4,998,213		1,787	1,787		04/15/2020
124857-AH-6	CBS CORP		_07/01/2017 _	MATURED		6,000,000	6,000,000	5,931,480	5,992,848	L	7, 152		7, 152	ļ	6,000,000	L	ļ	ļ		07/01/2017
			l	RBC DOMINION SECURITIES		İ					I	I]			
17119U-AN-5	. CCART_15-AA ABS		12/11/2017 .			16, 183, 750	16,000,000	15,760,181	15,802,695		77,327		77,327		15,880,021		303,729	303,729	480,200	01/18/2022
17120C-AG-7	_ CCART_16-A ABS		10/25/2017 .	DIRECT	-															02/15/2023
170055 1	20017 47 10 100		00 (00 :== :=	CITIGROUP GLOBAL		,						J								00 (00 :
17305E-GG-4	CCCIT_17-A8 ABS		09/28/2017 .	MARKETS	+	4,990,234	5,000,000	5,003,516		}	(129		(129)	ļ	5,003,387	}	(13, 152)	(13, 152)		08/08/2022
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
1248EP-BK-8	CCO HOLDINGS LLC		06/21/2017 _	CITIGROUP GLOBAL MARKETS		1,072,500	1,000,000	1,010,000	1,008,577		(465	,	(465)		1,008,111		64,389	64,389	20 054	05/01/2027
1240EF-DN-0	COU HULDINGS LLC		00/21/2017 _	BANK OF AMERICA/MERRILL		1,072,300	1,000,000		1,000,377		(403	/	(403)		1,000,111			94,309		03/01/2027
1248EP-BM-4	CCO HOLDINGS LLC		10/03/2017 .	LYNCH	•	4,002,513	3,800,000	3,800,000	3,800,000						3,800,000		202,513	202,513	220 002	02/15/2026
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		05/01/2026
IL-TOLI DII U				BANK OF AMERICA/MERRILL			2, 130,000				(+31	′	(151)					170, 133		
1248EP-BT-9	CCO HOLDINGS LLC/CCO HOLDINGS CAPI		_07/12/2017 _	LYNCH	1	2,263,815	2,214,000	2.191.860			506		506		2,192,366		71,449	71,449	50.745	05/01/2027
14987K-AA-1	CD&R WATERWORKS MERGER SUB LLC		11/29/2017 .	Various	T	4,605,300	4,515,000	4,515,000]				4,515,000		90,300	90,300		08/15/2025
12508E-AE-1	CDK GLOBAL INC		11/09/2017 .	Various		2.566.470	2,476,000	2.484.575		[(424)	(424)		2,484,151		82,319	82,319		06/01/2027
12512K-AE-1	CDS US INTER HLDGS INITIAL TL		_06/30/2017 _	Various		2,464,066	2,468,750	2,464,049	2,463,665		411		411		2,464,076		(10)	(10)		07/08/2022
12512K-AG-6	CDS US INTERMEDIATE HOLDINGS TLB		12/29/2017	SCHEDULED REDEMPTION		17,281	17,281	17,258			23		23		17,281					07/08/2022
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
12513G-AZ-2	. CDW LLC / CDW FINANCE CORP		04/03/2017 _	CALLED @ 106.182		2,225,000	2,225,000	2,303,750	2,287,127		(4,048)	(4,048)		2,283,079		(58,079)	(58,079)		08/15/2022
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		09/01/2023
12512Y-AF-8	CDW LLC TERM LOAN		12/29/2017 _	SCHEDULED REDEMPTION		85,801	85,801	85,307	85,281	[520		520		85,801	l		1	702	08/17/2023 _

SCHEDULE D - PART 4

T-Term Bonds and Stocks SQLD, REDEEMED or Otherwise DISPOSED OF During Current Year

1					Showing All L												•			
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
								ĺ		11	12	13	14	15		1		[
												_		Total						
												Current	Total	Foreign					Bond	
															D I./					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	D						D 1/ 1													
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
15136W-AC-8	. CECLO_2013-20A CDO - CF - LOANS		04/25/2017 .	SCHEDULED REDEMPTION		39,315,000	39,315,000	39,315,000	39,315,000						39,315,000					01/26/2026
15089Q-AD-6	CELANESE US HOLDINGS LLC		03/31/2017 _	JPMORGAN CHASE & CO		4,625,679	4,369,000	4,301,518	4,312,399		2,234		2,234		4,314,633		311,046	311,046	112,259	
151020-AH-7	CELGENE CORP		10/26/2017 _	DEUTSCHE BANK AG			8,650,000	8,679,439	8,671,344		(2,919		(2,919))			171, 184	171 , 184		08/15/2022
151020-AK-0	CELGENE CORP		12/11/2017 _	CALLED @ 100.395		6,500,000	6,500,000	6,486,480	6,495,462		2,622		2,622		6,498,085		1,915	1,915		08/15/2018
151020-AQ-7	CELGENE CORP		10/26/2017 .	Various		13,200,479	13,000,000	12,976,470	12,982,648		3,821		3,821		12,986,469		214,010	214,010	451,615	08/15/2020
				BANK OF AMERICA/MERRILL																
151020-AR-5	CELGENE CORP		10/26/2017 _	LYNCH		11,745,434	11,350,000	11,402,442	11,394,733		(6, 114	.)	(6, 114))	11,388,619		356,815	356,815		08/15/2022
15135U-AG-4	CENOVUS ENERGY INC	A	01/04/2017 .	BARCLAYS		1,098,360	1, 130, 000	997,790	1,010,631		405		405		1,011,035	 	87,325	87,325	13,560	08/15/2022
				BANK OF AMERICA/MERRILL				I			I					Ì	1			
15135U-AH-2	CENOVUS ENERGY INC	A	03/31/2017 .	LYNCH		3,437,700	3,900,000	2,997,234	3,007,398		3,656		3,656		3,011,054		426,646	426,646	95,593	09/15/2042
		1		BANK OF AMERICA/MERRILL				1									1			
15135B-AH-4	CENTENE CORPORATION		09/28/2017 _	LYNCH		2,305,800	2, 135, 000	2,305,800	2,249,756	50,682	(23, 205)	27,477		2,277,233	L	28,567	28,567	147,841	02/15/2024
				CITIGROUP GLOBAL				I			I					Ì	1			
15135B-AJ-0	CENTENE CORPORATION		10/26/2017 .	MARKETS		3,014,900	2,920,000	2,920,000	2,850,650	69,350			69,350		2,920,000		94,900	94,900	135,232	201/15/2025
15189W-AC-4	CENTERPOINT ENERGY RESOU		11/01/2017 _	MATURED		1,000,000	1,000,000	1,142,399	1,021,859		(21,859)	(21,859))	1,000,000				61,250	11/01/2017
156700-AQ-9	CENTURYLINK INC		_06/15/2017 _	MATURED		5,000,000	5,000,000	4,987,500	4,998,911		1,089		1,089		5,000,000				128,750	06/15/2017
				BANK OF AMERICA/MERRILL									·							
156700-AR-7	CENTURYLINK INC		02/22/2017 _	LYNCH		4,851,438	4,550,000	5,043,688	4,788,875		(10,003)			4,855,301		(3,863)	(3,863)	58 . 695	06/15/2021
156700-AS-5	CENTURYL INK INC		03/29/2017	Various		3,877,333	3,787,000	3,788,918	3,757,126	26,826	1.197		28.023		3,785,149		92.184	92 , 184		303/15/2022
156700-AW-6	CENTURYLINK INC		11/09/2017	Various		8,974,375	8,967,000	9,012,473	8,993,638		(6,745)	(6,745))	8,986,893		(12,518)	(12,518)		04/01/2020
156700-AX-4	CENTURYL INK INC		1.03/29/2017	JPMORGAN CHASE & CO.		3,097,500	3,000,000	2,797,500	2,821,181		5.063		5.063	,	2.826.243		271,257	271,257		12/01/2023
156700-AZ-9	CENTURYL INC		02/21/2017 .	CANTOR FITZGERALD			8,750,000	8,783,576	8,312,500	467,692			467,263		8,779,763		(336,013)	(336,013)		304/01/2025
15670B-AB-8	CENTURYLINK INC TERM LOAN B		11/14/2017	Various		4,447,534	4,500,000	4,477,500			405		405		4,477,905		(30,371)	(30,371)		01/31/2025
156700-AL-0	CENTURYTEL INC		1_04/01/2017	MATURED		3,000,000	3,000,000	3,204,660	3,009,750		(9.750		(9,750)	1	3,000,000		(00,0/1)	(00,071)		04/01/2017
15672W-AE-4	CEQUEL COM HLDG I/CAP CP		08/08/2017	Various		9,666,765	9,480,000	9,503,900	9,490,901		(1,014		(1,014))	9,489,887		176,878	176,878		12/15/2021
15672W-AF-1	CEQUEL COMMUNICATIONS HOLDINGS I L		1.08/08/2017	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		12/15/2021
12527G-AA-1	CF INDUSTRIES INC		12/01/2017	Various		12,735,145	12,511,000	13,276,701	13, 169, 579	21,952	(305,987)	(284,036))	12,885,543		(150,398)	(150,398)		05/01/2018
12527G-AB-9	CF INDUSTRIES INC		12/26/2017	TENDER OFFER		10,621,149	10,079,000	11,232,825	10,986,110	186,625)	(123, 449)	,	10,862,661		(241,512)	(241,512)		05/01/2020
12527G-AC-7	CF INDUSTRIES INC		03/24/2017 _	Various		6,804,055	7,300,000	6,953,250	6,562,700	398,988	9.814		408,802	,	6,971,502		(167,448)	(167,448)		06/01/2023
12527G-AD-5	CF INDUSTRIES INC		03/24/2017 .	Various		2, 135, 175	2,500,000	2,219,119	2,043,750	176, 194	719		176,913		2,220,663		(85, 488)	(85,488)		06/01/2043
12527G-AD-5	CF INDUSTRIES INC		1.03/02/2017	Various		6.018.357	5.950.000	5.913.408	5,913,730	170, 134	403		403		5.914.133		104.224	104.224		12/01/2026
15911A-AC-7	CHANGE HEALTHCARE CLSNG DATE TL		12/29/2017	Various		6,044,546	6,052,425	6,037,294			837		837		6,038,131		6,415	6,415		03/01/2024
16117L-BL-2	CHARTER COMM TERM I-1 LOANS		12/21/2017	Various		3,970,000	3,970,000	3,958,170	3,961,679		13,296		13,296		3,970,000		0,413	0,413		01/15/2024
161175-AX-2			00/02/2017	GOLDMAN, SACHS & CO		27,876,520	27,000,000	27,000,000	27,000,000			'	10,230				876,520	876,520		
1011/0-AX-2	CHARTER COMMUNICATIONS OPERATING L		08/02/2017 .	CITIGROUP GLOBAL	-	21,810,320	∠1,000,000	21,000,000	∠ı,000,000		†	-			27,000,000	 			900,090	07/23/2020
161175-AY-0	CHARTER COMMUNICATIONS OREDATING	1	08/14/2017 _	MARKETS		8,565,600	8.000.000	8,000,000	8,000,000						8.000.000		565,600		410 040	07/23/2025
161175-AY-U	CHARTER COMMUNICATIONS OPERATING L		09/06/2017 _	Various											8,000,000		1,008,670	1,008,670		107/23/2025
161630-BD-9	CHASE 2007-A1 11M1 RMBS		12/01/2017 .	SCHEDULED REDEMPTION	†		424.024	295, 133	300.106		70.919	·	70,919		371.025		1,000,070	1,000,070		203/25/2022
161630-BD-9 16282F-AC-5			04/28/2017 .			3/1,025 2,413,445		295, 133	2,369,102	344,940	70,919				2,713,980	}	(300,536)	(300,536)		
16282F-AC-5 16308T-AB-7				Various			2,723,106			344,940			345,382				(300,536)	(300,536)	28,59/	04/09/2021
163081-AB-7 163851-AD-0	CHEFS WAREHOUSE HLDGS TERM LOAN		12/29/2017 . 10/12/2017	SCHEDULED REDEMPTION		7,989		7,920 6.845.077	7,914	61.255	75		75 60.962		7,989 6.874.388		762.175	762 . 175	407.074	06/22/2022
	CHEMOURS COMPANY			Various	+	7,636,563			6,813,426	b1,255				, }		·				05/15/2025
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	1	(24,691))	14,397,825	}	(97,825)	(97,825)		07/15/2021
16412X-AA-3	. CHENIERE CORPUS CHRISTI HOLDINGS L		05/09/2017 .	EXCHANGE		2,250,000	2,250,000	2,250,000	2,250,000			-			2,250,000	·				06/30/2024
16412X-AB-1	. CHENIERE CORPUS CHRISTI HOLDINGS L		05/09/2017 .	EXCHANGE		2, 190,000	2, 190, 000	2, 190,000	2, 190,000				// 6.4		2, 190,000		47.000	47.045		03/31/2025
16412X-AC-9	. CHENIERE CORPUS CHRISTI HOLDINGS L		11/01/2017 _	Various		581,813	535,000	566,222			(1,649)	(1,649))	564,573		17,240	17,240	28,288	
12541H-AR-4	. CHG HEALTHCARE SERVICES INC		12/29/2017 .	SCHEDULED REDEMPTION		2,832	2,832	2,832			ļ	-			2,832	}	 	ļ	35	
12541H-AL-7	CHG HEALTHCARE SRVCS TERM LOANS		06/08/2017 .	Various		1, 141, 295	1, 141, 375	1, 141, 293	1, 141, 291		J4		4		1, 141, 295					06/07/2023
17121H-AD-2	CHRYSLER GROUP (FCA US LLC) TLB		02/24/2017 .	Various		1, 138, 875	1, 138, 875	1, 138,875	1, 138, 875						1, 138, 875					05/24/2017
12543K-AN-4	CHS COMM HEALTH SYS 2021 TL-H		11/03/2017 _	SCHEDULED REDEMPTION		2,316,886	2,316,886	2, 298, 154	2,239,664	57,097	20, 125		77,222		2,316,886	ļ				01/27/2021
12543K-AL-8	. CHS COMMUNITY HEALTH 2018 TLF		03/16/2017 _	Various	ļ	3,518,469	3,518,469	3,507,321	3,456,896	49,439			61,573		3,518,469	ļ	ļ	ļ		12/31/2018
12543D-AU-4	CHS/COMMUNITY HEALTH SYSTEMS INC		11/01/2017 .	GOLDMAN, SACHS & CO		2,913,750	3,000,000	3,056,250	2,782,500	260,476	(11, 117)	249,360		3,031,860	ļ	(118,110)	(118, 110)		08/01/2021
12543D-AY-6	. CHS/COMMUNITY HEALTH SYSTEMS INC		11/09/2017 _	Various		10,575,183	10,810,000	10,810,000							10,810,000		(234,818)	(234,818)		03/31/2023
172442-AR-6	CINEMARK USA INC TERM LOAN		12/29/2017 _	Various		440,749	435,746	436,794	436,810		(68		(68))	436,742		4,007	4,007	4,458	05/09/2022
17275R-AK-8	CISCO SYSTEMS INC		03/14/2017 _	MATURED		15,000,000	15,000,000	14,965,050	14,998,712		1,288		1,288		15,000,000	 	ļ		236,250	03/14/2017
		1		CITIGROUP GLOBAL				I			1					1	1			
17275R-BA-9	CISCO SYSTEMS INC		01/19/2017 _	MARKETS		70,049,000	70,000,000		70,000,000			.			70,000,000		49,000	49,000	397 , 444	02/28/2018
125577-BC-9	CIT GROUP INC		05/04/2017 _	CALLED @ 104.552		5,500,000	5,500,000	5,857,500	5,733,465		(62,893		(62,893))	5,670,571		(170,571)	(170,571)	465,949	04/01/2018
	CIT GROUP INC	1		Various		8.774.083				1	(5.150) l	(5.150)	1	8.176.379	1	597.704	597.704		08/15/2022

					Showing All I	∟ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current `	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current					Eoroian			Stock	Stated
											Current	Other-	Book/	Change in	Adjusted	Foreign				
OLIOID.									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
125581-GR-3	CIT GROUP INC		10/25/2017 .	. Various		14,727,438	13,575,000	13,898,875	13,799,662	49,970	(28,653)	21,317		13,820,979		906,459	906,459	796,028	08/01/2023
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	
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	
172967-HR-5	CITIGROUP INC		_05/01/2017 _	MATURED			8,000,000	7,997,680	7,999,737		263		263		8,000,000				59,478	05/01/2017 _
172967-KY-6	. CITIGROUP INC		06/15/2017 .	GOLDMAN, SACHS & CO		4, 149, 403	4,250,000	4,247,493	4,247,534		101		101		4,247,636		(98,233)	(98,233)	90,289	10/21/2026
				CITIGROUP GLOBAL																
17453B-AW-1	_ CITIZENS COMMUNICATIONS		08/24/2017 _	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	
18143E-AB-5	. CLARK EQUIP CO (DOOSAN BOBCAT) TLB		12/29/2017 .	_ SCHEDULED REDEMPTION		311,028	311,028	310,250			778	 	778	<u> </u>	311,028				127	
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					08/01/2020
18449E-AE-0	CLEAN HARBORS INC TERM LOAN B		12/29/2017 .	. SCHEDULED REDEMPTION		20,000	20,000	19,950	0 077 6		50		50		20,000		10.000	/0.00=	53	
18451Q-AH-1	. CLEAR CHANNEL WORLDWIDE		11/08/2017 .	CREDIT SUISSE		3,271,800	3,280,000	3,280,000	3,277,934	2,066			2,066		3,280,000		(8,200)	(8,200)		03/15/2020
18451Q-AL-2	. CLEAR CHANNEL WORLDWIDE	-	11/08/2017 _	Market Axess		1,663,805	1,625,000	1,609,538	1,614,200		1,330	.}	1,330	}	1,615,531		48,274	48,274		311/15/2022
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE	-	11/08/2017 .	Various	-	6,669,969	6,475,000	6,574,232	6,520,000	12,487	(186		12,301	 	6,532,301		137,668	137 , 668	305,252	
189054-AN-9	CLOROX		10/15/2017 .	. MATURED		1,000,000	1,000,000	1, 158, 040	1,022,892		(22,892		(22,892)		1,000,000		0.005.000	0.005.000	59,500	
18948K-AC-6	. CLUBCORP CLUB OPERATIONS INC		09/18/2017 .	Various		24, 174, 728	22,000,000	21,783,250	21,798,990		10,452		10,452		21,809,442		2,365,286	2,365,286	1,226,555	
17319B-AC-9	CML_12-6 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		1,809,089 698.546	1,809,089	1,800,044 597.674	1,804,055 537.355		5,034		5,034		1,809,089					308/25/2036
17309R-AA-0	CMLTI 2006-AR6 1A1 RMBS		12/01/2017 .	. SCHEDULED REDEMPTION			863,578				161, 192		161,192							208/25/2036
17316D-AV-6 125896-BC-3	CMLTI_10-3 RMBS		12/01/2017 . 12/28/2017 .	. SCHEDULED REDEMPTION CALLED @ 108.859		1,007,426 2,686,000	1,007,426 2,686,000	1,001,129 3,139,934	1,006,155 2,838,245		1,271		1,271		1,007,426 2,779,496		(93,496)	(93,496)	26,561	10/25/2035 06/15/2019
17310F-AC-9	CMSI 2006-5 1A3 RMBS		12/28/2017 .	SCHEDULED REDEMPTION				3, 139, 934			6,558) 	(58,749)		2,779,496		(93,496)	(93,490)		308/25/2037
12592B-AB-0	CNH INDUSTRIAL CAPITAL LLC		1.09/06/2017	Various		18,736,900	18,460,000	18,222,858	18,308,894		39,440		39.440		18.348.334			388.566		07/15/2019
12592B-AD-6	. CNH INDUSTRIAL CAPITAL LLC		12/01/2017 .	Various		5,039,375	5,000,000	4,984,343	4,990,689		4.741		4,741		4,995,429		43,946	43,946		207/16/2018
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				12,913,393		704, 107	704,107	477,118	
12592B-AG-9	. CNH INDUSTRIAL CAPITAL LLC		09/06/2017 .	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	
12623E-AH-4	CNH INDUSTRIAL CAPITAL LLC		02/01/2017	MATURED		5,750,000	5,750,000	5,750,000	5,750,000						5,750,000		124,703	124,700	93,438	
12594K-AA-0	. CNH INDUSTRIAL NV	n	10/26/2017 .	. Various		7,935,625	7,500,000	7,506,250	7,406,250	99,713	(660		99,054		7,505,304		430,321	430,321		08/15/2023
1200-111 701 0 222	ON THEODITINE W		20, 20, 2017	REALIZED GAIN/LOSS FROM		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,000,200	, 400, 200		(000	/			,,000,004		100,021			11300/ 10/ 2020 11
191216-BT-6	COCA-COLA CO		.06/07/2017	MKTDEF TRANSFER		290.834											290.834	290.834		10/27/2020
191216-BY-5	COCA-COLA CO		02/06/2017	CREDIT SUISSE		4,875,650	5,000,000	4,994,500	4,994,854		112		112		4,994,966		(119,316)	(119,316)	34,014	
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		22,942,011			7,989		11/26/2018
19240C-AA-1	COGENT COMMUNICATIONS GROUP INC		03/21/2017 .	Various		6,437,500	6,250,000	6,256,375	6,256,290		(245		(245)		6,256,045		181,455	181,455		03/01/2022
19416Q-DU-1	COLGATE-PALMOLIVE CO		_05/01/2017 _	MATURED		20,000,000	20,000,000	19,912,000	19,994,735		5,265		5,265		20,000,000		, , , , , , , , , , , , , , , , , , , ,	,		05/01/2017
86183M-AC-3	COLOGIX HLDGS TERM LOAN		_04/21/2017 _	Various		(1,027)											(1,027)	(1,027)		03/15/2024
19633F-AB-7	. COLORADO BUYER INC TL 2ND LIEN		05/23/2017 .	Various		(462)				L				ļ			(462)	(462)		03/14/2025
19633F-AD-3	COLORADO BUYER INC TLB		05/25/2017 .	Various		(567)											(567)	(567)		05/01/2024
991525-9A-6	COLOUROZ INVESTMENT 1 GMBH TLC	.	12/29/2017 .	. SCHEDULED REDEMPTION		4,256	4, 256	4,227	4,224		32		32		4,256				33	
991526-9A-4	COLOUROZ INVESTMENT 2 LLC TLB2		12/29/2017 .	SCHEDULED REDEMPTION		25,744	25,744	25,057	24,995		750				25,744					09/07/2021
20007#-AB-3	COMAR LLC TERM LOAN		12/29/2017 .	. SCHEDULED REDEMPTION		118,750	118,750	118,276	118, 156	53	541		594	ļ	118,750				1,634	10/21/2019
1		1		SMBC Nikko Securities		_		_		I	I									
20030N-BV-2	COMCAST_CORPORATION		06/08/2017 _	. America, Inc		5,444,538	5,571,000	5,565,485	5,565,919		437		437		5,566,356		(121,817)	(121,817)		01/15/2022
14041N-DX-6	COMET_07-A7 ABS		01/17/2017 _	WELLS FARGO		6,744,988	6,554,000	7,377,858	6,652,153	ļ	(7,255		(7,255)		6,644,898		100,090	100,090		07/15/2020
20162V-AG-8	COMMERCIAL BARGE LINE CO TL	-	12/29/2017 .	Various	-	21,794	22,632	19,859		ļ	2,772		2,772	ļ ļ-	22,632	ļ	(837)	(837)		311/12/2020
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					07/15/2017
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		08/15/2018
201723-AK-9	COMMERCIAL METALS CO	-	11/15/2017 _	Various		5,792,023	5,654,000	5,609,985	1,854,778		17,456		17,456		5,651,594		140,428	140,428		05/15/2023
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	
203372-AM-9	COMMSCOPE INC		03/15/2017 .	Various		3,477,238	3,385,000	3,422,925	3,418,572	4,466	(1,652	}	2,815		3,421,386		55,851	55,851	46,823	
203372-AN-7	COMMSCOPE INC		03/13/2017 _	. CALLED @ 102.962 SUNTRUST INVESTMENT		500,000	500,000	503, 125	501,979		(154	/ 	(154)		501,825		(1,825)	(1,825)	20 , 15/	06/15/2020
20337Y-AA-5	COMMSCOPE INC		_11/01/2017	SERVICES. INC.		741,821	699,000	699.000	699,000	1	1				699.000		42,821	42.821	37,047	06/15/2025
20337Y-AA-5 20337E-AL-5		-1	03/13/2017 _			1,288,303	1,288,303	1,289,000	1,289,000	 	(741	J	(741)	<u> </u>	1,288,303		92,821	42,821		
20337E-AL-5 20337E-AN-1	COMMSCOPE INC TRANCHE 4 TERM LOAN		12/29/2017	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION			1,288,303	1,289,104	1,289,044		2.089	<u> </u>	2,089						2,649)01/15/2018)12/29/2022
20605P-AD-3	CONCHO RESOURCES INC	-	06/16/2017 _	. STIFEL CAPITAL MARKETS .		2,672,110	2,588,000	2,594,500	2,591,212		2,089	\ 			2,590,842		81,268	81,268		112/29/2022 110/01/2022
20605P-AD-3	CONCHO RESOURCES INC	-1	01/18/2017	CREDIT SUISSE		7,354,650	7,300,000	7,300,000	7,285,473	14.527	(3/1	<u>'</u>	14.527		2,590,842		54,650	54,650		101/15/2025
C2620K-AK-4		Δ	05/08/2017 .	. Various	†	668,643	990,000	947,065	767,874	176,561	2,963	·	179,524	<u> </u>	947,398	·	(278,754)	(278,754)		310/21/2021
02020N-AN-4	OUNOUIDIA IILIII INIIIIAL DOLLAN IL	^		OPPENHEIMER & CO., INC.							∠,903		115,324				(210,134)	(210,134)		10/21/2021
20653P-AA-0	CONCORDIA INTERNATIONAL CORP	Α	02/03/2017 .	orrementation of the think		3, 184, 345	3,692,000	3,678,019	3, 128, 970	549,397	190		549,587		3,678,557		(494,212)	(494,212)	102,584	04/01/2022
20824X-AA-7	CONN 16-B ABS		11/15/2017	SCHEDULED REDEMPTION		5,550,143	5,550,143	5.549.892	5.549.910		233		233		5,550,143		(707,212)		87,036	

				;	Showing All Lo	ng-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	e	16	17	18	19	20	21
-	_		-	-						11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: 1/			Year's	Change in	Exchange						0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
20903E-AX-3	CONSOLIDATED COMM INC INITIAL TL		12/29/2017 .	SCHEDULED REDEMPTION		21,238	21,238	21,261	21,262		(24		(24))	21,238				162	10/05/2023
20902C-AN-0	CONSOLIDATED CONTAINER 2ND LIEN TL		.05/22/2017	Various		3,000,000	3,000,000	2,965,242	2,932,500	31,219	36,281		67,500		3,000,000					01/03/2020
20902C-AQ-3	CONSOLIDATED CONTAINER COMPANY TLB		12/29/2017 _	SCHEDULED REDEMPTION		1,250	1,250	1,247			3		3		1,250				5	05/22/2024
				SUSQUEHANNA FINANCIAL																
209111-FK-4	CONSOLIDATED EDISON COMPANY OF NEW		02/24/2017 .	GROUP LLLP		3,763,985	3,690,000	3,657,860	3,657,898		51		51		3,657,949		106,036	106,036		12/01/2056
209111-FN-8	CONSOLIDATED EDISON COMPANY OF NEW		11/27/2017 _	Various		6,938,282	6,880,000	6,852,755			6		6		6,852,762		85,521	85,521	6,211	11/15/2057
				BANK OF AMERICA/MERRILL																
21036P-AN-8	CONSTELLATION BRANDS INC		03/31/2017 _	LYNCH		10,609,673	9,858,000	10 , 124 , 095	10,097,194		(6,693		(6,693))	10,090,501		519, 172	519,172		11/15/2024
21036P-AP-3	CONSTELLATION BRANDS INC		01/18/2017 .	GOLDMAN, SACHS & CO		10,750,000	10,000,000	10,070,000	10,063,928	4.500	(359		(359)	}	10,063,569		686,431	686,431		12/01/2025
210797-AH-9	CONTINENTAL (UNITED) AIRL NEW TLB		03/29/2017 .	Various		4,090,625	4,090,625	4, 106, 738	4, 103, 325	4,590	(17,290)	(12,700))	4,090,625					04/01/2019
21117G-AH-3	CONTINENTAL BLDG PRDCTS REPLACE TL		12/06/2017 .	. Various RBC DOMINION SECURITIES		7,943,405	7,960,000	7,943,064	7,940,926		2,471		2,471		7,943,397		8	в	277,088	08/18/2023
212015-AH-4	CONTINENTAL RESOURCES		06/01/2017	NDC DOMINION SECONTITIES		2.068.331	2,065,000	1.822.356	1,845,977		13.300		13,300		1,859,277		209.055	209.055	74 650	09/15/2022
2 120 13-AN-4	CONTINENTAL RESOURCES		1.00/01/2017 .	BANK OF AMERICA/MERRILL		2,000,331	2,003,000	1,022,000	1,043,977		13,300						209,000	209,000		09/ 13/ 2022
212015-A0-4	CONTINENTAL RESOURCES INC		.01/13/2017	LYNCH		3,211,650	3,660,000	2.488.800	2.498.785		641		641		2,499,426		712,224	712,224	23 012	06/01/2044
212015 AQ 4	CONTINENTAL RESOURCES INC		12/06/2017	Various		2,822,250	2,840,000	2.840.000	2,430,703						2.840.000		(17.750)	(17,750)	20,312	01/15/2028
210795-QC-7	CONTL AIRLINES 2012-2 B ABS		110/29/2017	SCHEDULED REDEMPTION		157,837	157,837	159,641	159,574		(1,737)	(1,737))	157,837				8 681	04/29/2022
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					07/01/2017
G7739P-AJ-9	CORAL US COBORROWER TL B-3		10/24/2017	Various		(486)	, ,	, , ,	,		, ,						(486)	(486)		01/31/2025
21871N-AA-9	CORECIVIC INC		11/20/2017 _	STIFEL CAPITAL MARKETS .		398,000	400,000	400,000							400,000		(2,000)	(2,000)	2,058	10/15/2027
219350-AY-1	CORNING INC		01/19/2017 .	GOLDMAN, SACHS & CO		9,997,200	10,000,000	9,976,800	9,995,860		302		302		9,996,162		1,038	1,038	27,792	11/15/2017
219350-BF-1	CORNING INC		11/16/2017 .	. MORGAN STANLEY		3, 144, 270	3,224,000	3,222,775							3,222,775		(78,505)	(78,505)		11/15/2057
220517-AA-4	CORTES NP ACQUISITION CORP		12/15/2017 _	Various		11,013,120	10,300,000	10,371,775	10,370,449		(4,597))	(4,597))	10,363,077		650,043	650,043	471,603	10/15/2024
				REALIZED GAIN/LOSS FROM																
22160K-AC-9	COSTCO WHOLESALE CORP		03/15/2017 _	MKTDEF TRANSFER		17,738											17,738	17,738		03/15/2017
22160K-AH-8	COSTCO WHOLESALE CORP		02/16/2017 .	. JPMORGAN CHASE & CO		11,866,920	12,000,000	11,964,480	11,973,441		692		692		11,974,133		(107,213)	(107,213)		02/15/2022
22164E-AC-9	COTIVITI CORP TLB		12/29/2017 .	. SCHEDULED REDEMPTION		15,522	15,522	15,450	15,447		76		76		15,522				282	
22235C-AC-8 12544T-AB-0	COUNTRY FRESH FIRST LIEN TL		12/29/2017 .	. SCHEDULED REDEMPTION		655,329	655,329	645,967	050 001		35,284 113.367		35,284		655,329					03/31/2023
22303Q-AG-5	COUNTRYWIDE HOME LOANS RMBS		12/01/2017 . 10/15/2017 .	SCHEDULED REDEMPTION MATURED		465,367 2,000,000	508,342	398,535 2,143,840	352,001 2,070,125		(70, 125		113,367		465,367					06/25/2037
22409*-AE-1	CP OPCO LLC (CLASSIC PARTY) REVOL		07/12/2017 .	. Various							764)	762.690					10/15/2017
	CP OPCO LLC (GLASSIC PARIT) REVOL		08/01/2017 _	SCHEDULED REDEMPTION		1, 135, 344	1, 135, 344	1,106,253	1,106,253		17,850				1, 124, 103		11,241	11,241		03/31/2019
	CP OPCO LLC TERM LOAN B1		09/29/2017	Various		4,957	1,721	3,706	1,613		108		108		4,957		11,241	11,241		03/31/2019
	CPI HOLDCO LLC CLOSING DATE TL		12/29/2017	Various		14,438	14.996	15. 184	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		2,674		2,674		14,996		(559)	(559)	107	03/21/2024
	CPI INTERNATIONAL ACQUISITION TL	1	12/29/2017	Various		757 , 163	754,375				2,074				754,375		2,788	2,788	2,257	
067383-AC-3	CR BARD INC		12/29/2017	EXCHANGE		6,317,380	6,035,000	6,584,487	6,405,242		(86,878)	(86,878)	[6,317,873		(492)	(492)	386,508	
13057A-AD-4	CRART_14-4 ABS		04/12/2017 _	WELLS FARGO	<u> </u>	2,001,875	2,000,000	1,981,632	1,989,899		2,493		2,493		1,992,392		9,483	9,483		06/15/2020
13057B-AD-2	CRART_16-1 ABS	.	02/15/2017 .	TD SECURITIES		5,025,000	5,000,000	4,998,975	4,999,212		39		39		4,999,251		25,749	25,749	28,622	
12652A-AA-1	CRC ESCROW ISSUER LLC		11/01/2017 .	BARCLAYS		1,010,000	1,000,000	1,000,000							1,000,000		10,000	10,000	2,479	10/15/2025
12634R-AG-4	CRCI HLDGS INC INITIAL TERM LOAN		07/28/2017 _	. SCHEDULED REDEMPTION		210,526	210,526	208,493	208,490		2,036		2,036		210,526				3,523	
225401-AB-4	CREDIT SUISSE GROUP AG	D	11/13/2017 .	HSBC SECURITIES, INC	ļ	8,658,865	8,500,000	8,500,000				ļ			8,500,000		158,865	158,865		01/09/2023 _
22944B-AJ-7	CREDIT SUISSE MG CAP SERIES 2007-5 RMBS	-	12/01/2017 .	. SCHEDULED REDEMPTION		255,776	380,075	177,759	242,850	ļ	12,926	ļ	12,926		255,776	l	ļ			08/25/2037
226373-AJ-7	CRESTWOOD MIDSTREAM PARTNERS LP		03/14/2017 .	. TENDER OFFER		4,519,375	4,375,000	4,200,000	4,215,937		7, 188		7 , 188		4,223,125		296,250	296 , 250		12/15/2020
226373-AL-2	CRESTWOOD MIDSTREAM PARTNERS LP		11/01/2017 .	Various		804,257	767,000	767,000	767,000						767,000		37,257	37 , 257		04/01/2023
17310N-AH-1	CRMSI 2006-3, M2 RMBS		12/01/2017 .	. SCHEDULED REDEMPTION			226,575	84,465	36,570		(36,570))	(36,570))						04/25/2037
17310N-AJ-7	CRMS1 2006-3, M3 RMBS		08/25/2017 .	Various			549, 180	103,450		4 540			4 540							11/25/2036
22739P-AC-0	CROSBY WORLDWIDE INITIAL TL		12/29/2017 .	. SCHEDULED REDEMPTION		14, 184	14, 184	14, 180	12,668	1,512	4		1,516		14, 184		040 570	010 570	221	
228189-AB-2 22819K-AA-8	CROWN AMERICAS LLC		09/26/2017 _	BARCLAYS		5,275,000 11,987,184	5,000,000 12,000,000	5,077,500 11,986,250	5,062,963 11,310,000	429 676,452	(6,965		(6,536)	·	5,056,428 11,987,184		218,572	218,572		01/15/2023
22819K-AB-6	CROWN AMERICAS LLC		1.08/23/2017 .	WELLS FARGO		1,987,184	1,000,000	998,835	11,310,000	0/0,402	10	·	10		998,853		8.647	8,647		09/30/2026
220 13N-ND-0	OTOTIN AMERICAN LLO	-	110/44/201/ .	CITIGROUP GLOBAL	·		1,000,000	330,033		<u> </u>	18	†	10					0,04/	24,319	
22822V-AE-1	CROWN CASTLE INTERNATIONAL CORP		.07/07/2017	MARKETS		4.357.355	4.250.000	4.232.065			648		648		4,232,713		124.642	124.642	75 556	03/01/2027
	ONOTE INTERVITORE OUR		1.2.7.0.7.2017 .	BANK OF AMERICA/MERRILL		,,007,000	7,200,000				J-0						127,042			
22822V-AG-6	CROWN CASTLE INTERNATIONAL CORP		09/05/2017 .	LYNCH		8,655,470	8,600,000	8,576,006		L	301		301		8,576,307		79, 163	79, 163	27.520	09/01/2024
228227-BD-5	CROWN CASTLE INTL CORP		03/31/2017 .	BARCLAYS	<u> </u>	11,616,130	10,657,000	11,274,458	11, 187, 623		(20,376)	(20,376)	L	11, 167, 247		448,883	448,883		01/15/2023
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		02/15/2019
126307-AF-4	CSC HOLDINGS LLC		11/15/2017 _	GOLDMAN, SACHS & CO		2,017,576	1,879,000	2, 109, 178	2,019,925	31,508	(28,271)	3,236		2,023,161		(5,585)	(5,585)	127 , 537	11/15/2021
	CSC HOLDINGS LLC	<u>.l</u>	11/15/2017 _	GOLDMAN, SACHS & CO	<u> </u>	1,915,000	2,000,000	2,046,174	1,955,000	84,658	(3,980)	80,678	<u> </u>	2,035,678		(120,678)	(120,678)		06/01/2024
																		-		

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Lingadinad					Carrying	Exchange			Dividends	Con-
OLICID					Ni is a su a f					Unrealized	Year's	Than-	Adjusted	Book/			Destination	T-4-1 O-1-		
CUSIP		1_	D: 1		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
126307-AQ-0	CSC HOLDINGS LLC		11/22/2017 .	. CREDIT SUISSE		3,759,500	3,650,000	3,650,000	3,650,000						3,650,000		109,500	109,500	236 , 439	
64072U-AE-2	. CSC HOLDINGS MARCH 2017 INCR TL		12/29/2017 .	. SCHEDULED REDEMPTION		50,209	50,209	49,514			696		696		50,209				159	
84850X-AG-7	CSC SW HOLDCO (SPIN HOLDCO) TL		12/29/2017 _	SCHEDULED REDEMPTION		24,481	24,481	24,434			47		47		24,481				104	11/14/2022
22944B-AK-4	. CSMC 2007-5 1A10		11/06/2017	CANCELLED TRADE		251											251	251		08/25/2037
22944B-AF-5	CSMC 2007-5 1A6		11/06/2017 .	. CANCELLED TRADE		132		40.050			400 507		400 507		400.054		132	132		08/25/2037
12638P-BV-0 12646R-AB-1	CSMC_07-3 RMBS		12/25/2017 . 07/28/2017 .	. SCHEDULED REDEMPTION CALLED @ 104.926		108,851	108,853	43,358 25,054,546	6,254 24,882,673		102,597		102,597		108,851		(385, 164)	(205 404)	754	04/25/2037 605/01/2023
12040H-AB-1	CST BRANDS TNC			CITIGROUP GLOBAL		24,444,000	24,444,000	∠3,034,346	24,882,873		(53,509	' 	(53,509)		24,829,104		(385, 104)	(385, 164)	∠,110,5/6	05/01/2023
126408-HH-9	CSX CORP	1	06/20/2017 .	MARKETS		8.540.759	8.384.000				124		124		8,373,896	1	166.863	166.863	30 350	06/01/2027
126458-AD-0	CTR PARTNERSHIP LP / CARETRUST CAP	-1	11/01/2017 .	JPMORGAN CHASE & CO		991,764	962,000	962,000			124		124		962,000		29,764	29,764		606/01/2025 .
126650-CB-4	CVS CAREMARK CORP	-	01/25/2017 .	BARCLAYS		15, 111,600	15,000,000	14,983,050	14,993,238		278		278		14,993,516		118.084	118,084		312/05/2018
126650-CE-8	CVS CAREMARK CORP	.]	01/25/2017	WELLS FARGO		19,021,070	18,908,000	18,897,412	18,902,317		170		170		18,902,487		118,583	118,583		08/12/2019
1			1	BANK OF AMERICA/MERRILL				,, ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						,,					
126650-CH-1	CVS HEALTH CORP		01/25/2017 .	LYNCH		594,518	593,000	592,585	592,782		11		11		592,793		1,725	1,725		07/20/2018
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		07/20/2022
				BANK OF AMERICA/MERRILL																
126650-CT-5	CVS HEALTH CORP		01/26/2017 .	LYNCH		2,054,505	2, 103, 000	2,097,133	2,097,802		94		94		2,097,895		(43,391)	(43,391)	7,448	06/01/2021
12668B-KC-6	. CWALT 2006-J1 1A6 RMBS	-	12/01/2017 .	. SCHEDULED REDEMPTION		41, 108	49,709	34,007	26,114		14,995		14,995		41, 108					01/25/2042
02152A-AU-3	. CWALT_07-16CB RMBS		12/25/2017 .	. SCHEDULED REDEMPTION		2,823,215	2,925,394	1,700,053	1,670,964		1, 152, 251		1, 152, 251		2,823,215					08/25/2037
02151L-AA-4	CWALT_07-20 RMBS		12/25/2017 _	SCHEDULED REDEMPTION		533,732	569,462	317,498	231,318		302,415		302,415		533,732					08/25/2047
17025A-AF-9	CWHL 2006-17 A6 RMBS		12/01/2017 .	. SCHEDULED REDEMPTION		566,499	570,696	412,518	407,285		159,214		159,214		566,499					01/25/2038
12544V-AD-1 12669G-NM-9	. CWHL 2007-5 A4 RMBS		12/01/2017 .	. SCHEDULED REDEMPTION SCHEDULED REDEMPTION		182,809	202,585	153,247	141,690		41, 120		41, 120		182,809				6,203	
12543P-AK-9	CWHL_05-7 RMBS CWHL_06-21 RMBS		12/25/2017 . 12/01/2017 .	Various		52,364 354,652	52,364 415,492	50,269 307,757	50,987 303,264		1,376 52,327	938	1,376 51,388		52,364 354,652					
12668X-AC-9	CWL 2006-S8, A3 RMBS		12/01/2017	SCHEDULED REDEMPTION		1,815,147	1,815,147	1,815,114	1,804,767	10,370	اعد,عد	930	10,380		1,815,147				61,888	
12666R-AF-7	CWL 06-9 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		323,408	347,763	225,470	171,364		152,044		152,044		323,408				9,896	
12669R-AC-1	CWL 07-S1 RMBS		12/01/2017	SCHEDULED REDEMPTION		854,803	854,803	854.761	848.036	14.220)	6.767		854.803				29,872	
152314-DP-2	CXHE 01-B RMBS		12/01/2017 .	SCHEDULED REDEMPTION		131.017	131.017	106.886	92,211		38.807	,	38.807		131.017					07/25/2032
L2287*-AA-5	CYGNUS ISSUANCE ONE	D	12/31/2017	SCHEDULED REDEMPTION		969,298	969, 298	969,298	969,298		,		,		969,298					03/31/2023
L2287*-AB-3	CYGNUS ISSUANCE S.A	D	12/29/2017 .	Various		327,932	327,932	327,932	352,051						327,932					03/31/2023
L2287*-AC-1	CYGNUS ISSUANCE S.A	D	12/29/2017 .	Various		498,501	498,501	498,501	536,445						498,501					03/31/2023
L2287*-AD-9	CYGNUS ISSUANCE S.A.	. D	12/29/2017 .	SCHEDULED REDEMPTION		506,836	506,836	506,836	506,836						506,836					03/31/2023
23283P-AN-4	CYRUSONE LLC	-	11/02/2017 _	STIFEL CAPITAL MARKETS		1,521,500	1,432,000	1,508,970		ļ	(74)	(74)		1,508,896	ļ	12,604	12,604		03/15/2027
23331A-BH-1	D.R. HORTON INC	-	01/17/2017 .	Various		8,846,320	8,000,000		8,547,433		(3,728)	(3,728)		8,543,706		302,614	302,614	198,056	08/15/2023
000044 BV 4	D. D. LIODTON, INIO	1	00 (04 (00 17	BANK OF AMERICA/MERRILL		F 407 500	F 000 000	F 000 000	F 000 000						F 000 000	I	407 500	407.500	407 770	00 (45 (0000
23331A-BK-4 23370P-AP-3	D.R. HORTON INC	-	03/31/2017 _ 12/29/2017 _	LYNCH	+	5, 187,500 45,203	5,000,000 45,203	5,000,000 45,225	5,000,000 40,131	27	(51		(24)		5,000,000 45,203		187,500	187 ,500		302/15/2020 107/07/2022 .
23370P-AP-3 233851-BG-8	DAE AVIATION (STANDARD AERO) TLDAIMLER FINANCE NORTH AMERICA LLC		12/29/2017 .	. SCHEDULED REDEMPTION		20,000,000	20,000,000	20,000,000	20,000,000	21		'}	(24)		20,000,000					07/07/2022 _ 108/01/2017 .
233851-BG-8 233851-BR-4	. DAIMLER FINANCE NORTH AMERICA LLC	-	06/20/2017 .	. MORGAN STANLEY	-		7,500,000		7,488,840	 	1,631	 	1,631			ļ	27,004	27,004		303/01/2017 303/02/2020
233851-DR-4	DAIMLER FINANCE NORTH AMERICA LLC	- C	05/02/2017 .	SOCIETE GENERALE			6, 134, 000	6, 124, 860	6, 126, 314		1.038		1.038		6, 127, 352		(60,703)	(60,703)		07/05/2019
233851-CH-5	DAIMLER FINANCE NORTH AMERICA LLC	C	06/20/2017 _	Various		14,780,400	15,000,000	14,994,300	14,994,830		526		526		14,995,355		(214,955)	(214,955)		07/06/2021
23422R-AA-0	DAKOTA SUB MERGER INC		11/08/2017	Various			8, 179, 000		7,954,078	120.756	6.936		127,691		8,081,769		636,996	636,996		09/01/2024
				CITIGROUP GLOBAL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,	,551,510		2,000				,,					
235822-AB-9	DANA FINANCING LUXEMBOURG SARL		04/10/2017 _	MARKETS		3,969,550	3,940,000	3,940,000							3,940,000		29,550	29,550	5,664	04/15/2025
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	<u> </u>	(7,899)		1,123,371		(23,371)	(23,371)		09/15/2021
		1		BANK OF AMERICA/MERRILL						1				1		1				
235825-AE-6	DANA HOLDING CORP		06/02/2017 .	LYNCH		5,054,188	4,825,000	4,974,563	4,921,500	24, 155	(7,627)	16,528		4,938,028		116,160	116 , 160	126,790	
23726R-AM-7	DARLING INGREDIENTS INC TLB		12/29/2017 .	SCHEDULED REDEMPTION		38,095	38,095	38,095												12/12/2024
23918K-AQ-1	DAVITA HEALTHCARE PARTNERS INC		10/24/2017 _	Various		13,218,188	13,055,000	13,249,538	13,022,363	185,905	(20,430)	165,475		13, 187,838		30,350	30,350	856,780	
23918K-AR-9	DAVITA HEALTHCARE PARTNERS INC		11/01/2017	MORGAN STANLEY		717,750	725,000	710,500		ļ	913	 	913	ļ	711,413	ļ	6,337	6,337		05/01/2025 _
23918Y-AC-2	. DAVITA HEALTHCARE PARTNERS INC TLB		12/29/2017 .	. SCHEDULED REDEMPTION		60,000	60,000	59,810	59,794	ļ	206	ļ	206		60,000			ļ	602	
251510-FB-4	DBALT_05-AR1 RMBS	-	12/26/2017 .	. SCHEDULED REDEMPTION		228, 191	259,256	120,357	130,429		97,762		97,762		228, 191					08/25/2035
25151E-AA-1 24023K-AA-6	DBALT_06-AB3_RMBS		12/01/2017 .	Various		181,020	259,262	112,760	125, 180		57,275	1,436	55,840		181,020		53.700	53.700	5, 120	
	DBS GROUP HOLDINGS LTD	V	02/22/2017 _	. WELLS FARGO		15,053,700	15,000,000	15,000,000	15,000,000		/4 557		/4 5571		15,000,000					07/16/2019
254683-BL-8 254683-BR-5	DCENT_14-A5 ABS	-	04/17/2017 . 06/26/2017 .	. BNP CAPITAL MARKETS		2,500,977 12,074,063	2,500,000	2,510,547 12,122,813	2,504,067 12,103,081		(1,557		(1,557) (7,851)		2,502,511		(1,534)	(1,534)	12,066 111,994	
23311V-AC-1	DCP MIDSTREAM OPERATING		12/01/2017 .	MATURED		15,000,000	15,000,000	12, 122, 813	14,925,000	57 , 044	17,956				15,000,000		(21, 108)	(21, 108)		104/17/2023
242370-AD-6	DEAN FOODS CO	-	11/28/2017	STIFEL CAPITAL MARKETS		1,782,650	1,788,000		1,805,693	,טביייי, טע, טע, טען, טען,	(3.293		(3,293)		1,802,400		(19,750)	(19,750)	134 227	03/15/2023

SCHEDULE D - PART 4

					Showing All Lo	ong-renn b	Bonds and Sto	JCKS SOLD, I	KEDEEMED	or Otherwis	se Dioros		ing Guneni	i eai						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value)	16	17	18	19	20	21
		1		1				I -	1 -	11	12	13	14	15	-	•	-		-	'-
										11	12	10	14							
														_Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	Di-ti						Day Value	A -41 O4												Date
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	- 511.0
24272#-AA-5	DEASIL LAND PARTNERS LLC		12/01/2017 .	. SCHEDULED REDEMPTION		10,643,910	10,643,910	10,643,910	10,643,910						10,643,910					01/15/2030
24702N-AU-4	DELL INTERNATIONAL LLC NEW TLB		10/20/2017 _	Various		5,472,745	5,500,000	5,469,754	5,473,582		7,543		7,543		5,474,268		(1,523)	(1,523)	165,670	09/07/2023
L2324E-AB-7	DELOS AIRCRAFT TERM LOAN B ILFC		_01/19/2017 _	EXCHANGE		4,488,085	4,500,000	4,487,934	4,487,948		130		130		4,488,078		7	7	9,370	03/06/2021
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
247367-AX-3	DELTA AIR LINES 2002-1G1		01/02/2017 .	SCHEDULED REDEMPTION		462.244	462.244	482.189	473.337		(11,094)		(11,094)		462.244				31,054	
247361-ZH-4	DELTA ATT LINES 2002 TOT		11/23/2017 .	SCHEDULED REDEMPTION		390.648	390,648	390.648	390.648		(11,004)		(11,004)		390.648				19.337	11/23/2020
24736W-AA-8	DELTA AIR LINES 2010-2A ABS		10/15/2017 _	SCHEDULED REDEMPTION			751,494		751,494						751,494				39,829	
24736V-AA-0	DELTA AIR LINES 2011-1 ABS	-	07/02/2017	SCHEDULED REDEMPTION				274,829	267,961		(2,426)		(2,426)							01/02/2020
					·						(2,426)	' 		}			110.05=	440.05		
	DELTA AIR LINES INC	1	07/13/2017 .	BARCLAYS	}	4,418,293	4,300,000	4,299,398	····		38		38	}	4,299,436		118,857	118,857		03/15/2022
24823U-AH-1	DENBURY RESOURCES INC	-	12/04/2017 .	. Various		889,000	1,400,000	775,250			53,248		53,248		861,813		27 , 187	27 , 187	89,031	07/15/2023
25156P-AS-2	DEUTSCHE TELEKOM INTERNATIONAL FIN	. D	03/08/2017 _	Various		49,047,800	50,000,000	49,953,500	49,957,808		2,019		2,019		49,959,827		(912,027)	(912,027)		09/19/2019
25156P-AU-7	DEUTSCHE TELEKOM INTERNATIONAL FIN	. D	04/11/2017 _	Various	ļ ļ.	20,499,546	21,200,000	21, 165, 868	21, 167, 717		705		705	L	21,168,422		(668,876)	(668,876)	161,666	09/19/2021
55377G-AJ-2	DH PUBLISHING LP TERM LOAN	.	12/22/2017 .	SCHEDULED REDEMPTION	LL	46,401	46,401	46, 170			231		231		46,401		L	L		08/21/2023
C2918P-AC-2	DHX MEDIA LTD TERM LOAN B	Α	10/25/2017	Various		(729)	,	L			L						(729)	(729)		12/29/2023
25272K-AA-1	DIAMOND 1 FINANCE CORPORATION/DIAM	1	02/16/2017 .	Various		47,775,695	46,750,000	46,796,495	46,787,758		(2.196)		(2, 196)		46,785,562		990, 133	.990 . 133	345,511	06/01/2019
25271C-AM-4	DIAMOND OFFSHORE DRILLING INC	1	03/15/2017 _	BARCLAYS		1,273,850	1,460,000	1,051,200	1,080,826		9.091		9.091		1,089,917		183.933	183.933	19,448	
25272Y-AB-9	DIAMOND RESORTS INTL TLB		12/29/2017 .	SCHEDULED REDEMPTION		13,000	13,000	12,762	12,747		253		253		13,000		100,300	100,300	131	
										95.320										09/02/2023
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					11/01/2024
25278X-AE-9	DIAMONDBACK ENERGY INC		11/01/2017 .	. JPMORGAN CHASE & CO		1,428,000	1,400,000	1,396,758			99		99		1,396,857		31, 143	31,143		11/01/2024
25278X-AF-6	DIAMONDBACK ENERGY INC		06/19/2017 _	Various		4,296,206	4,200,000	4, 165, 056	4, 165, 157		1,559		1,559		4, 166, 716		129,491	129,491		05/31/2025
25365E-AM-7	DIEBOLD INC NEW DOLLAR TERM B LOAN		12/29/2017 .	SCHEDULED REDEMPTION		1,793,344	1,793,344	1,795,713	1,795,726		(2,382)		(2,382)		1,793,344				7,576	11/06/2023
25381E-AE-5	DIGICERT HOLDINGS INC TL 1ST LIEN		11/29/2017 .	Various		1,521,104	1,500,000	1,492,500			53		53		1,492,553		28,551	28,551		09/20/2024
25381E-AH-8	DIGICERT HOLDINGS INC TL 2ND LIEN		11/29/2017 _	Various		502,343	500,000	497,500			13		13		497,513		4.830	4,830		09/19/2025
254709-AD-0	DISCOVER FINANCIAL SVS		06/12/2017	MATURED		4.500.000	4,500,000	3.254.371	4,402,244		97.756		97.756		4.500.000		,		145 125	06/12/2017
2011 00 115 0 111	310001211 1 1101101112 010		1	RBC DOMINION SECURITIES		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
25470D-AP-4	DISCOVERY COMMUNICATIONS LLC		10/06/2017 .	TIDO DOMINION SECONTITIES		8,663,640	8,600,000	8,600,000							8,600,000		63.640	63,640	0.700	09/20/2019
23470D-AF-4	DISCOVERT COMMUNICATIONS LLC		110/00/2017 .	SUNTRUST INVESTMENT		0,000,040									0,000,000		03,040	03,040	9,720	09/20/2019
054707 10 4	DIGUIDDO CODO		00 (00 (00 47				0 000 000	0 007 500	0 007 077		(70.000)		(70.000)		0 004 074		75 000	75.000	040 044	00 (04 (0040
25470X-AB-1	DISH DBS CORP		09/06/2017 _	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
				BANK OF AMERICA/MERRILL																
25470X-AJ-4	DISH DBS CORP		10/16/2017 .	LYNCH		1,613,850	1,537,000	1,537,000	1,537,000						1,537,000		76,850	76,850		07/15/2022
25470X-AQ-8	DISH DBS CORP		10/24/2017 .	. JPMORGAN CHASE & CO			8,320,000		8,431,271		(25,922)		(25,922)				164,251	164,251	420,478	05/01/2020
25470X-AW-5	DISH DBS CORP	.	10/16/2017 .	DEUTSCHE BANK AG		4,080,000	4,000,000	4,050,200	1,490,000		(3,849)		(3,849)		4,046,351		33,649	33,649	217,049	11/15/2024
1		1	1	UNION BANK OF	[1	1										, -	
25470X-AY-1	DISH DBS CORP	1	.01/26/2017 .	SWITZERLAND		829.420	734.000	823.915	822.775		(587)	l	(587)		822.187			7.233	36 027	07/01/2026
23340R-AB-7	DJO FINANCE (AKA REABLE) TL	1	10/02/2017 .	SCHEDULED REDEMPTION	[28.977	28,977	29.029	27,773	1.258	(54)	[1,204		28.977		, 200	, 200	288	
256677-AB-1	DOLLAR GENERAL CORP	1	02/13/2017 .	WELLS FARGO		37,058,830	37,000,000	36,563,980	36,843,728	1,200	14.700		14,700		36,858,428		200.402	200,402		04/15/2018
25674D-AF-0	DOLLAR TREE TLB2	1	11/09/2017			5,555,000	5,500,000	5,500,000	5,500,000		14,700		14,700		5,500,000		55,000	55,000		04/13/2016
		1		Various	 						·····		0.047	}						
25674D-AJ-2	DOLLAR TREE TLB3	1	01/20/2017 .	. SCHEDULED REDEMPTION	} }-	1, 190, 053	1, 190, 053	1, 181, 765	1, 181, 806		8,247		8,247	}	1, 190, 053		·			07/06/2022
25787J-AB-0	DONNELLEY FINANCIAL SOLUTIONS TLB	-	10/02/2017 .	. Various		1,282,669	1,285,714	1,280,804	1,278,416		4,260		4,260		1,282,675		(7)	(7)	42 , 137	
25787J-AD-6	DONNELLEY FINANCIAL SOLUTIONS TLB		12/19/2017 .	. SCHEDULED REDEMPTION	ļ	128,571	128,571	128, 115			457		457		128,571					09/29/2023
25809P-AD-6	DOOSAN INFRACORE INTL INC TL B		05/19/2017 _	Various	ļ	3,792,863	3,792,863	3,799,252	3,799,729		(6,865)	ļ	(6,865)		3,792,863				66 , 295	
258487-A@-6	DOSKOCIL MFG CO (PETMATE) LAST OUT	.	.05/22/2017 .	Various	ļ ļ.	15,000,000	15,000,000	14,825,485	14,624,436	193, 267	182,297	L	375,564	ļ ļ	15,000,000		 	L	1,023,797	11/10/2020
		1		MIZUHO SECURITIES USA									·							
26138E-AW-9	DR PEPPER SNAPPLE GROUP INC	.1	10/18/2017	INC		17.287.895	17,000,000	16.993.540	16.993.579		673		673		16.994.252		293.643	293.643	452 . 285	12/15/2023
		1	T	RBC DOMINION SECURITIES			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		[Ī				200,010			
26208B-AN-0	DRIVE 16-C ABS	1	08/25/2017 .	John Till OLOGITTEO		4, 108, 281	4.000.000	3,999,216	3.999.240		148		148		3.999.388		108.893	108.893	110 //00	03/15/2024
25272X-AA-3	DROT 17-1 ABS	1	12/20/2017 .	Various	†			393,086			99		99	ļ	393, 185		100,093			03/15/2024
		-		Various	·		393, 185				99		99				(444)	(444)		
	DUBOIS CHEMICALS INC DD TL	-	07/17/2017 .	Various	+	(144)	266,667	45.0:-			···				45.00=		(144)	(144)		03/15/2024
26376M-AG-7	DUBOIS CHEMICALS TERM LOAN B		12/29/2017 .	Various		15,634	15,667	15,617			50		50		15,667		(32)	(32)	59	03/15/2024
26483E-AF-7	DUN & BRADSTREET CORP	-	12/01/2017 _	MATURED	ļ ļ.	20,000,000	20,000,000	19,998,200	19,999,648		352		352	}	20,000,000		 		700,000	
23341M-AC-5	DUNN PAPER TLB	-	12/21/2017 .	. SCHEDULED REDEMPTION	ļ	352, 174	352, 174	348,890	348,254		3,920		3,920		352, 174				2,044	
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	
26817R-AM-0	DYNEGY INC		08/21/2017 _	TENDER OFFER	L	1,006,000	1,000,000	1,000,000	1,000,000						1,000,000		6,000	6,000		11/01/2019
26817R-AN-8	DYNEGY INC	.	_05/19/2017 _	Various	<u> </u>	9,566,375	9,690,000	9,913,802	9,252,315	584,595	(12,782)	L	571,812		9,824,127		(257,752)	(257,752)	361,389	
26817R-AP-3	DYNEGY INC	1	05/02/2017 .	CREDIT SUISSE		4,763,250	5,220,000	5,445,286	4,815,450	594,942	(9,282)		585,660		5,401,110		(637,860)	(637,860)		11/01/2024
26817R-AS-7	DYNEGY INC	1	.09/06/2017	Various		5,779,068	5,755,000	5,699,973	5,394,508	305,920	2.494		308,414		5.702.922		76,145	76 , 145		01/15/2025
	DYNEGY INC TRANCHE C-1 TL	1	12/20/2017	Various		2,977,640	3,000,000	2,975,046	2,971,879		5,751		5,751		2,977,631		0, 140	۵ , ۱۰۰۰		02/07/2024
	EAGLECLAW MIDSTREAM SERVICES TLB			SCHEDULED REDEMPTION		6.250	6,250		2,511,019				5,751		6.250		9	э		06/24/2024
UUD49N-AB-8	ENGLECTAM MIDSINERM SERVICES ILD	.	12/29/201/ _		L L-	0,250	0,250		L	L	L	L	L	L	b,25U	L	L	L L	4	00/24/2024

SCHEDULE D - PART 4

					Showing All L	₋ong-Term E	Bonds and Sto	ocks SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	Э	16	17	18	19	20	21
									-	11	12	13	14	15	-			_		1 1
										• •				Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D: V			Year's	Change in	Exchange						0
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
27034M-AB-0	EARN 16-D ABS	J.3	05/25/2017 .	Various		4,216,729		4,200,359	4,200,410	200.0000	232		232	7 4.40	4,200,642		16,087	16,087		01/25/2041
87264N-AB-3	EASTERN POWER LLC (TPF II PWR) TL			Various		1,958,483	1,980,856	1,968,730	1,905,012		29,398		29,398		1,968,348		(9,865)	(9,865)	14.024	10/02/2023
			T	RBC DOMINION SECURITIES		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,									, , , , , , , , , ,					
278642-AJ-2	EBAY INC		01/19/2017			9,985,830	10,000,000	10,000,000	10,000,000		L				10,000,000		(14, 170)	(14, 170)	31,872	08/01/2019
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
278642-AH-6	EBAY INC.			. WELLS FARGO		15,067,050	15,000,000	14,968,200	14,983,156		2,760		2,760		14,985,916		81,134	81,134		08/01/2019
278865-AP-5	ECOLAB INC		01/19/2017 _	MORGAN STANLEY		19,478,745	19,500,000	19,484,205	19,496,947		208		208		19,497,154		(18,409)	(18,409)	36, 129	12/08/2017
278865-AW-0	ECOLAB INC		01/06/2017 _	BARCLAYS		5,505,654	5,950,000	5,923,166	5,923,265		14		14		5,923,279		(417,625)	(417,625)		11/01/2046
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					09/15/2017
28470Y-AB-3	ELDORADO RESORTS TL B		12/27/2017 .	. SCHEDULED REDEMPTION		4,252,155	4,252,155	4,252,155							4, 252, 155					04/17/2024
268317-AH-7	ELECTRICITE DE FRANCE SA	D	01/20/2017 .	. MATURED		12,000,000	12,000,000	12,000,000	12,000,000						12,000,000				41, 131	01/20/2017
1		1_	1	MITSUBISHI UFJ																1
268317-AN-4	ELECTRICITE DE FRANCE SA	D	02/06/2017 .	SECURITIES (USA)		24,847,350	25,000,000	24,788,750	24,837,767		4,319	 	4,319	ļ	24,842,086	L	5,264	5,264	189,306	10/13/2020
l		1	1	BANK OF AMERICA/MERRILL																1
268648-AP-7	EMC CORP		02/14/2017 .	LYNCH		19,441,500	19,500,000	18,499,059	18,873,342	43,670	51,286		94,957		18,968,298		473,202	473,202		06/01/2018
26867L-AA-8	. EMD FINANCE LLC	. C	03/17/2017 _	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					03/17/2017
29103D-AA-4	.EMERA US FINANCE LP	C		EXCHANGE		17,057,465	16,955,000	17,071,570	17,059,439		(1,974)		(1,974)		17,057,465					06/15/2019
29103D-AD-8	. EMERA US FINANCE LP	C		. EXCHANGE		24,532,541	24,308,000	24,555,918	24,534,843		(2,302))	(2,302)		24,532,541					06/15/2021
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		11/01/2017 .	Various		98,539	96,000	94, 187			93		93		94,279		4,260	4,260	2,746	03/15/2027
	FURDINGS INC	١.	00 (00 (00 47	MIZUHO SECURITIES USA			4 000 000	4 000 000							4 000 000		0.557	0 553		07 (45 (0000
29250N-AQ-8	ENBRIDGE INC	- A		. INC		4,304,945	4,300,000	4,296,388		40.440			45.070		4,296,388		8,557	8,557		07/15/2022
29271L-AE-4	. ENDO FINANCE LLC / ENDO FINCO INC		08/17/2017 .	JPMORGAN CHASE & CO HSBC SECURITIES. INC		81,641	100,000	101,250	84,750	16, 116	(146)		15,970		100,720		(19,079)	(19,079)		01/15/2023
29268B-AB-7 29278G-AB-4	ENEL FINANCE INTERNATION		01/20/2017 .			35,990,850 30,130,444	35,000,000	36,747,550 30,009,700	36 , 182 , 795		(111,202))	(111,202)		36,071,593		(80,743)	(80,743)		
29278G-AB-4 29278G-AC-2	ENEL FINANCE INTERNATIONAL NV	0	10/18/2017 .	Various Various		30, 130, 444	30,100,000 16,340,000	17.481.676			2,427		2,427 (1,287)		17.480.388		(270.662)	118,317	123,968	05/25/2022
29273A-AA-4	ENERGIZER SPINCO INC		04/19/2017 .	. Various		41,940,299	40.842.000		40.803.794	163.749	(1,287)	<u> </u>	162,246		40,966,040		(270,662)	974.259		05/25/2047
2927 1N-AC-4	ENERGY FUTURE INTRM 2016 ADD DIPTL	-	01/03/2017 .	EXCHANGE			40,842,000		40,803,794	103,749	(1,503)	·	102,240		40,900,040		9/4,209	9/4,209		06/30/2017
29273X-AU-0	ENERGY TRANSFER EQUITY LOAN			Various		(78)											(78)	(78)	10,000	02/02/2024
232/3A-AU-U	LINERGI TRANSFER EGOTTI EDAN		110/ 10/2017 .	CITIGROUP GLOBAL		(10)														02/02/2024
29273V-AG-5	ENERGY TRANSFER EQUITY LP		1.11/01/2017	MARKETS		699.455	687.000	687.000							687.000		12,455	12,455	1 217	03/15/2023
29273X-AS-5	ENERGY TRANSFER EQUITY LP 3/15 TL	-	1.02/02/2017	EXCHANGE		1,846,302	1.858.824	1.845.342	1.845.937		354		354		1.846.291		11	11		12/02/2019
29273X-AN-6	ENERGY TRANSFER EQUITY LP TL	-	02/02/2017	Various		2,498,194	2,500,000	2,498,053	2,498,140		52		52		2,498,192		2	2	19,449	
29286G-AB-4	ENGILITY CORP TLB1	1	1.09/06/2017	Various		293,244	292.500	291,135	291,149		77		77		291,227		2,018	2,018	8,669	
26658N-AB-5	ENGINEERED MACHINERY 1ST LIEN DDTL		1.09/19/2017	Various		(156)	202,000	20.,100									(156)	(156)		07/25/2024
26658N-AC-3	ENGINEERED MACHINERY 1ST LIEN TL	1	09/19/2017 _	Various		(2,571)											(2,571)	(2,571)		07/25/2024
BASOPA-A5-5	ENGINEERED MACHINERY 2ND LIEN DDTL		09/19/2017 _	Various		(41)											(41)	(41)		07/25/2025
BASOPA-A4-8	ENGINEERED MACHINERY 2ND LIEN TL		09/19/2017	Various		(3,818)											(3,818)	(3,818)		07/25/2025
29362U-AA-2	ENTEGRIS INC		11/12/2017 .	CALLED @ 104.500		416,000	416,000	416,000	416,000						416,000					04/01/2022
64189P-AA-1	ENVISION HEALTHCARE CORP		03/28/2017 _	. STIFEL CAPITAL MARKETS .		6,073,600	5,840,000	5,867,375	5,867,054		(964)		(964)		5,866,089		207,511	207,511		12/01/2024
29414U-AB-8	ENVISION HEALTHCARE CORP TLB		12/29/2017 _	SCHEDULED REDEMPTION		76,944	76,944	75,736	73, 182		1,256		1,256						668	12/01/2023
29413X-AB-3	ENVIVA PARTNERS LP		11/16/2017 _	Various		4,342,260	4,052,000	4,052,000			ļ			ļ	4,052,000		290,260	290,260		11/01/2021
29413X-AA-5	ENVIVA PARTNERS LP/ENVIVA PARTNERS	[08/08/2017 .	EXCHANGE		9,817,800	9,760,000	9,828,600	9,827,141		(9,340)		(9,340)		9,817,800					11/01/2021
29426N-AG-9	EPICOR SOFTWARE INCREMENTAL TL		08/16/2017 .	Various		2,942,019	2,942,019	2,890,945	2,878,269		63,750		63,750		2,942,019					06/01/2022
29426N-AE-4	. EPICOR SOFTWARE TLB		12/29/2017 _	Various		2,953,122	2,949,437	2,949,629	2,933,009	1,508	7,571		9,079		2,949,631		3,491	3,491	6, 109	06/01/2022
		1		CITIGROUP GLOBAL																1
26884L-AC-3	EQT CORP		09/28/2017 .	MARKETS	- 	8,646,784	8,600,000	8,599,312			ļ	 	ļ	ļ	8,599,312		47,472	47 , 472		10/01/2020
26884L-AE-9	EQT CORP		10/06/2017 .	BARCLAYS			8,600,000				82		82		8,577,550		15,312	15,312	5,017	10/01/2022
0000# 45 5	50T 00DD	1	00 (00 (00 :-	CITIGROUP GLOBAL		0 455	0 450								0.444 = : :		40.555	40 5		10 (04 (005-
26884L-AF-6	EQT CORP		09/28/2017 .	MARKETS		6,455,289	6,450,000	6,444,711	47 00F 10:				/7/ 0		6,444,711		10,578	10,578		10/01/2027
29444U-AM-8	EQUINIX INC		10/26/2017 .	Various	 	18,074,738	17,445,000	18,072,860	17,895,191		(74,657)	/ 	(74,657)		17,820,534		254,203	254,203		04/01/2023
294549-AR-1	EQUITABLE RESRCS		11/03/2017 .	. CALLED @ 101.941		2,000,000	2,000,000	1,908,180	1,984,161		10,483		10,483	}	1,994,644		5,356	5,356		04/01/2018
26882P-BB-7	ERAC USA FINANCE COMPANY			MATURED		6,200,000	6,200,000	6,384,582	6,230,147		(30, 147)		(30, 147)		6,200,000					10/15/2017
26884T-AF-9	ERAC USA FINANCE COMPANY		03/15/2017 _	MATURED		11,000,000	11,000,000	10,996,920	10,999,865		135		135		11,000,000				151,250	03/15/2017
000047 411 4	EDAG UGA FINANCE II C	1	04/04/0047	BANK OF AMERICA/MERRILL		40 504 500	40 500 000	40, 400, 000	40 400 004		200		000		40 400 000		44 000	44 000	454 535	10 /15 /0010
26884T-AM-4 26884T-AR-3	ERAC USA FINANCE LLCERAC USA FINANCE LLC	-	04/04/2017 .	LYNCH	+	13,504,590	13,500,000	13,480,290	13,489,291		992		992	·	13,490,282		14,308	14,308		10/15/2019
26884T-AT-9	ERAC USA FINANCE LLC		04/04/2017 .	Various		4,776,625 12,240,595	5,000,000	4,983,700 12,726,413	4,984,482		355 818		355 818	·	4,984,837 12,727,851		(208,212) (487,256)	(208,212)		12/01/2026
											1.477		1.477				(344,873)			
26884A-BF-9	ERP OPERATING LP		06/15/2017 _	Various		ا ۱۷۱٫648 و	8,500,000	8,443,985	8,445,044		1,4//	ļ	1,4//		ნ,446,521		(344,8/3)	(344,873)	126,845	11/01/2026 _

SCHEDULE D - PART 4

					Snowing All L	ong- i erm اے	Sonds and Sto	ocks SOLD, I	KEDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	rear						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15	-					
														Total						
												Current	Total	Foreign					Bond	
															Book/				Interest/	
									D.:			Year's	Change in	Exchange		F!				04-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
26908B-AH-6	ESH HOSP (EXT STAY) INTL TLB	J.3	12/29/2017	_ SCHEDULED REDEMPTION	0.000.1	29,869	29,869	29,735	29,726	200.0000	143		143	14.40	29,869					08/30/2023
26907Y-AA-2	ESH HOSPITALITY INC		11/01/2017	GOLDMAN, SACHS & CO		1,654,000	1,600,000	1,576,000	1,577,637		1.822		1,822		1,579,459		74,541	74,541	84 . 467	
28108P-AA-4	ESLFT 2012-A AP ABS		10/02/2017	SCHEDULED REDEMPTION		64,643	64,643	64,643	64,643						64,643		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		2,137	10/01/2025
28108P-AB-2	ESLFT 2012-A AT ABS		_10/02/2017	SCHEDULED REDEMPTION		86.320	86,320	86,320	86.320						86.320				2.667	
26924X-AE-5	ETRVM 04-1 ABS	.	02/07/2017	. SCHEDULED REDEMPTION		107,744	107.744	107,804	107,744						107,744				564	11/07/2031
L3456H-AD-4	EXOPACK HOLDINGS S.A. TERM LOAN	. D	08/04/2017	Various		(35,994)	,	,	,								(35,994)	(35, 994)		06/29/2022
L3456H-AB-8	EXOPACK LLC USD	. D	06/29/2017 _	Various		4, 137, 572	4,159,555	4,143,717	4,141,906		18,463		18,463		4,145,326		(7,753)	(7,753)	91,539	05/08/2019
30214X-AC-0	EXPLORER HOLDINGS INITIAL TL		12/29/2017	SCHEDULED REDEMPTION	.	6,666	6,666	6,603	6,602		64		64	ļ	6,666			[148	
		1		RBC DOMINION SECURITIES								1					1			
30219G-AN-8	EXPRESS SCRIPTS HOLDING CO		01/11/2017 _			18,892,000	20,000,000	19,991,800	19,992,115	L	29		29		19,992,144		(1, 100, 144)	(1, 100, 144)	256,889	03/01/2027
30233F-AF-9	EYEMART EXPRESS LLC TERM LOAN		12/29/2017	Various		2,362	2,500	2,513			(13		(13)		2,500		(138)	(138)		08/02/2024
	FAGE INTERNATIONAL SA/FAGE USA DAI	D	01/04/2017 _	CANTOR FITZGERALD	.	2,606,500	2,600,000	2,628,000	2,603,500	23,333	(63		23,270		2,626,770		(20,270)	(20,270)		08/15/2026
35104V-AD-4	FCRT_16-1 ABS		11/15/2017	Various	ļ		8,000,000	7,859,054	7,949,620		29,825	94,010	(64, 185)		7,885,435		452,690	452,690		10/16/2023
313305-AA-2	FEDEX CORP 2012 PASS TST		07/15/2017 _	. SCHEDULED REDEMPTION		3,501,845	3,501,845	3,501,845	3,501,845						3,501,845					01/15/2018
315292-AR-3	FERRELLGAS LP		12/18/2017 _	STIFEL CAPITAL MARKETS		5,297,178	5,784,000	5,728,884	5,640,690	91,000	6, 148		97 , 148		5,737,838		(440,661)	(440,661)	395 , 119	06/15/2023
		1		BANK OF AMERICA/MERRILL								1					1			
315292-AP-7	FERRELLGAS LP/FERRELLGAS FINANCE C		12/18/2017	LYNCH		3,445,148	3,760,000	3,651,519	3,627,639	36,918	13,485		50,403		3,678,042		(232,895)	(232,895)		01/15/2022
315295-AE-5	FERRELLGAS PARTNERS LP		09/27/2017	. Various		1,524,863	1,560,000	1,567,800	1,536,600	29,244	(1,435		27,809		1,564,409		(39,546)	(39,546)		06/15/2020
32052J-AA-6	FHAMS 2006-FA4 1A1 RMBS		12/01/2017 _	. Various		650,331	764,677	558,357	561,972		91,128	2,769			650,331				26,505	08/25/2036
				OPPENHEIMER & CO., INC.																
315786-AA-1	FIDELITY & GUARANTY LIFE	-	05/25/2017			6,498,938	6,325,000	6,674,825	6,293,375	199,065	(30,484		168,582		6,461,957		36,981	36,981		04/01/2021
31732F-AG-1	FILTRATION GROUP CORP TL		12/29/2017	. SCHEDULED REDEMPTION			78,645	78,522	57 , 172		14,728		14,728		78,645					11/23/2020
32008D-AA-4	FIRST DATA CORP		09/28/2017	. Various		18,012,165	17,430,000	17,507,838	17,438,314	54,702	(16,601))	38, 101		17,476,415		535,750	535,750		01/15/2024
32008D-AB-2	FIRST DATA CORP		03/07/2017 _	_ WELLS FARGO		3,355,625	3,250,000	3,250,000	3,250,000						3,250,000		105,625	105,625	121,988	
32007U-BR-9	FIRST DATA CORP 2021C NEW DOLLARTL	-	04/26/2017 _	Various		11,597,560	11,595,597	11,578,561	11,578,605		1,209		1,209		11,579,654		17,906	17,906	146,798	03/24/2021
32007U-BS-7	FIRST DATA CORP 2022C DOLLAR TL	-	06/14/2017	Various		2,327,433	2,332,384	2,327,019	2,327,029		402		402		2,327,431		2	2	42,114	07/08/2022
32007U-BV-0 319963-BE-3	FIRST DATA CORP 2024 NEW DOL TL		11/15/201702/03/2017	Various		(802) 5, 144,000	5, 144, 000	5,399,753	5,276,643		(5,013		(5,013)		5,271,631		(802)	(802) (127,631)	050 000	04/26/2024
	FIRST DATA CORPORATION FIRST QUALITY FINANCE CO INC		12/01/2017	Various		5,803,728	5, 144, 000	5,651,000			(5,013)	(5,013)	'	5,271,631		152.728	152,728		07/01/2020
33938E-AS-6	FLEXTRONICS INTERNATIONAL LTD		03/31/2017	JPMORGAN CHASE & CO		5,337,500	5,000,000	5, 173, 750	5.144.786		(5,418	\	(5,418)		5, 139, 368		198, 132	198 , 132		02/15/2023
343498-AB-7	FLOWERS FOODS INC		04/21/2017	MORGAN STANLEY		2, 101, 253	2, 126, 000	2.114.796	2.115.039		302		302	'	2, 115, 341		(14,088)	(14,088)		10/01/2026
34407J-AC-0	FLYING FORTRESS INC TERM LOAN		08/02/2017	Various		5,320,705	5,333,333	5,320,505	5,320,739		6.627		6,627		5,320,699		(14,088)	(14,088)		10/01/2026
30251G-AU-1	FMG RESOURCES (AUGUST 2006) PTY LT	D	10/31/2017	JPMORGAN CHASE & CO.		1,531,875	1,500,000	1,500,000							1,500,000		31,875	31,875	33,646	
34417M-AA-5	FOCUS_17-1 ABS		10/31/2017	. Various		12,500	12,500	12,500				· [12,500				137	04/30/2047
345370-CR-9	FORD MOTOR COMPANY	-	06/20/2017	BNP CAPITAL MARKETS	T	2. 197 . 157	2.126.000	2.126.000	2,126,000						2.126.000		71.157	71 . 157	50.048	
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	
345397-VX-8	FORD MOTOR CREDIT CO LLC		02/03/2017	MATURED		7,000,000	7,000,000	7,000,000	7,000,000		(1,575	<u></u>			7,000,000					02/03/2017
345397-WM-1	FORD MOTOR CREDIT CO LLC	1		MATURED		20,000,000	20,000,000	20,000,000	20,000,000	[[20,000,000		[01/17/2017
		1	T	MIZUHO SECURITIES USA		,,		,,	,,											
345397-XJ-7	FORD MOTOR CREDIT CO LLC		06/20/2017 _	. INC		15,075,390	15,000,000	15,000,000	15,000,000						15,000,000		75,390	75,390	154,894	06/15/2018
345397-WX-7	FORD MOTOR CREDIT COMPANY LLC		.06/20/2017	MORGAN STANLEY		10,060,610	10,000,000	10,000,000	10,000,000						10,000,000		60,610	60,610		11/04/2019
345397-WY-5	FORD MOTOR CREDIT COMPANY LLC		05/11/2017	Various	ļ	20, 102, 900	20,000,000	20,000,000	20,000,000	L	L		L	ļ	20,000,000	L	102,900	102,900	248 , 158	11/04/2019
	1	1		CITIGROUP GLOBAL								1					I			
345397-XC-2	FORD MOTOR CREDIT COMPANY LLC		04/06/2017 _	MARKETS		17,062,560	17,000,000	17,000,000	17,000,000						17,000,000		62,560	62,560		01/09/2018
345397-XK-4	FORD MOTOR CREDIT COMPANY LLC		06/20/2017 _	Various		20,335,400	20,000,000	20,000,000	20,000,000						20,000,000		335,400	335,400	485,827	08/04/2020 _
		1		JEFFERIES & COMPANY,								I					I			
345397-XN-8	FORD MOTOR CREDIT COMPANY LLC		04/03/2017	. INC	-	9,573,720	9,500,000	9,500,000	9,500,000						9,500,000		73,720	73,720		10/05/2018
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 .		01/08/2026
34531F-AC-7	FORDR 2017-1C ABS		11/09/2017 _	Various		3,539,512	3,500,000	3,498,403			124		124	·	3,498,528		40,984	40,984		08/15/2028
345838-AC-0	FOREST LABORATORIES INC		12/13/2017	Various	-	22,444,484	22,350,000	23,928,118	23,123,338		(202,515		(202,515)		22,920,823		(476,339)	(476, 339)		02/01/2019
345838-AE-6	FOREST LABORATORIES INC		05/30/2017	. TENDER OFFER		15,067,777	14,274,000	15,636,060	15, 164, 791		(84,261)		(84, 261)		15,080,529		(12,752)	(12,752)	550,887	02/15/2021
34721H-AB-5	FORT DEARBORN HLDGS INC TL		12/29/2017	. SCHEDULED REDEMPTION		10,000	10,000	9,954	9,951		49		49		10,000				46	10/19/2023
Q3930A-AC-2	FORTESCUE METALS GROUP NEW TL	U	05/19/2017	Various		6,088,629	6,088,629	5,629,296	5,595,856		492,774		492,774		6,088,629					06/30/2019
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	<u> </u>	16,963,098		 	 	277,667	
349553-AL-1	FORTIS INC	. A	07/14/2017	EXCHANGE		18,000,000	18,000,000	18,000,000	18,000,000		/40 405		(40, 405)	. }	18,000,000				427,700	
34959J-AA-6	FORTIVE CORP		06/21/2017	EXCHANGE		18,605,439	18,548,000	18,628,601	18,618,864		(13,425		(13,425)		18,605,439				172,496	
34959J-AB-4	FORTIVE CORP		06/21/2017 _	EXCHANGE		29,387,103	29,200,000	29,425,204	29,408,274	4 470	(21, 172)		(21, 172)		29,387,103					06/15/2021
35645@-AA-3	FREEDOM SCIENTIFIC 1STLN		12/29/2017 _	_ SCHEDULED REDEMPTION		70,000	70,000	69,464	67,937	1,479	583	ļ	2,063		70,000				/16	11/10/2020

					Showing All L	ong-Term B	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
	_		·-	,		-	_			11	12	13	14	15						
												10		Total						
												Current	Total	Foreign					Bond	
															Dools/					
									5			Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
35645@-AC-9	FREEDOM SCIENTIFIC 1STLN INCR		12/29/2017 .	_ SCHEDULED REDEMPTION	0.000.1	17,500	17,500	17,356	17,280	66	154		220	74.40	17,500					11/20/2020
35671D-AW-5	FREEPORT-MCMORAN C & G		03/01/2017 _	MATURED		1.815.000	1.815.000	1,501,913	1,763,785		51.215		51,215		1,815,000					03/01/2017
		1	1	CITIGROUP GLOBAL									,,_,,							
35671D-AZ-8	FREEPORT-MCMORAN COPPER & GOLD INC	.	_01/11/2017 _	MARKETS		470,586	490,000	377,300	386,896		566		566		387,462		83, 124		6,435	03/15/2023 _
35671D-BC-8	FREEPORT-MCMORAN COPPER & GOLD INC	.	11/01/2017 .	Various		1,786,659	1,978,000	1,671,410	1,636,835	35,049	1, 135		36, 184		1,673,018		113,640	113,640	59, 182	03/15/2043
35671D-BJ-3	FREEPORT-MCMORAN INC		11/01/2017 _	MORGAN STANLEY		1,813,627	1,975,000	1,728,125	1,659,000	70,044	1,879		71,922		1,730,922		82,705	82,705		11/14/2034
35671D-BP-9	FREEPORT-MCMORAN INC		06/28/2017 _	EXCHANGE			7,295,000	7,368,573	7,339,317		(18,783)	(18,783)		7,320,534					11/15/2020
35671D-BR-5	FREEPORT-MCMORAN INC	.	06/28/2017 _	EXCHANGE		3,501,756	3,640,000	3,499,108	3,486,945		14,811		14,811		3,501,756					05/01/2021
35671D-BT-1	FREEPORT-MCMORAN INC	-	06/28/2017 .	EXCHANGE	· -	4,745,850	4,920,000	4,754,676	4,731,482	}	14,369	 	14,369		4,745,850	ļ	 		179,888	02/01/2022
I		1		NOMURA SECURITIES						Ì		.1		.1						
35671D-CA-1	FREEPORT-MCMORAN INC		11/01/2017 .	. INTERNATIONAL INC	·	277,225	266,000	266,915	4 075		(80))	(80)		266,835		10,390	10,390		02/01/2022
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
050000/ 15 0	EDECENTIO NED ONDE LI	1	00 (00 (00 1	BANK OF AMERICA/MERRILL	1	40 000 0	44 445 655	40 101 0	40 040 0	2 5	/74 6:-	J	/07	.1	44 040 05-		101 055	101 055	201 2:5	04/04/0005
35802X-AF-0	FRESENIUS MED CARE II		08/08/2017 _	LYNCH		12,380,263	11,145,000	12, 191, 938	12,016,932	6,588	(74,315)	(67,728)		11,949,205		431,058	431,058	601,012	01/31/2022
050007 110	EDECEMBLO MEDICAL CARE HO ELMANOE		00 (00 (0047	BANK OF AMERICA/MERRILL		0 440 000	0.000.000	0 004 050	0 000 000	000 005	(44.047		044 400		0 004 400		445 540	445 540	044 000	40 /45 /0004
35802X-AJ-2	FRESENIUS MEDICAL CARE US FINANCE		06/02/2017 _	LYNCH		8,440,000	8,000,000	8,331,250	8,080,000	229,335	(14,847	}	214,488		8,294,488		145,512	145,512		10/15/2024
35804G-AJ-7	FRESENIUS US FINANCE II INC		01/25/2017 .	. HSBC SECURITIES, INC BANK OF AMERICA/MERRILL		2,075,000	2,000,000	2,065,000	2,048,103		(876)	(876)		2,047,227		27,773	27 ,773	42,264	02/01/2021
35906A-AB-4	FRONTIER COMMUNICATIONS		08/30/2017 .	LYNCH		2,052,875	2,000,000	2,270,000	2,072,782		(26,915	\	(26,915)		2,045,868		7,007	7,007	140 007	10/01/2018
35906A-AB-4 35906A-AM-0	FRONTIER COMMUNICATIONS	-	11/01/2017 _	Various		1,242,595	1,642,000	1,556,695	1,018,125	106,875	4,046	' 	110,921		1,560,741		(318, 146)	(318, 146)		01/15/2023
35906A-AN-8	FRONTIER COMMUNICATIONS		09/28/2017 .	Various		4,754,250	5,700,000	5,597,375	5,038,241	534.766	(3, 179		531,587		5,569,827		(815,577)	(815,577)		04/15/2024
35906A-AH-1	FRONTIER COMMUNICATIONS CORP	-	06/26/2017 .	TENDER OFFER		2,141,200	2, 120, 000	2,202,150	2,200,395		(3, 179		(10,747)		2, 189, 648		(48,448)	(48,448)		04/15/2024
35906A-AT-5	FRONTIER COMMUNICATIONS CORP		.06/26/2017 .	TENDER OFFER		2, 156, 625	2,130,000	2,130,000	2,130,000		(10,747	/	(10,747)		2, 130,000		26,625	26,625	147,554	
35906A-AW-8	FRONTIER COMMUNICATIONS CORP		02/03/2017 .	Various		5,354,550	5,110,000	5,352,725	5,344,507	1,595	(2,516)	(921)		5,343,586		10,964	10,964	200,355	
35906A-AZ-1	FRONTIER COMMUNICATIONS CORP		11/03/2017	Various		7,977,006	8,340,000	8,612,188	8,578,504	29,809	(8,375		21,434		8,599,937		(622,931)	(622,931)	601,318	
302880-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		06/30/2022
363206-AA-1	GALE_07-3A CDO - CF - LOANS		.04/19/2017	SCHEDULED REDEMPTION		996,459	996,459		992,713	, 020	3.746		3.746		996,459				3,127	
36361Q-AD-1	GALL_2013-2A CDO - CF - LOANS		_01/17/2017 _	SCHEDULED REDEMPTION		40,000,000	40,000,000	39,760,000	39,890,577		109,423		109,423		40,000,000					01/15/2025
364725-BD-2	GANNETT CO INC		10/16/2017 _	CALLED @ 101.281		758,000	758,000	788,320	774,743		(7,264)	(7,264)		767,479		(9,479)	(9,479)	48,665	10/15/2019
C3602D-AP-9	GARDA FINANCING DELAWARE GP TL	. A	09/27/2017 .	Various		(290)											(290)	(290)		05/24/2024
C3602D-AH-7	GARDA WORLD SECURITY CORP TLB	A	05/26/2017 .	Various		1,955,190	1,974,555	1,955,428	1,951,080		14,789		14,789		1,965,290		(10,100)	(10,100)	30,289	11/06/2020
14844R-AA-9	GARDN_05-1A CD0 - CF - LOANS		12/01/2017 _	. SCHEDULED REDEMPTION		617,566	617,566		629,917	3,528	(15,880)	(12,351)		617,566					10/27/2020
G37585-AC-3	GASLOG LTD	D	05/11/2017 .	STIFEL CAPITAL MARKETS .		3,382,250	3,289,000	3,289,000							3,289,000		93,250	93,250		03/22/2022 _
369604-BC-6	GENERAL ELECTRIC CO		12/06/2017 .	. MATURED		5,000,000	5,000,000	5,522,071	5,085,816	ļ	(85,816)	(85,816)		5,000,000		ļ		262,500	12/06/2017
	l			BANK OF AMERICA/MERRILL																
37045X-AR-7	GENERAL MOTORS FINANCIAL CO INC		01/10/2017 .	LYNCH		12,078,240	12,000,000	11,985,600	11,990,994		94		94		11,991,087		87, 153	87 , 153		01/15/2020
37045X-BM-7	GENERAL MOTORS FINANCIAL CO INC		03/22/2017 _	_ MORGAN STANLEY		21,361,775	21,250,000	21,211,113	21,214,644		1,752		1,752		21,216,396		145,379	145,379		07/06/2021
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC	-	07/11/2017 .	Various	∤ ∤	35,453,700	35,000,000	34,953,800	}	}	3, 197	}	3, 197		34,956,997		496,703	496,703	451,375	01/14/2022
37045X-AY-2	GENERAL MOTORS FINANCIAL COMPANY I	1	02/07/0047	MIZUHO SECURITIES USA INC.		4 070 400	4 000 000	2 000 000	0 000 400						3,999,244		74 450	71 . 156	04 070	07/10/0000
37045X-AY-2 37045X-AB-2	GENERAL MOTORS FINANCIAL COMPANY I		03/27/2017 _ _08/29/2017 _	WELLS FARGO		4,070,400 3,981,041	4,000,000	3,998,880 3,880,046	3,999,190 3,851,897			\t	(4,095)		3,847,802		71, 156 133, 238			07/13/2020
37185L-AE-2	GENESIS ENERGY LP		11/20/2017 .	BARCLAYS	·	2,211,900	2, 190, 000		2,211,900	18,641	(16,552	(†		'	,847,802, 647,802 2,213,989		(2,089)	(2,089)		02/15/2021
37185L-AF-9	GENESIS ENERGY LP	-	12/05/2017 .	Various		5,755,401	5,999,000	5,901,213	5,782,057	28, 136		<u>'</u>			5,910,626	<u> </u>	(155, 225)	(155, 225)		06/15/2024
37 103L-AI -3	OLINEOUS ENGINEE	-	12/03/201/ .	BANK OF AMERICA/MERRILL	T	ا ۲۰۰۱, د				20, 130	، ۱۹۱, د		, ۱۱۱ نالا		020, ١٥ ق ريـــــــــ		100,220)	(100,220)		00/ 10/2024
74971X-AC-1	GENON ENERGY INC		03/29/2017 _	LYNCH		3,718,250	5,350,000	3,811,875	3,811,875		(29.550)	(29,550)	1	3,782,325		(64,075)	(64,075)	126 394	06/15/2017
37252K-AN-2	GEO GROUP INC TERM LOAN B		12/29/2017	Various		1,531,852	1,529,981	1.522.331			602	/	602		1,522,933		8,918	8,918		03/22/2024
C7052B-AD-6	GFL ENVIRONMENTAL INTL TL	Α	12/29/2017 .	SCHEDULED REDEMPTION		60,000	60,000	59,894	59,891		109		109		60,000		, , , ,	,,,,,		09/29/2023
				BANK OF AMERICA/MERRILL		,	,	,	,						,				,	
375558-BK-8	GILEAD SCIENCES INC		02/01/2017 _	LYNCH	1	397,232	426,000	422,946	422,960		5		5		422,965		(25,732)	(25,732)	6,679	03/01/2047
37943V-BF-9	GLOBAL PAYMENTS INC TERM LOAN B		12/29/2017	Various		1,025,000	1,022,500	1,022,500		ļ	L	ļ	ļ	ļ	1,022,500	ļ	2,500	2,500	488	04/21/2023
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		11/01/2020
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		04/15/2026
36250Q-AE-3	GMALT_15-3 ABS		07/25/2017 _	_ Various		14,025,664	14,000,000	13,967,734	13,977,717	ļ	4,212		4,212		13,981,929		43,735	43,735	110,209	11/20/2019
38017B-AN-6	GO DADDY OPERATING COMPANY TLB	-1	12/29/2017 .	_ SCHEDULED REDEMPTION	·}	5,000	5,000	4,989	ļ	ļ	11	 	ļ11		5,000	ļ	ļ		15	02/15/2024
380355-AB-3	GOEASY LTD	A	10/30/2017 .	Various	+	6,528,000	6,400,000	6,400,000							6,400,000		128,000	128,000		11/01/2022
30065F-AH-8	GOLD MERGER (EXAMWORKS) TLB1		12/29/2017 .	. SCHEDULED REDEMPTION		9,975	9,975	9,931	9,928		47		47		9,975				64	
51508P-AG-9	GOLDEN NUGGET INC		12/29/2017 .	Various	+	2,500,552	2,497,479	2,497,479	E 000 000			·			2,497,479		3,072	3,072		10/04/2023
38148L-AD-8	GOLDMAN SACHS GROUP INC	-	05/22/2017 _	MATURED		5,000,000	5,000,000	5,000,000	5,000,000						5,000,000				41,531	05/22/2017

SCHEDULE D - PART 4

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							-	-	-	11	12	13	14	15	-		_	-		
														Total						
													-						Б	
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted		(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		l_	D: 1	l		•				Valuation										
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BANK OF AMERICA/MERRILL								-								
38141G-WQ-3	GOLDMAN SACHS GROUP INC/THE	_	10/18/2017 .	LYNCH			8,600,000								8,600,000		(10,148)	(10,148)	16,415	09/29/2025
382550-BE-0	GOODYEAR TIRE & RUBBER COMPANY (TH		12/05/2017	Various		6,876,143	6,621,000	6,744,852	6,711,341	20,778	(15,244)		5,534		6,716,875		159,268	159,268		11/15/2023
38869P-AM-6	GRAPHIC PACKAGING HOLDING CO		.09/26/2017	Various		7,488,650	7,380,000	7,392,500	7,047,900	344,083	(1,013)	L	343,071		7,390,971		97,679	97,679	255,003	_08/15/2024
38869P-AL-8	GRAPHIC PACKAGING INTERNATIONAL IN	_	09/26/2017 .	Various		18,665,110	17.544.000	18,094,065	17,947,838	47 . 104	(50,911)	L	(3,807)		17,944,031		721,079	721,079	724,096	11/15/2022
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
39248L-AL-7	GREEKTOWN HOLDINGS LLC TL-B		_06/27/2017 _	Various		(1,027)		,,			(2,2.2)		, , , , , , , , , , , , , , , , , , , ,				(1,027)	(1,027)		04/25/2024
39322G-AB-9	GREEN PLAINS PROCESSING LLC LOAN]	1.08/29/2017	Various		5,237,639	5,237,639	5,229,340	5, 191,810	36,658	9,171		45,829		5,237,639		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	273 . 947	06/30/2020
BASONP-X2-6	GREENROCK FINANCE INCTERM LOA	1	1.09/29/2017	DISTRIBUTION		(3, 140)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	[, , , , , , , , , , , , , , , , , ,				(3, 140)	(3,140)		06/28/2024
398433-AH-5	GRIFFON CORPORATION	1	03/24/2017 _	Various			6,339,000	6,321,702	6,319,770		551		551		6,320,321		44,782	44,782	174,526	
398545-AA-1	GRINDING MEDIA INC	1	1.08/03/2017	Various		5,407,413	5,075,000	5,075,000	5,075,000						5,075,000		332.413	332.413		12/15/2023
39926L-AF-9	GROSVENOR CAPITAL MGMT TLB		04/19/2017 _	SCHEDULED REDEMPTION	-	2,516,448	2,516,448	2,510,101	2,509,176	778	6.494		7,272		2,516,448		, 410			01/04/2021
398905-AK-5	GROUP 1 AUTOMOTIVE INC	-	1.04/ 13/2017 .	Various		17,237,533	16,788,000	16,883,011	16,578,150	276,041	(15,535)		260,505		16,838,655		398.877	398,877		06/01/2022
000000-MN-0	VIIVA I NOTUIIVITYE INV	1	1	BANK OF AMERICA/MERRILL	†	11 ,201 ,300		10,000,011		210,041	(10,300)		200,303		10,000,000			, 050, 011	ى ا سى نا سىى ان	
398905-AL-3	GROUP 1 AUTOMOTIVE INC.		08/28/2017 _	LYNCH		2,627,280	2,624,000	2,624,000	2,597,760	26,240	1		26,240		2,624,000		3.280	3,280	07 771	12/15/2023
36228F-AA-4	GSMPS 98-1 RMBS		11/01/2017	Various	+	2,627,280	15,385	15.989	15.509	20,240	(1,274)	59	(1,297)		2,624,000					12/13/2023
36228F-AE-6	GSMPS 98-2 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		53,257	53,257	53,483	54,223		(966)		(966)		53,257					05/19/2027
36228F-AK-2	GSMPS 98-3 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		32.921	32,921	34,367	33,711		(790)		(790)		32.921					09/19/2027
36228F-CG-9	GSMPS 99-2 RMBS		12/01/2017	Various			82.275	34,367		919	(7.074)	282	(790)							09/19/2027
362631-AB-9			08/25/2017 _	_ SCHEDULED REDEMPTION		1, 190, 959		758,747	1,149,248	919	41,711	∠82			1, 190, 959					
	GSR_06-0A1 RMBS						1,190,959		1, 149,248		41,711		41,711							08/25/2046
36250L-AL-8	GTT COMMUNICATIONS INC TLB		12/29/2017 .	. SCHEDULED REDEMPTION		5,025	5,025	5,025	200 745						5,025					01/09/2024
36249V-AE-6	GYP HLDG III (GYPSUM) INCR TL		06/07/2017 .	Various		993 , 197	997,500	993,074	992,745		449		449		993, 194		3	3		04/01/2021
36249V-AF-3	GYP HOLDING III CORP 2017 INCRE TL		10/31/2017 .	. SCHEDULED REDEMPTION		1.056.250	9,963 1.000.000	9,928 1,000,000			2,515		2,515		9,963				84	
404030-AF-5	H&E EQUIPMENT SERVICES INC		11/01/2017 _	JPMORGAN CHASE & CO		1,056,250	1,000,000	1,000,000							1,000,000		56,250	56,250	10,/81	09/01/2025
				JEFFERIES & COMPANY,																
423074-AS-2	H.J. HEINZ CO		05/18/2017 .	. INC		5,038,600	4,720,000	4,720,000	4,720,000						4,720,000		318,600	318,600		02/15/2025
410345-AJ-1	HANESBRANDS INC		08/24/2017 .	. Various		6,571,946	6,500,000	6,562,500	6,305,000	255,567	(4,501)		251,066		6,556,066		15,880	15,880		05/15/2024
410345-AL-6	HANESBRANDS INC		09/08/2017 _	Various		7,873,866	7,600,000	7,686,628	7,429,000	254,524	(4,763)		249,761		7,678,761		195, 105	195 , 105		05/15/2026
41151P-AL-9	HARBOR FREIGHT TOOLS USA LOAN		03/09/2017 _	Various		3,965,297	3,990,000	3,970,502	3,970,906		(984)		(984)		3,969,826		(4,529)	(4,529)	49,596	08/18/2023 _
41254H-AG-4	HARGRAY ACQUISITION CO TLB		12/29/2017 .	. SCHEDULED REDEMPTION		5,000	5,000	4,988			13		13		5,000				17	05/16/2024
181593-AN-4	HARLAND CLARKE HOLDINGS CORP TL		12/29/2017 .	. SCHEDULED REDEMPTION		4,504	4,504	4,481			23		23		4,504				33	12/31/2049
41283L-AB-1	HARLEY-DAVIDSON FINL SER		03/15/2017 _	MATURED		23,000,000	23,000,000	23,032,540	23,001,388		(1,388)		(1,388)		23,000,000				310,500	
43814N-AD-7	HAROT_16-1 ABS	.	04/03/2017 _	Various	ļ	14,381,563	14,500,000	14,499,129	14,499,357		40		40		14,499,397		(117,834)	(117,834)	36,417	
44930U-AD-8	HART_16-A ABS		02/16/2017 .	. WELLS FARGO			7,000,000	6,998,642	6,999,035		76		76		6,999,111		(7,861)	(7,861)	20,627	
438778-AA-0	HATS_16-1A ABS		12/15/2017 .	. Various		3, 149, 361	3, 149, 361	3, 149, 298	3, 149, 301		60		60		3,149,361				38,461	
40409V-AR-5	HB FULLER COMPANY COMMITMENT TL		12/29/2017 .	. SCHEDULED REDEMPTION		10,000	10,000	9,975			25		25		10,000					10/20/2024
				BANK OF AMERICA/MERRILL							1									
40412C-AC-5	HCA HOLDINGS INC		10/26/2017 .	LYNCH	ļ	1,346,875	1,250,000	1,353,125	1,328,416		(14,659)	L	(14,659)	ļl	1,313,758		33, 117	33, 117	94,401	02/15/2021
				BANK OF AMERICA/MERRILL							1						1	·	,	
	HCA INC		11/01/2017 _	LYNCH		3,696,875	3,250,000	3,416,250	3,397,232		(11,220)		(11,220)		3,386,013		310,862	310,862	220,767	06/15/2025
	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		03/15/2019
	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		10/15/2019
			1	BANK OF AMERICA/MERRILL				,							, -,		,		,	
404119-BQ-1	HCA INC		09/28/2017 _	LYNCH			6,600,000	6,750,750	6,738,617	L	(10.394)	L	(10,394)	[6.728.223		399.777	399.777	333.988	04/15/2025
	HCA INC		1.10/17/2017	Various		7,937,390	7,424,000	7,486,890	7,463,720	19,522	(3,793)		15,730		7,479,450		457.940	457,940		02/15/2026
			T	BANK OF AMERICA/MERRILL		, 00. , 000	,, 500	,,	, , , , , , , , , , , , , , , , , , , ,	[[[, , , , , ,		,010	,		
404119-BU-2	HCA INC		12/13/2017 .	LYNCH		9,032,560	8,904,000	8,910,020	8,704,950	160,941	(427)	l	160,514		8,909,409		123, 151	123 , 151	474 250	02/15/2027
	HCA INC		1.10/31/2017	Various		7,686,850	7,449,000	7.449.000		100,041	(421)		100,014		7.449.000		237.850	237 . 850		06/15/2047
	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		05/01/2023
	HCA TRANCHE B-8 TERM LOANS		1.12/29/2017	SCHEDULED REDEMPTION	·	31,997	31,997	31,997	31,997	,,000	(20,000)				31,997				269	
	HD SUPP / HUGHES SUPP / MIAMI ABS	1	12/10/2017 .	SCHEDULED REDEMPTION	·	181.939	181,939	181.939	181,939						181.939				6,639	
	HD SUPPLY INC TLB-1		08/31/2017 .	. Various		4,941,255	4,947,550	4,938,147	4,940,234		1.017		1,017		4,941,251		Λ	1	138,708	
	HD SUPPLY INC TLB2		.08/31/2017	Various	·	1,489,393	1,496,250	1,489,199	1,488,955		436		436		1.489.390		2	ه	50.294	
	HD SUPPLY INC TLB2	-	12/29/2017	SCHEDULED REDEMPTION	-	7,886	7,886	7.871	1,400,300		430		430		7,886		3	3		08/13/2021
	HD SUPPLY INC TLB3	1	12/29/2017 .	SCHEDULED REDEMPTION	· -	3,722	3,722	3,705	 	 	47		17		3,722					
	HDTFS INC	-	12/29/2017 .	. GOLDMAN, SACHS & CO	·	959.200	1,090,000	1, 108, 000	1,021,875	82,069	(1.240)		80.829		1.102.704		(143,504)	(143,504)		10/17/2023
	HDTFS INC			. MORGAN STANLEY		3,085,500	3,300,000	3,333,000			(3,986)		90,829				(230,450)	(230,450)		10/15/2022
										94, 186	2.942						(230,450)	(230,450)	17 500	02/24/2020
42210F-AG-9	HEADWATERS INC TLB1		05/08/2017 _	Various	.L L.	1,222,516	1,222,516	1,219,705	1,219,574	L	2,942	L	2,942	L	1,222,516	L	L		17 ,523	03/24/2022

SCHEDULE D - PART 4

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												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		l	D:I	Name		0					, -									
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
421946-AK-0	HEALTHCARE REALTY TRUST INC		11/29/2017 .	WELLS FARGO		4,252,872	4,300,000	4,263,579							4,263,579		(10,707)	(10,707)		01/15/2028
				BANK OF AMERICA/MERRILL																
421924-BK-6	HEALTHSOUTH CORP		09/27/2017 _	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	
421924-BT-7	HEALTHSOUTH CORP		11/01/2017 _	Market Axess		541,876	521,000	528, 164	518,395	9,214	(701)	L	8,513		526,908	L	14,968	14,968	33,952	09/15/2025
42234U-AD-5	HEARTHSIDE GROUP HLDG 2017 RPMT TL		12/29/2017 .	SCHEDULED REDEMPTION		25,063	25,063	24,994	24,987		76		76		25,063				175	06/02/2021
423012-AB-9	HE I NEKEN NV	D	05/24/2017 .	. CALLED @ 100.087		23, 183, 000	23, 183, 000	23,237,944	23,221,101		(20, 144)		(20, 144)		23,200,957		(17,957)	(17,957)	230,233	10/01/2017
42771L-AB-8	HERO 17-2A ABS	.	12/20/2017 .	Various		123,018	123,018	123,002			16		16		123,018				244	09/20/2048
1		1		RBC DOMINION SECURITIES	[1	1		1	1					1		[7
428040-CG-2	HERTZ CORP		05/10/2017 .		LL.	401,513	430,000	447,200	431,075	9,696	(1,937)	L	7,759		438,834	L	(37,322)	(37,322)	26 . 427	01/15/2021
42805R-BJ-7	HERTZ 11-1A ABS		03/25/2017 .	SCHEDULED REDEMPTION	[5,000,000	5,000,000	4,994,398	4,999,813		187		187		5,000,000			L[03/25/2018
42806D-BC-2	HERTZ 16-4 ABS		11/15/2017	Various		2,461,719	2,500,000	2,468,457			1,186		1, 186		2,469,644		(7,925)	(7,925)		07/25/2022
40419N-AE-0	HFOTCO (HOUSTON FUEL OIL) TLB		12/29/2017	Various		40,438	40,460	40,382	19,850	79	10,051		10,130		40,460		(22)	(22)	428	
05584A-AA-8	HGVGI 17-A ABS		12/25/2017	Various		530,206	530, 206	530,072		L	134		134		530,206	L			4,727	
42958Q-AE-6	HIGGINBOTHAM INSURANCE AGENCY TL		12/19/2017	Various		9.943.750	9.943.750	9.879.781	9.867.874	L	75.876		75.876		9.943.750	L				
43128*-AA-5	HIGMAN BARGE LINES TL	1	11/30/2017	SCHEDULED REDEMPTION	T	465,218	465,218	460.566		T	4.652		4,652		465,218	Ī				01/31/2022
	HILTON GRAND VACATIONS BORROWER LL		11/01/2017	Various		5,276,850	4,800,000	4,817,265	4,817,085		(1,561)		(1,561)		4,815,524		461.326	461.326		12/01/2024
	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					04/18/2026
43739E-AJ-6	HMBT 04-2 RMBS	-	12/26/2017 .	SCHEDULED REDEMPTION		150 . 106	150 , 106	150,341	149.032		1,074		1,074		150 , 106					12/25/2034
43739E-BK-2	HMBT 05-3 RMBS	-	12/26/2017	SCHEDULED REDEMPTION		402.289	402.289	282.543			4.877		4.877		402.289					07/25/2035
	HMBT 05-4 RMBS	-	12/26/2017	SCHEDULED REDEMPTION		1,420,292	1,420,292	1,098,063	1,186,010		234,282		234,282		1,420,292					10/25/2035
	HMBT 05-5 RMBS		12/26/2017 .	SCHEDULED REDEMPTION		1,394,968	1,394,968	874, 175	937 , 192		457,776		457,776		1,394,968				10 , 136	
	HOLLANDER SLEEP PROD 2ND LIEN TL	-	06/09/2017 .	SCHEDULED REDEMPTION	·	7,286,790	7,286,790		7, 106, 267	102,943	77,580		180,523		7,286,790				457,211	
	HOLLANDER SLEEP PRODUCTS TL		12/29/2017	SCHEDULED REDEMPTION		1,280,900	1,280,900	1,261,687		102,943	19,214		19,214		1,280,900					06/09/2023
	HOLOGIC INC		01/05/2017	CANTOR FITZGERALD		2,226,050	2,110,000	2.110.000	2.110.000		19,214		19,214		2.110.000		116.050	116.050		00/09/2023
437076-BB-7	HOME DEPOT INC		01/24/2017	HSBC SECURITIES, INC		19,235,220	19,000,000	18,973,210	18,990,598		393		393		18,990,991		244.229	244,229		09/10/2018
	HOME DEPOT INC		01/26/2017 .	WELLS FARGO	·····	18,632,830	18,500,000	18,429,145	18,464,345		1. 185		1. 185		18,465,530		167.300	167,300		06/15/2019
	HOME DEPOT INC		04/07/2017 .	WELLS FARGO		22,544,010	22,500,000	22,500,000			1, 180		1, 180		22,500,000		44,010	44,010		09/15/2019
44043V-AD-0	HORIZON PHARMA INC. TLB		03/29/2017 _	Various		1,490,633	1,481,250	1,490,955	1,476,806	14.343	(511)		13,832		1,490,638		44,010	44,010		05/07/2021
44267D-AB-3	HOWARD HUGHES CORP		11/01/2017	Various				3,212,000	1,470,800	14,343	(311)		13,832		3,212,000		82.800	82,800		
		-				3,294,800	3,212,000	3,212,000							,212,000				103,248	03/15/2025
	HUB INTERNATIONAL LTD TL		10/25/2017 .	Various		(426)	4 050 000	4 050 000	4 050 000						4 050 000		(426)	(426)		10/02/2020
443628-AF-9	HUDBAY MINERALS INC	A	02/08/2017 .	. STIFEL CAPITAL MARKETS .		1,334,375	1,250,000	1,250,000	1,250,000						1,250,000		84,375	84,375	15,356	01/15/2023
440000 40 7	HIRDLY HINEDII O INO	١.	00 (00 (00 47	BANK OF AMERICA/MERRILL		4 050 405	4 050 000	4 050 000	4 050 000						4 050 000		400 405	400 405	40.450	04 (45 (0005
443628-AG-7	HUDBAY MINERALS INC	A	02/08/2017 .	LYNCH		1,353,125	1,250,000	1,250,000	1,250,000						1,250,000		103, 125	103 , 125	16, 150	01/15/2025
	HERETHICZNI INGHI O INF.:	1	00 (07 : :-	BANK OF AMERICA/MERRILL	1											Ì			==	40.445
446413-AG-1	HUNTINGTON INGALLS INDUSTRIES INC		09/27/2017 .	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	
44841C-AA-2	HUTCH WHAMPOA INT 11 LTD	D	01/13/2017 .	MATURED	·	5,000,000	5,000,000	5,064,350	5,000,465		(465)		(465)		5,000,000					01/13/2017
	HUTCHISON WHAMPOA INTERNATIONAL 12	_ D	11/08/2017 _	MATURED		30,000,000	30,000,000	29,908,400	29,981,576		18,424		18,424		30,000,000	ļ			600,000	11/08/2017
	HYLAND SOFTWARE TL1		08/22/2017 .	Various	 	(1, 172)	ļ	ļ		ļ	ļ		ļ			ļ	(1, 172)	(1,172)		07/01/2022
44932E-AB-6	HYSTER-YALE MATERIALS HOLDING IN		12/29/2017 .	SCHEDULED REDEMPTION	ļ		37,500	37,688			(188)		(188)		37,500	ļ				05/22/2023
	HYUNDAI CAPITAL AMERICA	_ C	04/11/2017 .	MORGAN STANLEY		9,841,400	10,000,000	9,987,800	9,988,838		1, 173		1, 173		9,990,011		(148,611)	(148,611)		09/27/2019
44923Q-AD-6	HYUNDAI CAPITAL AMERICA	_ C	10/02/2017 .	MATURED	ļ	9,000,000	9,000,000	8,987,670	8,998,061		1,939		1,939		9,000,000				191,250	
459200-GJ-4	IBM CORP		09/14/2017 .	Various	ļ	24,735,124	24,495,000	27,805,186	24,942,754		(447,754)	ļ	(447,754)		24,495,000	ļ	240 , 124	240 , 124		09/14/2017
451102-BB-2	ICAHN ENTERPRISES LP		02/28/2017 .	GOLDMAN, SACHS & CO	ļ	1,295,719	1,275,000	1,275,000	1,275,000						1,275,000		20,719	20,719	29,006	03/15/2019
1		1		CITIGROUP GLOBAL							1					1				
451102-BF-3	ICAHN ENTERPRISES LP		03/23/2017 _	MARKETS	ļ ļ	7,545,278	7,475,000	7, 155, 938	7, 149, 564	18,760	10,668		29,428		7, 178, 992		366,286	366,286	264,959	
451102-BN-6	ICAHN ENTERPRISES LP	.	12/01/2017 .	GOLDMAN, SACHS & CO	ļ .	2,849,480	2,851,262	2,851,262							2,851,262	L	(1,782)	(1,782)		12/15/2025
	IF_01-A CMBS		06/01/2017 .	SCHEDULED REDEMPTION	L	559,404	559,404	575,027	564,608		(5,204)	L	(5,204)		559,404	L	ļ	L	10, 187	
	IF_01-A CMBS		12/01/2017 .	SCHEDULED REDEMPTION		281,427	281,427	289,319	284,699		(3,272)		(3,272)		281,427			L	11,541	07/25/2031
96925H-AB-8	IMG WORLDWIDE INC TL		12/29/2017	SCHEDULED REDEMPTION		69,245	69,245	69,071	49,080		190		190		69,245				488	
45257#-AA-9	IMPACT CHILDCARE LLC ABS		_07/15/2017	SCHEDULED REDEMPTION	[741,113	741, 113	741,113	672,241	66,648			66,648		741, 113			L[7,010	
45256#-AB-8	IMPACT CIL PARENT CMBS		12/11/2017 .	SCHEDULED REDEMPTION		2,369,589	2,369,589	2,369,569	194,833		22		22		2,369,589				82,055	
452550-AD-7	IMPACT COMMUNITY CAPITAL CMBS		10/26/2017 .	DISTRIBUTION		230		230	230						230					07/25/2031
44988E-AC-7	INC RESEARCH HOLDINGS INC TERM	1	12/04/2017	SCHEDULED REDEMPTION		125,000	125.000	124.844			156		156		125,000				376	08/01/2024
BASOQU-4X-6	INFOBASE HOLDINGS INC REVOLVER	1	12/20/2017	DISTRIBUTION		22.900	.20,300	.,011									22.900	22.900		12/15/2022
		1	T	BANK OF AMERICA/MERRILL	[[[[,500		
45672N-AF-8	INFOR (US) INC	1	03/28/2017 .	LYNCH	1	2,277,000	2,200,000	2.178.000	2, 183, 355		1.039		1.039		2.184.394	Ì	92,606	92,606	79 414	08/15/2020
	INFOR US INC TRANCHE B-3 TL	1	02/07/2017 .	Various		10,341,461	10,334,298	10,344,041	10,328,836	15,216	(2,583)		12,633		10,341,469		(9)	(9)		06/03/2020
	INFOR US INC TRANCHE B-5 TL		02/07/2017	Various		8.610.794	8.639.024	8,600,632	8,600,588		10.173		10.173		8.610.761		33	33		06/03/2020
02010D NO 7	D O IL							0,000,002	,0,000,000			L		b				00		

SCHEDULE D - PART 4

	T				Showing All L												1			
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of										, ,	3 -		Total Cain		
		-	D: .		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractua
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment		Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturit
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
45672L-AE-5	. INFOR US INC TRANCHE B-6 TL		12/29/2017 .	SCHEDULED REDEMPTION		107,625	107,625	107,467			158		158		107,625				1,091	
45673D-AE-2	. INFORMATICA CORP USD DOLLAR TL		12/29/2017 .	Various		700 , 145	698,742	697,406	694,955	2,339	171		2,510		697,465		2,680	2,680		408/05/202
45685E-AE-6	ING US INC		08/11/2017 _	CALLED @ 100.709		7,012,000	7,012,000	7,000,843			1,578		1,578		7,010,657		1,343	1,343		202/15/201
44987E-AA-2	. INGIM_2013-3A CDO - CF - LOANS		04/18/2017 _	SCHEDULED REDEMPTION		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				242,860	01/18/202
				RBC DOMINION SECURITIES																
458140-BA-7	INTEL CORPORATION		05/22/2017 _				8,600,000								8,600,000		(9,546)	(9,546)	4,221	105/11/202
450440 00 4	LUTEL CORPORATION		00 (00 (00 47	UNION BANK OF		4 004 400	4 000 000	4 000 005							4 000 000		00 107	00 407	0.045	- 05/44/00
458140-BD-1	INTEL CORPORATION		06/06/2017 _	SWITZERLAND		4,361,103	4,300,000	4,298,925	4 000 400	444 040	11		11	}	4,298,936	 	62, 167	62, 167		05/11/202
L5137L-AE-5	. INTELSAT JACKSON B-2 TL	υ	11/27/2017 .	SCHEDULED REDEMPTION		4,234,436	4,234,436	4, 233, 182	4,088,433	144,310	1,694		146,003	f	4,234,436	}	}	}	124 , 135	506/30/201
AEODAT AD C	INTEL CAT. IACVCON HOLDINGS OF	n	01/04/0017	RBC DOMINION SECURITIES		742.592	704 000	704 000	704 000						704 000		10 500	18.592	00.004	00/45/000
45824T-AR-6 459200-HX-2	INTELSAT JACKSON HOLDINGS SA INTERNATIONAL BUSINESS MACHINES CO	I D	01/24/2017 .	DEUTSCHE BANK AG			724,000 5,000,000	724,000 5,000,000	724,000 5.000.000						724,000 5.000.000		18,592 44,270	18,592		102/15/202 711/06/202
459200-HX-2 460599-AC-7	INTERNATIONAL BUSINESS MACHINES CU		11/14/2017 .	. STIFEL CAPITAL MARKETS .		5,044,270	5,000,000		5,000,000						5,000,000		79,625	79,625		002/15/202
460599-AC-7 Y5000J-AB-6	INTERNATIONAL GAME TECHNOLOGYINTERNATIONAL SEAWAYS INC TL		10/19/2017 .	Various		1,474,501	1,510,938	2,941,531		l	(1,458,832	A	(1,458,832)		1,482,699		(8, 198)			506/22/202
461202-AB-9	INTUIT INC		03/15/2017 .	MATURED		3,000,000	3,000,000	2,653,275	2,988,833		(1,458,832	/	(1,458,832)		3,000,000		(0, 198)	(0, 198)	9,946	
BASOHH-7T-1	INVENTIV HEALTH INITIAL TERM LOAN		01/03/2017	GOLDMAN, SACHS & CO		000,000, لا		2,000,270	2,300,000		11, 107		11, 107						5,692	
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	1	(11,282)		6,034,836		(9.836)	(9,836)		505/01/201
44985G-AC-5	IPIC GMTN LTD	D	03/01/2017 .	MATURED		5,000,000	5,000,000	4,983,450	4,999,434		566				5.000.000		(3,000)	(0,000)		003/01/201
46284P-AQ-7	IRON MOUNTAIN INC		10/25/2017	Various		7,592,626	7,200,000	7,742,750	7,580,978		(63,516		(63,516)		7,517,462		75, 164	75, 164		08/15/202
46284V-AA-9	IRON MOUNTAIN INC		1_09/18/2017	CALLED @ 103.155		4,550,000	4,550,000	4,550,000	4,550,000		(00,010	/	(00,0.0)		4,550,000					110/01/202
46284V-AB-7	IRON MOUNTAIN INC		1.09/05/2017	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		306/01/202
464592-AQ-7	ISLE OF CAPRI CASINOS		05/01/2017 _	Various		3,077,916	3,000,000	3, 111,845	3,070,553	20,012	(10,036		(10,036)		3,060,517		17,398	17,398		103/15/202
51501E-AC-0	IVANTI SOFTWARE (LANDESK) TL		12/29/2017	Various		1,593,986	1,611,327	5, 172, 254	, , , , , , , , , , , , , , , , , , , ,		(3,569,952		(3,569,952)		1,602,302		(8,316)	(8,316)		01/20/202
466313-AG-8	JABIL CIRCUIT INC		_03/31/2017 _	BARCLAYS		10,361,800	10,060,000	9,946,825	9,962,259		3,897		3,897		9,966,156		395,644	395,644		309/15/202
47009Y-AJ-6	JAGUAR HOLDING COMPANY I 2017 TL		12/29/2017	SCHEDULED REDEMPTION		65,971	65,971	65,628			343	L	343		65,971				524	108/18/202
46611V-AS-4	JBS USA (BREMEN ACQ) INITIAL TL		02/02/2017 _	SCHEDULED REDEMPTION		4,962,500	4,962,500	4,941,191	4,941,590		20,910		20,910		4,962,500				42,410	10/30/202
466112-AR-0	JBS USA LLC		06/09/2017 _	Various		4,569,275	4,865,000	4,755,538	4,765,599		4,078		4,078		4,769,677		(200,402)	(200,402)	137 , 127	
46611V-AT-2	JBS USA LLC TL		06/09/2017 _	Various		(787)										(787)	(787)		10/30/202
46611V-AP-0	JBS USA LLC TLB		02/02/2017 _	SCHEDULED REDEMPTION		10,150,445	10, 150, 445	10, 152, 559	10,152,530		(2,084		(2,084)		10, 150, 445					09/18/202
466112-AH-2	JBS USA LLC/JBS USA FINA		05/24/2017 .	WELLS FARGO		5,930,500	5,800,000	5,829,250	5,806,356		(2,292		(2,292)		5,804,065		126,435	126,435	390,775	502/01/202
47760Q-AA-1	JIMMY_17-1 ABS		11/27/2017 .	Various		3,750	3,750						(16)		3,750				42	207/30/204
47759D-AB-1	JO-ANN STORES TL		11/29/2017 _	Various		2,949,624	3,050,000	2,995,826	2,010,148		987 , 107		987, 107		2,997,255		(47,630)	(47,630)	1,827	
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					109/18/201
24422E-SQ-3	JOHN DEERE CAPITAL CORP		12/15/2017 .	MATURED		25,000,000	25,000,000	25,000,000	25,000,000	}				}	25,000,000		/400 700	(400 700)		12/15/201
478160-BR-4 46629B-AF-6	JOHNSON & JOHNSON		10/23/2017 .	Various SCHEDULED REDEMPTION		29,835,567	30,000,000	29,996,400	29,997,388		977		977		29,998,365		(162,798)	(162,798)	388 , 125	
46629B-AF-6 46629Q-AG-1	JPMAC 2006-CW2 AF6 RMBS JPMAC 06-CH2 RMBS		12/01/2017 _	SCHEDULED REDEMPTION		163,277	163,277 638,549	512,795	94,903 439,469		199,080		68,374 199,080		163,277 638,549				2,786	
46630L-AJ-3	JPMAC_06-CH2 HMBS		12/01/2017 .	SCHEDULED REDEMPTION		ეან, ე49			439,469		199,080		199,080	<u> </u>			 			607/25/204 211/25/200
46630L-AJ-3 46630M-AG-7	JPMAC_07-CH1 HMBS		12/01/2017 .	SCHEDULED REDEMPTION		100,333		72,961	67,486	†	32,846		32,846		100,333	 	†	ļ		706/25/20
46629C-AM-9	JPMMT 2006-A5 3A6 RMBS		12/01/2017	SCHEDULED REDEMPTION		1,468,944	1,541,113	1,019,203	1,038,547	·			430,397		1.00,333					108/25/203
46630P-AZ-8	JPMMT 2007-A2 4A1M RMBS		12/01/2017	SCHEDULED REDEMPTION		327,760	359.904	256.113	265.343		62.417		62.417		327.760				7,228	
46630P-AP-0	JPMMT 07-A2 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		58,876	63,089	48,540	50,766	·	8.110				58,876					204/25/203
46625H-QU-7	JPMORGAN CHASE & CO	1	01/19/2017 .	JPMORGAN CHASE & CO		9,966,600	10,000,000	9,993,600	9,995,216		135		135		9,995,351		(28,751)	(28,751)	62,694	
466247-YH-0	JPMT 2005-A8 1A1 RMBS		12/01/2017	SCHEDULED REDEMPTION			769,597	643,739	628,725		121,301		121,301		750,026		(20,701)	(20,701)	13,527	
48562R-AG-4	KAR AUCTION SERVICES INC TL B2		05/31/2017	Various		9,324,661	9,308,781	9,333,336	9,335,362		(15,823		(15,823)		9,319,539		5, 123	5,123		503/11/202
48562R-AJ-8	KAR AUCTION SERVICES INC TLB4		12/27/2017	SCHEDULED REDEMPTION		49,295	49,295	49,422			(127)	(127)		49,295				424	
487836-BH-0	KELLOGG CO		05/17/2017 .	MATURED		19,000,000	19,000,000	18,897,020	18,991,890		8,110				19,000,000					05/17/201
48853U-AZ-3	KENAN ADVANTAGE CAD TERM LOANS		12/29/2017 .	SCHEDULED REDEMPTION		7,809	7,809		7,777		33		33		7,809				86	07/29/202
48853U-BA-7	KENAN ADVANTAGE GROUP DD TL		01/31/2017 _	MATURED		1	1	1	1						1					01/31/201
48853U-AY-6	KENAN ADVANTAGE INITIAL US TL		12/29/2017	SCHEDULED REDEMPTION	.	25,660	25,660	25,558	25,310	ļ	102	L	102	ļ	25,660		ļ	ļ	283	307/29/202
49269T-AB-5	KETTLE CUSINE LLC TL		12/29/2017 .	SCHEDULED REDEMPTION		73,450	73,450	72,804	72,716	46	688		735			ļ	ļ	ļ		08/21/202
56523P-AD-6	KEURIG GREEN MOUNTAIN (MAPLE) TLB		03/13/2017 .	Various		3,774,867	3,774,867	3,731,343	3,714,649		60,217		60,217		3,774,867					503/03/202
49327M-2L-7	KEYBANK NA		01/19/2017 _	DEUTSCHE BANK AG		20,080,380	20,000,000	20,000,000	20,000,000						20,000,000		80,380	80,380	43,520	06/01/20
72584D-AD-6	KFC HLDGS CO. (YUM! BRANDS) TLB		12/29/2017 _	SCHEDULED REDEMPTION		7,463	7,463		7,428		35		35		7,463				54	106/16/20
49460Y-BF-1	KINETIC CONCEPTS INC DOLLAR TL		12/29/2017 .	SCHEDULED REDEMPTION		22,500	22,500			ļ	113		113		22,500				86	302/02/202
49460Y-BC-8	KINETIC CONCEPTS INC DOLLAR TL F		02/03/2017 .	SCHEDULED REDEMPTION		2,932,500	2,932,500	2,928,684	2,928,680		3,820		3,820		2,932,500				14,255	511/04/202
	l	1.		UNION BANK OF]		
496902-AN-7	KINBOSS GOLD CORP	Δ	03/24/2017	SWITZERLAND		2.635.429	2.501.000	2.163.365	2.187.397		7.851	1	7.851	1	2.195.248	ı	440 . 181	440 . 181	80 102	03/15/2024

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
								-	_	11	12	13	14	15			_	-		
														Total						
												0	T-4-1						Dand	
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
		F	Diamagal	Name		Con					,									
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
496902-AP-2	KINROSS GOLD CORP	A	11/01/2017 .	MORGAN STANLEY		1,515,000	1,500,000	1,500,000							1,500,000		15,000	15,000		07/15/2027
48256L-AH-6	KMG CHEMICALS INC TL		11/30/2017 _	SCHEDULED REDEMPTION		352,727	352,727	354,491			(1,764)		(1,764)		352,727				2,286	
500255-AR-5	KOHL'S CORPORATION		02/14/2017 _	Various			8,000,000	8,332,560	8,233,930		(4,419)		(4,419)		8,229,512		(185,840)	(185,840)	84,923	11/01/2021
50076Q-AY-2	KRAFT FOODS GROUP INC		06/05/2017 _	MATURED		24,000,000	24,000,000	23,978,611	23,997,802		2, 198		2, 198		24,000,000				270,000	06/05/2017
				BANK OF AMERICA/MERRILL																
50077L-AG-1	KRAFT HEINZ FOODS CO		02/07/2017 _	LYNCH		61,477,955	61,343,000	61,410,796	61,403,029		(4,308))	(4,308)		61,398,722		79,233	79,233	742,932	07/02/2018
				RBC DOMINION SECURITIES																
50077L-AH-9	KRAFT HEINZ FOODS CO		_08/07/2017 _			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
50076W-AM-5	KRATON POLYMERS LLC TL	.	12/29/2017 .	SCHEDULED REDEMPTION		109,546	109,546	103,936		ļ	5,611		5,611		109,546	l	ļ	L		01/06/2022
50076W-AK-9	KRATON POLYMERS REPLOEMNT TL		08/16/2017 .	Various		3,916,643	4,000,000	3,760,272	2,937,035	L	999,870		999,870		3,936,905		(20,262)	(20,262)		01/06/2022
501044-CW-9	KROGER CO		06/21/2017 _	Various		20,066,800	20,000,000	19,970,400	19,987,657		2,858		2,858		19,990,515		76,285	76,285		01/15/2019
501044-CZ-2	KROGER CO		07/06/2017 _	Various		21,462,441	21,275,000	21,282,114	21,280,058		(533)		(533)		21,279,525		182,915	182,915		11/01/2021
501044-DD-0	KROGER CO	.	02/06/2017 .	HSBC SECURITIES, INC		14,787,600	15,000,000	14,992,650	14,993,239		254		254		14,993,494		(205,894)	(205,894)	78,750	
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					08/15/2017
49387T-AR-7	KRONOS ACQ HLDGS (KIK CUSTOM) TL		11/17/2017 .	Various		3,974,965	3,986,303	3,898,632	3,412,201		11,527		11,527		3,922,478		52,487	52,487		08/26/2022
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	C	09/06/2017 _	Various		3,231,135	3,250,000	3,347,500	3,241,875	100,717	(11,044))	89,673		3,331,548		(100,413)	(100,413)	301, 189	08/15/2023
50105J-AM-9	KRONOS INC INCREMENTAL TL		12/29/2017 .	SCHEDULED REDEMPTION		14,972	14,972	14,901	14,898		73		73		14,972				119	11/01/2023
	KSLT_04-A ABS		04/27/2017 _	SCHEDULED REDEMPTION		1,653,350	1,653,350	1,540,716	1,635,252		18,098		18,098		1,653,350				6,995	10/28/2041
493268-BZ-8	KSLT_04-A ABS		08/23/2017 _	Various		7,000,822	7,000,000	4,725,000	6,273,460		356,361		356,361		6,629,821		371,001	371,001	88,912	01/27/2042
493268-CJ-3	KSLT_05-A ABS		_08/23/2017 _	Various		7,994,937	7,997,305	6,837,696	7,603,382		210,455		210,455		7,813,837		181,100	181, 100	65,718	06/28/2038
49327H-AG-0	KSLT 06-A ABS		08/23/2017 .	Various		4,615,068	4,619,944	3,049,163	4,072,356		226,565		226,565		4,298,921		316, 147	316 , 147	39,803	09/27/2035
493268-AU-0	KSLT 99-B ABS		12/05/2017 .	Various		11,415,269	11,411,506	8,842,240	10,364,414		405,726		405,726		10,770,141		645, 128	645 , 128	192,878	11/25/2036
	_			BANK OF AMERICA/MERRILL	.								•				·	·		
501797-AJ-3	L BRANDS INC		01/25/2017 _	LYNCH		2,085,000	2,000,000	2,140,000	2,123,762		(1,258))	(1,258)		2,122,504		(37,504)	(37,504)	32,813	10/15/2023
501797-AL-8	L BRANDS INC	.	_05/18/2017 _	Various		18, 126, 538	18,665,000	19, 125, 671	18,956,190	159,984	(3,049))	156,935		19, 113, 125		(986,587)	(986,587)	592,608	11/01/2035
501797-AM-6	L BRANDS INC		03/06/2017 _	Various		3,620,218	3,650,000	3,650,000	3,650,000						3,650,000		(29,782)	(29,782)	154,963	07/01/2036
				CITIGROUP GLOBAL																
502413-BE-6	L-3 COMMUNICATIONS CORP		03/22/2017 _	MARKETS		4,314,728	4,250,000	4,228,283	4,228,411		428		428		4,228,839		85,889	85,889	50,906	12/15/2026
50540R-AK-8	LAB CORP OF AMER HLDGS		_08/23/2017 _	MATURED		24,000,000	24,000,000	23,950,320	23,993,287	L	6,713		6,713		24,000,000				528,000	08/23/2017
				JEFFERIES & COMPANY,																
50540R-AT-9	LABORATORY CORPORATION OF AMERICA		09/05/2017 .	INC.		4,366,134	4,300,000	4,290,325			51		51		4,290,376		75,758	75,758	5.823	09/01/2024
512807-AR-9	LAM RESEARCH CORP		06/12/2017 _	JPMORGAN CHASE & CO		8,633,450	8,500,000	8,492,860	8,493,616		616		616		8,494,233		139,217	139,217	119,000	06/15/2021
513075-BL-4	LAMAR MEDIA CORP.		10/26/2017 _	JPMORGAN CHASE & CO.		2,700,000	2,500,000	2,692,570	2,631,250	53,063	(21,298)	31,765		2,663,015		36,985	36,985	179,288	02/01/2026
51501E-AE-6	LANDESK SOFTWARE GRP 2ND LIEN TL		02/21/2017 .	Various	<u> </u>	(3,611))										(3,611)	(3,611)		01/20/2025
51509G-AB-9	LANDS END TLB		12/29/2017 .	SCHEDULED REDEMPTION		20,408	20,408	17,483	15,238	1,941			5, 170		20,408				155	04/02/2021
51602E-AD-6	LANNETT COMPANY INC INITIAL TR		12/29/2017 .	Various		12,970	13,333	13,350			(17)	(17)		13,333		(364)	(364)		11/25/2022
51783Q-AM-0	LAS VEGAS SANDS LLC TLB	_	_03/29/2017	EXCHANGE	. [5,378,008	5,386,181	5,377,513	5,377,502		500		500		5,378,002		6	6		12/19/2020
	LAS VEGAS SANDS TERM B LOANS	.	12/29/2017	SCHEDULED REDEMPTION	<u> </u>	61,362	61,362	61,280			82		82		61,362					03/29/2024
				BANK OF AMERICA/MERRILL		**		,							***					
50184Y-AA-6	LCM LTD PART_15A CDO - CF - LOANS		05/09/2017 .	LYNCH		1,349,888	2,250,000		678,712		(26,293)	(26,293)		652,419		697,468	697,468	55,033	08/26/2024
	_	1		BANK OF AMERICA/MERRILL	.[l '	·		
521865-AV-7	LEAR CORP	.	06/02/2017 .	LYNCH	1	3,979,688	3,750,000	3,896,875	3,867,163		(8,716)	(8,716)		3,858,447		121,240	121,240	146,693	03/15/2024
				BANK OF AMERICA/MERRILL																
521865-AX-3	LEAR CORP		01/05/2017 _	LYNCH		22,918,188	21,775,000	22,079,063	22,021,193		(645)	(645)		22,020,548		897,640	897,640	551,720	01/15/2025
				BANK OF AMERICA/MERRILL		,		, ., .,											,	
521865-AU-9	LEAR CORPORATION		01/05/2017 .	LYNCH	<u> </u>	9,247,500	9,000,000	9, 142, 500	9, 105, 617		(592))	(592)		9, 105, 024		142,476	142,476	207.813	01/15/2023
00255X-AD-1	LEIDOS INNOV CORP (ABACUS) TLB	.]	12/29/2017 .	SCHEDULED REDEMPTION		40,000	40,000	39,907	39,904		96		96		40,000					08/16/2023
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		06/15/2019
526057-BV-5	LENNAR CORP		_08/01/2017 _	Various		2,996,313	2,875,000	2,875,000	2,803,125	71,875			71,875		2,875,000		121,313	121,313		05/30/2025
526057-BW-3	LENNAR CORP		11/15/2017	Various		4,794,677	4,600,000	4,633,333	4,554,000	77,868	(3,566)	74,301		4,628,301		166,376	166,376		12/15/2023
526057-BN-3	LENNAR CORPORATION		10/27/2017 .	Various		13,722,500	13,000,000	13, 197, 694	13, 145, 183	15,099	(17,959		(2,860)		13, 142, 323		580 , 177	580 , 177		11/15/2022
526057-BY-9	LENNAR CORPORATION		01/17/2017 .	JPMORGAN CHASE & CO		4,353,431	4,305,000	4,305,000			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		4,305,000		48,431	48,431		01/15/2022
64029B-AD-0	LES ALIMENTS MULTIBAR INC. TLA2	Α	12/29/2017	SCHEDULED REDEMPTION		8,590	8,590	8,580			11		11						13	12/23/2021
BAS0R1-26-0	LES ALIMENTS MULTIBAR INC. TLA2	Α	12/04/2017	Various		4,707,849	4,707,849	4,676,091	4,666,753	4,717	36,378		41,096		4,707,849				272,481	12/23/2021
52729K-AM-8	LEVEL 3 FINANCE B-II 2022 TL		02/22/2017	Various		5,500,000	5,500,000	5,474,487	5,487,830	L	25,920		25,920		5,500,000					05/31/2022
	LEVEL 3 FINANCING INC]		GOLDMAN, SACHS & CO		4,606,875	4,500,000	4,533,750	4,516,875	1,083	(4,475		(3,392)		4,513,483		93.392	93,392		05/01/2023
			T	BANK OF AMERICA/MERRILL		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,0.0,010		., ., .,	´[(0,502)					20,002		
527298-BK-8	LEVEL 3 FINANCING INC		11/16/2017 .	LYNCH	<u> </u>	11,540,703	11,750,000	11,920,978	11,866,248	6, 176	(24,582)	(18,406)		11,847,842	L	(307, 139)	(307, 139)	845,738	01/15/2024

SCHEDULE D - PART 4

					Showing All I	Long- i erm E	Sonds and Sto	ocks Sold, i	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	<u>Year</u>						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	Э	16	17	18	19	20	21
						1				11	12	13	14	15						
												_		Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		0					Faraian			Stock	Stated
										l	Current	Other-	Book/	Change in	Adjusted	Foreign				
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
527298-BL-6	LEVEL 3 FINANCING INC	Ĭ	03/28/2017 .	EXCHANGE		1,558,276	1,500,000	1,567,500	1,485,000	74,955	(1,680)	73,276		1,558,276		·	'	35.656	03/15/2026
529897-AF-7	LIBBEY GLASS INC. INITIAL TL		12/29/2017	SCHEDULED REDEMPTION		55,455	55 , 455	55,360	55,362		92	<u> </u>	92						507	
53186*-AA-3	LIFE EXTENSION INST. (BABSON) TL		12/29/2017	SCHEDULED REDEMPTION		156,250	156, 250	154,431	154,297	212	16,976		17,188		156,250					02/18/2022
53219L-AP-4	LIFEPOINT HEALTH INC	.	_06/09/2017 _	EXCHANGE		5,938,107	5,935,000	5,938,669	5,813,333	125,016	(241)	124,775		5,938,107				193, 176	05/01/2024
53226G-AE-1	LIGHTSTONE HOLDCO LLC REFI TLB		12/15/2017 .	Various		58,370	35,000	35,349			1, 143		1, 143		35,000		23,370	23,370	480	01/30/2024 .
53226G-AF-8	LIGHTSTONE HOLDCO LLC REFI TLC		12/15/2017 .	Various		90 , 126	86,957	87,826			87		87		87,771		2,354	2,354	1,111	01/30/2024 .
532716-AR-8	LIMITED BRANDS INC		01/25/2017 _	GOLDMAN, SACHS & CO			7,545,000	8,778,325	7,987,923		(13,690))	(13,690)		7,974,233		551,617	551,617		06/15/2019 .
532716-AT-4	LIMITED BRANDS INC	-	01/25/2017 _	Various		1,102,500	1,000,000	1,062,500	1,032,410		(543)		(543)		1,031,866		70,634	70,634		04/01/2021
53803H-AK-6	LIVE NATION ENTERTAINMENT TLB-2	-	06/27/2017 .	Various		4,768,944	4,751,704	4,770,145	4,770,178		(668		(668)		4,769,511		(567)	(567)		10/31/2023 .
53803H-AL-4	LIVE NATION ENTERTAINMENT TLB-3		12/29/2017 .	. SCHEDULED REDEMPTION	-	35,548	35,548	35,678			(129		(129)		35,548				107	
53944Y-AC-7	LLOYDS BANKING GROUP PLC	. D	02/23/2017 .	. DEUTSCHE BANK AG		8,506,290	8,500,000	8,471,015			706		706		8,471,721		34,569	34,569		01/11/2022
52520M-DR-1	LMT 2005-3 1A5 RMBS		12/01/2017 .	SCHEDULED REDEMPTION	-	633,375	720,427	603,545	572,273		61,102		61,102		633,375					01/25/2036
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					08/01/2021 .
548661-DF-1	LOWE S COMPANIES INC	-	01/31/2017 .	. WELLS FARGO		5,041,200	5,000,000	5,000,000	5,000,000			·			5,000,000		41,200	41,200		09/14/2018 .
548661-CY-1	LOWE'S COMPANIES INC	-	01/24/2017 _ _03/10/2017 _	_ WELLS FARGO		4,003,240 990.000	4,000,000	3,996,560	3,999,793		52 8.613		52 8.613		3,999,845		3,395	3,395		04/15/2017
50212X-AS-5	LPL HLDGS INC TERM LOAN			Various			990,000	981,527	981,387	700										11/21/2022
50245D-AC-5	LW BUYER (LIQUIDWEB) 2016 INCR TL		12/29/2017 .	. SCHEDULED REDEMPTION		99,250	99,250	99,071	98,258	798	(71,276		992		99,250		(050,000)	(050,000)		07/01/2021
552081-AG-6 55305B-AQ-4	LYONDELLBASELL IND NV		11/01/2017 .	. CALLED @ 106.460 WELLS FARGO		16,400,000	16,400,000	18 , 144 , 632	17, 130, 908		(/1,2/6)	(71,276)		17,059,632		(659,632)	(659,632) 10,354		04/15/2019 .
554276-AU-9	M/I HOMES INC		12/08/2017 .	Various		303,408	303,408	291, 106	290,798		12,610		12,610		303,408		10,354	10,354		06/07/2023 .
554276-AS-4	MACDERMID INC TLB5		110/03/2017 .	Various		2,858,539	2,917,216	2,857,852	2,845,001		13.482		13,482		2,858,484		55	55		06/07/2020 .
554276-AW-5	MACDERMID INCORPORATED TLB7		12/08/2017 .	SCHEDULED REDEMPTION		2,636,539	2,917,216	2,657,632	2,040,001		4.290		4,290		2,636,464					06/07/2020 .
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					07/15/2017
559080-AM-8	MAGELLAN MIDSTREAM PARTNERS LP		10/30/2017	Various		12.849.131	12,900,000	12.814.989	1,000,300		79		(300)		12.815.068		34.063	34.063		10/03/2047
56081#-AK-6	MAJOR LEAGUE BASEBALL TRUST 2011 ISSUE 8		12/12/2017	PRINCIPAL PAYDOWN		2.146.684	2,146,684	2.146.684	2.146.684						2.146.684					12/10/2019
561233-AB-3	MALLINCKRODT INTERNATIONAL FINANCE		06/13/2017 .	JPMORGAN CHASE & CO		3, 121, 725	3,210,000	3,304,200	3,222,038	47,918	(11,578)			3,258,378		(136,653)	(136,653)		04/15/2020
561233-AD-9	MALLINCKRODT INTERNATIONAL FINANCE		.01/24/2017	CREDIT SUISSE		719,813	825,000	776,531		10,007	387	<u> </u>	10,394		779,707		(59,894)	(59,894)		10/15/2023
561234-AE-5	MALLINCKRODT INTERNATIONAL FINANCE		_02/14/2017 _	JPMORGAN CHASE & CO		636,000	750,000	700,625	652,500	59,359	647		60,006		712,506		(76,506)	(76,506)		04/15/2023
L6232U-AF-4	MALLINCKRODT INTL FIN 2017 TLB	.	12/29/2017 _	SCHEDULED REDEMPTION		6,860	6,860	6,849			11		11		6,860				70	09/24/2024
L6232U-AB-3	MALLINCKRODT INTL FIN INITIAL TL		02/28/2017 .	Various		970,988	972,500	970,929	970,927		150		150		971,077		(89)	(89)	5,596	03/19/2021 .
56356X-AC-3	MANITOWOC FOOD SVC TLB		04/28/2017 .	. SCHEDULED REDEMPTION		36,218	36,218	36,219	36, 177	43	(1)	41		36,218				271	03/03/2023 .
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
				CITIGROUP GLOBAL		1			1								1			
570535-AR-5	MARKEL CORPORATION	-	11/10/2017 .	MARKETS	ļ	5,948,061	6,020,000	6,006,937			37	ļ	37		6,006,973		(58,912)	(58,912)		11/01/2027 .
573284-AP-1	MARTIN MARIETTA MATERIALS INC		06/30/2017 .	MATURED		15,000,000	15,000,000	15,000,000	15,000,000						15,000,000				172 , 128	06/30/2017 .
				BANK OF AMERICA/MERRILL								.[1			
574599-AR-7	MASCO CORP	-	06/02/2017 _	LYNCH	+	2,591,680	2,492,000	2,591,680	2,515,751	ļ	(7,795		(7,795)		2,507,956		83,724	83,724		04/15/2018
574599-BG-0	MASCO CORP	-	06/02/2017 .	CANTOR FITZGERALD	-	1,689,375	1,500,000	1,616,250	1,552,713		(6,569)		(6,569)		1,546,144		143,231	143,231		03/15/2020
574599-BJ-4	MASCO CORP		02/03/2017 .	. CANTOR FITZGERALD		11,519,063	11, 170, 000	11,049,563	11,060,771		1, 114		1, 114		11,061,885		457 , 177	457 , 177		04/01/2025 .
57629W-BQ-2	MASSMUTUAL GLOBAL FUNDIN ABS		04/05/2017 _	MATURED		25,000,000	25,000,000	24,891,250	24,994,051		5,949		5,949		25,000,000		0.007	0.007		04/05/2017 .
58768F-AE-6	MBALT_16-A ABS	-	05/04/2017 _	CREDIT SUISSE	+	11,008,164	11,000,000	10,999,528	10,999,692	 	74 52		74	·	10,999,767		8,397	8,397		11/15/2021
58772P-AD-0 552662-AU-2	MBART_15-1 ABS	-	12/15/2017 .	. SCHEDULED REDEMPTION	-	996,375	996,375		996,323	<u> </u>	52	 	52	·	996,375		 		10 , 451 13	12/16/2019 .
552662-AU-2 58063V-AH-6	MCC IOWA LLC TL-MMCGRAW-HILL EDUCATION 1ST LN TL	-	12/29/2017 .	SCHEDULED REDEMPTION	-	19,779	19,779	19,759 40,221	40.006	228	(234		20		40.000					01/24/2025 .
N7900H-AB-9	MEDI ARENA (AP NMT-ENDERMOL)DTLB	- I	12/29/2017 .	Various		1,002,745	1,072,706	1,051,274	983,541	62,472	3.158		65,630		1,052,285		(49,541)	(49,541)		05/04/2022 .
552662-AP-3	MEDIACOM BROADBAND TRANCHE H TL	u	12/29/2017 .	Various	+		7,994,346			52,4/2	1.755		1,755		7,986,355		(49, 541)	(49,041)		08/13/2021
58446H-AQ-5	MEDIACOM BROADBAND TRANCHE H TL		12/29/2017 .	. Various	†	3,030,000	3,030,000	3,022,425		·	501	<u> </u>	501	ļ	3,022,926		7,074	7,074		02/15/2024
58445M-AP-7	MEDIACOM LLC/US		02/15/2017 .	CALLED @ 103.625		1, 139,000	1, 139, 000	1,211,853	1,170,740	5,516	(2,067	,	3,449		1, 174, 189		(35, 189)	(35, 189)		02/15/2024
58455M-AC-3	MEDICAL DEPOT HOLDINGS TL		12/29/2017	SCHEDULED REDEMPTION		37,500	37,500	34.516			2.984	,	2,984		37,500		(00, 109)	(00, 109)	564	
552704-AA-6	MEG ENERGY CORP	A	03/15/2017	CALLED @ 102.166		2.500.000	2,500,000	2,319,375	2,312,500	47.791	5.732		53.523		2,366,023		133.977	133.977		03/15/2021
		1		CITIGROUP GLOBAL		2,000,000	2,000,000	2,0.0,070	2,0,2,000	,,,,,,,	3,702				,000,020		,00,011	,	, 400	
552704-AB-4	MEG ENERGY CORP	. A	05/01/2017 .	MARKETS	1	171,010	196,000	175,420	174,440	3,967	778	L	4,745		179, 185		(8, 175)	(8, 175)	9.510	01/30/2023 .
58933Y-AH-8	MERCK & CO INC		_01/19/2017 _	DEUTSCHE BANK AG		25,117,250	25,000,000	25,000,000	25,000,000				.,		25,000,000		117,250	117,250		05/18/2018
58933Y-AN-5	MERCK & CO INC]		MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000			,200		02/10/2017
58933Y-AP-0	MERCK & CO INC			GOLDMAN, SACHS & CO		6,255,296	6, 196, 000	6, 196,000	6, 196,000						6, 196,000		59,296	59,296		02/10/2020 .
				CITIGROUP GLOBAL											, . ,				,	
59001A-AQ-5	MERITAGE HOMES CORP	1	06/22/2017 _	MARKETS		4, 149, 600	3,640,000	3,968,500	3,917,287	10 , 156	(23,610)	(13,455)		3,903,832		245.768	245,768	188 269	04/01/2022

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP			1		Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
500041 11/ 0	MEDITAGE HOMES CORD		11 (01 (0017	CITIGROUP GLOBAL		0 455 000	2 222 222		2 222 222								455 000	455 000	440.007	00/04/0005
59001A-AY-8 59001K-AD-2	MERITAGE HOMES CORP		11/01/2017 .	MARKETSVarious		2, 155,000 4, 161,646	2,000,000 3,962,000	2,000,000 4,051,145	2,000,000	149,512	(6,401		143, 111		2,000,000 4,025,871		155,000 135,775	155,000 135,775	110,667	
050700-30-1	MERRILL LYNCH - RITS 2007-1 ABS		11/24/2017	DISTRIBUTION		58		4,001,140		143,312	(0,401	/	143, 111		9,025,671		58	58	223,233	05/30/2027
05070B-30-7	MERRILL LYNCH - RITS 2007-2 ABS		11/22/2017	Various		194	1,350,000										194	194		05/22/2027
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	
591709-AL-4	METROPCS WIRELESS INC		02/10/2017 .	CALLED @ 102.208		2,950,000	2,950,000	3,063,250	2,993,465		(2,402)	(2,402)		2,991,063		(41,063)	(41,063)	111,281	
59217G-BY-4 55303W-AA-5	METROPOLITAN LIFE GLOBAL FUNDING I		02/27/2017 . 03/08/2017 .	Various		13, 177, 970 6, 198, 409	13,000,000	12,991,290 6,206,168	12,991,315 6,163,163	39,590	123		123 35,247				186,532	186,532		12/18/2026 305/01/2024
55303K-AC-7	. MGM GROWTH PROPERTIES LLC TLB		12/29/2017	SCHEDULED REDEMPTION	-		15,000		14,966				35,247		15, 198, 409				138	
55303X-AA-3	MGM GROWTH PROPERTIES OPERATING PA		03/08/2017 _	EXCHANGE		12,062,780	12,035,000	12,063,938	11,553,600	509,615	(435)	509, 180		12,062,780				309,901	09/01/2026
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA		10/24/2017 .	Various		2,025,000	2,000,000	2,004,852			(265)	(265)		2,004,587		20,413	20,413		09/01/2026 _
55303X-AC-9	MGM GROWTH PROPERTIES OPERATING PA		06/19/2017 .	JPMORGAN CHASE & CO	-	2,797,725	2,555,000	2,555,000							2,555,000		242,725	242,725	92,220	
552953-CC-3 552953-CD-1	MGM RESORTS INTERNATIONAL		06/26/2017 .	BARCLAYS		3,712,340 4,700,090	3,352,000	3,494,585 4,618,760	3,481,718	132.198	(8,877)	(8,877)		3,472,841 4,620,909		239,499 79,181	239,499 79,181	158,661 217,694	
584405-AK-0	MGM RESORTS INTERNATIONAL MGOC (MEDIA GENERAL) INC TLB		01/17/2017	SCHEDULED REDEMPTION		1,611,993	1,611,993	1,593,952	1,594,962	132, 198	17,031		17,031		1,611,993		/9, 181	19, 181		09/01/2026
45567Y-AJ-4	MH SUB I LLC (MICRO) TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		6,475	6.475	6,447	1,004,002		28		28		6,475					09/13/2024
55303B-AC-7	MH SUB I LLC 2ND LIEN		10/17/2017 .	Various		(1,264))										(1,264)	(1,264)		08/30/2025
61913P-AZ-5	. MHL_05-4 RMBS		12/25/2017 .	SCHEDULED REDEMPTION		1, 160, 580		739,844	782, 170		378,410		378,410		1, 160,580					10/25/2035
61915R-CK-0	MHL_06-1 RMBS		12/26/2017 .	SCHEDULED REDEMPTION		193,504	271,705	38,655	15,323		178, 181		178, 181		193,504				2,055	
594088-AM-8 595112-BD-4	IMICHAELS STORES INC 2016 TLB1		10/31/2017 .	Various CALLED @ 104.647		1,021,074 2,000,000	1,026,178	1,024,260 1,995,000	1,024,276 1,995,815				75 477		1,024,342		(3,269)	(3,269)		01/30/2023
595112-BG-7	MICRON TECHNOLOGY INC		04/11/2017 .	Various		19,603,298	19, 130, 000	18,984,125	18,877,294	122.971	2,569		125,540		19,002,834		600,463	600,463		01/15/2026
59514U-AW-8	MICROSEMI CORP TERM LOAN B		11/21/2017	Various		1, 161,007	1, 190, 647	1,156,282	1, 154, 157		6,835		6,835		1,160,992		14	14	34,208	
594918-BX-1	MICROSOFT CORPORATION		06/06/2017 _	MORGAN STANLEY		4,351,618	4,250,000	4,219,060			1,369		1,369		4,220,429		131, 189	131 , 189	41,747	
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	
59835Y-AE-2 59870U-AF-3	MIDWEST PHYSICIAN ADMINISTRATIVE		11/20/2017 .	Various SCHEDULED REDEMPTION		(6,000)	660.274	660.274	660.274						660,274		(6,000)	(6,000)	3,664	08/09/2024
59870U-AG-1	MILACRON LLC TLB		12/29/2017	SCHEDULED REDEMPTION		10,000	10,000	9,963	000,274		37		37		10,000				3,004 75	09/28/2020
605024-AM-0	MISSION BROADCASTING TLB		06/07/2017 .	Various		(1,148))	,,000									(1,148)	(1,148)		01/17/2024
60662W-AJ-1	. MITCHELL INTERNATIONAL INC. TERM L		12/01/2017 .	Various		1,435,120	1,435,120	1,431,780	1,430,938		4, 181		4, 181		1,435,120				73,206	10/13/2020
60672B-AD-8	MITEL US HOLDINGS INC TL		12/29/2017 .	SCHEDULED REDEMPTION		2,500	2,500	2,488			13		13		2,500					09/21/2023
59020U-H3-2	MLMI 2005-A7 2A1 RMBS		12/01/2017	SCHEDULED REDEMPTION	-	773,039	829,093	619,540	620,936		152, 103		152, 103		773,039		40.014	40.014		09/25/2035
608330-AQ-9 60855R-AG-5	MOHEGAN TRIBAL GAMING		05/22/2017 .	Various Various	+	2,513,910 10,066,978	2,493,750 9,707,000	2,467,063 9,818,295	2,469,115 9,815,997		1,298		1,298	ļ	2,467,296 9,809,131		46,614 257,846	46,614 257,846	53, 165	
60855R-AH-3	MOLINA HEALTHCARE INC		11/01/2017	Various		3,403,410	3,459,000	3,459,000			(0,000	/	(0,000)		3,459,000		(55,590)	(55,590)	34,900	
60920L-AA-2	MONDELEZ INTERNATIONAL HOLDINGS NE		01/26/2017 _	HSBC SECURITIES, INC		25,047,885	25,500,000	25,444,920	25,448,065		1,498		1,498		25,449,563		(401,678)	(401,678)	105,896	10/28/2019
60920L-AB-0	. MONDELEZ INTERNATIONAL HOLDINGS NE		01/26/2017 .	GOLDMAN, SACHS & CO		4,257,140	4,250,000	4,250,000	4,250,000			ļ	ļ		4,250,000		7, 140	7 , 140	16,845	
60935Q-AF-3	MONEYGRAM INTERNATIONAL INC TL		12/29/2017 .	SCHEDULED REDEMPTION	-	91,006	91,006	91,210	89,793	1,420	(207		1,213		91,006				753	
60945L-AS-4 617446-7U-7	MONITRONICS INTERNATIONAL INC TLB2		01/03/2017 . 01/18/2017 .	BANK OF AMERICA MORGAN STANLEY		10,037,400	10,000,000	9,992,900	9,998,057		89		89		9,998,146		39,254	39,254		09/30/2022
61746B-DM-5	MORGAN STANLEY			MORGAN STANLEY	-	12.583.750	12.500.000		12.480.299		591		591		12.480.890		102.860	102.860		01/24/2019
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		01/05/2018
61754P-AA-2	MORGAN STANLEY MORTGAGE LOAN TRUST RMBS		12/01/2017	SCHEDULED REDEMPTION		644,655	644,655	419,255	419,001		225,654		225,654		644,655				11,323	05/25/2052
55328H-AE-1	MPH ACQUISITION HLDGS INITAL TL		12/29/2017 _	SCHEDULED REDEMPTION		223,487	223,487	223,367	223,358		129		129		223,487				2,587	
55342U-AH-7 55342U-AF-1	MPT OPER PARTNERSP/FINL		11/01/2017 .	Market Axess	+	715,098	694,000	694,000	0.500.000						694,000		21,098	21,098	4,338	
61946E-AA-6	MPT OPERATING PARTNERSHIP LP		03/09/2017 .	BARCLAYS		3,701,250 1,001,653	3,500,000	3,500,000	3,500,000		287		287		3,500,000		201,250	201,250	119,620	
61946G-AA-1	MSAIC 17-2 ABS		12/20/2017	SCHEDULED REDEMPTION			76,941	76,931			10		10						433	
55354G-AA-8	MSCI INC		03/08/2017	JPMORGAN CHASE & CO		655,215	627,000	651,833	648,467		(642)	(642)		647,825		7,390	7,390	10,790	
55354G-AD-2	MSCI INC		10/24/2017 .	BARCLAYS		2, 100,000	2,000,000	2,060,000	1,990,000	68,857	(5,490		63,366		2,053,366		46,634	46,634		08/01/2026
61748H-EF-4	MSM_04-8AR RMBS		12/01/2017 .	SCHEDULED REDEMPTION	-	672,241	672,241	468,888	471,858		200,383		200,383		672,241					08/25/2053
61750Y-AA-7 61751J-AF-8	MSM_06-15XS RMBS		12/25/2017	Various		1,027,528	19,320 1,027,528	3,944	5,240		14, 141 48,564	61	14,080		19,320 1,027,528				56	
61/51J-AF-8 55377G-AG-8	MSM_07-6XS RMBS MTL PUBLISHING (EMI/SONY) TL B-4		12/26/2017 .	SCHEDULED REDEMPTION Various	-	3,311,631	1,027,528	669,873	978,964 3,310,736		48,564		48,564 434	·	3,027,528		461	461		02/25/2047 508/22/2022
62538L-AJ-3			12/05/2017	Various	<u> </u>	1,504,438	1,500,000	3,311,126			(1,506,040		(1,506,040)		1,505,210		(772)	(772)	48,040	09/22/2022
626717-AD-4	MURPHY OIL CORP		06/15/2017 _	JPMORGAN CHASE & CO		2,488,050	2,565,000	2,247,218	2,275,510		21,295		21,295		2,296,805		191,245	191,245	56,715	06/01/2022
626717-AE-2	MURPHY OIL CORP		.09/05/2017	CALLED @ 100.532		9,500,000			9,499,743		189		189		9,499,933	l	67	67	303,609	12/01/2017

					Showing All	Long-Term E	Sonds and Sto	ocks SOLD,	<u>REDEEM</u> ED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CLICID					Number of												Dealized	Total Cain		
CUSIP		_	D: 1		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
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	
626738-AC-2	. MURPHY OIL USA INC		11/01/2017 .	. Market Axess		749,986	714,000	753,270			(4,982)	(4,982)		748,288		1,698	1,698	30,702	
626738-AD-0	. MURPHY OIL USA INC		11/01/2017 .	_ Millennium Advisors		1,038,810	980,000	980,000							980,000		58,810	58,810	28,788	
57165L-AA-2	MVCOT_10-1A ABS		10/13/2017 _	Various		4,823,739	4,806,619	4,823,944	4,846,334		(10,564		(33,659)		4,812,675		11,064	11,064	118,160	
62854A-AA-2	MYLAN NV		02/08/2017 .	EXCHANGE		6,370,981	6,376,000	6,367,966	6,370,710		272		272		6,370,981				28, 161	
62854A-AB-0	MYLAN NV		02/08/2017 .	EXCHANGE		16,995,734	17,000,000	16,994,560	16,995,628		106		106 95		16,995,734				93,854	
62854A-AC-8 62854A-AE-4	MYLAN NV		02/08/2017 .	EXCHANGE		4,245,679	4,250,000	4,245,070	4,245,584 13,987,170		95 528		95		4,245,679 13,987,698				19,709	
62854A-AE-4 65475W-AD-0	NAROT 15-B ABS		02/08/2017 . 09/20/2017 .	. Various		13,987,698 3,995,918	14,000,000	13,984,320 3,999,682	3,987,170		528	 	528		3,987,698		(4.005)	(4,005)	59,306	
631103-AE-8	NASDAQ OMX GROUP		05/26/2017 .	. CALLED @ 102.359	†	7,000,000	7,000,000	6,941,830	6,989,999	·	3,811	†	3,811		6,993,810	<u> </u>	6, 190			01/16/2018
636180-BN-0	NATIONAL FUEL GAS COMPANY	-	03/26/2017 .	WELLS FARGO		2,139,336	2, 150, 000	2, 135, 316			١١٥,١٤		ا۱۵٫د۔۔۔۔۔۔		2, 135, 316		4,021	4,021		09/15/2027
300 100 DIV 0			1.30, 13,2017 .	REALIZED GAIN/LOSS FROM		, 100,000		, 100,010									7,021	7,021		
637071-AL-5	NATIONAL OILWELL VARCO I		06/07/2017 .	MKTDEF TRANSFER		(149,664)				I	I					Ì	(149,664)	(149,664)		12/01/2017
637432-NN-1	NATIONAL RURAL UTILITIES COOPERATI]	08/22/2017 .	Various	I	439,219	435,000	434, 108			26		26		434 , 134	[5,086	5,086	4,423	
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		11/01/2020
				REALIZED GAIN/LOSS FROM		, ,	, ,	,	,		,		,				,	,		
637640-AE-3	NATIONAL SEMICONDUCTOR		06/15/2017 .	MKTDEF TRANSFER		224,070											224,070	224,070		06/15/2017
628783-AV-4	NATURES BOUNTY TLB1		06/01/2017 .	Various		796,948	796,000	792,441	792,316		214		214		792,531		4,418	4,418	26,003	05/05/2023
78442F-ET-1	NAVIENT CORP		10/13/2017 .	BARCLAYS		4,341,328	4,356,000	4,087,744	4,094,075		22,580		22,580		4, 116, 655		224,672	224,672	282,657	03/25/2024
63937Y-AE-1	. NAVISTAR INC TERM LOAN B		12/06/2017	Various		(424)											(424)	(424)		11/02/2024 .
643528-AB-8	NCAMT 2006-ALT1 AF2 RMBS		12/01/2017 .	. SCHEDULED REDEMPTION		322,561	322,561	228,921	168,626		153,934		153,934		322,561				6,274	10/25/2042
				BANK OF AMERICA/MERRILL																
62886E-AH-1	NCR CORP		01/05/2017 .	LYNCH		3,493,883	3,417,000	3,344,260	3,374,053		183		183		3,374,236		119,647	119,647		02/15/2021 .
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 .
200005 12 7	Non comp		00/45/0047	BANK OF AMERICA/MERRILL		4 000 450	0.005.000	4 000 075	0 000 447		40.700		(0.700)				45 400	45 400	00 470	40 (45 (0000
62886E-AS-7	NCR CORP		03/15/2017 .	LYNCH		4,008,150	3,825,000	4,023,375	3,999,447		(6,760)	(6,760)		3,992,687		15,463	15,463		12/15/2023 .
640150-AD-9 64072U-AD-4	NEIGHBORHOOD LEND SVC MTG LN RMBS		12/01/2017 .	. SCHEDULED REDEMPTION Various		57,587 4,515,058		55,930 4,514,068	4,515,233	62,968	(5,380)	57,587		57,587 4.511.584		3.474	3.474		10/01/2041
64072T-AA-3	NEPTUNE FINCO CORP		07/25/2017	Various		2,018,500	1,700,000	1,700,000	1,700,000			'	(3,649)		1,700,000		318.500	3,474		10/11/2024
64072T-AA-5	. NEPTUNE FINCO CORP		07/25/2017 .	JPMORGAN CHASE & CO		1,514,500	1,700,000	1,300,000	1,700,000						1,700,000		214,500	214,500		01/15/2023
64110L-AM-8	NETFLIX INC		11/07/2017	Various		5,077,150	5, 110, 000	5,110,000	4,956,700	153,300			153,300		5, 110,000		(32,850)	(32,850)		11/15/2026
64129V-AC-7	. NEUB_2014-17A CDO - CF - LOANS		1.06/29/2017	Various		203,474	578.948	203.474	335.790	38.745	(5, 103	165.958	(132,316)		203.474		(02,000)	(02,000)		08/04/2025
64128X-AC-4	NEUBERGER BERMAN GRP/FIN		04/26/2017	CALLED @ 102.938		7,050,000	7,050,000	7, 140,000	7,091,515	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(3,342		(3,342)		7,088,173		(38, 173)	(38, 173)		03/15/2022
645370-AB-3	NEW HOME COMPANY INC	1	12/08/2017	Various		796,470	764,000	792.824			(1,862		(1,862)		790.962	[5,508	5,508		04/01/2022
64753U-AB-4	NEW MILLENNIUM CLOSING TL	.	08/08/2017 .	Various		445,757	753, 182		376,591	281,444	11,885		293,329		669,133		(223, 375)	(223,375)		12/21/2020
64952W-BX-0	NEW YORK LIFE GLOBAL FUNDING		12/15/2017	MATURED		15,000,000	15,000,000	15,000,000	15,000,000		, , , , , , , , , , , , , , , , , , , ,				15,000,000				219,872	12/15/2017
				MESIROW FINANCIAL, INC.										[
651229-BA-3	NEWELL BRANDS INC	.	08/30/2017 .			5,338,500	5,000,000	5, 118, 656	5, 114, 901	ļ	(14,550)	(14,550)	ļ	5, 100, 350	ļ	238 , 150	238 , 150	201,389	11/15/2023
651229-AN-6	NEWELL RUBBERMAID INC		12/01/2017 .	. MATURED		17,000,000	17,000,000	16,980,790	16,996,324		3,676		3,676		17,000,000				348,500	12/01/2017
651229-AT-3	. NEWELL RUBBERMAID INC		03/28/2017 _	TENDER OFFER		8,021,206	8, 122,000		8, 120, 588		148		148		8,120,736		(99,530)	(99,530)		03/29/2019
65336Y-AJ-2	NEXSTAR BROADCASTING INC		01/30/2017 _	R.W.PRESSPRICH & CO		2,541,385	2,450,000	2,600,063	2,528,916		(3,466)	(3,466)		2,525,450		15,935	15,935	35,559	11/15/2020
65336R-AP-3	NEXSTAR BROADCASTING TLB		06/07/2017 .	Various	4	(16,496)	ļ			ļ	ļ	ļ		}		ļ	(16,496)	(16,496)		01/17/2024
62910P-AC-7	. NFP CORP TERM B LOAN		07/25/2017 .	. Various		(347)											(347)	(347)		01/08/2024
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	
65340M-AN-3	NIACET CORP TL		12/29/2017 .	SCHEDULED REDEMPTION		56,250	56,250	55,688			563		563		56,250				819	
65409M-AL-5	NIELSEN & BAINBRIDGE (NBG HOME) TL		04/26/2017 .	Various	+	6,263,906	6,263,906	6,210,115	6,201,267	6,752	55,887	,}	62,639	}	6,263,906	}	700 000	700 000	158,955	
65409Q-BB-7 65409Y-BE-4	NIELSEN FINANCE LLC		09/27/2017 .	Various SCHEDULED REDEMPTION		30,241,333	29,296,000 54,625	29,609,416	29,501,599	28,504	(21,373	' 	7 , 131 78		29,508,730 54,625	·	732,603	732,603	1,045,356	
65449Y-BE-4 65441C-AB-9	. NIELSEN FINANCE LLC TLB-4	-	12/26/2017	. SCHEDULED REDEMPTION Various		54,625	128,632	54,547 85,648	54,547	7,756					54,625		(129)	(129)	1,567	
655044-AN-5	NOBLE ENERGY INC	-	11/06/2017	BARCLAYS		4,544,025	4,300,000	4,284,649	19, 108		41,767		49,523		4,284,701		259,324	259, 324		08/15/2047
65504L-AP-2		n	05/09/2017 .	Various		8,219,450			8,051,536	334,995	4,627	 	339,622	ļ	8,391,158	 	(171,708)	(171,708)		01/15/2024
65504L-AF-4	NOBLE HOLDING INTL LTD	D	05/18/2017 .	Market Axess		258.415	287.000	200.900	210,752	, 393	5,629		5.629		216.381		42,034	42,034		03/01/2021
65504L-AH-0	NOBLE HOLDING INTL LTD	D	03/15/2017 .	MATURED		18,325,000	18,325,000	18,210,823	18,242,425	58,941	23,634		82,575		18,325,000					03/01/2021
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL		09/01/2017	Various		4,923,559	4,924,242	4.922.456	4,925,215	,,,,,,,	1,953		1,953		4,924,242		(683)	(683)		03/31/2021
664397-AJ-5	NORTHEAST UTILITIES]	1.01/19/2017	. MORGAN STANLEY		11,954,280	12,000,000	11,991,960	11,997,785	[105		105		11,997,890	[(43,610)	(43,610)		05/01/2018
666807-BF-8	NORTHROP GRUMMAN CORP		10/11/2017	MORGAN STANLEY		43,021,500	43,000,000	42,881,320	42,965,290		19,090		19,090		42,984,381		37,119	37 , 119		06/01/2018
66977W-AN-9	NOVA CHEMICALS CORP	. A	11/01/2017 .	Various		10,852,500	10,500,000	11,020,000	10,605,000	281,366	(66,979		214,388		10,819,388		33, 112	33,112		08/01/2023
66977W-AP-4	NOVA CHEMICALS CORP	Α		Various		8,644,200	8,500,000		8,327,365	261,640	(2.268		259,372		8.586.737		57,463			05/01/2025

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_	"	· ·		· ·	·		· ·	10	11	12	13	14	15	10	.,	10	10	20	
										''	12	10	1-7	Total						
												Current	Tatal						Bond	
												Current	Total	Foreign	DI-/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
66977W-AQ-2	NOVA CHEMICALS CORP	Δ	11/01/2017 .	Various		5,967,731	5,865,000	5,865,000	1 01/0/0	200.0000	7.00.01.011		(14.40	5,865,000		102,731	102,731		06/01/2024
670001-AC-0	NOVELIS CORP		12/07/2017	Various		9,051,250	8,752,000	8,804,945	8,794,034	9.367	(3,244)	6, 123		8.800.156		251.094	251.094	438.613	09/30/2026
67001B-AQ-6	NOVELIS INC. INITIAL TERM LOAN	Α	_01/13/2017	SCHEDULED REDEMPTION		6,868,290	6,868,290	6,773,404	6,773,486		94,804	,	94,804		6,868,290					06/02/2022
62937N-AW-7	NRG ENERGY INC TL		12/29/2017	SCHEDULED REDEMPTION		50,000	50,000	49,771	49,764		236		236		50,000				560	
	NRG ENERGY INC		10/16/2017 .	CALLED @ 102.625		1,397,000	1,397,000	1,397,000	1,397,000			L			1,397,000				137,823	05/15/2021
629377-BU-5	NRG ENERGY INC		12/14/2017 .	Various		11,277,969	11,275,000	10,952,882	10,957,849	21,859	31,429		53,288		11,011,137		266,832	266,832		03/15/2023
629377-BZ-4	NRG ENERGY INC		02/22/2017 .	EXCHANGE		2,590,054	2,550,000	2,592,625	2,537,250	53,414	(610		52,804		2,590,054					05/15/2026
629377-CB-6	NRG ENERGY INC		04/25/2017 _	Various		7,579,434	7,554,000	7,590,895	7, 138,530	450,905	(1,142)		449,763		7,588,293		(8,859)	(8,859)		01/15/2027
62943W-AB-5	NRG YIELD OPERATING LLC		05/05/2017 .	DEUTSCHE BANK AG		8,001,890	7,811,000		7,850,055	249,750	(3,769)		245,981		8,096,036		(94, 146)	(94,146)		08/15/2024
62943W-AC-3	NRG YIELD OPERATING LLC		06/30/2017 .	Various		10,093,685	10,250,000	10,246,250	9,788,750	457,600	147		457,748		10,246,498		(152,813)	(152,813)		09/15/2026
00040# 45 0	NDO VIELD OPERATING LLO	1	07/44/0047	BANK OF AMERICA/MERRILL		4 000 550	4 000 000	4 045 400	1		100		400		4 045 070		77 .7.	77 /71	04 005	00 (45 (0000
62943W-AE-9	NRG YIELD OPERATING LLC		07/14/2017 _	LYNCH	 	1,892,550	1,860,000	1,815,193	07.011		183	}	183	<u> </u>	1,815,376		77 , 174	77 , 174		09/15/2026
629740-AA-8	NSM SUB HLDGS TL (BABSON)		09/29/2017 .	SCHEDULED REDEMPTION		68,614	68,614	67,285	67,241	42	1,330		1,372		68,614					10/03/2022
62973@-AA-9 67020Y-AL-4	NTM HLDGS LLC (NORTHSTAR TVL) TLB		12/29/2017 .	SCHEDULED REDEMPTION EXCHANGE		541,673 7.960.537	541,673 8.030.000	534,592	345,737	59.323	26, 139 5, 716		26, 139		541,673					06/07/2022
6/U2U1-AL-4	NUANCE COMMUNICATIONS INC		12/2//2017 .	BANK OF AMERICA/MERRILL			8,030,000				3,710				7,960,537				457,961	12/15/2026
67054L-AC-1	NUMERICABLE GROUP SA	D	11/15/2017 .	LYNCH		3,508,750	3,500,000	3,492,500	3,493,075		355		355		3,493,429		15,321	15,321	274 652	05/15/2024
67053N-AJ-3	NUMERICABLE SFR SA USD TLB10	. D	10/31/2017 .	Various		7,000,000	7,000,000	6.983.638	6,982,702		17.298		17,298		7,000,000					201/14/2025
67053N-AG-9	NUMERICABLE US LLC TLB7	D	04/18/2017 .	SCHEDULED REDEMPTION		3,482,500	3,482,500	3,449,557	3,450,151		32,349		32,349		3,482,500					01/15/2024
0700011710 0	HOMETTONDEE OF EED TED!			BANK OF AMERICA/MERRILL											J., 402,000					017 107 2024
67066G-AD-6	NVIDIA CORPORATION		.06/15/2017 .	LYNCH		16,883,190	17,000,000	16,966,340	16.968.206		2,978		2,978		16.971.184		(87,994)	(87,994)	282 039	09/16/2021
N5945L-AP-0	NXP B.V. TLF	D	02/10/2017 .	Various		5,318,677	5,318,677	5,299,589	5,299,221		19,456		19,456		5,318,677		(01,001)	(0, ,00,,		12/07/2020
62947Q-AS-7	NXP BV	. D	06/06/2017 .	Various		15,303,750	14,575,000	14,740,406	14,713,888		(16,613)	(16,613)		14,697,275		606,475	606,475		06/15/2020
				OPPENHEIMER & CO., INC.																
62947Q-AT-5	NXP BV	. D	_05/18/2017			11,533,665	10,754,000	10,869,000	10,851,201		(6,304))	(6,304)		10,844,897		688,768	688,768		06/15/2022
62947Q-AM-0	NXP BV/NXP FUNDING LLC	D	01/24/2017 .	CANTOR FITZGERALD		608,879	589,000	614,033	604,581		(503))	(503)		604,078		4,801	4,801	15,240	02/15/2021
				OPPENHEIMER & CO., INC.																
62947Q-AN-8	NXP BV/NXP FUNDING LLC	D	10/25/2017 _			15,623,438	15,000,000	15,623,313	15,474,935		(89,779)	(89,779)		15,385,156		238,282	238,282	960,729	03/15/2023
67420R-AF-8	OASIS OUTSOURCING HLDGS 1ST LIEN		06/30/2017 _	Various		6,592,532	6,592,532	6,560,466	6,557,904		34,628		34,628		6,592,532					12/27/2021
	OASIS OUTSOURCING HOLDINGS TL		12/29/2017 .	SCHEDULED REDEMPTION		11,250	11,250	11, 194			56		56		11,250				47	06/29/2023
67590V-AB-2	OCTAVIUS CORPORATION TL-B		12/08/2017 .	Various		(720)	1										(720)	(720)		11/08/2023
COOCCE A L E	OLIN CODD		07/10/0017	CITIGROUP GLOBAL MARKETS		1 000 075	1 045 000	1 045 000							1 045 000		47.075	47,075	04 700	00/45/0007
680665-AJ-5 68218E-AE-4	OLIN CORPON SEMICONDUCTOR 2017 NEW REPL TL		07/13/2017 . 11/30/2017 .			1,392,075	1,345,000 4.987.500	1,345,000	4.995.694		(9.509)		(0.500)		1,345,000		47,075			09/15/2027
68233J-AK-0	ONCOR ELECTRIC DELIVERY		09/29/2017 .	Various	†	4,983,175 5,000,000	4,987,500	4,987,651 5,390,700	4,995,694		(9,509		(9,509)		4,986,185 5,000,188		(3,010)	(3,010)		03/31/2023
14173V-AE-3	ONEX CARESTREAM FINANCE 2013 TLB		10/04/2017 .	Various		1,730,658	1,733,258	1,735,190	1,674,761	61,142	(1,633		59,509	'	1,734,269		(3,611)	(3,611)	249,774 64 790	06/07/2019
68504L-AA-9	ONGLT 16-A ABS		12/08/2017	SCHEDULED REDEMPTION		1,175,105	1,733,258	1,174,972	1,174,976	JI, 142	129		59,509		1, 175, 105		(3,011)	(3,011)	14,984	
683715-AA-4	OPEN TEXT CORP	Δ	10/31/2017 .	Various		19,580,530	18,698,000	19,498,945	19,287,231	·	(102,472		(102,472)		19, 184, 759		395,771	395,771		01/15/2023
0007 10 NA T	V. E., (EA) VVII	1/		CITIGROUP GLOBAL	1						102,472	<u>'</u>	(102,472)		10, 104, 733				, 201, 011	
683715-AB-2	OPEN TEXT CORP		08/17/2017 .	MARKETS		7,716,900	7,096,000	7, 273, 125	7,271,675		(12,606)	(12,606)	L I	7,259,068		457,832	457 , 832	302.245	06/01/2026
68389X-BL-8	ORACLE CORPORATION		.05/31/2017	Various		12,623,180	12,750,000	12,747,833	12,747,967		117		117		12,748,084		(124,904)	(124,904)		09/15/2023
68389X-BR-5	ORACLE CORPORATION		11/13/2017 .	WELLS FARGO			8,600,000	8,594,324			17		17				(5,435)	(5, 435)		02/15/2023
685049-AA-6	ORANGE LAKE TIMESHARE TRUST ABS		10/25/2017 .	Various		2,527,190	2,516,831	2,516,686	2,516,760		33		33		2,516,793		10,397	10,397	62, 174	03/10/2027
685049-AB-4	ORANGE LAKE TIMESHARE TRUST ABS		10/25/2017 .	Various		1,584,673	1,573,019	1,572,717	1,572,869		70		70		1,572,939		11,734	11,734	54,853	03/10/2027
				BANK OF AMERICA/MERRILL																
685218-AC-3	ORANGE SA	. D	09/11/2017 .	LYNCH		12,677,070	12,750,000	12,731,385	12,732,364		4,272		4,272		12,736,636		(59,566)	(59,566)		11/03/2019
L7300K-AB-0	ORTHO-CLINICAL DIAGNOSTICS INC. TL		12/29/2017 .	SCHEDULED REDEMPTION		34,847	34,847	34,640	34,479	141	228		369		34,847				355	06/30/2021
	an Manual Control		00 (07 (00 :-	BANK OF AMERICA/MERRILL			0 000	0.050 :::	0 400	05.55	/	J	00		0 000		/	/0	400	00/04/000=
688239-AE-2	OSHKOSH CORP		03/07/2017 _	LYNCH		6,202,500	6,000,000	6,259,104	6, 120,000	95,061	(5,770		89,292	·	6,209,292		(6,792)	(6,792)		03/01/2025
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)	<u> </u>	620,254		6,956	6,956		02/15/2022
12505F-AD-3 690768-BF-2	OUTFRONT MEDIA CAP LLC/CORP		09/28/2017 . 03/15/2017 .	STIFEL CAPITAL MARKETS	-	3, 135,000 1,339,788	3,000,000	3,082,900	3,068,480		(8,536		(8,536)		3,059,944 1,288,405		75,056	75,056	148,594	02/15/2024
690768-BF-2 69121P-DE-0	OWENS-ILLINOIS INC		03/15/201/ _ 12/01/2017 _	SCHEDULED REDEMPTION	-	1,339,788	1,250,000	1,421,8/5	1,294,957		176,674	' 	(6,552)		1,288,405		51,383	51,383		
67108W-AA-7	OZLM 14-7A CLO LOANS	-	04/17/2017 _	SCHEDULED REDEMPTION		30,000,000	30,000,000	29,442,000	29,785,236		214.764		214,764		30,000,000					01/25/2042 07/17/2026
69371R-L9-5	PACCAR FINANCIAL CORP	-1	06/06/2017 .	SCHEDULED REDEMPTION	-	20,000,000	20,000,000	29,442,000	29,785,236	 	∠14,/64	 	214,/64	<u> </u>	20,000,000					06/06/2017
6937 IR-L9-5	PACCAR FINANCIAL CORP	-	04/11/2017 .	BARCLAYS	†		10,000,000	10,000,000	10,000,000	·····		<u> </u>			10,000,000		(137,600)	(137,600)		08/12/2019
	PACCAR FINANCIAL CORP	-1		TD SECURITIES		4,090,030	4,250,000	4.244.305	4,244,731		70	·	79		4.244.811		(154,781)	(154,781)		08/12/2019
694308-HQ-3	PACIFIC GAS AND ELECTRIC CO	1		MATURED		6.800.000	6,800,000		6,800,000		19		19		6,800,000					11/30/2017
301000 HQ U	ONO THE ELECTRIC OF	[+11/00/201/	IVIED		,000,000 بو				<u> </u>	<u> </u>	<u> </u>	<u> </u>	 			<u> </u>			11/00/2011

					Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
1	_	1		_		-				11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Dries Vees		0					Faraian				Ctotod
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
69946E-AT-8	PAREXEL INTERNATIONAL CORPORATIO	Ĭ	12/29/2017	Various		6,746	6,875	6,855			20		20		6,875		(129)	(129)	24	08/11/2024
69980P-AC-7	PARIS PRESENTS INC. 1ST LIEN TL		12/29/2017	SCHEDULED REDEMPTION		33,094	33,094	32,770	32,721	50	4,303		4,353						510	
701885-AD-7	PARSLEY ENERGY LLC		11/28/2017 _	BARCLAYS		721,913	713,000	713,000	713,000						713,000		8,913	8,913	36,940	01/15/2025
70215E-AM-5	PARTY CITY HLDGS 2016 REPLACE TL		12/29/2017	SCHEDULED REDEMPTION		18,399	18,399	18,339	18,331		69		69		18,399				153	
69318F-AE-8	PBF HOLDING CO LLC / PBF FINANCE C		11/01/2017	Various		1,662,730	1,633,000	1,649,330			(1,442)	(1,442)		1,647,888		14,842	14,842		11/15/2023
70757D-AU-3	PENN NATIONAL GAMING TLB		12/29/2017	. SCHEDULED REDEMPTION		28,750	28,750	28,606			144		144		28,750				27	01/19/2024
				JEFFERIES & COMPANY,																
709599-AQ-7	PENSKE TRUCK LEASING CO LP		04/03/2017 _	INC		10,051,900	10,000,000	9,997,200	9,998,580		149		149		9,998,729		53, 171	53,171	77,083	06/15/2019 _
l				BANK OF AMERICA/MERRILL	-					I	I	I					I			
709599-AU-8	PENSKE TRUCK LEASING CO LP		03/22/2017	LYNCH		4,678,890	4,600,000	4,581,554	4,586,596		860		860		4,587,456		91,434	91,434		07/15/2020 .
709599-AW-4	PENSKE TRUCK LEASING CO LP		03/22/2017	Various			8,500,000	8,474,075	8,474,432		514		514		8,474,946		(308,358)	(308,358)	115 , 199	
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					09/15/2017
71360#-AA-9	PERC HOLDINGS 2 (PRIME ENERGY) TLB	-	12/29/2017	. SCHEDULED REDEMPTION		909,467	909,467	902,456	902,388	ļ	7,079		7,079	}	909,467		L			12/16/2021 .
714295-AB-8	PERRIGO CO		06/15/2017	TENDER OFFER		1, 180, 441	1, 157, 000	1, 160, 367	1, 159, 942		(250		(250		1, 159, 692		20,749	20,749	20,248	
714294-AF-2	PERRIGO COMPANY PLC		01/26/2017 _	BARCLAYS		18,688,891	18,665,000	18,400,213	18,492,654		7,572		7,572		18,500,226		188,665	188,665	98,976	
71429M-AA-3	PERRIGO FINANCE UNLIMITED CO		06/15/2017 _	TENDER OFFER		5,358,514	5,272,000	5,335,003	5,325,562		(5,460		(5,460		5,320,101		38,412	38,412		03/15/2021
71677H-AG-0 71579U-AF-2	PET SMART INC TL B2		11/21/2017	Various		10,212,608	10,825,101	10,867,243	10,843,047	26,879	(3,050		23,829		10,866,876		(654,269)	(654,269)		03/11/2022
71656L-BP-5	PETCO ANIMAL SUPPLIES NEW TLB1 PETROLEOS MEXICANOS	D	11/28/2017 01/09/2017	Various		1,623,514	2,030,000	1,997,049 6,762,328	1,993,591		4,352 190		4,352 190		1,997,943		(374,429)	(374, 429)	339	01/26/2023
71702Y-AJ-6	PEXCO LLC 1ST LIEN TL		05/08/2017 _	Various		5, 191, 799	5, 191, 799	5, 154, 339	5, 139, 881	11,919	39,999		51,918		5, 191, 799		190,072	190,072		08/19/2020
69331C-AF-5	PG&E CORP		09/11/2017	BARCLAYS		10.071.700	10.000.000		9,992,443	11,919	2.397		2,397		9.994.840		76,860	76,860		03/01/2019
47009Y-AF-4	PHARMACEUTICAL PRODUCT (JAGUAR) TL		05/30/2017	Various					8,459,480		159, 169		159, 169				581	581		08/18/2022
69336Q-AC-6	PHHIC 07-4 RMBS		12/01/2017	SCHEDULED REDEMPTION		269,742	269,742		267, 129		2.614		2,614		269,742					08/15/2037
500472-AB-1	PHILIPS ELECTRONICS NV	D	_01/20/2017 _	CALLED @ 105.098		8,900,000	8,900,000	9,966,967	9, 103, 807		(8,796		(8,796		9,095,011		(195,011)	(195,011)		03/11/2018
72108P-AL-8	PIKE CORP TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		1,247	1,247	1,241	, 100,001		6	/	6		1,247				5	09/20/2024
72147K-AC-2	PILGRIMS PRIDE CORP		11/01/2017	Various		4,211,760	4,012,000	4.027.470	4,001,970	22.585	(1,449)	21.136		4.023.106		188.654	188.654	253.323	
72147K-AE-8	PILGRIMS PRIDE CORP		11/01/2017	Various		3,326,655	3,212,000	3,212,000				<u> </u>			3,212,000		114,655	114,655	15,656	
72165N-AZ-2	PILOT TRAVEL CENTERS INITIAL TR B		10/06/2017	Various		3,465,066	3,465,066	3,450,625	3,448,976		16,089		16,089		3,465,066		,	,		05/25/2023
72347N-AS-9	PINNACLE FOODS FINANCE ITL		_07/07/2017 _	Various		(768)											(768)	(768)		02/02/2024
				RBC DOMINION SECURITIES																
72347Q-AL-7	PINNACLE FOODS FINANCE LLC		09/27/2017			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
72347N-AQ-3	PINNACLE FOODS FINANCE TLI		02/03/2017 _	Various		495,000	495,000	492,630	492,601		2,399		2,399		495,000				1,864	01/13/2023
72447X-AC-1	PITNEY BOWES INC		09/15/2017 _	MATURED	-	2,000,000	2,000,000	1,954,901	1,995,514	ļ	4,486		4,486		2,000,000				115,000	09/15/2017
				UNION BANK OF						1	1	1					1			
72650R-BJ-0	PLAINS ALL AMERICAN PIPELINE LP		05/18/2017 _	. SWITZERLAND	-	5,244,950	5,000,000	4,992,300	4,993,131		252		252		4,993,383		251,567	251,567	140 , 792	10/15/2025
72761J-AC-0	PLASTIPAK HOLDINGS INC TL B		12/29/2017	. SCHEDULED REDEMPTION	-	2,500	2,500	2,488			13		13		2,500				5	10/10/2024
				BANK OF AMERICA/MERRILL	-					1		.1								
72766Q-AC-9	PLATFORM SPECIALTY PRODUCTS CORP		01/10/2017	LYNCH	+	4,286,350	3,850,000	3,879,341	3,873,478	ļ	(185)	(185		3,873,293		413,057	413,057		05/01/2021
72766Q-AD-7	PLATFORM SPECIALTY PRODUCTS CORP			. GOLDMAN, SACHS & CO	-	1,760,269	1,745,000	1,731,249	4 000 657		26		26		1,731,275		28,994	28,994		12/01/2025
69689A-AC-4 69353R-EN-4	PLMRS_2015-1A CDO - CF - LOANS PNC BANK NA		05/22/2017	. SCHEDULED REDEMPTION DEUTSCHE BANK AG	-	5,000,000	5,000,000	4,822,000	4,882,957		117,043		117,043		5,000,000		89.700	89.700		05/21/2027
69353R-EN-4			05/19/2017	JPMORGAN CHASE & CO		30,089,700		30,000,000	000,000,000,000		45		45		2,996,625		5.325			
69353H-FC-7 69354P-AA-9	PNC BANK NATIONAL ASSOCIATIONPNK ENTERTAINMENT INC	1	08/23/2017	EXCHANGE		3,001,950 1,995,678	3,000,000		1,995,340	ļ	338		15	ļ					91,250	05/19/2020
00190N-AG-4	PODS (APLPD) 1ST LIEN INITL TLB-2	-	12/07/2017	Various	-	4,669,269	4,669,269	4,663,555	4,662,716		6,552		6,552		4,669,269				223,834	
00190N-AG-4	PODS (APLPD) 131 LIEN INTIL ILB-2		12/29/2017	SCHEDULED REDEMPTION		4,009,209	11,250	11,222	4,002,710				28		11,250					11/21/2024
73179Y-AF-4	POLYONE CORP TLB2		08/15/2017	Various	-	9,432,889	9,410,028	9,434,309	9,435,378		(2.479		(2,479		9.432.900		(11)	(11)	235,837	11/21/2024
73179Y-AG-2	POLYONE CORP TLB3	1	12/29/2017	SCHEDULED REDEMPTION		47,525	47.525	47.641			(116		(116						66	
73641V-AC-7	PORTILLOS HOLDINGS LLC TLB		12/29/2017	Various		2,232,440	2,223,021	2,219,461	2,211,906	7. 145	521		7,665		2,219,569		12,872	12,872		08/02/2021
73744G-AJ-1	POST HOLDINGS INC TERM LOAN B		12/29/2017	Various		14,676	15,000	15,062		, 140	(63		(63	. [15,000		(324)	(324)		
			T	MIZUHO SECURITIES USA		[,300	,302		[[<u> </u>		[[(324)		
73755L-AN-7	POTASH CORPORATION OF SASKATCHEWAN	. A	07/12/2017	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
73755L-AJ-6	POTASH CORP-SASKATCHEWAN	. A	12/01/2017	MATURED		9,850,000	9,850,000	9,999,537	9,873,423		(23,423		(23, 423		9,850,000					12/01/2017
73931H-AE-3	POWER STOP LLC INCR TL		12/29/2017	. SCHEDULED REDEMPTION		10,008	10,008	9,908			100		100		10,008				107	05/29/2021
73934@-AA-4	POWER STOP LLC TERM LOAN		12/29/2017	SCHEDULED REDEMPTION		245,673	245,673	242,761	243,216	536	1,921		2,457		245,673				3, 189	
69352J-AN-7	PPL ENERGY SUPPLY LLC		01/24/2017	. CREDIT SUISSE		994, 175	1,235,000	904,638	939,559	ļ	3,338	ļ	3,338	ļ	942,897	L	51,278	51,278	6,628	12/15/2021
74039F-30-4	PPTT 2006-A GS CLASS B ABS		11/14/2017	. Various		72	5,000,000										72	72		08/14/2026
	PPTT 2006-B BAC CLASS B ABS		11/17/2017	DISTRIBUTION		26											26	26		11/15/2026
69353F-AT-1	PO CORP FIRST AMEND TRANCHE B-1	1	08/07/2017	Various	1	7.287.272	7.263.546	7.287.485	7.289.807	1	(2.524	١l	(2.524)	ı I	7.287.283	l	(11)	(11)	251 676	11/04/2022

SCHEDULE D - PART 4

					Showing All L	ong-Term B	sonds and Sto	CKS SOLD, I	KEDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	е	16	17	18	19	20	21
					·				-	11	12	13	14	15	-	1	-			
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									Prior Year		0		Change in			Faraian				Ctatad
											Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange	l		Dividends	Con-
CUSIP		1_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
69353F-AV-6	PQ CORP SECOND AMEND TL B-1		12/29/2017	SCHEDULED REDEMPTION		36,409	36,409	36,528			(120))	(120)						197	11/04/2022
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
29102E-AF-2	PRESS GANEY HLDGS REPLACEMENT TL		11/13/2017 _	Various		(1,089)											(1,089)	(1,089)		10/23/2023
29102E-AC-9	PRESS GANEY HLDGS TL	.	10/23/2017 _	Various		497,816	500,000	497,782	497,554		261		261		497,815		1	1	17,869	
03765V-AH-3	PRIME SEC SVCS 2016-2 REFI TL B-1	-	12/29/2017	SCHEDULED REDEMPTION		41,060	41,060	40,823	33,372		11,409		11,409		41,060				269	05/02/2022
744000 44 0	PRINT OF OUR TAY ONE NO. IN		00/40/0047	CITIGROUP GLOBAL		450 400	407.000	200 274	204 242		0.500		0.500		207 110		74 074	74 074	20.040	07/45/0000
74166N-AA-2 74166M-AA-4	PRIME SECURITY ONE MS IN	-	08/10/2017 02/01/2017	MARKETS	·	458,483	497,000	382,074	384,612		2,500		2,500		387,112		71,371	71,371		07/15/2032
74166M-AA-4 74256L-AM-1	PRIME SECURITY SERVICES BORROWER L	-	09/11/2017	MATURED BANK AG	}	3,138,905	2,893,000	2,893,000 9,995,300	2,893,000 9,998,894		1.106		1,106		2,893,000	·	245,905	245,905		05/15/2023 09/11/2017
74256L-AM-1 74339D-AB-4	PRINCIPAL LIFE GLOBAL FUNDING II	1	09/11/2017 05/19/2017	MATURED		10,000,000 (153)		9,995,300	9,998,894		1, 106		1, 106	<u> </u>	10,000,000		(153)	(153)	150,000	09/11/201/
74338U-AC-5	PROJECT LEOPARD HOLDINGS TL	1	12/29/2017	SCHEDULED REDEMPTION	·		938	935			2		2		938	·	(103)	(103)	16	04/26/2024
7-10000 NO 5	THOSE ELOTAID HOLDINGO IL	1		BANK OF AMERICA/MERRILL		500	500						£							51/01/2020
745867-AX-9	PULTE GROUP INC	1	11/07/2017	LYNCH		1,371,500	1,300,000	1,300,000	1,235,000	65,000			65,000		1,300,000		71,500	71,500	83 056	01/15/2027
745867-AW-1	PULTEGROUP INC	1	11/01/2017	Millennium Advisors		949,078		872.781		13.772	(532)		13,239		871,752		77,326	77,326		03/01/2026
		1	I	OPPENHEIMER & CO., INC.			, 500				(302)						,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
693656-AA-8	PVH CORP	.	_03/23/2017 _	,	L	3,346,998	3,325,000	3,283,438	3,288,983		1,214		1,214		3,290,197		56,801	56,801	40,929	12/15/2022
				RBC DOMINION SECURITIES																
747525-AM-5	QUALCOMM INCORPORATED		11/07/2017			15,945,120	16,000,000	15,992,640			1,657		1,657		15,994,297		(49, 177)	(49, 177)	134,022	05/20/2019
				MIZUHO SECURITIES USA																
747525-AS-2	QUALCOMM INCORPORATED		11/09/2017 _	INC		3,449,215	3,470,000	3,470,000							3,470,000		(20,785)	(20,785)		01/30/2023
74819R-AP-1	QUEBECOR MEDIA INC	. A	10/11/2017 .	Various		528,750	500,000	521,250	516,945		(473)		(473)		516,472		12,278	12,278		01/15/2023
74839X-AF-6	QUIKRETE HLDGS INITIAL LOAN		12/29/2017	SCHEDULED REDEMPTION		115,385	115,385	114,868	114,812		572		572		115,385					11/15/2023
44969C-BF-6	QUINTILES IMS INC B1 DOL TL		12/29/2017	SCHEDULED REDEMPTION		16,531	16,531	16,501			30		30		16,531					03/07/2024
44969C-BH-2 44969C-BD-1	QUINTILES IMS INC TLB2		12/29/2017 03/09/2017	SCHEDULED REDEMPTION		2.289.707	10,000 2.292.662	10,000	2.288.460		1.244		1.244		10,000 2,289,704					01/13/2025
44969U-BD-1	QUINTILES IMS INC. TERM B DOL LOA	-	03/09/2017 _	VariousBANK OF AMERICA/MERRILL		2,289,707	2,292,662	2,288,471	2,288,460		1,244		1,244		2,289,704		3	3	30 , 708	03/17/2021
748767-AF-7	QUINTILES TRANSNATIONAL CORP		09/27/2017	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	170 000	05/15/2023
747262-AW-3	QVC INC		02/24/2017 _	STIFEL CAPITAL MARKETS .		1,402,365	1,500,000	1,496,787	1,496,987		(22,290)	/			1,497,004		(94,639)	(94,639)		08/15/2034
74922G-AN-4	RALI 2006-QA14 A13 RMBS		12/01/2017	SCHEDULED REDEMPTION		1,322,175	1,831,300	1, 181, 682	929.743		392.432		392.432		1,322,175		(34,000)	(34,000)		03/25/2040
761118-WQ-7	RALI 06-Q03 RMBS		12/26/2017	SCHEDULED REDEMPTION		450,731	450,731	166.807	151.741		298.990		298.990		450,731					03/26/2046
751212-AA-9	RALPH LAUREN CORP	1	.01/31/2017	Various		34,324,784	34,059,000	34.200.823	34.110.820		(2,271))	(2,271)		34 . 108 . 548		216.236	216.236		09/26/2018
759950-FX-1	RAMC 2005-4, A3 RMBS	.	12/01/2017	Various		1,470,800	1,470,800	1,436,525	1,441,340		30,065	605	29,460		1,470,800				35,672	
759950-GV-4	RAMC 2006-1, AF3 RMBS	.	12/01/2017 _	Various	ļ [373,651	373,651	284,098	239,986	35,792	99,052	1, 179	133,665	ļ	373,651	ļ	ļ	L	11,425	05/25/2036
760985-YW-5	RAMP 2003-RZ4, M1 RMBS	.	02/01/2017	SCHEDULED REDEMPTION	ļ ļ	4,895,690	4,895,690	4,884,406	4,886,101		9,589	ļ	9,589	ļ	4,895,690	ļ			47,418	
760985-4U-2	RAMP 2004-RZ2 AI6 RMBS		04/01/2017 _	SCHEDULED REDEMPTION		344,429	345,986	331,070	265,766		78,664		78,664		344,429					07/25/2034
760985-D2-4	RAMP_03-R10 RMBS	-	10/01/2017 _	SCHEDULED REDEMPTION		1,077,511	1,077,511	1,077,194	1,093,851		(16,340))	(16,340)		1,077,511					11/25/2033
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	ļ	2,008,188	ļ	(68, 188)	(68, 188)		05/15/2025
75281A-AT-6	RANGE RESOURCES CORPORATION	-	10/09/2017	Various		4,371,606	4,325,000	4,350,250	4,327,590		(455)		(455)		4,327,135		44,471	44,471 .		07/01/2022
75281A-AV-1	RANGE RESOURCES CORPORATION	-	06/06/2017	STIFEL CAPITAL MARKETS .	·	1,514,750	1,460,000	1,438,994	1,440,127		1,745		1,745		1,441,872		72,878	72,878		06/01/2021
75281A-AZ-2 76110W-MB-9	RANGE RESOURCES CORPORATION	-	10/09/2017 12/01/2017	EXCHANGE		3,312,434	3,500,000	3,285,683	3,290,664		21,934		21,934	·	3,312,598		(164)	(164)		03/15/2023
76110W-MB-9 76168J-AM-8	RASC 2001-KS3, AI5 RMBS	-	12/01/2017		}	242,499	242,499	243,408	242,900 1,623,642		(401)	'}	(401)	 	242,499 1,628,842	·				03/25/2042
/ 0 108J-AM-8	NDO GLUDAL (MEXINUNU) MEFT ILB	1	12/0//201/	Various MIZUHO SECURITIES USA	† 	1,028,846	1,032,891	1,024,603	1,023,042		ລ,200	 	5,200	ļ		l	4	4	02,223	08/21/2023
75625Q-AF-6	RECKITT BENCKISER TREASURY SERVICE	D	10/26/2017	INC.									I		8,600,000	Ì	27,434	27 , 434	56 126	06/24/2022
730230 AI 10	THE OWN IN DESTRUCTION OF THE OWN IN THE OWN	15		JEFFERIES & COMPANY.																
760759-AS-9	REPUBLIC SERVICES INC	1	12/22/2017	INC.		4,309,503	4,300,000	4,292,776			70		70		4,292,846		16,657	16,657	16 528	11/15/2027
761520-AY-1	REVLON CONSUMER PRODUCTS CORP TLB		12/29/2017	Various		636,082	658, 101		654,919		196		196		655, 102		(19,020)	(19,020)		09/07/2023
		1		INTRA-CO. XFER (BOOKTO,															, 500	
76168J-AK-2	REXNORD LLC TLB	.	01/03/2017 _	ALL LEVELS)																08/21/2020
761713-BF-2	REYNOLDS AMERICAN INC	.	_08/08/2017 _	DEUTSCHE BANK AG	ļ ļ	5,293,400	5,000,000	5,462,614	5,229,615	183,488	(43,774)		139,714		5,369,329	ļ	(75,929)	(75,929)		06/12/2022
76173F-AU-1	REYNOLDS GROUP HLDG 2017 US TL	-	12/29/2017	SCHEDULED REDEMPTION		108,383	108,383	108,280	108,273		110		110		108,383				728	
761735-AD-1	REYNOLDS GROUP HOLDINGS	.	01/06/2017 _	JPMORGAN CHASE & CO		2,670,318	2,592,542	2,796,705	2,651,601		(2, 158))	(2, 158)		2,649,444		20,874	20,874		02/15/2021
761735-AT-6	REYNOLDS GROUP ISSUER INC	-	04/20/2017 _	Various		4, 489, 125	4,380,000	4,380,000	4,380,000						4,380,000		109, 125	109,125		07/15/2023
761735-AP-4	REYNOLDS GRP ISS/REYNOLD	-	12/15/2017 _	SCHEDULED REDEMPTION	·}	159,095	159,095	162,455	160,865		(1,769)		(1,769)		159,095	ļ		 		10/15/2020
76110V-TA-6	RFMS2_05-HSA1 RMBS	-	12/01/2017	SCHEDULED REDEMPTION	}	160,223	160,223	105,618			160,223	 	160,223	·	160,223	}		}	4,908	
74957V-AM-1	RFMSI 2006-S6 A12 RMBS	-	12/01/2017	SCHEDULED REDEMPTION		474,320	563,616	502,914	465,355			40 6	8,965		474,320				21,739	
749581-AH-7	RFMSI 2007-S1 A4 RMBS	-	12/01/2017	Various		807,328	950,937	687,374	715,236		104,476	12,383	92,092		807,328					09/25/2037
749581-AJ-3	RFSMI 2007-S1 A5 RMBS		12/01/2017 _	Various	ļ	325,364	383,240	310,729	321,035		12,080	7,751	4,329	ļ	325,364	L	L	L L	13,456	09/25/2037

				5	Showing All I	ong-Term B	onds and Sto	cks SOLD, F	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
767754-CH-5	RITE AID CORP		06/29/2017 .	BARCLAYS		1,666,000	1,700,000	1,700,000	1,700,000						1,700,000		(34,000)	(34,000)	96,894	
74968E-AB-0 774341-AJ-0	RMP ACQUISITION INC		12/29/2017 _ 04/21/2017 _	SCHEDULED REDEMPTION Various		70,313 8,730,635	70,313	69,961 8,575,232			352 100		352		70,313 8,575,332		155,303	155,303	806	03/02/2022
	ROPER INDUSTRIES INC		11/15/2017	MATURED		15,000,000	15,000,000	14,986,500	14,997,547		2,453		2,453		15,000,000		100,000			11/15/2017
]		CITIGROUP GLOBAL																
776743-AD-8	ROPER TECHNOLOGIES INC		05/30/2017 .	MARKETS		4,379,710	4,250,000	4,249,320	4,249,322		24		24		4,249,346		130,364	130,364		12/15/2026
	RP CROWN PARENT ITL		12/29/2017 .	SCHEDULED REDEMPTION Various		15,000 9,147,778	15,000 9,194,965	14,930 9,147,235	14,927 9,146,683		73 1,071		73 1,071		15,000 9,147,754		23	23		10/12/2023 10/14/2022
	RPI FINANCE TRUST TERM LUAN BS		12/29/2017	Various		2.147,778		9, 147, 235	9, 140,083		796		796		2, 142, 345		4.962	4.962		03/27/2023
	RPM INTERNATIONAL INC		12/07/2017	WELLS FARGO		2,432,357	2,430,000	2,429,927							2,429,927		2,430	2,430	, 101	01/15/2048
781172-AA-9	RUBY PIPELINE LLC SR UNSEC 2017		04/01/2017 .	MATURED		10,000,000	10,000,000	10,000,000	10,000,000						10,000,000					04/01/2017
78355H-JS-9	RYDER SYSTEM INC		03/01/2017 _	MATURED		11,000,000	11,000,000	10,982,510	10,999,384		616		616		11,000,000					03/01/2017
78409V-AL-8	S&P GLOBAL INC	-	04/28/2017 .	RBC DOMINION SECURITIES		7,935,927	8,000,000	7,932,560	7,934,093	}	1,834	}	1,834		7,935,927		}		141,600	01/22/2027
785592-AD-8	SABINE PASS LIQUEFACTION LLC		01/31/2017	HBC DUMINION SECURITIES		1,444,250	1,325,000	1,334,068	1,331,730		(81)	(81)		1,331,649		112,601	112,601	22 359	04/15/2023
785592-AE-6	SABINE PASS LIQUEFACTION LLC		01/25/2017	Various		5,031,063	4,650,000	4,620,884	4,627,123		160		160		4,627,283		403,780	403,780		02/01/2021
785592-AH-9	SABINE PASS LIQUEFACTION LLC	.	03/22/2017 .	CL KING & ASSOCIATES		3,311,400	3,000,000	3,067,500	3,051,499		(2,029		(2,029)		3,049,469		261,931	261,931	100,000	03/15/2022
785592-AJ-5	SABINE PASS LIQUEFACTION LLC		01/24/2017 .	Various		9,347,000	8,575,000				(620)	(620)		8,670,178		676,822	676,822	94,939	05/15/2024
785592-AM-8	SABINE PASS LIQUEFACTION LLC		01/26/2017	BANK OF AMERICA/MERRILL LYNCH		10,302,500	9,500,000	9,388,370	9,396,845		729		729		9,397,575		904.925	904,925	221 052	03/01/2025
	SABINE PASS LIQUEFACTION LLC		.I.01/25/2017	BARCLAYS		5.282.775	4.770.000	4.770.000	4,770,000				129		4,770,000		512.775	512.775		06/30/2026
7 00002 711 1 1111	OIDILE THOU ET GOLD TO THE TENE	-	1	BANK OF AMERICA/MERRILL		3,202,110		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,												
785592-AR-7	SABINE PASS LIQUEFACTION LLC		01/24/2017 .	LYNCH		6,762,313	6,425,000	6,425,000	6,425,000						6,425,000		337,313	337,313		03/15/2027
79546V-AK-2 79546V-AL-0	SALLY HOLDINGS LLC		09/27/2017 .	WELLS FARGO		3,445,025 25,506,621	3,361,000	3,563,338	3,487,038 25,674,831	24,601	(23,321))	1,280		3,488,317 25,883,542		(43,292)	(43,292)		11/01/2023 12/01/2025
79546V-AL-U	SALLY HOLDINGS LLC/SALLY CAPITAL I		12/11/2017 .	Various WELLS FARGO		25,506,621	25,172,000 2,000,000	20,048,830	2,057,409	306 , 189	(97,478	<u> </u>	208,711		25,883,542			(376,921)		06/01/2023
801060-AB-0	SANOFI	D	09/03/2017	Various		29,999,500	30,000,000	29,868,300	29,965,587		17.800	/	17.800		29.983.387		16, 113	16,113		04/10/2018
86359A-4X-8	SASC 2003-34 2A3 RMBS		12/01/2017	SCHEDULED REDEMPTION		20,784	20,784	17,279	17,893		2,891		2,891		20,784				538	09/25/2052
	SASC 2005-15 4A1 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		1,192,787	1,302,557	1,087,566	1,055,265		137,522		137,522		1, 192, 787				40,916	08/25/2035
	SASC 2005-17 5A1 RMBSSBA SENIOR FINANCE II INCRE B1A TL		12/01/2017 .	Various		1,306,409 35,000	1,431,365 35,000	977,685 34.950	951,386 34.944		364 , 134	9, 111	355,023		1,306,409 35,000					10/25/2035
	SBA SENIOR FINANCE TL-B2		12/29/2017	SCHEDULED REDEMPTION		30.000	30,000		29.758				242		30.000				167	06/10/2022
78410T-AA-4	SCFET_17-1A ABS		12/20/2017	Various		1,040,492	1,040,492	1,040,272			220		220		1,040,492				13,821	01/20/2023
784012-AA-4	SCFET_17-2 ABS	.	12/20/2017 .	SCHEDULED REDEMPTION		57,301	57,301	57,292			9		9		57,301					03/20/2023
806261-AJ-2	SCHAEFFLER FINANCE BV	D	05/24/2017 .	CALLED @ 102.125		6,000,000	6,000,000	5,992,500	5,993,985	16.749	501		501		5,994,486		5,514	5,514		05/15/2021
806261-AM-5 80875A-AL-5	SCHAEFFLER FINANCE BV	υ	06/02/201708/14/2017	Various		9,794,719 361,339	9,495,000 361,339	9,584,663 358,968	9,546,986 358,686	16,749	(4,701	' 	12,047 2,653		9,559,033 361,339		235,685	235,685		05/15/2023 10/01/2021
80908U-AC-2	SCIQUEST INC TL		12/28/2017	Various		4,987,500	4,987,500	4,961,272	1, 142, 333	248	3,844,983		3,845,231		4,987,500					07/28/2023
78471F-AA-0	SCLP_2016-3 ABS		05/25/2017	. Various		3,651,207	3,622,685	3,622,611	3,622,617		20		20		3,622,636		28,571	28,571	43,711	12/26/2025
810186-AL-0	SCOTTS MIRACLE-GRO CO		02/10/2017 .	EXCHANGE		11,526,765	11,000,000	11,648,125	11,537,612	40.475	(10,847		(10,847)		11,526,765					10/15/2023
810186-AN-6 810186-AP-1	SCOTTS MIRACLE-GRO CO/THE	-	05/23/2017 .	EXCHANGE		5,857,436 	5,840,000 783.000	5,858,250 783.000	5,840,000	18, 175	(739	' 	17,436		5,857,436 783,000		51.028	51.028		12/15/2026
78409X-AF-7	SCS HLDGS I INC (SIRIUS COMP) TLB	1		Various		(1,061)	100,000			t	<u> </u>	t			/03,000		(1,061)	(1,028		10/30/2022
81211K-AV-2	SEALED AIR CORPORATION		10/26/2017	JPMORGAN CHASE & CO		10,643,750	10,000,000	10, 166, 250	10, 134, 588		(16,691)	(16,691)		10, 117,897		525,853	525,853	443,490	12/01/2022
81608#-AA-0	SEKO WORLDWIDE (BABSON) 2ND LIEN		12/29/2017 .	SCHEDULED REDEMPTION		1,078,125	1,078,125	1,067,439	1,063,540	2,252	12,333		14,585		1,078,125					04/30/2020
816194-AT-1 816194-AV-6	SELECT MEDICAL CORPORATION TL F		03/06/2017 .	Various		2,487,500	2,487,500	2,444,849	1,469,293		1,018,207		1,018,207 94		2,487,500					03/03/2021
81683U-AM-9	SELECT MEDICAL TRANCHE B TERM LOAN		12/29/2017 .	SCHEDULED REDEMPTION Various		18,750 3.018.523		2.997.438			458		94		18,750		20.627	20.627	91 24 551	03/06/2024
816851-AS-8	SEMPRA ENERGY		04/01/2017	MATURED		28,000,000	28,000,000	27,985,440	27,999,237		763				28,000,000		20,027	20,021		04/01/2017
81726J-AE-1	SENSATA TECH FIN 6TH AMEND TL		02/13/2017	SCHEDULED REDEMPTION		60,089	60,089	60,274	60,272		(183)	(183)		60,089				313	10/14/2021
				BANK OF AMERICA/MERRILL						1		1					l l			
81725W-AG-8 81727T-AA-6	SENSATA TECHNOLOGIES BV		08/30/2017 _	LYNCH		3,049,313 4,014,500	2,925,000 3,700,000	2,894,875	2,903,359 3,700,000		1,848		1,848		2,905,207 3,700,000		144, 106	144, 106		10/15/2023
	SERTA SIMMONS HLDGS 2ND LIEN TL	- D	01/11/2017	. STIFEL CAPITAL MARKETS Various		4,014,500 .	3,700,000	3,700,000	3,700,000	·	(527	,	(527)		3,700,000		9.067	9,067		02/15/2026
D1000D 111 0	OLIM CIMINIO ILDOC EID EIEN IE			BANK OF AMERICA/MERRILL		0,000				ļ	(327	<u> </u>	(321)				3,307			
817565-CB-8	SERVICE CORP INTERNATIONAL		09/28/2017 .	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
704405 40 5	2501.110		05 (44 (00 :-	BANK OF AMERICA/MERRILL		0 405	0 405	0.070.000	0 400	ĺ	40	1	40		0.400 :				400	10/15/0001
78412F-AP-9	SEST LLC		05/11/2017	LYNCH		3,425,000	3,425,000	3,073,938	3, 102, 849	L	19,551	L	19,551	L	3, 122, 400	L	302,600	302,600	102,358	12/15/2021

					Showing All L	∟ong-Term E	Sonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-		Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of								Adjusted			0	Doolined	Tatal Cain		
		_	D: 1		Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
78412F-AS-3	SEST LLC		11/01/2017 .	Market Axess		534,349	515,000	515,000							515,000		19,349	19,349	8,426	
67053N-AK-0	. SFR GROUP S.A. (YPSO FRANCE) TLB-1	. D	10/31/2017 .	. Various		22,006	22,500	22,444			56		56		22,500		(494)	(494)	236	
824348-AP-1	. SHERWIN-WILLIAMS CO		12/15/2017 _	MATURED		8,378,000	8,378,000		8,392,335		(14,335)	(14,335)		8,378,000				113,103	
824348-AU-0	. SHERWIN-WILLIAMS COMPANY (THE)		05/16/2017 _	BARCLAYS		8,643,602	8,600,000	8,594,668			8		8		8,594,676		48,926	48,926	1,971	
824348-AV-8	. SHERWIN-WILLIAMS COMPANY (THE)		05/17/2017 .	. WELLS FARGO		5,207,420	5, 160, 000	5, 152, 157			16		16		5, 152, 173		55,247	55,247	2,688	06/01/2024 .
000001/ 10 7	OLENENO ELIMANOLEDINIONIMITANIADDI I	_	00 (07 (0047	BANK OF AMERICA/MERRILL		0 000 050	7 000 000	0.004.400	0 000 000		000		000		0.000.400		(00, 440)	(00, 440)	40,000	05 (07 (0000
82620K-AC-7	SIEMENS FINANCIERINGSMAATSCHAPPIJSIEMENS FINANCIERINGSMAATSCHAPPIJ		03/07/2017 _	LYNCH		6,966,050	7,000,000	6,994,420	6,996,263 67,920,761		203		203		6,996,466		(30,416)	(30,416)	43,060	
82620K-AH-6	FINANCIEKINGOMAAIOCHAPPIJ	υ	03/13/2017 _	Various CITIGROUP GLOBAL		66,718,858	68,000,000	67,912,280	,920,761 باو		5,592		5,592		67,926,353		(1,207,495)	(1,207,495)	431,889	09/13/2019 .
82620K-AJ-2	. SIEMENS FINANCIERINGSMAATSCHAPPIJ	n	03/07/2017 .	MARKETS		14,375,250	15,000,000	14,986,350	14,987,123	1	503		503		14,987,627		(612,377)	(612,377)	100 050	09/15/2021 .
82652A-AA-4	SIERRA RECEIVABLES FUNDING CO ABS	υ	03/07/2017 .	SCHEDULED REDEMPTION				2.454.212	2.454.265		464				14,987,627		(012,3//)	(012,377)		11/20/2028
82652A-AB-2	SIERRA RECEIVABLES FUNDING CO ABS		01/20/2017	SCHEDULED REDEMPTION			981,891	981,688	981,708		184		184		981,891				2,929	
L3842D-AC-8	SIG COMBIBLOC (ONEX) INITIAL DLRTL	D	12/29/2017 .	SCHEDULED REDEMPTION		548,428	548,428	546.834	546,627		1,801		1,801		548,428				2,686	
82670M-AB-4	SIGNODE INDUSTRIAL GROUP TLB		11/30/2017 .	SCHEDULED REDEMPTION		185, 185	185, 185	184,893	184,872		313		313		185, 185				1, 158	
827048-AP-4	SILGAN HOLDINGS INC		_04/03/2017 _	CALLED @ 101.250		2,128,000	2,128,000	2, 133, 320	2,129,535		(305		(305)		2,129,230		(1,230)	(1,230)	80,391	
827048-AR-0	SILGAN HOLDINGS INC		10/25/2017	Various		10,887,350	10,536,000	10,935,065	10,809,688		(61,451		(61,451)		10,748,237		139, 113	139,113	569,016	
828807-CY-1	SIMON PROPERTY GROUP LP		.01/31/2017 .	Various			8,500,000	8,477,645	8,477,845		169		169		8.478.015		(142,762)	(142,762)		11/30/2026 .
828807-DA-2	SIMON PROPERTY GROUP LP		01/31/2017 .	WELLS FARGO			8,500,000		8,472,652		449		449		8,473,101		(92, 101)	(92, 101)		01/30/2022 .
829229-AP-8	SINCLAIR TELEVISION TLB-1		_01/03/2017 _	. SCHEDULED REDEMPTION		1,970,000	1,970,000	1,966,029	1,966,576		3,424		3,424		1,970,000				770	07/30/2021 .
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 _
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 .
				CITIGROUP GLOBAL																
82967N-AL-2	SIRIUS XM RADIO INC		08/02/2017 _	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	
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	
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	
82967N-AY-4	. SIRIUS XM RADIO INC		11/01/2017 .	. Various		723,987	710,000	710,000							710,000		13,987	13,987	9,018	
82967N-BA-5	SIRIUS XM RADIO INC		11/15/2017 .	Various			7,331,000	7,331,000	40.005.004		/5 544		(5.544)		7,331,000		22,369	22,369		08/01/2027
83001A-AA-0 78443C-AB-0	SIX FLAGS ENTERTAINMENT		04/29/2017 . 12/15/2017 .	. CALLED @ 102.625 SCHEDULED REDEMPTION		10,950,000 1,095,532	10,950,000	11,039,375	1,023,595		(5,544 71,937)	(5,544)		10,980,320 1,095,532		(30,320)	(30,320)		01/15/2021
78443C-BM-5	SLM STUDENT LOAN TRUST ABS		03/15/2017 .	SCHEDULED REDEMPTION		1,095,532	1,095,532	993,510 173,361	1,023,595				71,937 807		1,095,532				522	12/16/2030
78443D-AB-8	SLM STUDENT LOAN TRUST ABS		09/15/2017 .	SCHEDULED REDEMPTION		1,062,195	1,062,195		1,049,364		12,831		12,831		1,062,195					06/15/202109/15/2025
78454L-AD-2	SM ENERGY CO		11/01/2017	JPMORGAN CHASE & CO			780.000	776.100	1,049,304		12,631		101		776.201		21.333	21.333	23.660	
832248-AQ-1	SMITHFIELD FOODS INC		02/01/2017	TENDER OFFER		748,384	728,000	805,350	736,743		(1,457		(1,457)		735,286		13,098	13,098		207/01/2017
832248-AV-0	SMITHFIELD FOODS INC		02/21/2017 .	CALLED @ 105.844		5, 199,000	5, 199, 000	5,413,870	5,337,757		(7,303		(7,303)		5,330,454		(131,454)	(131,454)		08/15/2022 .
83416N-AA-1	SOCTY 16-A A ABS		10/25/2017 .	Various		972,399	972,399				(8,414		(8,414)		972,399		(101,404)	(101,404)		09/21/2048 .
D3824E-AD-5	SOLVAY ACETOW (JADE GERMANY)TL		12/29/2017 .	SCHEDULED REDEMPTION		10,000	10,000	9,850			150				10,000				172	
843646-AU-4	SOUTHERN POWER COMPANY		02/06/2017	MORGAN STANLEY		8,447,045	8,500,000	8,377,770	8,377,989		183		183		8,378,172		68,873	68,873	95,838	
844895-AX-0	SOUTHWEST GAS CORPORATION		.02/24/2017 .	SEAPORT GROUP		2,821,345	2,974,000	2,965,019	2,965,060		27		27		2,965,087		(143,743)	(143,743)		09/29/2046 .
845437-BH-4	SOUTHWESTERN ELEC POWER		01/15/2017 .	MATURED		4,000,000	4,000,000	4,209,960	4,001,435		(1,435)	(1,435)		4,000,000					01/15/2017 .
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 _
84850X-AB-8	. SPIN HOLDCO INC. INITIAL		06/23/2017 _	Various		1,906,655	1,901,002	1,907,151	1,892,847	14,862	(1,047		13,814	L	1,906,661		(6)	(6)		11/14/2019 .
85172F-AK-5	. SPRINGLEAF FINANCE CORP	.	11/01/2017 .	Various		882,023	827,000				(758		(758)		835,545		46,478	46,478		05/15/2022 .
852060-AD-4	. SPRINT CAPITAL CORP		11/01/2017 .	JPMORGAN CHASE & CO		969,495	904,000	939,030			(1,606)	(1,606)		937,424		32,071	32,071		11/15/2028 .
85208E-AB-6	. SPRINT COMMUNICATIONS INITIAL TL		12/29/2017 .	. Various		53,716	53,687	53,687							53,687		29	29	254	
85208N-AA-8	SPRINT SPECTRUM SPEC 1 ABS		12/20/2017 .	_ Various		18,323,875	18,062,500	18,062,200	18,062,217		86		86		18,062,303		261,572	261,572	636 , 352	03/20/2023 .
704007 45 7	ODV. FLOW, IMO		44 (04 (001-	BANK OF AMERICA/MERRILL		200 5	507.555	507.0	507.555	I	I				F07 00-		20.000	20 20-	10 /	00 (45 (0005
78469X-AE-7	SPX FLOW INC	-	11/01/2017 .	LYNCH	+	636,002	597,000	597,000	597,000		/700		(700)		597,000		39,002	39,002	43, 160	
78466D-AZ-7	. SS&C TECHNOLOGIES INC NEW TLB1		12/29/2017 .	. SCHEDULED REDEMPTION		687,955	687,955	688,671	688,747		(792		(792)		687,955				2,368	
78466D-BA-1 790849-AL-7	SS&C TECHNOLOGIES INC NEW TLB2		12/29/2017 _ _03/30/2017 _	. SCHEDULED REDEMPTION EXCHANGE		381, 176	381, 176	381,664 19,951,800	381,632		(456		(456) 3.987		381,176				2,941	
790849-AL-7 790849-AM-5	ST. JUDE MEDICAL INC	-	03/30/2017 .	EXCHANGE		19,976,025	20,000,000	19,951,800	20,670,071				(642)		20,669,429					09/15/2018 .
853496-AB-3	STANDARD INDUSTRIES INC		12/05/2017 .	Various			5,582,000		3,622,850	94.436	(642		(642)		5,875,410		12.578	12,578		02/15/2020 .
855030-AL-6	STAPLES INC		10/12/2017 _	CALLED @ 100.417		3,000,000	3,000,000	2,991,810	2,998,216		1,348		1,348		2,999,564		12,578	12,578		02/13/2023 .
85520B-AK-3	STAR WEST GENERATION LLC TLB - ADV		01/23/2017	Various		1,260,546	1,492,462	1,034,194	1,033,631		7.423		7,423		1,041,054		219,492	219,492		03/13/2020 _
855244-AM-1	STARBUCKS CORPORATION	1	11/21/2017 .	GOLDMAN, SACHS & CO		4,323,736	4,300,000	4,288,433	1,000,001		1		1		4,288,434		35,302	35,302		
857477-AK-9	STATE STREET CORP		.01/19/2017 .	MORGAN STANLEY		16,963,620	17,000,000	16,983,680	16,995,411		212		212		16,995,623		(32,003)	(32,003)	43.988	
85769E-AR-2	STATION CASINOS INC TLB		_04/07/2017 _	SCHEDULED REDEMPTION		33,348	33,348	33, 197	33, 192		156		156		33,348			(32,300)		06/08/2023 .
86176Y-AH-5	STCLO_07-6X CDO - CF - LOANS		.07/17/2017 .	Various		446,002	797,776		151,489		164.595		164.235		315,724		130.278	130.278		04/17/2021

					Showing All I	Long-Term E	Bonds and Sto	ocks SOLD,	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Carrying Value		16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of												Doolined	Total Cain		
		F	D:I	NI		0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
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	
85915J-AB-9	STERIGENICS-NORDION HLD INITIAL TL		04/04/2017 .	. Various		987,500	987,500	985,596	985,513		1,987		1,987		987,500				11,090	
86176Y-20-1	STNTWR_6 CDO - CF - LOANS		07/17/2017 .	Various		3,240,206	5,795,840	1,331,631	1, 100, 440		1, 189, 390	2,607	1, 186, 783		2,287,223		952,984	952,984	76,938	
864486-AJ-4	SUBURBAN PROPANE PARTNERS LP		10/26/2017 .	_ CANTOR FITZGERALD		4,436,063	4,425,000	4,384,094	4,386,411		3,122		3, 122		4,389,534		46,529	46,529	296 , 137	
864486-AG-0 864662-AB-7	SUBURBAN PROPANE PARTNRS		02/14/2017 . 04/17/2017 .	. TENDER OFFER		6,723,601	6,456,000	6,883,626 35,000,000	6,643,642		(8,012)	(8,012)		6,635,630		87,972	87,972		908/01/2021
86614D-AG-3	SUMMIT MATERIALS CO. LLC TL		11/21/2017 _	Various		1,970,012	1,970,012	1,962,913	1,956,851		13, 162		13, 162		1,970,012					301/20/2026 107/18/2022
000 14D-NG-3	. SOMMIT MATERIALS CO. ELC IL		11/21/2017 _	BANK OF AMERICA/MERRILL		1,970,012	1,970,012	1,902,913	1,930,031		13, 102		13, 102		1,970,012				00,331	01/ 10/2022
86614R-AK-3	SUMMIT MATERIALS LLC		02/02/2017 .	LYNCH		5.017.500	4,500,000	4.500.000	4,500,000]					4,500,000	I	517.500	517 .500	110 000	004/15/2022
86680W-AA-3	SUN MERGER SUB INC		02/02/2017 .	CALLED @ 101.000		3,763,000	3,763,000	3,842,964	3,785,114	<u> </u>	(5,215)	(5,215)		3,779,899		(16,899)	(16,899)		408/01/2018
86680W-AB-1	SUN MERGER SUB INC		.02/21/2017 .	Various		20,350,995	19,871,000	20,822,530	20,512,004		(21,300	í	(21,300)		20,490,704		(139,709)	(139,709)		608/01/2021
86729R-AB-5	SUNDIAL GROUP HLDGS INITIAL TL		08/15/2017 _	Various		7,312,500	7,312,500	7,253,232	7,240,099	7,897	64,504				7,312,500			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		410/19/2021
86765B-AV-1	SUNOCO LOGISTICS PARTNERS OPERATIO		11/01/2017 .	Various		8,746,802	8,600,000	8,583,316			26		26				163,460	163,460	52,890	010/01/2047
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	
86765L-AF-4	SUNOCO LP		06/01/2017 _	Various		2,295,380	2,200,000	2,232,608	2,227,857	2,725	(3,010)	(285)		2,227,572		67,808	67,808	80,477	
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	604/01/2023 _
86853T-AQ-6	SUPERVALU INC DD		10/23/2017 .	. Various		(530))										(530)	(530)		06/08/2024
86853T-AR-4	. SUPERVALU INC TLB		10/23/2017 .	. Various		(884))										(884)	(884)		06/08/2024
84751P-LM-9	. SURF_06-BC2 RMBS		12/01/2017 _	. SCHEDULED REDEMPTION		262,418		149,884	130,037		132,381		132,381		262,418					106/25/2042
86880N-AU-7	SURGERY PARTNERS LLC TERM LOAN		12/29/2017 _	_ Various		498 , 125		500,620			5		5		500,625		(2,500)	(2,500)		909/02/2024
78488A-AB-0	SVO VOI MORTGAGE CORP ABS		11/13/2017 .	Various		2,426,278	2,427,382	2,407,944	2,426,534		273		273		2,426,807		(529)	(529)		111/22/2027
87165B-AK-9	SYNCHRONY FINANCIAL		11/09/2017 .	. MATURED		22,000,000	22,000,000	22, 143,000	22, 102, 890		(102,890		(102,890)		22,000,000		40.500	40.500	558,693	
87165L-AX-9	SYNCT_16-1 ABS		06/26/2017 .	Various		10,041,211	10,000,000	9,997,900	9,998,439	000 570	269		269		9,998,709		42,502	42,502	105, 117	
74966N-AA-4 87422V-AB-4	TALEN ENERGY SUPPLY LLCTALEN ENERGY SUPPLY LLC		04/13/2017 _	. Various		5, 188, 563 3, 440, 293	5,242,000 3,571,000	4,989,833 3,463,870	4,836,704	209,578	4,572 7.626		214, 150 7, 626		5,050,853 3,471,496		137,709	137,709	168,922	207/15/2019 907/15/2022
87422V-AB-4	TALEN ENERGY SUPPLY LLC		11/27/2017 .	Various		4,718,175	4,730,000	4,542,172							4,542,172 4,542,172		176,003	176,003	102,809	01/15/2022
87422L-AK-6	TALEN ENERGY SUPPLY LLC TL B1		12/29/2017 .	Various		176	501	4, 542, 172			0		0		501		(325)	(325)		207/15/2023
87422L-AJ-9	TALEN ENERGY SUPPLY TL-B2		12/29/2017	Various		7,085		7,290			210		210		7.500		(415)	(415)		704/15/2024
07422L NO 3	TALLIV LIVERGE CONTENT TO BE			CITIGROUP GLOBAL		, ,000	, ,300	, ,230			10						(413)	(413)		04/ 13/ 2024
87612B-AZ-5	TARGA RESOURCES PARTNERS LP		09/21/2017 .	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	302/01/2025
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					302/01/2027
87612E-BB-1	TARGET CORPORATION		_01/23/2017 _	HSBC SECURITIES, INC		15,232,800	15,000,000	14,966,250	14,982,727	,	471		471		14,983,198		249,602	249,602		006/26/2019
872295-AG-5	TCFAT_16-1 ABS		10/25/2017 _	DIRECT																07/17/2023
87226V-AD-8	TCFAT_16-PT1D ABS		10/25/2017 .	DIRECT				ļ		ļ		ļ	ļ			ļ	ļ			04/15/2024
87294#-AA-6	. TDBBS LLC TERM LOAN		12/29/2017 .	. SCHEDULED REDEMPTION		112,500	112,500	111,375			1, 125		1, 125		112,500				1,546	603/03/2022
87817J-AC-2	TEAM HEALTH HLDGS NEW TRANCHE B TL		02/06/2017 _	Various		4,455,084	4,455,084	4,413,301	4,412,678		42,407		42,407		4,455,084				17 , 734	
87817J-AE-8	TEAM HEALTH INC TL		12/29/2017 _	Various		2,096,861	2, 144, 673	2, 139, 312		ļ	325	ļ	325		2, 139, 636		(42,775)	(42,775)	11,893	
87815V-AG-8	TEAMHEALTH HOLDINGS INC		02/07/2017 .	. Various	-	3,750,000	3,750,000	3,750,000	3,750,000	ļ		ļ		}	3,750,000	ļ				312/15/2023
878237-AG-1	TECH DATA CORPORATION		06/15/2017 .	. Various		17,245,650	17,000,000	16,974,160	F		1,310		1,310		16,975,470		270, 180	270 , 180		602/15/2022
878742-AV-7	TECK RESOURCES LIMITED	A	10/18/2017 .	Various		5,985,614	5,750,000	5,357,875	5,378,116	04.50	25,952		25,952		5,404,068		581,546	581,546		301/15/2022
878742-AW-5	TECK RESOURCES LIMITED	A	04/18/2017 .	BARCLAYS		2,609,375	2,500,000	2,493,750	2,409,200	84,561	34		84,595		2,493,795		115,580	115,580		207/15/2041
878742-AY-1	TECK RESOURCES LIMITED	A	05/11/2017 .	CREDIT SUISSE	+	2, 139, 500	2,200,000	1,820,500	1,838,936	40 440	18,058	}	18,058	}	1,856,994	 	282,506	282,506		302/01/2023
878744-AB-7	TECK RESOURCES LIMITED	A	11/01/2017 .			810,745	799,000	743,070	703, 120	40,116	861		40,977		744,097		66,648	66,648	48,703	303/01/2042
878742-BA-2	TECK RESOURCES LTD	٨	03/20/2017 _	LYNCH		7,581,853	6,930,000	7,014,975	7,004,672		(4,433	\	(4,433)		7,000,239		581,613	581,613	172,480	006/01/2021
87876H-AC-4	TECOSTAR HOLDINGS INC TL B	۸	12/29/2017	SCHEDULED REDEMPTION					1,004,072			't	(4,433)						172,480	05/01/2021
BASONW-0R-2	TELENET FINANCING USD LLC TERM L		07/26/2017 .	. Various	-	(1,525)	1∠, 300	∠,468		<u> </u>	12	ļ	12	ļ			(1,525)	(1,525)		06/30/2025
88023H-AC-4	TEMPO ACQUISITION ITL		12/29/2017	SCHEDULED REDEMPTION		15.000	15.000	14.925			75	ļ	75		15.000		1,323)		F.1	105/01/2024
88032W-AA-4	TENCENT HOLDINGS LIMITED	D	05/02/2017	MATURED		8,000,000	8,000,000	7,983,760	7,998,138		1.862		1,862		8.000.000				80,000	
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	
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		406/01/2020
				BANK OF AMERICA/MERRILL		1	,	1		1							I			
88033G-BM-1	TENET HEALTHCARE CORPORATION		05/05/2017 _	LYNCH		3,045,000	3,000,000	3, 105,000	2,962,800	100,428	(14,234)			3,048,994		(3,994)	(3,994)	186,000	008/01/2020
88033G-CR-9	TENET HEALTHCARE CORPORATION		11/20/2017 _	Various		3,274,568	3,338,000	3,338,000		ļ	ļ	ļ	ļ		3,338,000		(63,433)	(63, 433)	64,828	307/15/2024 _
88046#-AA-5	TENNESSEE IND ELEC (BABSON) TL		09/29/2017 .	. SCHEDULED REDEMPTION		205,554	205,554	203,522	135,078	463	70,013		70,476		205,554				4,984	
88078F-BG-2	TEREX CORP INCREMENTAL U.S TL		12/29/2017 .	. SCHEDULED REDEMPTION		40,291	40,291	40 , 196			94		94		40,291				267	
88078F-AZ-1	TEREX CORP US TERM LOAN		01/31/2017 _	EXCHANGE		8,057,953	8,058,123	8,068,174	8,031,290	36,899	(111)	36,788		8,057,954					708/13/2021
881575-AA-2	TESCO PLC	D	11/15/2017 _	MATURED	1	1.000.000	1,000,000	895.455	986.919	L	13.081	1	13.081	[1.000.000	1	L	L	55.000	011/15/2017 _

					Showing All L	ong-Term E	Bonds and Sto	ocks SOLD,	<u>REDEEM</u> ED											
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted (Carrying Value	е	16	17	18	19	20	21
										11	12	13	14	15 Total						
												Current	Total	Foreign					Bond	
											_	Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year	l	Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
CLICID					Number of				Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange	Dealized	Total Cain	Dividends	Con-
CUSIP Identi-		For-	Disposal	Name	Number of Shares of	Con-			Adjusted Carrying	Valuation	(Amor-	Temporary	Carrying Value	Adjusted	Value at Disposal	Gain (Loss) on	Realized Gain (Loss)	Total Gain (Loss) on	Received During	tractual Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Increase/ Decrease	tization)/ Accretion	Impairment Recognized		Carrying Value	Disposai	Disposal	on Disposal	Disposal	Year	Date
881609-BA-8	TESORO CORP	eigii	08/29/2017 .	Various	Stock	17,418,575	16.500.000	16,431,563	16.443.542	Decrease	3.664	necognized	3.664	value	16.447.206	Dispusai	971.369	971.369		204/01/2024
				CITIGROUP GLOBAL			, ,	, , , , ,	, .,.				,0,007				, , ,	, ,		
881609-BB-6	TESORO CORP		_06/27/2017 _	MARKETS			7,865,000	7,865,000	7,865,000						7,865,000		550,550	550,550	195,096	12/15/2023
881609-BC-4	TESORO CORP		06/27/2017	CITIGROUP GLOBAL MARKETS		3,414,750	3,140,000	3,140,000	3,140,000						3. 140.000		274.750	274,750	04 020	912/15/2026
001009-00-4	IESUNU CUNF			CITIGROUP GLOBAL		,414,730									3, 140,000		274,730	2/4,/30	04,039	12/ 13/ 2020
88160Q-AN-3	TESORO LOGISTICS LP		06/15/2017 _	MARKETS		5,435,763	5, 110, 000	5,110,000	5, 110,000						5, 110,000		325,763	325,763	147,551	101/15/2025
004071 10 7	TEM PURPLES LITTON FINANCE NETTER		00 (00 (00 17	BANK OF AMERICA/MERRILL		5 000 704	5 050 000	5 040 405	5 040 540						5 040 500		(440 770)	(440.770)	50 750	07/10/0010
88167A-AB-7 88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NETHERTEVA PHARMACEUTICAL FINANCE NETHER	 D	02/08/2017 .	LYNCH		5,806,784 14,858,248	5,950,000	5,949,465 15,743,933	5,949,542		(120		21		5,949,563 15,744,357		(142,779)	(142,779) (886,110)		607/19/2019 507/21/2021
001077 710 0 11	TEN THUMOLOTTONE THUMOL NETTEN		1 10/2017	RBC DOMINION SECURITIES		14,000,240					,		(120)	'						3772172021
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NETHER	D	08/09/2017 _			4,735,900	5,000,000	5,042,450	5,040,039		(3,470)	(3,470)		5,036,569		(300,669)	(300,669)		107/21/2023
88233F-AF-7 88233F-AG-5	TEXAS COMP ELEC HLDGS DIP TL		01/06/2017 _ 01/06/2017 _	EXCHANGE		525,704 119,897	529, 286	524,901 119,713	525,636		56		56		525,693 119,894		11	11	4,925	
881660-AA-1	TEXAS COMP ELEC ALDGS DIP ILC		12/29/2017	SCHEDULED REDEMPTION		12,500	12,500	12,375	119,881		125		125		12,500			3	1, 123	
89978Y-AA-4	TGCLO_2014-1A CDO - CF - LOANS		04/25/2017 _	SCHEDULED REDEMPTION		40,000,000	40,000,000	38,900,000	39,489,517		510,483		510,483		40,000,000				497,260	04/25/2026
587118-AE-0	THE MENS WEARHOUSE INC		03/28/2017 .	Various		11,683,733	13,210,000	13,292,575	12,676,835	533,822	(9,960)	523,862		13,200,697		(1,516,965)	(1,516,965)		07/01/2022
C7008#-AB-6 C7008#-AC-4	THE ORIGINAL CAKERIE CO USTLBTHE ORIGINAL CAKERIE LTD CNTLB		10/31/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION			33,612	33, 155 64, 489	33, 130	3	479 601		482						475	
70259#-AA-5	THE DAIGHNAL CARENTE LID GIVILB		12/01/2017	SCHEDULED REDEMPTION		598,018	598,018	598,018	576,720		21,298		21,298		598,018					512/30/2024
920355-AH-7	THE VALSPAR CORP		06/20/2017 .	EXCHANGE		10,056,798	10,000,000	10,072,020	10,059,875		(3,077)	(3,077)		10,056,798				292,417	702/01/2025
884903-BN-4	THOMSON REUTERS CORPORATION		01/19/2017 .	GOLDMAN, SACHS & CO		20,005,200	20,000,000	19,905,600	19,995,727		1,890		1,890		19,997,617					02/23/2017
88724X-AC-1 88732J-AH-1	TIME MFG ACQUISITION LLC TLTIME WARNER CABLE INC		12/29/2017 _	SCHEDULED REDEMPTION CALLED @ 100.280		18,750 1,000,000	18,750	18,656 1,138,015	1,009,164		94		94		18,750 1,001,604		(1,604)	(1,604)	298	
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	
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	102/15/2027
872539-AA-9	TJX COMPANIES INC		05/16/2017 .	Various		8, 167, 728	8,000,000	7,994,400	7,996,326		299		299		7,996,625		171, 103	171,103	94, 111	
87264A-AC-9 87264A-AD-7	T-MOBILE USA INC		04/28/2017 . 04/28/2017 .	Various		7,920,107 3,292,024	7,900,000 3,300,000	8,244,531 3,487,500	7,953,794 3,431,250	17,459	(44,249)	(44,249)		7,909,545 3,399,510		10,562 (107,486)	10,562 (107,486)	362,590	004/28/2019 304/28/2021
87264A-AF-2	T-MOBILE USA INC		04/28/2017 .	CALLED @ 101.636		4,000,000	4,000,000	4,041,250	4,011,639		(2,335		(2,335)		4,009,304		(9,304)	(9,304)		004/28/2020
87264A-AG-0	T-MOBILE USA INC		04/28/2017 _	CALLED @ 103.366		1,850,000	1,850,000	1,914,750	1,900,407		(4, 176)	(4, 176)		1,896,230		(46,230)	(46,230)	155,664	104/28/2022
87264A-AM-7	T-MOBILE USA INC		03/14/2017 _	JPMORGAN CHASE & CO		2,105,000	2,000,000	2,130,000	2,112,500	10,687	(7,760)	2,927		2,115,427		(10,427)	(10,427)		303/01/2023
87264A-AN-5 87265V-AB-4	T-MOBILE USA INCT-MOBILE USA INC SR LIEN TL		11/01/2017 _ 01/30/2017 _	JPMORGAN CHASE & CO SCHEDULED REDEMPTION		667,403	618,000 6,435,000	618,000 6.425.984	618,000 6,455,231		(20,231	, 	(20,231)	, 	618,000 6.435.000		<u>4</u> 9,403	49,403		303/01/2025 511/09/2022
87261S-AB-5	TMS INTERNL COR TLB (TUBE CITY)		08/14/2017 _	Various		905, 138	905, 138		811,909		93,229		93,229		905, 138				30,536	
88947E-AH-3	TOLL BROS FINANCE CORP		10/15/2017 _	MATURED		3,500,000	3,500,000	4,057,500	3,580,736		(80,736)	(80,736)		3,500,000				311,850	10/15/2017
88947E-AK-6	TOLL BROS FINANCE CORP		10/24/2017 .	Various		8,560,625	7,750,000	8,333,750	8,219,382	14,034	(65,959)	(51,925)		8, 167, 457	ļ	393, 168	393 , 168	471,510	02/15/2022
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	212/31/2018
				BANK OF AMERICA/MERRILL							[,			
88947E-AQ-3	TOLL BROTHERS FINANCE CORP		10/25/2017 _	LYNCH		6,532,770	5,966,000	6,403,365	6, 189, 725	158,352	(38,695		119,657		6,309,382		223,388	223,388		101/15/2024
89155Q-AC-2 89155Q-AH-1	TOUCHTUNES INTERACTIVE INITIAL TL		12/29/2017 .	SCHEDULED REDEMPTION		72,500 7,634	72,500 7,634	72,263	72,281	}	7,342	 	7,342	}	72,500 7,634	}	})05/28/2021 305/28/2021
05 100V=AFF 1			12/28/201/ .	SUSQUEHANNA FINANCIAL		1 ,034	J,034								/ ,034				b3	
89236T-CX-1	TOYOTA MOTOR CREDIT CORP	C	01/19/2017 _	GROUP LLLP		9,964,800	10,000,000	9,997,600	9,998,473		77		77		9,998,550		(33,750)	(33,750)		04/06/2018
89334G-AP-9	TRANS UNION LLC 2015 TL B-2		08/09/2017 .	Various		7,285,992	7,309,843	7,285,754	7,283,341		2,640		2,640		7,285,981		11	11	156,911	
89334G-AU-8 893647-AR-8	TRANS UNION LLC TERM LOAN B3		12/29/2017 .	Various		2,007,683 2,553,125	2,013,181	2,002,993 2,511,641	2.493.753		410		410 (165)		2,003,403 2,493,588		4,280 59,537	4,280 59.537	4,052	204/10/2023 410/15/2020
893647-AN-7	TRANSDIGM INC		03/28/2017 _	Various		2,678,501	2,655,000	2,724,691	2,716,408		(2,096	íL	(2,096)		2,714,313		(35,811)	(35,811)	93,678	
893647-BA-4	TRANSDIGM INC		02/14/2017 _	Various	ļ	3,511,020	3,500,000	3,489,765	3,490,176		84		84		3,490,259		20,761	20,761	29,934	106/15/2026 _
89364M-BK-9	TRANSDIGM INC TERM LOAN E		12/29/2017 .	SCHEDULED REDEMPTION		36,526	36,526	36,306			219		219		36,526	ļ	ļ		121	
89364M-BL-7 89364M-BB-9	TRANSDIGM INC TERM LOAN FTRANSDIGM INC TL-E		12/29/2017 .	SCHEDULED REDEMPTION Various		13,883 14,629,384	13,883	13,736	14,658,352		146		146		13,883		52		46	606/09/2023 605/14/2022
89364M-BF-0	TRANSDIGM INC TRANCHE F TL		11/30/2017	Various		5,541,801	5,600,293	5,540,297	5,549,486		7,593		7,593		5,541,724			76		206/09/2023 _
89364M-BJ-2	TRANSDIGM INC. TERM LOAN G		09/22/2017 .	Various		(126))										(126)	(126)		08/16/2024
893830-AS-8	TRANSOCEAN INC		11/16/2017 .	CALLED @ 101.437		1,000,000	1,000,000		963,758		25,965		25,965		989,723		10,277	10,277	84,537	
893830-BD-0 89392#-AA-3	TRANSOCEAN INC		10/15/2017 . 12/29/2017	MATURED		11,000,000 582.017	11,000,000 582,017	10,604,980 578,571	10,862,423 548,548	672	137,577 3,743		137,577 4,415		11,000,000 582,017)10/15/2017 509/30/2019
U3032#-AA-3	I IDANG UNIA I I UNI INSTUTTI (DADS) ILA		1 12/29/201/	JUNEUULEU KEUEMPIIUN	.1		302.01/	2/0.3/1	348.348	0/2	3.743	1	4.415	1		•	1		4.0/5	1 09/30/2019

SCHEDULE D - PART 4 T-Term Bonds and Stocks SQLD, REDEEMED or Otherwise DISPOSED OF During Current Year

							onds and Sto													
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15 Total						
CUSIP					Number of				Prior Year Book/ Adjusted	Unrealized Valuation	Current Year's (Amor-	Current Year's Other- Than- Temporary	Total Change in Book/ Adjusted Carrying	Foreign Exchange Change in Book/ Adjusted	Book/ Adjusted Carrying Value at	Foreign Exchange Gain	Realized	Total Gain	Bond Interest/ Stock Dividends Received	Stated Con- tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
89416F-AP-2	TRAVEL LEADERS GROUP LLC TLB		09/13/2017 .	Various		(444)		4 000 750	4 575 000								(444)	(444)		01/25/2024
89469A-AC-8 87265H-AE-9	TREEHOUSE FOODS INC		09/26/2017 _ 11/01/2017 _	. GOLDMAN, SACHS & CO JPMORGAN CHASE & 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	
87265H-AE-9 87265H-AF-6	TRI POINTE GROUP INCTRI POINTE GROUP INC	-	111/01/2017 .	Various		2, 100,000 7,659,883	2,000,000 7,548,000	2,007,500 7,548,000	2,000,000						2,000,000 7,548,000		100,000	100,000 111.883		107/01/2021 006/01/2027
895830-AA-4	TRIALCARD INCORPORATED TLB	-	11/1//2017 .	Various		12,500,000	12,500,000	12,394,428	12,375,000	3,952	121,048		125,000		12,500,000		111,000	111,000		
02337N-AB-5	TRIMARK USA LLC INITIAL TERM LOAN		10/17/2017 .	Various		(516)	12,300,000	12,394,420	12,373,000		121,040		125,000		12,300,000		(516)	(516)		09/13/2024
89705D-AE-2	TRONOX BLOCKED BORROWER LLC TLB		11/09/2017	Various		(1,046)	1										(1,046)	(1.046)		09/13/2024
89705D-AD-4	TRONOX FINANCE LLC TERM LOAN B		11/09/2017	Various		(2,415))										(2,415)	(2,415)		09/13/2024
89787R-AF-9	TRUGREEN LIMITED PARTNERSHIP TL		12/29/2017	SCHEDULED REDEMPTION		1,238	1,238	1,222			16		16		1.238					04/13/2023
89787R-AE-2	TRUGREEN LTD PARTNERSHIP INITIAL T		08/11/2017 .	Various		491, 175	497,500	490,918	490,614		558				491,172		3	3	21,754	404/13/2023
886477-AA-6	TSFMT_17-AA ABS		10/25/2017 .	DIRECT																05/15/2021
899745-AA-1	TUNICA-BILOXI GAMING AU		_01/03/2017 _	CANCELLED TRADE	ļ	(1,753,500)	(5,010,000)	(1,753,500)	(1,753,500)	L	ļ	L			(1,753,500)	ļ		ļ		06/30/2017
87306R-AB-4	TVC ALBANY INC OXFORD TL		09/18/2017 .	. Various		7,500,000	7,500,000	7,500,000	7,425,333	 	74,667	ļ	74,667		7,500,000	ļ			358 , 123	
87306R-AE-8	. TVC ALBANY INC TERM LOAN B		12/29/2017 .	. SCHEDULED REDEMPTION		18,750	18,750	18,656			94		94		18,750				193	
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	
90346B-AG-4	U.S. SECURITY ASSOCIATES ITL		12/29/2017 _	_ SCHEDULED REDEMPTION		12,453	12,453	12,337	12,335		1,359		1,359		12,453				182	
90266U-AC-7	UFC HOLDINGS LLC (VDG MERGER) TL		09/29/2017 .	. SCHEDULED REDEMPTION		10,000	10,000	9,953	9,952		48		48		10,000				79	
90520E-AE-1	UNION BANK NA		06/16/2017 .	. MATURED		23,000,000	23,000,000	22,930,770	22,993,332		6,668		6,668		23,000,000				244,375	506/16/2017
90932R-AD-6	UNITED AIR LINES INC TERM LOAN B		12/29/2017 .	. SCHEDULED REDEMPTION		10,000	10,000	10,000							10,000					04/01/2024
210797-AK-2	UNITED AIRLINES (CONTINENTAL) TLB1		03/29/2017 _	_ Various		767 , 152	767 , 152	753,978	753,480		13,672		13,672		767 , 152					109/15/2021
90931Q-AA-5	UNITED AIRLINES INC ABS		08/15/2017 .	Various		4,389,489	4,225,574	4,289,649	4,273,334		(5,369))	(5,369)		4,267,965		121,524	121,524	146,0/1	102/15/2023
040047 40 4	LINUTED CONTINENTAL LIGITATION INCO		40 (00 (0047	CITIGROUP GLOBAL		004 700	554 000	554 000	554 000						FF4 000		47 700	47, 700	00.040	10/04/0000
910047-AG-4 910047-AJ-8	UNITED CONTINENTAL HOLDINGS INCUNITED CONTINENTAL HOLDINGS INC		10/23/2017 .	. MARKETS		601,783 1,008,750	554,000	554,000 1,001,250	554,000				(0)		554,000		47,783	47 ,7837 ,506	4,014	612/01/2020 410/01/2022
910047-AJ-8 911365-BC-7	UNITED CONTINENTAL HOLDINGS INC		08/30/2017 _	GOLDMAN, SACHS & CO.		5,473,125	5,250,000	5,265,000	5,261,217		(1,537	<u> </u>	(6)		5,259,680		213,445	213,445		607/15/2023
911365-BD-5	UNITED RENTALS (NORTH AMERICA) INC		1.07/13/2017 .	Various		2,555,225	2,465,000	2,372,901	2,382,493		2.665	/ 			2,385,158		170.067	170.067		507/15/2025
911365-BE-3	UNITED RENTALS (NORTH AMERICA) INC		09/11/2017 .	Various		5,394,375	5,000,000	5,000,000	5,000,000				2,000		5,000,000		394,375	394,375		409/15/2026
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		05/15/2027
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)		806/15/2023
911365-AZ-7	UNITED RENTALS NORTH AM		10/25/2017 .	CALLED @ 103.813		182,000	182,000	195,081	190, 107		(2,011		(2,011)		188,096		(6,096)	(6,096)		004/15/2022
911365-BH-6	UNITED RENTALS NORTH AM		111/01/2017	Market Axess		527.677	516.000	516.000			(2,011	/	2,011)		516.000		11.677	11.677		710/15/2025
912909-AM-0	UNITED STATES STEEL CORP		11/01/2017	WELLS FARGO		757,400	732,000	732,000							732,000		25,400	25,400		108/15/2025
913017-CF-4	UNITED TECHNOLOGIES CORPORATION		.05/01/2017	WELLS FARGO		19,863,200	20,000,000	19,979,600	19,980,712		2,280		2,280		19,982,991		(119,791)	(119,791)		11/01/2019
913017-CG-2	UNITED TECHNOLOGIES CORPORATION	.	05/01/2017 .	GOLDMAN, SACHS & CO		9,861,100	10,000,000	9,977,700	9,978,411		1,457		1,457		9,979,868		(118,768)	(118,768)		511/01/2021
			1	CITIGROUP GLOBAL		, , ,		, , , , , , , , , , , , , , , , , , , ,	,,,						,,.,.,.,.,.,.,.,.,.,.,.,.,.,.,.,.				, 120	
913017-CJ-6	UNITED TECHNOLOGIES CORPORATION		03/28/2017 _	MARKETS		2,419,160	2,550,000	2,535,440	2,535,484		66		66		2,535,550		(116,391)	(116,391)		411/01/2046
913017-CK-3	UNITED TECHNOLOGIES CORPORATION	.	01/19/2017 _	GOLDMAN, SACHS & CO		10,051,430	10,000,000	10,000,000	10,000,000						10,000,000	ļ	51,430	51,430		911/01/2019
913017-CN-7	UNITED TECHNOLOGIES CORPORATION	.	06/06/2017 .	Various		30,277,418	30,100,000	30,037,392	ļ		553		553		30,037,945	ļ	239,473	239,473		05/04/2024
91324P-AW-2	UNITEDHEALTH GROUP INC			MATURED		3,000,000	3,000,000	2,753,484	2,982,967		17,033		17,033		3,000,000					006/15/2017
91324P-CF-7	.UNITEDHEALTH GROUP INC		12/15/2017 _	MATURED		12,000,000	12,000,000	11,983,440	11,994,682		5,318		5,318		12,000,000				168,000	12/15/2017
	[1		CITIGROUP GLOBAL																_
91324P-CX-8	UNITEDHEALTH GROUP INC		02/23/2017 .	MARKETS		4,350,470	4,250,000	4,218,253	4,218,268		84		84		4,218,352	ļ	132, 118	132 , 118	33,717	701/15/2047
040004 :	LINUTURED LA LISCOSTA CARDO CONTROL CO	_	00 (00 :== :=	BANK OF AMERICA/MERRILL								.]								
913364-AD-7	UNITYMEDIA HESSEN GMBH & CO KG	- I D	08/30/2017 .	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	101/15/2025
D8545J-AE-9	UNITYMEDIA KARELBW OMBH TL B	- D	10/26/2017 _	DISTRIBUTION		(754)	700.000	704 405	·		/4 400		// /00		700 000		(754)	(754)		09/08/2025
91337D-AB-0	UNITYMEDIA KABELBW GMBH	U	11/01/2017 .	BNP CAPITAL MARKETS	-	788,956	739,000	794,425	·		(4,426	/ 	(4,426)		789,999	<u> </u>	(1,042)	(1,042)		101/15/2025
91335P-AE-9 91335P-AD-1	UNIVAR USA INC TERM LOAN B3UNIVAR USA INC. TLB-2		12/29/2017 . 11/28/2017 .	. SCHEDULED REDEMPTION Various		3,675 1,475,821	3,675	3,662 1,475,691	1,471,419		4.400		14		3,675		0			207/01/2024 007/01/2022
91335P-AD-1 91349D-AM-2	UNIVERSAL FIBER SYSTEMS 1ST L TL		12/29/2017 .	SCHEDULED REDEMPTION		1,4/5,821	1,481,250	1,4/5,691	1,471,419		4,400		4,400		1,475,819		2	2		710/04/2021
3 1349D-AM-2	UNIVERSAL FIDER STSTEMS TOLL IL		12/29/201/ _	BANK OF AMERICA/MERRILL		104,266	104,266	103,762	04,787		33/				104,206				997	10/04/2021
913903-AR-1	UNIVERSAL HEALTH SERVICES INC	1	01/19/2017 .	LYNCH		2,512,500	2,500,000	2,554,375	2,548,185		(793	J.	(793)		2,547,392	Ì	(34,892)	(34,892)	E7 000	608/01/2022
90320E-AC-7	UOS LLC INITIAL TERM LOANS		12/29/2017 .	. SCHEDULED REDEMPTION	†		7.500		2,040,180	l	(793		(793)			<u> </u>	(34,092)	(34,092)		504/18/2023
COULDE NO 1	LONG LEG THITTIE TELL EVANG			SCOTIA CAPITAL MARKETS		, , , , , , , , , , , , , , , , , , , ,	, ,300	, ,354			34	,	(34)		, ,500					
BAS0H4-8K-8	UPC BROADBAND TL-AN	С	01/03/2017	(USA)					1										15 640	08/31/2024
903203-BT-3	UPC FINANCING PARTNERSHIP TL	. l c.	12/08/2017	Various	I	1.996.077	2.000.000	1.997.500		[13		13		1.997.513	[(1,436)	(1,436)		001/15/2026
903436-AA-1	US AIRWAYS 2011-1A PTT	.	10/22/2017 .	. SCHEDULED REDEMPTION		71,291	71,291	73,964	73, 172		(1,882		(1,882)		71,291			(, , 100)		904/22/2025
	US AIRWAYS GROUP INC			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		606/01/2018
	US AIRWAYS INC ABS			Various		471.183	471.183		407.944	T	(5.069)		(5, 203)		471.183	T	[,,,,,,, .		23 582	2 05/15/2023

SCHEDULE D - PART 4

					Showing All L	_ong-Term B	sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									D.:				Change in			F!				04-4
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
90350H-AF-6	US ANESTHESIA PARTNERS TL		12/29/2017	SCHEDULED REDEMPTION		5,000	5,000	4.988			13	3	13		5,000		i '	'	20	06/23/2024
			T	MIZUHO SECURITIES USA		, , , , , , , , , , , , , , , , , , , ,	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,					
90331H-MV-2	US BANK NA CINCINNATI		12/15/2017 _	INC		17,002,040	17,000,000	17,000,000	17,000,000						17,000,000		2,040	2,040	334,663	01/29/2018
90331H-MY-6	US BANK NA/ MINNEAPOLIS MN			HSBC SECURITIES, INC		14,840,550	15,000,000	14,958,300	14,967,603		878		878		14,968,481		(127,931)	(127,931)	51,333	04/26/2019
	US ECOLOGY INC. TL		04/18/2017	. SCHEDULED REDEMPTION		1,388,503	1,388,503	1,390,239	1,390,055		(1,551))	(1,551)							06/17/2021
90290M-AB-7	US FOODS INC		11/01/2017 _	. Various		2,935,450	2,810,000	2,810,000	2,810,000						2,810,000		125,450	125,450		06/15/2024
90351H-AB-4	US FOODS INC TL-B		12/29/2017	SCHEDULED REDEMPTION		20,000	20,000	19,955	19,953		47		47		20,000				203	
50179U-AH-6	US LBM HOLDINGS FIRST LIEN TERM		12/29/2017 _	Various		1,232,216	1,223,969	1,212,490			<u>4</u> 21		421		1,212,911		19,305	19,305		08/20/2022
	US LBM HOLDINGS INITIAL TL		08/14/2017	Various		5,869,143	5,939,937	5,859,145	5,853,536	8,361			15,574		5,869,110	ļ	33	33		08/20/2022
	US RENAL CARE INC INITIAL TL		12/29/2017	. SCHEDULED REDEMPTION		25,000	25,000	24,763	23,313	1,466	221		1,687		25,000				768	12/30/2022
90351N-AD-7	USI INC TERM LOAN		06/07/2017 _	Various		(129)											(129)	(129)		05/16/2024
040441/ 15 4	VALEANT DUADMACEUTION & LATERWAY	1	00 (00 (00 4	CITIGROUP GLOBAL		4 400 0:-	, 055 055	4 440 4	4 000 0	363 315			450 4:5		4 444 =		(00 45.1	(00.40	20 5	40/04/0004
91911K-AD-4	VALEANT PHARMACEUTICALS INTERNATIO		03/09/2017	MARKETS	 	1,402,613	1,655,000	1,419,163	1,282,625	151,745			159, 119		1,441,744	}	(39, 131)	(39, 131)		12/01/2021
91911K-AJ-1 91911K-AN-2	VALEANT PHARMACEUTICALS INTERNATIO		11/01/2017	. MORGAN STANLEY MORGAN STANLEY		727 , 181 705 . 580	686,000	686,000 690.000							686,000		41, 181	41, 181 15,580	27,497	
91911K-AN-2 91911X-AS-3	VALEANT PHARMACEUTICALS INTERNATIO		03/01/2017 _	. MURGAN STANLEY				1,462,028	1,331,708	139.566	3.709		143,275		1.474.982		15,580	15,580		11/01/2025
C9413P-AS-2	VALEANT PHARMACEUTICALS THERNATIO		03/23/2017	Various		1,972,283	1,984,622	1,967,307	1,965,691	139,300			6,567		1,972,258		25	25		02/13/2019
C9413P-A9-8	VALEANT PHARMACEUTICALS TLB SER DZ		03/23/2017	Various		2,891,852	2,919,090	2,881,052	2,879,801		12.021		12,021		2,891,821		31	31		08/05/2020
C9413P-AU-7	VALEANT PHARMACEUTICALS TLB SER F4		12/28/2017	Various		5.047.313	5.052.579	5.036.327	921.881		32,826		32.826		5.052.579		(5,265)	(5.265)		04/01/2022
92867T-AC-9	VALET 14-2 ABS		11/13/2017	Various		1,390,245	1,390,409	1,375,962	1,383,056		6,948		6,948		1,390,004		241	241		04/22/2019
920253-AF-8	VALMONT INDUSTRIES INC		02/03/2017	FIRST TENNESSEE BANK		1,854,163	2,000,000	1,990,720	1,991,043		15		15		1,991,058		(136,895)	(136,895)	35,227	
92210M-AH-7	VANTIV LLC (NEW) TERM B LOAN		09/21/2017	Various		817,061	819,643				283		283		817,060		1	1	22, 161	
92210M-AT-1	VANTIV LLC NEW TERM B-3 LOAN		12/29/2017	SCHEDULED REDEMPTION		4,098	4,098	4.085	,		13		13		4,098				3	10/14/2023
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	
92343V-BP-8	VERIZON COMMUNICATIONS INC		_02/03/2017 _	EXCHANGE		3,989,946	3,990,000	3,989,840	3,989,942		3		3		3,989,945		1	1	56,231	09/14/2018
92343V-CD-4	VERIZON COMMUNICATIONS INC		06/09/2017	. MATURED		20,000,000	20,000,000	20,000,000	20,000,000						20,000,000				144,526	
92343V-DF-8	VERIZON COMMUNICATIONS INC		02/03/2017	EXCHANGE		16,998,735	17,000,000	16,998,470	16,998,676		44		44		16,998,720		15	15		08/15/2019
92343V-DG-6	VERIZON COMMUNICATIONS INC		05/11/2017 _	Various		16,398,745	17,000,000	16,925,880	16,931,757		5,326		5,326		16,937,083		(538,338)	(538,338)	235,521	08/15/2021
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
92532Y-AB-5	VERSUM MATERIALS INC TL		10/20/2017	Various		998,507	997,500	993, 112	992,641		536		536		993, 177		5,331	5,331		
22051U-AM-7	VERTIV GROUP CORP (CORTES NP) TLB		11/01/2017	. SCHEDULED REDEMPTION		743,534	743,534	723,313	721,418		22, 116		22, 116		743,534					11/30/2023
	VF HOLDING CORP TLB-1		12/29/2017	. SCHEDULED REDEMPTION		12,500	12,500	12,442	12,441		59		59		12,500		04 0		109	
92553P-AB-8	VIACON INC		03/30/2017 _	_ CALLED @ 102.515		3,000,000	3,000,000	2,721,522	2,968,726	 	9,912	 	9,912		2,978,638	}	21,362	21,362	164,773	
92553P-AP-7	VIACOM INC		02/23/2017	Various	 	4,049,766	4,680,000	3,634,628	3,635,311	 	2,593	}	2,593		3,637,904	}	411,862	411,862	92,706	
92553P-AS-1 92553P-AV-4	VIACON INC		03/30/2017	CALLED @ 101.668 CALLED @ 101.634		9,010,000 25,000,000	9,010,000	8,958,012	8,992,032 24,993,922		2,614		2,614		8,994,646 24,994,574		15,354 5,426	15,354	281,057	
92553P-AV-4	VIACOM INC		06/05/2017 _	TENDER OFFER		3,955,895	25,000,000 4,013,000	24,986,750 4,012,438	4,012,660						24,994,574		5,426	5,426		04/01/2019
92553P-BB-7	VIACOM INC			GOLDMAN, SACHS & CO	-		8,500,000				2,622		2,622			·	(240,587)	(240,587)		10/04/2026
32000F-DD-/	YIAOUNI ING		וו /וועב/וו /פע	GUGGENHEIM SECURITIES.	-			0,400,880	0,400,784	·····	∠,022	 			, 408 , 407	<u> </u>	(240,087)	(240,387)	213,329	10/04/2020
92660F-AG-9	VIDEOTRON LTD	Δ	03/29/2017	LLC		1,045,300	1,000,000	1,022,500	1,018,638		(532)	J.	(532)		1,018,106	Ì	27, 194	27 , 194	16 125	06/15/2024
92658T-AQ-1	VIDEOTRON LTEE	A	08/30/2017	Various		10.632.838	10,005,000	10.187.500	10.110.897	45.601	(10.589)		35.013		10.145.910		486.927	486.927		07/15/2022
92769V-AF-6	VIRGIN MEDIA FINANCE PLC	D		STIFEL CAPITAL MARKETS .		7,358,750	7,000,000	7, 166, 250	7,092,776	41, 180	(6,667)		34,513		7 , 127 , 289		231,461	231,461		10/15/2024
02/00/ /11 0	THE MEDITION OF THE PROPERTY O			BANK OF AMERICA/MERRILL		,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 100,200	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(0,007)	, <u> </u>	37,010		, 121 , 203		201,401	201,401		10/ 2024
92769X-AF-2	VIRGIN MEDIA SECURED FIN	D	06/20/2017	LYNCH		2,587,069	2,415,000	2,565,938	2,545,527		(14,434)	L	(14,434)		2,531,093		55,975	55,975	119.039	01/15/2021
92769X-AL-9	VIRGIN MEDIA SECURED FINANCE PLC	D	06/13/2017 _	BARCLAYS		1,032,500	1,000,000	1,010,000	987,500	20,651	(536)	[20,115		1,007,615		24,885	24,885		01/15/2026
G9368P-AW-4	VIRGIN MEDIA TLI	D	11/15/2017	Various		(266)		/ /							/ /		(266)	(266)		01/31/2025
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
92826C-AA-0	VISA INC		01/19/2017 _	. WELLS FARGO		1,249,950	1,250,000	1,249,338	1,249,682		21		21		1,249,704		246	246		12/14/2017
87239P-AD-6	VISTRA OPS CO (TEX OPS) INITIAL TL		12/29/2017	SCHEDULED REDEMPTION		5,293	5,293	5,257			36		36		5,293				30	
87239P-AC-8	VISTRA OPS CO (TEX OPS) TLC		12/14/2017	SCHEDULED REDEMPTION		27,857	27,857	27,668			189		189		27,857	ļ			53	08/04/2023
		1		BANK OF AMERICA/MERRILL																1
928563-AB-1	VMWARE INC		10/04/2017 _	LYNCH			8,600,000	8,582,112			418		418		8,582,530		87,216	87,216		08/21/2022
92857W-AX-8	VODAFONE GROUP PLC	_ D	01/19/2017	JPMORGAN CHASE & CO		5,572,120	5,568,000	5,588,156	5,572,195		(1,221))	(1,221)		5,570,974		1, 147	1,147		03/20/2017
928668-AB-8	VOLKSWAGEN GROUP OF AMERICA FINANC	C	10/23/2017 _	BARCLAYS	.	10,656,710	10,650,000	10,644,995	10,647,537		826		826		10,648,363	ļ	8,346	8,346	208,764	05/23/2019
		1.		RBC DOMINION SECURITIES												Ì				
928668-AM-4	VOLKSWAGEN GROUP OF AMERICA INC	_ C	06/20/2017			9,530,020	9,500,000	9, 108, 844	9,202,015		39,528		39,528		9,241,543		288,477	288 , 477		05/22/2020
928670-AP-3	VOLKSWAGEN INTL FIN NV	_ D	11/20/2017	. MATURED		15,000,000	15,000,000	14,946,300	14,990,158		9,842		9,842		15,000,000					11/20/2017
91829K-AA-1	VPI ESCROW CORP	-1	12/18/2017 _	Various		184,371	187,000	193,545	160,644	30,301	(2,083))	28,218		188,862	ļ	(4,491)	(4,491)	14,007	10/15/2020

					Showing All L	Long-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current '	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
-	_	1				1	_	_	1	11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools/					
											_	Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
91831A-AA-9	VRX ESCROW CORP	Cigii	03/09/2017 .	Various	Otook	3,773,475	4.175.000	4.180.000	3,527,875	650.031	(252)		649,779	value	4. 177.654	Disposai	(404, 179)	(404, 179)		03/15/2020
918290-AA-5	VSTNA 16-A ABS		10/04/2017 .	Various		5,964,722	5,981,390	5,980,775	5,980,777		111	/	111		5,980,889		(16, 167)	(16, 167)		
310230 AA 3	, VOTINA_TO A ADO		10/04/2017	CITIGROUP GLOBAL											,,000,,003		(10,107)	(10,107)		0172072000
931427-AM-0	WALGREENS BOOTS ALLIANCE INC		01/31/2017	MARKETS		15,030,000	15,000,000	14,994,450	14,996,052		246		246		14,996,298		33,702	33,702	45,938	05/30/2018
931427-AN-8	WALGREENS BOOTS ALLIANCE INC		.06/05/2017 .	CALLED @ 101.000		12,750,000	12,750,000	12.742.860	12,743,647		584		584		12.744.230		5.770	5.770		06/01/2021
25468P-CB-0	WALT DISNEY COMPANY/THE		12/15/2017	MATURED		8,500,000	8,500,000	10,357,845	8,796,736		(296,736)	(296,736)		8,500,000					12/15/2017
93364F-AA-9	WAMU 2007-HY7 1A1 RMBS		12/01/2017 .	SCHEDULED REDEMPTION		664, 135	669,990	380,973	454,513		209,622	<i></i>	209,622		664, 135					07/25/2037
93363T-AH-5	WAMU_06-AR11 RMBS		12/25/2017	Various		90,230	179,825	21,922	9,396	15,859	66,007	1,032	80,834		90,230					09/25/2046
93362Y-AE-2	WAMU_06-AR5 RMBS		12/25/2017 .	Various		69,897	141,867	18,944	24,489		45,728	320	45,408		69,897				718	06/25/2046
93363D-AE-7	WAMU_06-AR9 RMBS		12/25/2017 .	Various		19,463	102,472	12,260	11,029	5,964	4,409	1,939	8,434		19,463				795	08/25/2046
93677P-AB-7	WASAT_06-1A CDO - CF - LOANS		11/14/2017 .	SCHEDULED REDEMPTION		17,098,308	17,098,308	16,536,736	16,808,376		289,933		289,933		17,098,308				162,311	
93710H-AG-3	WASH MULTIFAMILY LAUNDRY CAN TL		_08/23/2017 _	Various		506,374	513,780	515,715	513, 138	2,838	(66)	2,772	ļ	515,605		(9,232)	(9, 232)	5,707	
93710H-AC-2	WASH MULTIFAMILY LAUNDRY US TL		08/23/2017 .	Various		2,891,424	2,933,713	2,944,592	2,930,046	16,027	(367))	15,660		2,943,969		(52,544)	(52,544)	32,586	
94353E-AC-9	WAVE DIVISION INITIAL TL		12/29/2017 .	SCHEDULED REDEMPTION		20,633	20,633	20,644	10,303		(14)	(14)		20,633				109	
92943B-AC-6	WD WOLVERINE HOLDING ITB		12/29/2017 .	Various		20,266	21,364	20 , 189			7,588		7,588		21,364		(1,098)	(1,098)	277	
94946T-AC-0	WELLCARE HEALTH PLANS INC		03/09/2017 _	JPMORGAN CHASE & CO		2,348,775	2,340,000	2,340,000							2,340,000		8,775	8,775		04/01/2025
94973V-AM-9	WELLPOINT INC		06/15/2017 .	MATURED		2,000,000	2,000,000	1,851,369	1,989,820		10 , 180		10 , 180		2,000,000				58,750	
94973V-AV-9	WELLPOINT INC		02/15/2017 .	MATURED		15,000,000	15,000,000	14,929,500	14,998,336		1,664		1,664		15,000,000				178 , 125	
94974B-FD-7	WELLS FARGO & COMPANY		05/08/2017 .	MATURED		4,000,000	4,000,000	3,996,800	3,999,764		236		236		4,000,000		00.400	00.400	42,000	
94974B-FK-1	WELLS FARGO & COMPANY		01/19/2017 _	DEUTSCHE BANK AG		8,779,190	8,750,000	8,750,000	8,750,000						8,750,000		29, 190	29, 190	33,844	04/23/2018
040740 00 0	WELLS FARGO & COMPANY		06/12/2017 .	MIZUHO SECURITIES USA INC.		10,070,300	10,000,000	10,000,000	10,000,000						10,000,000		70,300	70,300	100 200	01/30/2020
94974B-GG-9 94974B-GU-8	WELLS FARGO & COMPANY		02/23/2017 .	WELLS FARGO							39		39				285,630	285 .630		12/07/2046
95081H-AU-8	WESCO AIRCRAFT HARDWARE CORP TL-A		12/29/2017	Various		2.076.200	2,111,200	2.101.472	2.094.057	12.352	3.633		15.985		2, 101, 986		(25,786)	(25,786)		12/07/2046
95081Q-AL-8	WESCO DISTRIBUTION INC		02/03/2017	EXCHANGE		4,500,000	4,500,000	4,500,000	4,500,000	12, 332			13,903		4,500,000		(23,700)	(23,700)		06/15/2024
950840-AC-2	WESFARMERS LTD	n	01/31/2017 .	CANTOR FITZGERALD		20,028,000	20,000,000	20,000,000	20,000,000						20,000,000		28,000	28,000	138,468	
952355-AN-5	WEST CORP		10/10/2017 .	Various		38,254,985	38,571,000	37,450,548	36,961,684	677,263	109,332		786,595		37,748,278		506.707	506.707		07/15/2022
95235L-AX-8	WEST CORP 2016 REPLACE TLB-12		10/10/2017	Various		4,975,031	4,975,031	4,953,865	4,951,561		23,470		23,470		4.975.031					06/17/2023
95235L-AY-6	WEST CORP 2016 REPLACE TLB-14		10/10/2017	Various		2,985,019	2,985,019	2,973,406	2,971,348		13.671		13,671		2,985,019					06/17/2021
68162R-AC-5	WEST CORPORATION TERM LOAN		10/31/2017 .	SCHEDULED REDEMPTION		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, , , , , , , , , , , , , , , , , , , ,												10/10/2024
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
95810D-AL-5	WESTERN DIGITAL CORP US TLB-2		11/08/2017 _	Various		2,741,196	2,786,000	2,740,570	2,734,571		6,604		6,604		2,741,175		20	20		04/29/2023
95810D-AN-1	WESTERN DIGITAL CORPORATION TLB-3		12/29/2017 _	SCHEDULED REDEMPTION		6,913	6,913	6,801			112		112		6,913				22	04/29/2023
958254-AD-6	WESTERN GAS PARTNERS LP		10/25/2017 .	BARCLAYS		4,483,117	4,250,000	4,367,980	4,367,568	ļ	(1,699)		(1,699)	ļ	4,365,869	 	117,247	117,247	247,968	04/01/2044
95931C-AL-1	WESTERN REFINING 2016 INCREM TL		06/01/2017 .	SCHEDULED REDEMPTION		3,725,000	3,725,000	3,652,436	3,630,764		94,236		94,236		3,725,000				87 , 149	06/23/2023
959802-AR-0	WESTERN UNION CO/THE		12/10/2017 .	MATURED		2,000,000	2,000,000	1,990,120	1,998,027		1,973		1,973		2,000,000					12/10/2017
960413-AL-6	WESTLAKE CHEMICAL CORP		_03/01/2017 _	DEUTSCHE BANK AG		7,818,750	7,500,000	7,434,103	7,420,645	ļ	3, 124		3, 124		7,423,769		394,981	394,981	193,672	02/15/2021
I				BANK OF AMERICA/MERRILL		I				Ì			I				I			1
960413-AN-2	WESTLAKE CHEMICAL CORP		01/23/2017 .	LYNCH	+	12,951,950	12,520,000	12,397,144	12,371,650		1,319		1,319		12,372,969		578,981	578,981	119,020	05/15/2023
004455	WESTBOOK OS		00/05:55:5	BANK OF AMERICA/MERRILL	•					Ì									<u> </u>	
96145D-AA-3	WESTROCK CO		09/05/2017 _	LYNCH	+	8,670,692	8,600,000				110		110		8,576,116		94,577	94,577		09/15/2024
96208U-AK-7	WEX INC TLB	-	07/03/2017 .	Various	+	2,958,693	2,985,000	2,955,363	2,956,783	}	1,900		1,900	·	2,958,683		ļ10	10		06/30/2023
96208U-AM-3 94985A-AA-7	WEX INC. TERM LOAN B-2 WFMBS 2006-AR15 A1 RMBS	-	12/29/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION		15,000	15,000	14,867	604.776	·	133		133		15,000				49	
94985A-AA-7 94984S-AA-9	WEMBS 2006-AR15 AT RMBS		12/01/2017 .	SCHEDULED REDEMPTION SCHEDULED REDEMPTION	-		829,244	486.043			91.249		91.249						14,289 12,872	
94985W-DN-8	WEMBS 2006-ART8 TAT RINES	-	12/01/2017 .	SCHEDULED REDEMPTION		350,767					91,249		91,249		350,767					08/25/2036
94985W-DZ-1	WFMBS 2007-11 A96 RMBS		12/01/2017 .	Various		859,553	967,380				58.849	6.046	52,803		859,553					08/25/2037
94985L-AG-0	WFMBS 2007-11 A90 NMBS		12/01/2017	SCHEDULED REDEMPTION		760,147		676.584			124.020		124,020		760 . 147					09/25/2037
94985L-AH-8	WFMBS 2007-13 A8 RMBS		12/01/2017	SCHEDULED REDEMPTION	-	489,820	520,492	434.910	430,602		59,218		59,218		489,820				20,303	
963320-AP-1	WHIRLPOOL CORP		01/19/2017	GOLDMAN, SACHS & CO		3,001,260	3,000,000	2,998,410	2,999,911		34		35,210		2,999,945		1,315	1,315	16,088	
966244-AA-3	WHITEWAVE FOODS CO		.05/18/2017 .	Various		11,666,215	10,433,000	11,006,390	10,915,840	Ī	(28,380)	(28,380)		10,861,377		804,838	804,838		10/01/2022
			T	CITIGROUP GLOBAL		[.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			(20,000	,	[.,000	.,500		,,
969457-BW-9	WILLIAMS COS INC		.06/21/2017 .	MARKETS		3,339,375	3,250,000	3, 152, 500	3, 156, 794		5,063		5,063		3, 161, 857		177,518	177,518	74.759	06/24/2024
96950H-AD-2	WILLIAMS PARTNERS LP		.02/01/2017	MATURED		3,751,000	3,751,000	3,749,923	3,750,908		92		92		3,751,000				135,974	02/01/2017
97246F-AE-6	WILSONART TRANCHE D TL		08/17/2017 .	Various		(4,017)			ļ		ļ	ļ			L	(4,017)	(4,017)		12/19/2023
97246F-AF-3	WILSONART TRANCHE D TL		12/29/2017 .	SCHEDULED REDEMPTION		14,925		14,919			6		6		14,925					12/19/2023
	WINDR_2014-1 CDO - CF - LOANS			CALLED @ 100.000		20,000,000		19,956,000	19,977,359	L	1,582	L	1,582		19,978,941	L	21,059	21,059		04/20/2026

SCHEDULE D - PART 4

				;	Showing All L	_ong-Term E	Bonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/		Adjusted	Foreign			Stock	Stated
											Current			Change in						
OLIOID									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange		T	Dividends	Con-
CUSIP		_			Number of	_			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
				BANK OF AMERICA/MERRILL																
97381W-AT-1	. WINDSTREAM CORP		09/05/2017 _	LYNCH		770,000	1,000,000	1,033,439	1,017,609		(3,964)		(3,964)		1,013,645		(243,645)	(243,645)	71,042	10/01/2021
07004111 AV 0	WINDOTDE IN CORD		00 (00 (0047	BANK OF AMERICA/MERRILL		767.500	4 000 000	4 004 000	000 000	00 477	(04)		00.000		1.000.393		(000,000)	(000, 000)	FO 0F0	00 (04 (0000
97381W-AX-2 94945P-AA-3	WINDSTREAM CORP		08/29/2017 _ 12/15/2017 _	LYNCH			1,000,000 205,804	1,001,000	980,000	20,477	(84)		20,393				(232,893)	(232,893)		06/01/2022
92929L-AP-3	. WMG ACQUISITION CORP TLC			Various		205,804 6,752,837	6,787,601		6,750,978		1.845		1,845		6,752,823		14	14		06/15/2033
981464-CW-8	WORLD FINANCIAL NETWORK CREDIT ABS			BNP CAPITAL MARKETS		7,144,648	7,000,000	6,999,831	6,999,942		18		18		6,999,960		144,688	144,688		01/17/2023
98310W-AH-1	WYNDHAM WORLDWIDE			MATURED		2,000,000	2,000,000	1,995,780	1,999,849		151		151		2,000,000					03/01/2017
1				JEFFERIES & COMPANY,					//											
98310W-AN-8	. WYNDHAM WORLDWIDE CORP		06/05/2017	. INC		4,389,018	4,250,000	4,240,438			163		163		4,240,601		148,417	148,417	40,906	04/01/2027
1				SUNTRUST INVESTMENT							I	I	I				I			
98389B-AU-4	XCEL ENERGY INC		04/21/2017 _	SERVICES, INC.	ļ	4,309,288	4,250,000	4,241,755	4,241,813		224	ļ	224		4,242,037		67,251	67,251		12/01/2026
984121-CH-4	XEROX CORP		03/17/2017	Various		4,740,152	5,000,000	4,997,800	4,998,722				77		4,998,798		(258,646)	(258,646)	47,444	
984121-CK-7 984121-CF-8	XEROX CORPXEROX CORPORATION		03/17/2017	. Various MATURED		3,591,703	3,816,000	3,799,200 7.634.175	3,800,688 7.506.036		836	·	836		3,801,524		(209,821)	(209,821)	57 , 134	09/01/2020
984121-0F-8 984121-0Q-4	XEROX CORPORATION			NATUHED		7,500,000 17,119,504			/,500,036		(6,036)		(6,036)		7,500,000 17,186,314		(66,810)	(66,810)		03/15/2017 03/15/2023
98379E-AD-8	XPO LOGISTICS TLB		05/01/2017	DISTRIBUTION		(6, 109)	17,200,000	17 , 100 , 240			14		14		17 , 100 , 3 14		(6,109)	(6, 109)	20,330	11/01/2021
3037 3L-AD-0	AFO EOGISTICS IEB		1.05/01/2017	REALIZED GAIN/LOSS FROM		(0, 103)	/										(0, 103)	(0, 103)		11/01/2021
98385X-AL-0	XTO ENERGY INC		.08/01/2017	MKTDEF TRANSFER		175.857											175,857	175.857		08/01/2017
98886Y-AA-6	ZAIS2_2014-2A CDO - CF - LOANS		04/25/2017	SCHEDULED REDEMPTION		17,500,000	17,500,000	17,409,000	17,444,819		55, 181		55, 181		17,500,000				217,551	_07/27/2026 _
98919M-AL-9	ZAYO GROUP INCREMENTAL REFI TLB-2		03/30/2017	Various		(537))										(537)	(537)		01/19/2024
BASOMP-TE-6	. ZAYO GROUP INCREMENTAL REFI TLB-2		02/23/2017	Various		(1, 116)											(1,116)	(1,116)		01/19/2024
98920U-AG-9	. ZEBRA TECHNOLOGIES NEW TL		07/26/2017 _	Various		6,978,632	6,991,595	6,977,309	6,977,503		1, 122		1, 122		6,978,625		7	7		10/27/2021
98920U-AH-7	ZEBRA TECHNOLOGIES TRANCHE B TL		12/27/2017 _	. SCHEDULED REDEMPTION		795,077	795,077	793,353			1,725		1,725		795,077				2,278	
98877D-AB-1	ZF NORTH AMERICA CAPITAL INC	C	04/11/2017 _	MORGAN STANLEY		16,640,000	16,000,000	16, 109, 120	16,097,582	6,649	(5,295)		1,354		16,098,936		541,064	541,064		04/29/2022
98877D-AC-9 N9833R-AD-1	ZF NORTH AMERICA CAPITAL INCZIGGO SECURED FIN PRISHIP TL-D	C	09/27/2017 02/17/2017	Various		20,544,388	19,450,000	19,474,313	19,451,907	23,676	41		23,718		19,475,625		1,068,763	1,068,763		04/29/2025
N9833R-AD-1	ZIGGO SECURED FIN PRISHIP IL-DZIGGO SECURED FIN PSHIP TLE	. D	09/01/2017	Various Various		6,932,340 3,997,366	6,932,340 4,000,000	6,890,624 3,990,000	6,890,405		41,936		41,936 324		6,932,340 3,990,324		7,042	7,042		08/31/2024
98954N-AA-7	ZIGGO SECURED FINANCE BV	D	05/25/2017	GOLDMAN, SACHS & CO.		29,573,625	29,300,000	29,300,000	28,561,640	738.360			738,360		29,300,000		273.625	273.625		04/15/2023
N0501W-AE-8	ZIGGO TL-B2	D	.01/03/2017	Various		20,010,020	20,000,000		20,001,040								270,020	270,020		01/15/2022
N0501W-AG-3	ZIGGO TL-B3	D	01/03/2017	Various																01/15/2022
98978V-AG-8	ZOETIS INC		10/12/2017	CALLED @ 100.165		8,000,000	8,000,000	7,996,106	7,998,976		736				7,999,712		288	288		02/01/2018
472712-ES-3	JEFFERSON CNTY AR POLL CONTROL REVENUE-R		10/01/2017	MATURED	ļ	7,000,000	7,000,000	7,000,000	7,000,000		ļ	ļ	ļ	ļ	7,000,000		ļ	ļ	108,500	10/01/2017
L				BLAIR, WILLIAM, &							I	I	I .				I .			
544445-BJ-7	LOS ANGELES CALIF DEPT ARPTS R		02/17/2017	COMPANY, L.L.C.		445,859	400,000	440,272			(764)		(764)		439,508		6,351	6,351	1,299	05/15/2020
EAAAAE DV 4	LOC ANCELES CALLE DEDT ADDTS D		00/47/0047	BLAIR, WILLIAM, &		470 007	150,000	100 110			(704)	1	(704)		107 100		0.050	0.050	1 040	05/45/0004
544445-BK-4	LOS ANGELES CALIF DEPT ARPTS R		03/17/2017 _	COMPANY, L.L.C BLAIR, WILLIAM, &	 	170,297	150,000	168 , 143			(704)	·	(704)		167,439		2,858	2,858	1,313	05/15/2021
603827-YG-5	MINNEAPOLIS & ST PAUL MINN MET		.02/08/2017	COMPANY, L.L.C.		219.224	200.000	215,414	215,302		(431)	I	(431)		214,871		4,353	4.353	1 170	01/01/2021
000027-10-3	Jamines and Color of TAGE WITHIN MET			BLAIR, WILLIAM, &			200,000	∠13,414			(401)	İ	(401)							
603827-YJ-9	MINNEAPOLIS & ST PAUL MINN MET		_02/06/2017 _	COMPANY, L.L.C.	L	293,315	250,000	288, 108	287,928		(626)		(626)		287,302		6,013	6,013	1,701	01/01/2023 _
			T	BLAIR, WILLIAM, &			,	,					,				,	,		
678657-MJ-3	OKLAHOMA CITY OKLA WTR UTILS T		03/02/2017	COMPANY, L.L.C.		604,090	500,000	623,550	621,687		(2,816)		(2,816)		618,870		(14,780)	(14,780)	7,639	07/01/2024
3899999.	Subtotal - Bonds - Industrial and Misc	ellane	eous (Unaffi	liated)		9,031,636,740	8,993,238,480	8,976,533,306	8,003,471,285	22,790,619	22,417,491	411,374	44,796,736		8,968,662,202		62,974,538	62,974,538	212,815,665	XXX
	ENBRIDGE INC	A	02/07/2017			17,223,550	17,000,000	16,957,500	16,957,500		7		7		16,957,507		266,043	266,043		01/15/2077
693475-AQ-8	PNC FINANCIAL SERVICES GROUP INC		06/02/2017 _	Various		8,620,530	8,500,000	8,202,500	8,202,500		1,032		1,032		8,203,532		416,998	416,998	196,563	12/31/2049
4899999.	Subtotal - Bonds - Hybrid Securities					25,844,080	25,500,000	25,160,000	25,160,000		1,039		1,039		25,161,039		683,041	683,041	328,936	XXX
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		12/12/2017	Various	0.000	63,790,026		59,347,031	51,517,518						59,347,031		4,442,995	4,442,995	2, 197, 910	12/31/2018
8199999.	Subtotal - Bonds - SVO Identified Fur	nds		<u></u>		63,790,026		59,347,031	51,517,518						59,347,031		4,442,995	4,442,995	2,197,910	XXX
	Total - Bonds - Part 4					11,533,454,555	11,368,542,952	11,558,286,139	9.974.178.815	23.151.229	7.439.302	636.316	29,954,215		11,469,931,115		63,523,441	63.523.441	261.923.337	
	Total - Bonds - Part 5					9,447,435,311		9.407.289.881	,,,,010	,,	(10,499,810		(10.499.810)		9,406,838,172	30.508	40.566.631	40.597.139	63,272,295	
	Total - Bonds					20,980,889,866	20,520,013,879	20,965,576,020	9,974,178,815	23, 151, 229	(3,060,508)	636.316	19,454,405		20,876,769,287	30,508	104.090.072	104, 120, 580	325, 195, 631	XXX
	DCP MIDSTREAM PARTNERS		11/14/2017	BARCLAYS	2, 152,000.000	20,980,889,866	20,520,013,879	20,965,576,020	0,011,110,013	20, 101,229	(0,000,308)	030,310	13,404,405		20,876,769,287	30,008	104,080,072	104, 120, 300	J2J, 18U, US I	^^^
29278N-AA-1	ENERGY TRANSFER PARTNERS LP	1		BNP CAPITAL MARKETS	3,600,000.000	3,604,500	100.00	3,600,000							3,600,000		4,500	4,500		
	ENERGY TRANSFER PARTNERS LP			Various	4,880,000.000	4,697,000	100.00	4,880,000							4,880,000		(183,000)	(183,000)	27,391	
373334-11-9	GEORGIA POWER COMPANY			CALLED @ 100.000	50,000.000	5,000,000	100.00	5,000,000	5,092,190	(92, 190)			(92, 190)		5,000,000				345,764	
						, ,			, . , . , . , . , . , . , . , .	, , , , , , , , , , , , , , , , , , , ,					, ,					

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
	_		1			•		Ĭ		11	12	13	14	15		••				[
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal		Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value		,				Disposal	Disposal	on Disposal	Disposal	Year	Date
\$50767-05-2	Description HENKEL VORZUG	eign		GOLDMAN, SACHS & CO.	4.358.000	564,387	1.00	438, 193	value 520.565	Decrease (194,677)	Accretion	Recognized	(11+12-13)	Value		(66,243)	192.437	Disposai 126, 195		Date
S50767-05-2 S71010-69-8	PORSCHE AUTOMOBIL HOLDING SE	B	03/27/2017 .	. GOLDMAN, SACHS & CO Various	9,312.000		0.10	438, 193		(194,6//)			(194,677)	112,30582,688	438 , 193 476 , 495	(86,243)	335,324	304,011	829	
SBYXYL-J2-0	ROLLS-ROYCE PREF C SHARE	В	07/05/2017 .	TENDER OFFER	8,454,964.000	10,928	1.00	12,884						02,000	12,884	(31,313)		(1,956)		
SBZCOL-D2-8	ROLLS-ROYCE PREF C SHARE	B	01/06/2017	TENDER OFFER	5,688,912.000	7,008	1.00	8,952	7,030	1,922			1,922		8,952	(1,944)		(1,944)		
S54971-68-4	VOLKSWAGEN AG_PFD NON VTG PRF NPV	B	11/30/2017 .	Various	6,670.000	1,324,641	1.00	902,243	744,049					158, 193	902,243	(73,495)	495,894	422,398	8,923	
8499999.	Subtotal - Preferred Stocks - Industria	al and	Miscellane	ous (Unaffiliated)		18,140,970	XXX	17,470,765	6,757,641	(284,945)			(284,945)	353, 186	17,470,765	(174,950)	845, 155	670,204	391,903	XXX
	Total - Preferred Stocks - Part 4					18,140,970	XXX	17,470,765	6,757,641	(284,945)			(284,945)	353, 186	17,470,765	(174,950)	845, 155	670,204	391,903	XXX
	Total - Preferred Stocks - Part 5					7,295,933	XXX	7,365,000						· ·	7,365,000		(69,068)	(69,068)	42,968	XXX
	Total - Preferred Stocks					25,436,902	XXX	24,835,765	6,757,641	(284,945)			(284,945)	353, 186	24,835,765	(174,950)	776,087	601, 137	434,871	XXX
	3M COMPANY			Various	53,227.000	9,782,119		8,971,011	9,302,247	(567, 324)			(567,324)		8,971,011		811,109	811,109	28,724	
H0010V-10-1	ABB LTD-REG CMN STK	В	03/27/2017 _	GOLDMAN, SACHS & CO	15,924.000	371,264		281,235	336,545	(62, 359)			(62,359)	7,049	281,235	4,040	85,989	90,029		
002824-10-0	ABBOTT LABS		07/05/2017 .	. Various	12,089.440	540,348		442,987	464,338	(21,369)	ļ	ļ	(21,369)	ļ	442,987		97,362	97,362	3,204	}
00287Y-10-9	ABBVIE INC	n		Various	112,612.000	7,306,534		6,864,003	6,627,576	(242,892)			(242,892)	0.005	6,864,003	440.000	442,530	442,530	53,766	
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A	B	11/02/2017 .	. Various UNION BANK OF	113,071.000	2,504,626		1,520,545	1,585,583	(82,762)			(82,762)	9,095	1,520,545	149,220	834,861	984,081	46,523	
003881-30-7	ACACIA RESEARCH - ACACIA TECHNOLOGIES		11/06/2017 .	SWITZERLAND	15,361.000	77,224		58,218	99,847	(41,628)			(41,628)		58,218		19,006	19,006		
G1151C-10-1	ACCENTURE PLC	1	12/01/2017	Various	61.991.000	7, 171, 725		7,031,931	7,116,350	(236,573)			(236,573)		7,031,931		139.794	139.794	753	
SB1YD5-Q2-4	ACTELION LTD REG	B	04/03/2017	Various	7,902.000	1,709,258		1,520,436	1,714,361	(190,054)			(190,054)	(3,871)	1,520,436	31,515	157,307	188,822		
00507V-10-9	ACTIVISION BLIZZARD INC		03/27/2017	CREDIT SUISSE	8,521.000	420,051		311,954	307,693	4,261			4,261		311,954		108,097	108,097		
D0066B-18-5	ADIDAS SALOMON AG	B	03/27/2017 _	GOLDMAN, SACHS & CO	2, 176.000	416,906		157,886	344,615	(206, 287)			(206,287)	19,558	157,886	(3,680)	262,700	259,021	2,991	
G0084W-10-1	ADIENT PLC	D	03/27/2017 .	. CREDIT SUISSE	4, 186.000	294,508		194,624	245,300	(50,675)			(50,675)		194,624		99,884	99,884	1, 151	
00724F-10-1	ADOBE SYS INC		12/19/2017 .	Various	25,652.000	3,959,652		2, 126, 361	2,640,050	(514,821)			(514,821)		2, 126, 361		1,833,291	1,833,291		
00751Y-10-6 00773T-10-1	ADVANCED AUTO PARTS INC.		10/30/2017 .	Various Various	6,792.000 _ 10,066.000	703,754		713,840 149,949	222,861	(72,912)			(72,912)		713,840 149,949		(10,087)	(10,087) 109,291	4	
N00927-29-8	AEGON	B	11/30/2017 .	. Various	105.674.940	679,701		578,792	582,711	(137,655)			(12,912)	125,703	578,792	(40,504)	141.413	109,291	13.970	
SBVRZ8-L1-3	AENA SA	В	03/27/2017 .	GOLDMAN, SACHS & CO.	931.000	144.684		123.549	127.313	(4, 494)			(4,494)	730	123.549	3,220	17.915	21,135		
00817Y-10-8	AETNA INC.		10/30/2017	Various	11,367.000	1,635,191		1, 194, 123		(352,892)			(352,892)		1, 194, 123		441,068	441,068	5,982	
008252-10-8	AFFILIATED MANAGERS GR		10/30/2017 _	Various	1,131.000	197,437		185,416							185,416		12,021	12,021	452	
001055-10-2	AFLAC INC.		11/01/2017 .	. Various	8,099.000	581,795		469,604	563,690	(94,086)			(94,086)		469,604		112, 191	112, 191	3,483	
00846U-10-1	AGILENT TECHNOLOGIES INC		11/01/2017 .	Various	9,944.000	629,543		589,779	005 004	(00,000)			(00, 000)		589,779	(50.054)	39,764	39,764	1,313	
S22135-38-8	. AGRIUM INC COM	ß	03/27/2017 .	. MORGAN STANLEY UNION BANK OF	3,238.000	307,483		302, 154	325,864	(92,392)			(92,392)	68,682	302, 154	(52,054)	57,383	5,329	2,426	
Y002A1-10-5	AIA GROUP LTD COMMON STOCK	В	03/27/2017 .	SWITZERLAND	61.000.000	386.702		327,313	344,215	(17,042)	I		(17,042)	140	327,313	(727)	60,116	59,389		1
009158-10-6	AIR PRODUCTS & CHEM		11/01/2017	Various	14,625.000	2,028,116		1,919,786	2, 103, 368	(183,581)			(17,042)	170	1,919,786		108,330	108,330	12,578	
N01803-10-0	AKZO N.V.	В	06/14/2017 .	Various	17,579.350	1,515,088		1,213,803	1, 101, 177	(120,235)			(120,235)	216,600	1,213,803	(163,375)	464,660	301,285		
015351-10-9	ALEXION PHARMACEUTICAL INC		11/30/2017 .	Various	51,298.000	6,259,153		6,784,177	6,276,310	522,268		14,401	507,867		6,784,177		(525,024)	(525,024)		
S20116-46-3	ALIMENTATION COUCHE CLASS 'B'VTG COM NPV	B	03/27/2017 .	. MORGAN STANLEY	22,693.000	1,009,914		803,684	771,753	(376,215)	ļ	 	(376,215)	157,927	803,684	(92,562)	298,791	206,230	970	}
G0177J-10-8 018581-10-8	ALLERGAN PLC		11/30/2017 .	Various	20,389.000	3,544,087		5,651,281 2,871,788	4,281,894	1,369,388			1,369,388		5,651,281		(2, 107, 194)	(2, 107, 194)157, 668	57,089	
018581-10-8 D03080-11-2	ALLIANCE DATA SYSTEMS CORP	R	09/19/2017 .	Various	12,568.000 6.338.000	1, 169, 826			2,871,788 1,049,546	(150,910)			(150,910)	226 . 427	2,871,788 1,125,063	(170,080)	214.843	157,668	4,315 6.012	
02079K-30-5		٠	11/01/2017 .	. Various	14,629.000	12,642,868		1, 125,063	1, 183, 847	(1,268,440)			(1,268,440)		1, 125,063	(170,000)	2,246,177	2,246,177		
02079K-10-7	ALPHABET INC CLASS C		11/01/2017	Various	8,261.000	6,794,333		5, 193, 072	5,977,746	(1,254,412)			(1,254,412)		5, 193, 072		1,601,260	1,601,260		
022098-10-3	ALTRIA GROUP INC.		10/03/2017 .	Various	77,713.000	5,572,830		5,210,878	4,970,949	(72,712)			(72,712)		5,210,878		361,952	361,952	40,549	
E04908-11-2	AMADEUS IT HOLDING CMN STK	В		GOLDMAN, SACHS & CO	6,088.000	308,383		222,943	277,208	(110, 127)			(110, 127)	55,861	222,943	(30,960)	116,400	85,441	2, 122	
023135-10-6	AMAZON COM INC	ļ	12/19/2017 .	Various	20,355.000	17,850,124		13,605,210	13,346,936	(2,207,075)	ļ		(2,207,075)	ļļ-	13,605,210		4,244,914	<u>4</u> ,244,914		}
000000 40 0	ANCOR LTD ORD	n n	03/27/2017 .	MACQUARIE CAPITAL (USA)	47 400 000	404 000		400 005	405 400	/50.0011	I		(50.001)	44.050	100 005	/00 044	40 404	04 577	0.000	1
003080-10-0 023608-10-2	AMCOR LTD ORD	B	12/01/2017 .	INC. Various	17,108.000 37.580.000	194,202 1,991,187		169,625 1,857,957	185, 199 1,878,068	(56,624)			(56,624)	41,050	169,625 1,857,957	(23,614)	48, 191	24,577 133,231	3,336 4.192	
02376R-10-2	AMERICAN AIRLINES GROUP INC		09/19/2017 .	Various	6,303.000			317,923	1,070,008	(117,424)	1		(117,424)		317,923		(35,932)	(35,932)	4, 192	
025537-10-1	AMERICAN ELEC PWR INC		1.12/01/2017	Various	18.691.000	1,372,185		1,286,315			L				1.286.315		85.871	85.871	10.778	
025816-10-9	AMERICAN EXPRESS CO		12/01/2017	Various	4,278.000	332, 191		253,037	315,951	(64, 103)			(64, 103)		253,037		79, 154	79, 154	1,369	
025932-10-4	. AMERICAN FINANCIAL GROUP INC		12/01/2017 _	Various		847,813		846,468							846,468		1,346	1,346	2,601	
026874-78-4	AMERICAN INTL GROUP INC		11/30/2017 _	Various	183,400.000	11,752,026		11,454,547	11,977,854	(520,095)	ļ	3,211	(523, 307)	ļļ-	11,454,547		297,479	297 , 479	33,643	
03027X-10-0	AMERICAN TOWER CORP		11/01/2017 .	Various	9,303.000	1, 182, 486		831,591	713,234	(219,410)	<u> </u>	ļ	(219,410)	ļ	831,591		350,895	350,895	3,915	}
03076C-10-6 03073E-10-5	AMERIPRISE FINL INC		10/30/2017 .	Various Various	76,790.000 40.652.000	9,592,951 3,546,747		8,558,948 3,220,454	7,665,621 2,913,594	(145,390)			(145,390)		8,558,948 3,220,454		1,034,003	1,034,003	33,245	
00010L-10-0	/ INILITY OUD TOLDET TOLITY OUT II'		14/01/401/ _	. rui i vuo		, ١٩١, ١٩٥, ١٧ , ١٩١			, ت ان , 54	(11,090)	k		(11,090)	h	454, 240, د			020,230		

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
									_	11	12	13	14	15	-		_			
														Total						
												Current	Total	Foreign					Bond	
												Year's		Exchange	Book/				Interest/	
									Dries Vees		0		Change in			Faraian				Ctatad
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	_ Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	•	Ť		BANK OF AMERICA/MERRILL								Ŭ	` '							
031100-10-0	AMETEK INC		12/01/2017	LYNCH	19.000	1,370		1,260							1,260		110	110		
031162-10-0	AMGEN INC		11/01/2017 .	Various	69,438.000	11,650,329		10,025,255	9,854,408	(187,892)			(187,892)		10,025,255		1,625,074	1,625,074	78, 156	
Q0344G-10-1	AMP LTD	. B	11/30/2017 _	GOLDMAN, SACHS & CO	304, 189.000	1, 180, 143		1,363,845	1,110,126	98,249			98,249	155,471	1,363,845	(104, 160)	(79,543)	(183,703)	67,096	
032095-10-1	. AMPHENOL CORP		12/01/2017 .	Various	36,370.000	2,468,788		2, 110, 853	2,444,064	(333, 211)			(333,211)		2, 110, 853		357,935	357,935	6,767	
032511-10-7	. ANADARKO PETE CORP		11/30/2017 .	Various		2, 116, 093		2,262,031	3,010,384	(748, 352)			(748,352)		2,262,031		(145,939)	(145,939)	6, 148	
032654-10-5	ANALOG DEVICES INC		10/30/2017 .	Various	9,316.220	738,631		724,244							724,244		14,388	14,388	37	
03349M-10-5	_ ANDEAVOR	-1	11/01/2017	Various	1,368.000	135,242		128,770		ļ	ļ	.	ļ		128,770		6,473	6,473	807	
G03764-13-4	- ANGLO AMERICAN PLC CMN STK	- B	11/30/2017 .	Various	73,760.000	1,322,545		325,547	1,057,241	(1,056,301)	ļ		(1,056,301)	324,607	325,547	(55, 431)	1,052,430	996,999	31,633	
B63151-12-8	ANHEUSER BUSCH INBEV SA NV	. B	11/30/2017 .	Various	25,840.000	2,979,027		3, 186, 025	2,740,464	347,218			347,218	98,342	3, 186, 025	290,871	(497,869)	(206,998)	73,669	
03662Q-10-5 03674X-10-6	ANSYS INC		12/01/2017 .	Various	9,330.000	1, 184, 108		1,064,959	175,084	(9,035)			(9,035)		1,064,959		119, 149 6, 468	119,149 6,468		
	ANTHEM INC		12/11/2017	Various	119,248.000	2,826,683		2,820,215	2,820,215	/000 045			(000.045)		2,820,215					
036752-10-3 Q09504-13-7	ANZ NATIONAL BANK		12/01/2017 .	Various Various	24,079.000 86,934.000	3,474,771 1,903,708		3,255,596 2,195,472	3,378,307 1,914,906	(232,015)			(232,015)	424,448	3,255,596	(310,817	219, 175 19, 053	219, 175	93,305	
G0408V-10-2	AON PLC	. D	07/05/2017 .	Various		2,609,708		2, 195, 472	2,555,375	(242, 281)			(242,281)	424,448	2, 195, 472	(310,817	296,613		7,561	
037411-10-5	APACHE CORP		11/30/2017	Various	32,917.000	1,412,663		1,458,330	2,089,242	(615, 849)		15.064	(630,912)		1,458,330		(45,667)	(45,667)		
037833-10-0	APPLE INC.		12/01/2017	Various	168,447.000	22,317,226		18,375,392	17,479,323	(1,638,792)		13,004	(1,638,792)		18,375,392		3,941,835	3,941,835	52.713	
038222-10-5	APPLIED MATERIALS INC		11/01/2017	Various	289,506.000	10,876,749		8,260,379	9,222,992	(1,115,418)			(1,036,792)		8,260,379		2,616,370	2,616,370	17,982	
03852U-10-6	ARAMARK		11/01/2017	Various	1,659.000	66.607		67,961	, LLL, OOL	(1,110,410)			(1,110,410)		67,961		(1,354)	(1,354)	167	
039483-10-2	ARCHER DANIELS MIDLAND CO		12/01/2017	Various	45,453.000	1,900,378		2,042,554	2,071,780	(32, 173)			(32, 173)		2,042,554		(142, 176)	(142, 176)	42,701	
03965L-10-0	ARCONIC INC INC		1.03/27/2017	CREDIT SUISSE	21,772,000	578 . 186		469.458	403.653	65.805			65,805		469.458		108,729	108,729	1,306	
04247X-10-2	. ARMSTRONG WORLD IND		02/06/2017	Various	56,892.000	2,225,261		2,285,929	2,378,086	(92, 156)			(92, 156)		2,285,929		(60,669)	(60,669)		
042735-10-0	ARROW ELECTRONICS INC		10/03/2017 .	Various	10,597.000	811,359		836,421							836,421		(25,062)	(25,062)		
363576-10-9	_ ARTHUR J GALLAGHER & CO		06/01/2017 .	Various	39,052.000	2, 112, 883		1,986,575	2,029,142	(42,567)			(42,567)		1,986,575		126,307	126,307	1,370	
N07059-20-2	ASML HOLDING N.V.	B	03/27/2017	GOLDMAN, SACHS & CO	1,125.000	149,429		112,728	126,550	(41, 124)			(41, 124)	27,302	112,728	(17,042)	53,742	36,700		
W0817X-20-4	ASSA ABLOY B ORD	B	11/30/2017 .	MORGAN STANLEY		175,024		182,839	160,005	16, 165			16 , 165	6,669	182,839	8,494	(16,309)	(7,815)	2,484	
S40567-19-0	. ASSICURAZIONI GENERALI S.P.A	. B	11/30/2017 .	Various	112,054.000	1,918,638		1,367,560	1,668,828	(594, 379)			(594,379)	293, 111	1,367,560	(101,887)	652,965	551,079	43,501	
806731-23-6	ASSOCD BRIT FOODS ORD GBP0.0568	. B	12/01/2017	Various	45,930.000	1,826,957		2, 170, 661	1,557,880	183,830			183,830	428,951	2, 170, 661	(298,585)	(45, 120)	(343,705)	21,509	
J96216-12-2	ASTELLAS PHARMA INC	B	11/30/2017	Various	189,810.000	2,418,381		2,737,777	2,642,058	79,023			79,023	16,696	2,737,777	104,842	(424,238)	(319,396)	51,729	
G0593M-10-7	. ASTRAZENECA PLC ORD USDO.25	. B	11/30/2017 .	Various	45,281.000	2,927,754		2,916,320	2,482,846	(449,677)		407.074	(449,677)		2,916,320	(560,775)	572,208	11,433	125,225	
00206R-10-2	AT&T INC		12/01/2017 .	Various	247,812.000	9,591,469		9, 125, 912	10,001,057	(1,224,983)		127,271	(1,352,254)		9, 125, 912		465,558	465,558	311,293	
049560-10-5	. ATMOS ENERGY CORP.		12/01/2017	Various	15.000	1,352		1,266	0.004.440	(4.040.045)			(4.040.045)	1 ADE EA1	1,266	(1 000 057)	86	86	4	
G0692#-10-2 053015-10-3	AURIGEN RE CAPITAL LIMITED	D	10/06/2017 .	Various	681, 120.000 55, 447.000	5,834,198 5,409,994		6,319,738 5,184,008	6,081,142 5,686,715	(1,246,945)		1, 164	(1,246,945)	1,485,541	6,319,738 5,184,008	(1,232,957)	747,417 225,986	(485,540)	27,286	
053332-10-2	AUTOZONE INC	-	11/30/2017 .	Various				5, 184,008		(237,571)	1	1, 164	(237,571)		5, 184,008		(378,016)	(378,016)	21 ,286	
053484-10-1	AVALONBAY CMNTYS INC		08/29/2017	Various	10.351.000	1,876,495		1.843.232	1,721,012	(201, 311)			(201,311)		1.843.232			33,263	21.052	
053611-10-9	AVERY DENNISON CORP		12/01/2017	Various	86.556.000	6,609,701		6,066,356	5,980,216	(37,498)			(37,498)		6,066,356		543,345	543,345	17.679	
G0683Q-10-9	AVIVA ORD GBPO.25	В	11/30/2017	Various	265,467.000	1,835,977		1,754,005	1,595,510	(23, 905)		289.949	(313,853)	472,349	1,754,005	(266,060)	348.032	81.972	84 . 128	
F06106-10-2	AXA	B	03/27/2017	GOLDMAN, SACHS & CO	10,847.000	279,829		259,227	274,409	(96,431)			(96,431)	81,249	259,227	(52,829)	73,431	20,602		
G06940-10-3	BAE SYSTEMS ORD GBP0.025	B	11/30/2017 .	Various	288,493.000	2,223,249		2, 122, 924	2,108,558	(588, 384)			(588,384)	602,750	2,122,924	(364,627)	464,952	100,325	48,912	
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	//	
057224-10-7	BAKER HUGHES INC		07/05/2017	Various	31,389.000	1,726,270		1,824,874	2,039,343	(214, 469)	ļ	.	(214,469)	ļ	1,824,874	L	(98,604)	(98,604)	10,276	ļ
058498-10-6	. BALL CORP COM		03/27/2017 .	CREDIT SUISSE	1,896.000	139,783		142,314	142,333	(19)			(19)		142,314		(2,530)	(2,530)	246	
05965X-10-9	BANCO SANTANDER CHILE ADR	D	09/12/2017 .	Various	6,913.000	176,468		121,945	151 , 187	(29, 242)			(29,242)		121,945		54,523	54,523	5,906	
E19790-10-9	BANCO SANTANDER SA EUR 0.5	. B	11/30/2017 .	Various	547, 139.770	3,643,119		2,397,402	2,861,816	(1,052,580)	ļ		(1,052,580)	574,361	2,397,402	(177 , 129)	1,422,846	1,245,717	73,051	
060505-10-4	BANK AMER CORP COM		11/01/2017	Various	1,292,260.000	29,565,469		27,729,918	27,961,782	(905, 227)	ļ	.	(905,227)	ļ	27,729,918		1,835,550	1,835,550	11,555	
064058-10-0	BANK NEW YORK MELLON CORP		12/01/2017 .	Various	18,249.000	843,943		685,902		(178,736)			(178,736)		685,902		158,041	158,041	3,467	
S20762-81-1	BANK NOVA SCOTIA HALIFAX COM	. B	03/27/2017 .	MORGAN STANLEY	16,745.000	980,267		745,481	933,490	(216,663)			(216,663)	28,654	745,481	(16,519)	251,305	234,786	8,025	
064057-10-2	BANK OF NEW YORK CO., INC.		03/02/2017 _	CANCELLED TRADE	0.000	48,220		0 444 040	0.700.005	/4 545 050			(4 545 050)	007 471	0 444 040	(054 440)	48,220	48,220		
G08036-12-4	BARCLAYS ORD GBP0.25	. B	11/30/2017	Various	1,011,577.000	2,668,083	·	2,144,249	2,793,025	(1,515,950)	}	-	(1,515,950)		2,144,249	(354, 148)	877,983	523,834	37,674	
067383-10-9 \$20246-44-3	BARD (C.R.) INC.		12/29/2017 .	Various	16,284.000	4,587,724 1,432,125		3,515,943	3,658,363	(142,420)	 	-	(142,420)	200 404	3,515,943	(88, 158)	1,071,780	1,071,780	10,071	
071813-10-9	BARRICK GOLD CORP COM NPVBAXTER INTL INC	B	11/30/2017 .	Various Various	98,930.000			628,494 1,611,381	1,585,330 1,808,540	(397,805)			(1,284,936)	328, 101	628,494	(88, 158)	891,789 736,418	803,631 736,418	9,266	
D07112-11-9	BAYER AG ORD NPV	 R	11/01/2017 .	Various	23,503.000	3,002,354		2,655,269	2,457,412	(397,805)	1	473,470	(301,758)	499,615	2,655,269	(144,738)	491,823		58,836	
D12096-10-9	BAYERISCHE MOTOREN WERKS AG	R	11/30/2017 .	Various	14.606.000	1.474.520		1.423.727	1,367,254	(111,806)		101.429	(213,235)	269,708	1,423,727	(74,769)	125,563	50.793	47.723	
054937-10-7	BB+T CORP		11/01/2017 .	Various		141,289		114,748	150,417	(35,669)			(35,669)	200,700	114,748	(17,103	26,541	26,541	960	
S55019-06-1	BBVA(BILB-VIZ-ARG) EURO.49	В	11/30/2017	Various	247, 103.000	2, 107, 148		1,416,804	1,671,694	(548, 342)			(548,342)	277,535	1,416,804	(64,706)	755,050	690,343	34.477	
	BCE INC COM NPV	B	03/27/2017	MORGAN STANLEY	3.204.000	141.224		136.540	138.644	(2.718)			(2.718)		136.540	(306)	4.990	4.685	2.881	

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												Year's	Change in	Exchange	Book/				Interest/	
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									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Eor	Disposal	Name	Shares of	Con-			Carrying						Disposal		Gain (Loss)		During	Maturity
	Danasistias	For-					DV-l	A -41 O4		Increase/	tization)/	Impairment	Value	Carrying		(Loss) on		(Loss) on		
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
075887-10-9	BECTON DICKINSON		07/05/2017 .	Various	13,318.000	2,289,633		2,015,917	2,204,795	(188,878)			(188,878)		2,015,917		273,716	273,716	2,050	
075896-10-0	BED BATH & BEYOND INC		11/30/2017 .	Various	32,962.000	737,907		773,618	1,339,576	563,394			(565,958)		773,618		(35,711)	(35,711)	18 , 129	
081437-10-5	BEMIS CO INC		05/03/2017 .	Various	35,645.000	1,663,610		1,704,544	1,704,544	(FOF OOA)			(FOF 004)		1,704,544		(40,933)	(40,933)	7,067	
084670-70-2	BERKSHIRE HATHAWAY INC - CL B		10/03/2017	Various	10,533.000	1,832,137		1,216,242 1,585,537	1,079,905	(535,081)			(535,081)	400, 470	1,216,242	(004.054)	615,894 845.772	615,894		
Q1498M-10-0 G10877-10-1	BHP BILLITON LTD COMN STOCK	B	11/30/2017 .	GOLDMAN, SACHS & CO Various	91,567.000	2,206,456 1,568,211		1,025,701	1,931,708 1,478,236	(886, 828)			(774,343)	428, 172434, 293	1,085,537	(224,854)	720,750	620,919 542,510		
09062X-10-3	BIOGEN INC	D	11/30/2017	Various	17,922.000	5,680,682		5,385,901	4,339,341	29,645				434,293	5,385,901	(1/0,239)	294,782	294,782	04, 177	
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		10/30/2017	Various	34,413.000	3,063,068		2,847,144	2,850,773	(3,629)			(3,629)		2,847,144		215,924	215,924		
09075E-10-0	BIOVERATIV INC		11/30/2017	Various	5,262.000	234,689		237,802		(0,029)	ļ		(0,029)		2,047,144		(3, 113)	(3, 113)		
30070L 10 U	5.0.2			BANK OF AMERICA/MERRILL	, 202.000	207,009		201,002			[Ī	[[(0, 110)		
F10580-23-8	BNP PARIBAS S.A.	В	03/27/2017	LYNCH	10.457.000	687.000		513.777	667.837	(298, 139)		. L	(298, 139)	144,078	513.777	(77,669)	250,893	173,223		
097023-10-5	BOEING CO		12/19/2017	Various	73,216.000	14,687,803		10,521,432	10,925,622	(1,068,918)			(1,068,918)	[10,521,432	[4, 166, 371	4, 166, 371	156,676	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		.07/05/2017	Various	13,805.000	339,278		186,965	298,602	(111,638)			(111,638)		186,965		152,313	152,313		
G12793-10-8	BP PLC	B	11/30/2017	Various	657,618.000	4,353,442		3,644,077	4, 140, 935	(899, 498)		925,751	(1,825,249)	1,328,391	3,644,077	(621,606)	1,330,970	709,364	265,234	
Q6634U-10-6	BRAMBLES	. B	11/30/2017	Various	209,585.000	1,570,893		1,668,327	1,881,830	(422,747)			(422,747)	209,244	1,668,327	(78,952)	(18,482)	(97,434)	37 , 258	
J04578-12-6	BRIDGESTONE	B	03/27/2017	MORGAN STANLEY	3,800.000	154,000		127,854	137,293	(19,333)			(19,333)	9,894	127,854	(1,893)	28,039	26, 146	2, 168	
10922N-10-3	BRIGHTHOUSE FINANCIAL INC		11/30/2017 .	Various	3,541.370	208 , 183		231,643							231,643		(23,460)	(23,460)		
110122-10-8	BRISTOL MYERS SQUIBB CO		12/01/2017 .	Various	41,065.000	2,536,860		2,489,409	2,329,711	85, 107			85, 107		2,489,409		47,451	47,451	52,710	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	. B	11/30/2017 .	Various	5,297.000	348,072		290,765	302,488	(15,089)			(15,089)	3,366	290,765	1,792	55,515	57,307	8,080	
G15540-11-8	BRITISH LAND COMPANY PLC	. B	11/30/2017 .	Various	172,790.000	1,471,190		1,317,998	1,344,031	225,672		635,283	(409,611)	383,578	1,317,998	(193,146)	346,338	153 , 192	55,059	
G15632-10-5	BRITISH SKY BROADCASTING GROUP, PLC.	. B	11/30/2017	MORGAN STANLEY	140,055.000	1,775,445		2, 124, 301	1,715,014	(69,068)			(69,068)	478,355	2, 124, 301	(297,751)	(51, 105)	(348,856)		
Y09827-10-9	BROADCOM LTD	. D	11/15/2017 .	Various	18,569.000	4,438,105		2,272,577	2,717,839	(1, 185, 146)			(1, 185, 146)		2,272,577		2, 165, 527	2, 165, 527	28,707	
11133T-10-3 112585-10-4	BROADRIDGE FINANCIAL SOLUTIONSBROOKFIELD ASSET MANAGEMENT. CL A		12/01/2017 .	Various	11,439.000	879,633			170 000	(40,004)			(40.001)	20,000	874,346	(00,000)	5,287	5,287	11	
115637-20-9	BROWN FORM AN CORP CLASS B	. В	05/30/2017 . 01/18/2017	VariousVarious	5,337.000 112,074.000	197,354 4,990,243		169,000 5,026,859	176,302 5,034,364	(49,891)			(49,891) (7,505)	36,938	169,000 5,026,859	(28,003)	56,357 (36,616)	28,354 (36,616)	1,222 8,023	
G16612-10-6	BT GROUP PLC ORD GBPO.05	D	11/30/2017	Various	631,218.000	2,228,377		2,511,574	2,861,690	483,992		1,681,600	(1, 197, 608)	847,492	2,511,574	(382,794)	99,596	(283, 197)	124,384	
G16962-10-5	BUNGE LTD	. D	11/30/2017	Various	27,780.000	2,061,917		2,049,738	1,917,683	39.999			(1, 197,008)	047,492	2,049,738	(302,794)	12.179		27,339	
G1700D-10-5	BURBERRY GROUP	R	11/30/2017	Various	89,688,000	2,023,783		1.888.884	1,659,019	(229, 932)			(229,932)	459.797	1.888.884	(323, 492)	458,391	134 . 898	29 . 136	
12673P-10-5	CA INC		11/01/2017	Various	53,842.000	1,724,058		1,709,187	1,710,560	(223,302)		1.373	(1,373)		1,709,187	(020, 432)	14,871	14,871	9,073	
127387-10-8	CADENCE DESIGN SYSTEMS INC		11/01/2017	Various	2,057.000			68,889							68,889		9,311	9,311		
131347-30-4	CALPINE CORP	-	01/04/2017	Various	300,067.000	3,485,007		3,429,766	3,429,766						3,429,766		55,241	55,241		
133131-10-2	CAMDEN PROP		08/29/2017	Various	741.000	65,966		63,363							63.363		2,603	2,603	556	
134429-10-9	CAMPBELL SOUP CO		10/30/2017	Various	13,803.000	724,749		716,995							716,995		7,755	7,755	4,831	
S21705-25-6	CANADIAN IMP BANK COM NPV	. B	11/30/2017 .	Various	26,773.000	2,390,095		1,984,060	2, 187, 279	(529, 395)			(529, 395)	326 , 175	1,984,060	(209,094)	615, 130	406,036	65,603	
S27931-15-3	CANADIAN PACIFIC RAILWAY LTD	. B	11/30/2017 .	Various	10,987.000	1,871,219		1,511,871	1,569,419	(318,775)			(318,775)	261,227	1,511,871	(167,897)	527,246	359,349	13,375	
J05124-14-4	CANON	. B	06/19/2017 _	Various	13,300.000	429,443		379,344	375,732	(3,616)			(3,616)		379,344	12,749	37,351	50 , 100	8,057	
G1846J-11-5	CAPITA GROUP PLC CMN STK	. B	11/30/2017 .	Various	111,613.000	759,601			732,326	(205, 214)			(205,214)	205,213	732,326	(129,786)	157,061	27 , 275	19,629	
14040H-10-5	CAPITAL ONE FINL CORP	-	10/03/2017 .	Various	173,651.000	15,279,884		13,835,691	15, 149, 313	(1,312,975)		647	(1,313,622)	· -	13,835,691		1,444,193	1,444,193	19,978	
14149Y-10-8	CARDINAL HEALTH INC		11/30/2017 .	Various	27,474.000	1,674,959		2,112,066	1,977,304	134,762			134,762		2, 112,066		(437, 106)	(437 , 106)	47 , 162	
143658-30-0	CARNIVAL CORP		11/01/2017 .	Various	5,066.000	322,641		273,842	125,933	(28,206)			(28,206)		273,842		48,799	48,799	1,903	
F13923-11-9	CARREFOUR EUR2.50	B	11/30/2017 .	Various	68,690.000	1,445,975		1,719,606	1,658,398	224,966		346,077	(121, 111)	182,318	1,719,606	44,072	(317,702)	(273,630)	46,609	
146229-10-9	CARTER'S INC	-	08/02/2017 .	CANCELLED TRADE	0.000	568				/75 000	}	·	/75 655	}		}	568	568		
149123-10-1	CATERPILLAR INC	-	03/27/2017 .	CREDIT SUISSE	3,036.000	277,809		206,327	281,559	(75, 232)		·	(75,232)	·	206,327		71,483	71,483	2,338	
12503M-10-8	CBOE GLOBAL MARKETS INC		12/01/2017 .	Various	9,447.000 217,408.000	940,299 7,077,744			6,844,761	(274, 142)			(274, 142)	·	878,854		61,445	61,445	16	
12504L-10-9 124857-20-2	CBRE GROUP INC		12/01/2017 .	VariousVarious	217,408.000			6,572,386 5,689,903	5,844,761	(334, 212)			(274, 142)		6,572,386 5.689.903		505,358	505,358 466.320	18.644	
\$21715-73-5	CDN NAT RES COM NPV	R	11/1//2017 .	Various						(334,212)	ļ	·	(334,212)	336,893		(137,682)	1, 124, 050	986,368	44,381	
S21715-73-5 S21806-32-8	CDN NATL RAILWAYS COM NPV	B	03/27/2017 .	MORGAN STANLEY	3,601,000	2,748,936		1,762,367	2,665,995	(53, 133)		-	(53, 133)	2,819	1,762,367	(137,082)			44,381	
12514G-10-8	CDW CORP/DE	J	10/03/2017	Various	13,972.000	855.997				(30, 133)			(30, 100)	2,019		(1,797)	(37,765)	(37,765)	1,558	
151020-10-4	CELGENE CORP.		12/01/2017	Various	53,626.000	6,279,461		5,855,568	6,207,210	(351,641)			(351,641)		5,855,568		423,892	423,892		
SB57FG-04-7	CENOVUS ENERGY INC	B	11/30/2017	Various	78,732.000	751,466		579,563	1, 191, 797	(143, 862)		624,500	(768,361)	156, 127	579,563	(41,810)	213,713	171,903	7,761	
15135B-10-1	CENTENE CORP		12/01/2017	Various	6.000	607		580		(140,002)					580		27	27	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
15189T-10-7	CENTERPOINT ENERGY INC		11/01/2017	Various	3,469.000	103,667		94,981							94,981		8,686	8,686	928	
G2018Z-14-3	CENTRICA ORD GBPO.0617284	B	11/30/2017	Various	371,391.000	726,903		1,206,824	1,074,308	(169,722)			(169,722)	302,238	1,206,824	(173,633)	(306,288)	(479,921)	58,645	
156700-10-6	CENTURYLINK INC		11/30/2017 .	Various	38,802.000	566,011		1,085,236	922,712	162,524			162,524	ļ[1,085,236	ļ	(519, 225)	(519, 225)	83,812	
125269-10-0	CF INDUSTRIES HOLDINGS		10/30/2017 .	Various	24,983.000	730,796		717,512		. , . = .					717,512		13,284	13,284	3,755	
808513-10-5	CHARLES SCHWAB		09/19/2017 .	Various	71, 196.000	2,955,401		2,718,318	2,810,106	(91,788)			(91,788)	ļ	2,718,318		237,083	237,083	2,714	
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A		12/01/2017	Various	1.867.000	603,389		421,008	535,243	(117, 143)			(117, 143)		421,008	l	182.381	182,381		

SCHEDULE D - PART 4

					Showing All L	.ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
1		1						ĺ		11	12	13	14	15		1		[
														Total						
												Current	Total	Foreign					Bond	
															D1./					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	D						D 1/ 1													
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
163072-10-1	CHEESECAKE FACTORY INC		04/25/2017 .	STIFEL CAPITAL MARKETS	1,036.000	67 , 309		52,338	62,036	(9,698)			(9,698)		52,338		14,972	14,972	249	
16411R-20-8	CHENTERE ENERGY INC		11/30/2017 .	BARCLAYS	21,811.000	1,053,818		1,118,911	903,630	215,282			215,282		1, 118, 911		(65,094)	(65,094)		
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	
166764-10-0	CHEVRON CORP		12/01/2017 .	Various	29,627.000	3,320,104		3,030,566	3,014,062	(402,797)			(402,797)		3,030,566		289,538	289,538	78,373	
169656-10-5	CHIPOTLE MEXICAN GRILL		11/30/2017 .	JPMORGAN CHASE & CO	2,879.000	876,310		1,219,257	1,086,304	132,952			132,952		1,219,257		(342,946)	(342,946)		
H1467J-10-4	CHUBB LTD		10/30/2017 _	Various	20,854.000	2,800,180		2,658,766	2, 112,863	(163,790)			(163,790)		2,658,766		141,415	141,415	11,037	
				NOMURA SECURITIES																
J06930-10-1	CHUGAI PHARMACEUTICAL LTD	. B	05/08/2017 _	INTERNATIONAL INC	800.000	29,067		23,012	23,012	(3,686)	ļ		(3,686)	3,686	23,012	(2,497)		6,056	169	
171340-10-2	CHURCH & DWIGHT CO		12/01/2017 .	Various	41,995.000	1,859,226		1,855,759	1,855,759	ļ	ļ	.		ļ	1,855,759	ļ		3,467	232	
F80343-10-0	CIE DE ST-GOBAIN EUR4	B	11/30/2017 .	MORGAN STANLEY	18, 178.000	1,037,437		693,794	848,512	(410,658)			(410,658)	255,940	693,794	(91,240)		343,644	21,958	
125509-10-9	CIGNA CORP		12/19/2017 .	Various	37,364.000	5,772,389		4,917,926	4,086,136	(313,742)			(313,742)		4,917,926		854,463	854,463	267	
172062-10-1	CINCINNATI FINL CORP	. [11/30/2017 _	Various	28,425.000	2,124,073		2, 181, 335	2, 153, 194	28, 141	ļ		28,141		2, 181, 335		(57,262)	(57,262)	70,494	
172908-10-5	CINTAS COR P COM	.1	07/05/2017 .	Various	61,065.000	7,202,927		6,861,116	7,056,671	(195,556)			(195,556)		6,861,116		341,811	341,811		ļ
17275R-10-2	CISCO SYS INC		11/01/2017	Various	340,074.000	10,836,578		9,950,594	9,224,020	(410,064)			(410,064)		9,950,594		885,984	885,984	84,944	
125581-80-1	CIT GROUP INC		11/01/2017	Various	293,899.000	13,216,923		11,383,939	12,543,609	(1, 159, 670)			(1, 159, 670)		11,383,939		1,832,983	1,832,983	37,955	
172967-42-4	CITIGROUP INC		12/01/2017	Various	393,835.000	23,048,521		22,641,124	22,756,817	(862,933)			(862,933)		22,641,124		407,398	407,398	9,646	
G21765-10-5	CK HUTCHISON HOLDINGS LTD	В	11/30/2017	Various	50,500.000	633, 137			572,535	84,474				65	657,075	(3,914)		(23,937)	12,580	,
189054-10-9	CLOROX CO		12/01/2017 .	Various	2,238.000	306,452		200,600	267,885	(68,064)			(68,064)		200,600		105,852	105,852	1,791	
			T	UNION BANK OF	,,,															
Y1660Q-10-4	CLP HOLDINGS LTD	В	03/27/2017 _	SWITZERLAND	15,500.000	161,243		127,837	142,442	(14,636)			(14,636)	31	127,837	(260)	33,665	33,405	2, 175	
125720-10-5	CME GROUP INC.		12/12/2017	Various	22.038.000	2.759.734		2,525,469	2,542,083	(16,614)			(16,614)		2,525,469		234,265	234,265	86,599	
BASOHO-A6-4	CMIA PEARL LIMITED	n	08/15/2017 .	DISTRIBUTION	0.000	436,170		436,170		(10,014)			(10,014)		436,170		2007,200			
189754-10-4	COACH INC		10/31/2017 .	EXCHANGE	4,385.000	126,858		126,858	153,563	(26,705)			(26,705)		126,858				5,920	
191216-10-0	COCA COLA CO.		10/03/2017 .	Various	28.805.000	1,227,843		1,116,240	1,075,846	(87,700)			(87,700)		1,116,240		111,604	111,604	10,658	
SBD4D9-42-3	COCA COLA EUROPEAN PARTNERS PLC	R	11/30/2017	GOLDMAN, SACHS & CO	41,539.000	1,619,113		1,569,758	1,315,274	170,873			170,873	83,611	1,569,758	98,722	(49,367)	49,355	55,346	
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PLC	. I D	01/05/2017	Various	108.056.000	3.412.252		3,392,958	3,392,958	170,070			170,070		3,392,958	30,722	19,294	19, 294	19.450	
192446-10-2	COGNIZANT TECHNOLOGY SOLUTIONSCL A	. D	12/01/2017	Various	138,519.000			7,290,610	7,760,659	(470,757)			(470,757)		7,290,610		521,229	521, 229	203	
194162-10-3	COLGATE PALMOLIVE CO		09/01/2017 _	Various	62,524.000	4,204,566		3,978,154	4,091,571	(470,757)			(113,415)		3,978,156		226,410	226,410	3,747	
20030N-10-1	COMCAST CORP NEW CL A		12/01/2017 .	Various	141, 187.000	7,920,019		7,320,217	7, 194, 285	(290, 804)			(290,804)		7,320,217		599,801	599,801	33,971	
D172W1-27-9			11/30/2017 .											71 007	535,401	(11,994)				
026915-10-0	COMMERZBANK AG	- D	11/30/2017 .	VariousVarious	79,880.000 56.333.000	3.416.305			610,500 3,361,563	(146,336)			(146,336)	71,237	3,462,108	(423,066)		429,427	175 . 559	
		- B												655,860						
H25662-18-2	COMPAGNIE FINANCIERE RICHEMONT SA	- B	11/30/2017 .	Various	964.000	83, 139		89,052	63,976	21,296			21,296	3,780		(2,022)		(5,913)	1, 164	
SBD6K4-57-9	COMPASS GROUP PLC	B	07/17/2017 .	VARIOUS	0.577	12		8	0.040.505	(000 040)					8	(000 004)	5	5	400.700	
SBLNN3-L4-1	COMPASS GROUP PLC	B	06/28/2017 .	Various	115,229.577	1,672,662		1,913,787	2,212,595	(880,643)	}	-	(880,643)	581,835	1,913,787	(329,634)		(241, 125)	130,786	
205887-10-2	CONAGRA BRANDS INC		10/30/2017 .	Various	20,127.000	680,890		702,603	0 454 611	/57 0:::			/101 0:5		702,603		(21,713)	(21,713)	4,283	
20605P-10-1	CONCHO RESOURCES INC		12/01/2017 .	Various	18,488.000	2,382,836		2,330,209	2,451,244	(57,941)		63,374	(121,315)		2,330,209		52,627	52,627		
20825C-10-4	CONOCOPHILLIPS		11/30/2017 .	Various	49,032.000	2,494,547		2,338,021	2,458,464	366,365	}	486,808	(120,443)		2,338,021		156,526	156,526	51,974	
209115-10-4	CONSOLIDATED EDISON INC	-	12/01/2017 .	Various	4,626.000	369,223		301,388	267,532	(46,562)	}		(46,562)		301,388	}	67,835	67,835	3, 182	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		08/17/2017 .	Various	72,072.000	10,946,913		10,713,156	11,049,358	(336, 202)			(336,202)		10,713,156		233,757	233,757	3, 142	
212015-10-1	CONTINENTAL RESOURCES INC OK		10/30/2017 .	Various	71,701.000	2,989,486		3,229,587	153,795						3,229,587		(240, 102)	(240, 102)		
216648-40-2	COOPER COMPANIES INC		09/01/2017 .	Various	3,803.000	940,225		932,838			ļ				932,838		7,387			
219350-10-5	CORNING IN C COM		11/01/2017 .	Various	267,739.000	6,990,989		6,516,161	6,098,614	(69,430)	}	-	(69,430)	ļ	6,516,161	}	474,828	474,828	21, 146	. }
22160K-10-5	COSTCO WHS L CORP NEW COM		12/01/2017 .	Various	12,973.000	2, 118, 851		2,075,958	1,914,755	(1,025)			(1,025)		2,075,958		42,893	42,893	9, 107	
F22797-10-8	CREDIT AGRICOLE SA PAR EUR 3	. B	03/27/2017 .	GOLDMAN, SACHS & CO	11,080.000	147,653		119,379	137,668	(47,985)			(47,985)	29,696	119,379	(18,044)		28,274		
H3698D-41-9	CREDIT SUISSE GROUP AG CHF0.5	. B	11/30/2017 _	Various	136,030.670	2,334,924		1,785,926	1,955,427	(251,301)	ļ		(251,301)	81,792	1,785,926	(11,272)	560,270	548,998		
SB67C8-W8-3	CRESCENT POINT ENERGY	B	11/30/2017 .	Various	92, 137.000	672,785		703,780	1,253,868	41, 148	ļ	713,576	(672,428)	122,340	703,780	(30,407))(588)	(30,995)	21,760	
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		11/01/2017 .	Various	1,665.000	156,435		120,529	144,472	(23,943)	ļ		(23,943)		120,529	ļ	35,906	35,906	1,582	
228368-10-6	CROWN HOLDINGS INC		08/29/2017 .	Various	2,219.000	127 , 157		132, 164							132, 164		(5,007)	(5,007)		
		1		MACQUARIE CAPITAL (USA)				I			1					1	1			
Q3018U-10-9	CSL LIMITED COMMON STOCK	. B	03/27/2017 _	INC	7,334.000	685,671		475,403	533,232	(176,022)	ļ	.	(176,022)	118,193	475,403	(66, 183)		210,267	4,660	
126408-10-3	CSX CORP		09/19/2017 .	Various	78,755.000	3,725,221		2,641,378	2,829,667	(188, 289)	ļ		(188,289)	ļ	2,641,378	L	1,083,843	1,083,843	7, 166	
231021-10-6	CUMMINS IN C COM		11/01/2017 .	Various	2,012.000	306,711		268,850	126,966	(35,836)			(35,836)		268,850		37,860	37,860	2, 122	
126650-10-0	CVS HEALTH CORPORATION		12/01/2017 .	Various	90,640.000	7,017,046		7,552,501	7, 109, 554	402,518	ļ	2,974	399,544		7,552,501	L	(535, 455)	(535, 455)	134,358	
23331A-10-9	D R HORTON INC COM		09/19/2017 _	Various	91,593.000	2,871,294		2,503,237	2,503,237	ļ	ļ	.			2,503,237		368,058	368,058	12,319	
J09748-10-4	DAI-ICHI LIFE HOLDINGS INC	. B	03/27/2017 .	JPMORGAN CHASE & CO	26,000.000	476,348		380,788	433,798	(84, 270)	ļ	.	(84,270)	31,260	380,788	(5,638))101, 198	95,560		ļ
J10038-11-5	DAIKIN INDUSTRIES JPY50	. B	03/27/2017 .	JPMORGAN CHASE & CO	4,100.000	412,426		239, 128	377,361	(138,761)			(138,761)	528	239, 128	13,034	160,263	173,298		
D1668R-12-3	DA I MLERCHRYSLER	. B	11/30/2017 .	Various	2,144.000	177,684		171,012	159,925	31,724		20,850	10,874	212	171,012	22,054		6,672	6,367	
J11151-10-7	DAITO TRUST CONST JPY50	B	11/02/2017	Various	3.200.000	560 . 650		323.968	482.325	(161.731)		1	(161.731)	3.373	323.968	14.661		236 . 682	7.804	

			1		Showing All L												,			1
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
		1								11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	Description						Day Value	Astual Cost							Disposai					
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
		_		UNION BANK OF																
J11718-11-1	DAIWA SECURITIES	В	11/30/2017 .	. SWITZERLAND	271,000.000	1,690,091		1,673,608	1,673,609	(30,646)			(30,646)	30,645	1,673,608	44,910	(28,427)	16,483	55 , 123	
235851-10-2 K22272-11-4	DANAHER CO RP COM		11/01/2017 .	Various	7,690.000 16,850.000	664,252 581,423		451,292 479,805	568,543 511,986	(149, 378)			(149,378)	109.766	451,292 479,805	(72.334	212,960	212,960 101,618	967 17,724	
237194-10-5	DARDEN RESTAURANTS INC	D	12/01/2017 .	. Various		62,061		67,827	11,900 الز	(141,947)	'		(141,947)	109,700	67,827	(12,334	(5,766)	(5,766)	473	
23311P-10-0	DCP MIDSTREAM LP		06/02/2017 .	Various	4.039.000	141,873		155,017	155,017						155,017		(13, 144)	(13, 144)	4,436	
244199-10-5	DEERE & CO.		12/19/2017	Various	78.333.000	8.975.602		7.590.872	7,483,280	(609, 333)			(609, 333)		7.590,872		1.384.730	1.384.730	64.389	
G27823-10-6	DELPHI AUTOMOTIVE PLC		12/06/2017	Various	69,799.000	4,945,835		4,742,142	4,700,963	41, 179			41,179		4,742,142		203,693	203,693	20,613	
G2709G-10-7	DELPHI TECHNOLOGIES PLC		12/13/2017	VARIOUS	0.650	37		33							33		3	3		
247361-70-2	. DELTA AIR LINES, INC.		11/01/2017 .	Various	206, 119.000	9,984,515		9,497,722	10, 138, 994	(599, 576)		41,696	(641,272)		9,497,722		486,793	486,793	18,200	
	·			BANK OF AMERICA/MERRILL	-															
J12075-10-7	DENSO CORP	B	03/27/2017 .	LYNCH	5,900.000	268,593		247,924	256, 113	(26,645)	L		(26,645)	18,456	247,924	(3,671	24,340	20,669		
D18190-89-8	. DEUTSCHE BANK AG NPV(REGD)	B	11/30/2017 .	. Various	63,704.000	1, 162, 491		877,641	1, 159, 059	(470,304)			(470,304)	188,887	877,641	(47,212	332,062	284,851	6,754	
SBDC5M-F2-3	. DEUTSCHE BOERSE AG	B	04/10/2017 .	. Various	36,805.000	2,563,568		2,638,117	3,010,108	(534,642)			(534,642)	162,650	2,638,117	(121,843	47,294	(74,549)		
D1882G-11-9	. DEUTSCHE BOERSE AG CMN STK NPV	B	09/13/2017 .	. Various	4,069.000	442,840		241, 128							241, 128	23,224	178,488	201,712	7,919	
D2035M-13-6	DEUTSCHE TELEKOM A COMMON STOCK	B	11/30/2017 .	Various	94,295.000	1,666,575		1,604,292	1,626,630	(411, 997)			(411,997)	389,658	1,604,292	(210,029	272,312	62,283	13,682	
25179M-10-3	. DEVON ENERGY CORP.		11/30/2017 .	Various	36,885.000	1,440,231		1,243,168	1,684,538	(441, 370)			(441,370)		1,243,168		197,064	197,064	6,037	
G42089-11-3	DIAGEO	B	03/27/2017 .	. GOLDMAN, SACHS & CO		224, 146		211,300	202,372	(27,079)	!		(27,079)	36,007	211,300	(28,802	41,649	12,846	2,299	
G5821P-11-1 25278X-10-9	DIALOG SEMICONDUCTOR PLC DIAMONDBACK ENERGY INC	В	03/24/2017 .	Various	24,852.000 2,753.000	1,247,168 276,048		737,541 278,218	1,052,831	(446,354)			(446,354)	131,063	737,541 278,218	(74,046	583,673	509,627		
253393-10-2	DICKS SPORTING GOODS		1.10/30/2017	Various		555.189		715.935	278,218						715.935		(2, 171)	(2, 171)		
254709-10-8	DISCOVER FINL SVCS		12/06/2017	. Various	104,292.000	7,407,662		7,047,440	7,454,466	(449,662)		9.089	(458,751)		7 ,047 ,440		360,223	360,223	16,630	
25470F-10-4	DISCOVERY COMMUNICATIONS INC			Various	6,470.000	167,170		182,602		(443,002)			(450,751)		182,602		(15,432)	(15, 432)		
25470M-10-9	DISH NETWORK CORP		11/30/2017	Various	21,433,000	1,085,500		1,304,299	1,241,614	62,685			62,685		1,304,299		(218,798)	(218,798)		
254687-10-6	DISNEY WALT CO		12/01/2017	Various	80,804.000	8,645,001		8,282,021	7,690,498	(148,419)			(148,419)		8,282,021		362,980	362,980	71,116	
R1812S-10-5	DNB ASA	В	.03/27/2017	GOLDMAN. SACHS & CO.	8,694,000	137.865		107,469	129,687	(68,035)			(68,035)	45.817	107.469	(26.805	57,201	30,396		
256603-10-1	. DOLE FOOD CO INC		04/06/2017 _	CANCELLED TRADE	0.000	3,867		,					,			, ,	3,867	3,867		
				BANK OF AMERICA/MERRILL	-															
256677-10-5	DOLLAR GENERAL CORP		12/01/2017	LYNCH	23.000	2,023		1,868							1,868		155	155		
256746-10-8	. DOLLAR TREE INC		10/30/2017 .	Various	13,073.000	960,489		914,064							914,064		46,425	46,425		
25746U-10-9	DOMINION ENERGY INC		09/19/2017 .	. Various	37,477.000	2,804,743		2,805,860	2,870,363	(64,504)			(64,504)		2,805,860		(1,116)	(1,116)	25,867	
260543-10-3	. DOW CHEM CO		09/01/2017 .	. Various	66,888.000	3,499,152		3,342,575	3,827,331	(484,756)			(484,756)		3,342,575		156,576	156,576	113,223	
26078J-10-0	DOWDUPONT INC		10/03/2017 .	Various	450.070	29,480	·	29,115	, ,						29, 115		365	365		ļ
26138E-10-9 263534-10-9	DR PEPPER SNAPPLE GROUP INC		12/01/2017 .	Various	17,034.000	1,556,249	·	1,544,473	1,544,473 3,540,743	(444,004)		-	(444,004)	}	1,544,473	·	11,776	11,776	14,066	·
263534-10-9 26441C-20-4	DU PONT (E.I.) DE NEMOURS		09/01/2017 .	Various	48,239.000 35.061.000	4, 111,760 2,786,513		3,096,481	3,540,743	(444, 261)			(444, 261)		3,096,481 2,599,222		1,015,278 187,291	1,015,278 187,291	53,334	
23355L-10-6	DXC TECHNOLOGY COMPANY		04/24/2017	Various		7 (7 م		2,389,222	2,121,430	(122,212)	'		(122,212)		222, قەن 2		107,291	107,291	13, 132	
D24914-13-3	E.ON AG CMN STK	B	11/30/2017 .	. Various	75,224.000	871,466			531,594	(78,574)			(78,574)	114,673	567,694	(39,812	343.584	303,772	17.943	
N3114C-80-8	EADS(EURO AERO DEF EUR1	B.		. GOLDMAN, SACHS & CO	5,460.000	411,962		344,047	361,891	(95,898)	Ĺ		(95,898)	78,053	344,047	(51,997	119,913	67,915		
				BANK OF AMERICA/MERRILL				3.1,047		(55,000)			(55,666)			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				
J1257M-10-9	_ EAST JAPAN RAILWAY COMPANY	B	03/27/2017 _	LYNCH	2,100.000	185,650		157,329	181,849	(37,624)	L		(37,624)	13, 104	157,329	(2,329	30,650	28,320		
277432-10-0	EASTMAN CH EM CO COM		10/03/2017	Various	11,059.000	935,710		925, 196			ļ	.			925, 196	ļ	10,514	10,514	4	ļ
G29183-10-3	. EATON CORP PLC		10/03/2017 .	Various	5,647.000	410,398		317, 156	378,857	(61,701)			(61,701)		317, 156		93,242	93,242	3,388	
278642-10-3	_ EBAY_INC		09/19/2017 .	. Various	367,823.000	11,413,926		10,709,933	10,659,185	(263,926)			(263,926)		10,709,933		703,992	703,992		
		1	1	CITIGROUP GLOBAL						1						1				
278865-10-0	ECOLAB INC		01/12/2017 .	_ MARKETS	15,290.000	1,807,344	ļ	1,720,793	1,792,294	(71,501)	ļ	.	(71,501)	ļ	1,720,793	ļ	86,551	86,551	5,657	
281020-10-7	EDISON INTL		11/01/2017 .	Various	12,518.000	998,576		930,636	127, 134	(25, 129)			(25, 129)		930,636		67,940	67,940	1,802	
28176E-10-8	EDWARDS LIFESCIENCES CORP		03/27/2017 .	CREDIT SUISSE	1,509.000	144,660		125,021	141,393	(16,373)			(16,373)		125,021		19,639	19,639		
285661-10-4 532457-10-8	_ ELECTRONIC DATA SYS CORP NEW COM		11/30/2016 _	CANCELLED TRADE	0.000 4,072.000	1,345 343,399		240.576	299,496	(58,919)			(58,919)		240.576		1,345 102,822	1,345 102,822	3,649	
291011-10-4	ELI LILLY & CO		11/30/2017 .		4,072.000 25,967.000	343,399 1,667,181	·				¦			·	1,298,056	·				·
291011-10-4	_ ENABLE MIDSTREAM PARTNERS LP UNITS		06/02/2017 .	Various	25,967.000	1,667,181		1,298,056 156,394	1,447,660	(149,604)			(149,604)				369, 125	369 , 125 4 , 697	46,394	
S24661-49-8	ENBRIDGE INC	 R	11/30/2017 .	Various		2,660,356		3,003,645	2,968,984	(340)			(309, 231)	343.892	3,003,645	(193,400	(149,890)	(343,289)	111,461	
OLTOO! TO 0	LIBITION INV			BANK OF AMERICA/MERRILL					2,000,004	(000,201)			(000,201)		,000,040	(130,400	,	(040,209)		
E41222-11-3	ENDESA SA EUR1.2	В	05/04/2017 .	LYNCH	10.106.000	243.541		184, 237	214.518	(42,729)			(42,729)	12.447	184.237	(3,801	63, 105	59.304	6.044	
T3643A-14-5	ENI SPA	B.	11/30/2017 .	Various	148,541.000	2,441,802		2,441,496	2,423,741	(561, 219)	[. L	(561,219)		2,441,496	(229,296		306	98 , 136	
293639-10-0	ENTERCOM COMMUNICATIONS CORP		12/04/2017	VARIOUS	0.230	3		3					(00.,210)	3.0,0.4	3					
29364G-10-3	ENTERGY CORP	1		Various	4.363.000	333.662		286 . 157	320.550	(34.393)			(34.393)		286 . 157		47.505	47 . 505	3.796	

					Showing All L	ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	ED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
293792-10-7	ENTERPRISE PRODUCTS PARTNERS		06/02/2017 .	Various	10,585.000	297,644		285,976	286,218	(242)			(242)		285,976		11,667	11,667	4,340	
29414D-10-0	ENVISION HEALTHCARE CORP		10/30/2017 .	Various	11,682.000	624,575		724,833							724,833		(100,258)	(100,258)		
26875P-10-1	EOG RESOUR CES INC COM		11/01/2017 .	Various	26,396.000	2,536,304		2,550,844	2,525,882	(47,829)		54,809	(102,639)		2,550,844		(14,539)	(14,539)	5,965	
26884L-10-9	EQT CORPORATION		10/03/2017 _	Various	16,495.000	993,447		1,048,121	147,673	(00.500)		9,709	(9,709)		1,048,121		(54,674)	(54,674)	562	
294429-10-5 29444U-70-0	EQUIFAX IN C COM		11/30/2017 .	Various	18,387.000	2,240,814 287,991		2,104,392 254,070	2, 173, 895 268, 058	(69,503)			(69,503)		2, 104, 392 254, 070		136,422	136,422	20,899	
294440-70-0 29476L-10-7	EQUITY RESIDENTIAL SH BEN IN		11/30/2017	Various	40,563.000	287,991		2,996,136	1,538,011	(13,988)	1		(13,988)		254,070		(272,991)	(272,991)		
W26049-11-9	ERICSSON NAMN-AKTIER B	В	11/30/2017	Various	214,571.000	1,366,517		1,263,627	1,263,628	(219, 391)			(219,391)	219,391	1,263,627	(86, 131)	189,020	102,889	17,874	
297178-10-5	ESSEX PROPERTY		11/01/2017 .	Various	282.000	74,621		72,543							72,543		2,078	2,078	490	
F31668-10-0	ESSILOR INTERNAT EURO.35	. B	03/27/2017 .	GOLDMAN, SACHS & CO	3,994.000	492,906		448,469	452,230	(101,324)			(101,324)	97,563	448,469	(67,797)	112,234	44,437		
518439-10-4	ESTEE LAUDER COS.		07/05/2017 .	. Various	1,632.000	140,050		123,557	124,832	(1,274)			(1,274)		123,557		16,493	16,493	555	
G3223R-10-8	EVEREST RE GROUP LTD	-	11/01/2017 .	Various	489.000	123,427		128,411	400 /==	/40.0:5	ļ		/40.0:5:		128,411		(4,984)	(4,984)		
30040W-10-8 30161N-10-1	EVERSOURCE ENERGY	·	12/01/2017 .	Various	2,362.000 6,529.000	140,647 233,975		119,635 179,628	130,453 231,714	(10,818)	}		(10,818)	}	119,635	}	21,012	21,012 54,347	1, 122 2, 138	
G32655-10-5	EXPERIAN PLC COMMON STOCK	-	03/27/2017 .	Various	9,645.000	233,975		179,628	231,714	(84, 421)			(52,086)	60.308	163,473	(37,622)	71,994	54,347		
30219G-10-8	EXPRESS SCRIPTS HOLDING CO		12/01/2017	Various	42,119.000	2,745,137		3, 172, 130	2,897,366	274,764			274,764		3, 172, 130	(01,022)	(426,992)	(426,992)		
30231G-10-2	EXXON MOBIL CORP		12/01/2017	Various	129.417.000	10,654,083		10.653.165	10,713,320	(925,744)			(925,744)		10,653,165		918	918	321.711	
315616-10-2	F5 NETWORKS INC		09/19/2017 .	Various	47,868.000	6,920,963		6,746,438	6,927,457	(174,675)		6,344	(181,019)		6,746,438		174,525	174,525		
30303M-10-2	FACEBOOK INC		12/19/2017 .	Various	95,929.000	15,603,531		8,746,849	10,797,097	(2,349,011)			(2,349,011)		8,746,849		6,856,682	6,856,682		
				UNION BANK OF																
303075-10-5 313586-10-9	FACTSET RESEARCH SYSTEMS		12/12/2017 .	SWITZERLAND	507.000	101,510 70		77,931	82,859	(4,928)			(4,928)		77,931		23,579	23,579 70	907	
J13440-10-2	FANUC LTD JPY50	 R	03/27/2017 .	JPMORGAN CHASE & CO	6.000.000	1,235,348		998,080	1,019,334	(94,710)			(94,710)	73.455	998,080	(14,777)	252,046	237 , 269		
J1346E-10-0	FAST RETAILING CO	B	11/30/2017 .	Various	4,100,000	1,446,370		1,508,297	1,470,425	17,664			17,664	20,208	1,508,297	65.018	(126,945)	(61,927)	8,285	
31428X-10-6	FEDEX CORP		11/01/2017	Various	2,284.000	427, 183		324,282	425,281	(100,998)			(100,998)		324,282		102,901	102,901	1,827	
G9736L-12-4	FERGUSON PLC	. B	03/27/2017 .	GOLDMAN, SACHS & CO	3,665.000	224,938		199,762	224,712	(76,652)			(76,652)	51,702	199,762	(34,546)	59,721	25 , 176		
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		09/19/2017 .	Various	46,544.000	3,831,168		3,589,255	2,965,617	(2,943)			(2,943)		3,589,255		241,913	241,913	6,458	
316773-10-0	FIFTH THIRD BANCORP		12/01/2017 .	Various	281,326.000	7,509,354		7, 167, 371	7,481,694	(412,813)		5,638	(418,451)		7, 167, 371		341,983	341,983	39,598	
337738-10-8 339041-10-5	FISERV INC COM		12/01/2017 .	Various	37,034.000 24,377.000	4, 163, 648 3, 677, 108		3,553,712 3,474,954	3,935,974 3,294,586	(382, 262)			(382,262)		3,553,712 3,474,954		609,936	609,936		
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D	11/01/2017 .	. Various	5,419.000					22, 170			22, 170				(1.716)	(1,716)		
344849-10-4	FOOT LOCKER INC		07/05/2017	Various	54, 159, 000	3.923.583		3,614,403	3.839.332	(224, 928)			(224,928)		3.614.403		309, 180	309, 180		
345370-86-0	FORD MTR C 0 DEL COM PAR U		11/30/2017	Various	259,763.000	3, 138, 111		2,906,748	2,332,441	565,576		746,325	(180,750)		2,906,748		231,363	231,363	135,284	
S23472-00-4	FORTIS INC COM	. B	03/27/2017 .	MORGAN STANLEY	5,951.000	195,929		177,211	183,982	(6,285)	ļ		(6,285)	(486)	177,211	854	17,863	18,718	1,515	
34959J-10-8	FORTIVE CORP		08/28/2017 .	. Various	121,770.000	7,328,497		5,891,866	6,530,525	(638,659)			(638,659)		5,891,866		1,436,631	1,436,631	11, 150	
34964C-10-6 F6866T-10-0	FORTUNE BRANDS HOME AND SECURITY INC FRANCE TELECOM		12/01/2017 . 11/30/2017 .	Various	74,745.000 19,136.000	4, 189, 899 316, 284		3,723,003 303,489	3,995,868 291,352	(272,864)			(272,864)	40,962	3,723,003	(12,575)	466,896 25,370	466,896 12,795	2,762	
SB29NF-31-2	FRANCO NEVADA CORP	R	03/27/2017 .	. MORGAN STANLEY		16,284 ق401		303,489		(28,825)	 		(28,825)	(956)	303,489	1,692	48.655		1.133	
354613-10-1	FRANKLIN RES INC	1	11/30/2017 .	Various	18.152.000	784,534		688.600		(10, 122)			(43,462)	(300)	688.600		95,934	95,934	12.598	
35671D-85-7	FREEPORT MCMORAN INC		12/01/2017 .	Various	58,345.000	811,998		611,075	769,571	(158, 495)			(158,495)		611,075		200,922	200,922		
D2734Z-10-7	FRESENIUS MEDICAL COM STK	. B	03/27/2017 _	GOLDMAN, SACHS & CO	6,222.000	523,558		432,769	527,966	(209,099)			(209,099)	113,902	432,769	(65,423)	156,213	90,789	640	
D27348-12-3	FRESENIUS SE & CO KGAA	. B	03/27/2017 .	GOLDMAN, SACHS & CO	2,405.000	191,562		119,033	188,373	(109,980)	ļ	 	(109,980)	40,639	119,033	(17,995)	90,524	72,529	170	
114000 40 0	FILL FILM III DOC OO NDV	l _n	03/27/2017 .	BANK OF AMERICA/MERRILL	3.500.000	139.783		111, 192	100 000	(20, 500)	1		(20 500)	0.000	111 100	(740)	00.000	00.500		
J14208-10-2 F42768-10-5	FUJI FILM HLDGS CO NPV	B	03/2//2017 .	LYNCH	3,500.000			111, 192	133,086 407,323	(30,526)			(30,526)		111, 192 495, 262	(742)	29,332	28,590 63,394	26,286	
369550-10-8	GENERAL DYNAMICS CORP	D	10/03/2017 .	Various		14,043,364		12,769,268	12,994,392	(654, 122)			(654, 122)	01,008	12,769,268	(34,734)	1,274,097	1,274,097	26,286	
369604-10-3	GENERAL EL EC CO COM	1	12/01/2017	. Various	825,225.000	19,839,482		23,550,860	22,481,283	(2, 179, 141)		92,224	(2,271,365)		23,550,860		(3,711,378)	(3,711,378)	528,476	
370023-10-3	GENERAL GROWTH PROPERTIES		01/27/2017 .	EXCHANGE	61,671.000	1,517,904		1,517,904	1,540,542	(22,638)			(22,638)		1,517,904			, , ,	29,602	
370334-10-4	GENERAL MLS INC		11/30/2017 _	Various	117,587.000	6,850,678		6,908,687	7,263,349	(136, 103)		218,559	(354,662)		6,908,687		(58,009)	(58,009)	125,911	
37045V-10-0	GENERAL MOTORS CO	.	12/01/2017 .	Various	22,835.000	800,898		715,543	508,873	(82,601)	ļ		(82,601)	}	715,543	ļ	85,355	85,355	5,664	
372460-10-5	GENUINE PARTS CO	-	12/01/2017 .	Various	3,318.000	308,140		288,081	316,046	(28,840)	ļ	0.705.000	(28,840)		288,081	}	20,059	20,059	6,837	
375558-10-3 H3238Q-10-2	GILEAD SCIENCES INC GIVAUDAN SA REG		11/30/2017 .	Various	150,632.000	11,015,260 374,358		10,490,928 324,732	10,478,262	2,433,023		2,725,622	(292,599)	29,879	10,490,928	(13,787)	524,332	524,332 49,626	123,700	
G3910J-11-2	GLAXOSMITHKLINE PLC	- B	11/30/2017 .	Various	265,303.000	4,594,412		5,726,477	5,120,571	(858, 347)			(858,347)	1,464,254	5,726,477	(850,570)		(1, 132, 065)		
G39420-10-7	GLENCORE INTERNATIONAL PLC	. B		Various	480,204.000	2, 190, 263		697,758	1,645,693	(1,500,336)			(1,500,336)	498,494	673, 120	(112,413)		1,517,143		
				SCOTIA CAPITAL (USA)	,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				, , , , , , , , , , , , , , , , , , , ,			
S26763-02-9	GOLDCORP INC	. B	11/30/2017 .	. INC	79,349.000	1,004,264		913,390	1,081,615	(396,742)			(396,742)	228,517	913,390	(128, 437)	219,311	90,874	4,047	
38141G-10-4	GOLDMAN SA CHS GROUP INC		12/01/2017	Various	39,706.000	9,614,605		8,591,267	9,273,420	(914, 030)			(914,030)		8,591,267		1,023,339	1,023,339	14,450	

SCHEDULE D - PART 4

					Showing All L	_ong-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
·	_	ľ			Ŭ	,	Ü		10	11	12	13	1/	15					20	
										''	12	13	14	Total						
												0	T-4-1						Bond	
												Current	Total	Foreign	D 1/					
											_	Year's	Change in	Exchange	Book/	l			Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal		Year	Date
384802-10-4	GRAINGER W W INC	o.g	11/30/2017 .	Various	5,652.000	1,227,512	i di valao	1,351,036	1,213,042	58,018	71001011011	riccognizca	58,018	Value	1,351,036	Вюрован	(123,524)	(123,524)	27,277	Buto
38983D-30-0	GREAT AJAX CORP		12/22/2017	Various	390.542.000	5.509.728		4,556,146	5, 182, 492	(606,348)		19.998	(626,346)		4,556,146		953.582	953,582	237.656	
39138C-10-6	GREAT-WEST LIFECO INC	В	03/27/2017	MORGAN STANLEY	20,676.000	571,213		558,051	508,490	(65, 287)			(65,287)	80,421	558,051	(70,232)	83,393	13,162	4.836	
B4746J-11-5	GROUPE BRUXELLES LAMBERT SA	В	_03/27/2017	GOLDMAN, SACHS & CO.	3,482.000	320, 168		261,733	292,783	(86,088)			(86,088)		261,733	(33,746)		58,435		
405217-10-0	HAIN CELESTIAL GROUP INC		06/28/2017 .	Various	222.742.000	8.243.532		8.009.266	8,693,620	(640,581)		43.774	(684,355)		8,009,266		234,267	234,267		
406216-10-1	HALLIBURTON CO		11/30/2017 _	Various	54,084.000	2,281,320		2,495,617	2,925,404	(429, 786)			(429,786)		2,495,617		(214, 298)	(214,298)	27,891	
				UNION BANK OF																
Y30327-10-3	HANG SENG BANK	. B	03/27/2017 _	SWITZERLAND	6,900.000	139,565		114,866	128,421	(13,583)	ļ		(13,583)	28	114,866	(234)		24,699	2,487	
413086-10-9	HARMAN INTERNATIONAL	-	03/13/2017 .	MERGER	21,039.000	2,356,368		1,510,023	2,338,695	(828,673)	ļ		(828,673)	ļ	1,510,023	ļ	846,345	846,345	7,364	
413875-10-5	HARRIS CORP.	-	12/01/2017 .	. Various	6,485.000	762, 182		718,785			ļ				718,785		43,397	43,397	32	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		09/19/2017 .	Various	129,540.000	6,354,216		6, 153, 281	5,896,926	(61,820)			(61,820)		6, 153, 281		200,935	200,935	25,990	
40412C-10-1	HCA Healthcare Inc		11/30/2017 .	Various	102,705.000	8,482,910		7,533,558	7, 104, 440	(137, 194)	}		(137, 194)		7,533,558		949,352	949,352		
40414L-10-9 421924-30-9	HCP INC	-	11/08/2016 .	DISTRIBUTION	0.000	77,271					}	-	}				77,271	77,271		}
421924-30-9 \$77925-59-2	HEALTHSOUTH CORP		05/03/2017 .	. CANCELLED TRADE	0.000	646		341.715	040 004	(0.000)			(0.000)	4 004	044 745	8.907	646	646 51.238		
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	03/27/2017 . 11/30/2017 .	Various	4,555.000 53,948.000	1,276,771		1,502,611	342,361 1,504,791	(2,609)		1,584	(2,609)	1,964	341,715 1,502,611		42,331	(225,840)	51,532	
426281-10-1	HENRY JACK & ASSOCIATES	D	12/01/2017 .	Various	8,273.000				1,304,791	(200,913)		1,304	(200,497)	200,317		(99,900)	(24,058)	(24,058)		
428240-10-9	HEWLETT PACKARD ENTERPRISE		10/30/2017 .	Various	60.480.000	1,912,459		1,797,515	225.175	(91, 958)			(91,958)		1,797,515		114.944	114,944	2,047	
J20454-12-0	HITACHI	B	03/27/2017	JPMORGAN CHASE & CO	44,000.000	241,699		203,608	238,419	(51,991)			(51,991)	17, 181	203,608	(3,015)	41, 105	38,090	2,04/	
H36940-13-0	HOLCIM	В	11/30/2017 _	Various	27,870.900	1,619,971		1,957,214	1,471,219	314, 135			314, 135	139,489	1,957,214	(108,698)	(228,545	(337, 243)		
436440-10-1	HOLOGIC, INC.		.09/01/2017	Various	85.715.000	3,434,512		3.306.992	3,438,886	(131,894)			(131,894)		3,306,992	(100,000)	127.520	127,520		
437076-10-2	HOME DEPOT INC		12/01/2017 .	Various	118,834.000	16,554,779		14,763,793	15,691,651	(1,204,185)			(1,204,185)		14,763,793		1,790,986	1,790,986	22,363	
J22302-11-1	HONDA MOTOR CO., LTD.	B	11/30/2017 .	Various	78, 185.000	2,615,468		2,570,740	2,289,208	116,567			116,567	164,965	2,570,740	(71,445)	116, 173	44,728	60,000	
438516-10-6	HONEYWELL INTERNATIONAL INC		11/01/2017 _	Various	49,311.000	5,992,455		5,473,792	5,701,094	(240,631)			(240,631)		5,473,792		518,663	518,663	13,767	
Y33370-10-0	HONG KONG AND CHINA GAS	. B	07/24/2017 .	Various	72,000.800	308,846		288,504	127,597	(5,780)			(5,780)	21	288,504	(1, 193)		20,343		
44107P-10-4	HOST HOTELS & RESORTS INC		11/01/2017 .	. Various	3,884.000	68,796		70,951							70,951		(2, 156)	(2, 156)	777	
				BANK OF AMERICA/MERRILL																
J22848-10-5	HOYA CORPORATION	B	03/27/2017 _	LYNCH	2,900.000	141,814		94,039	122, 107	(36,867)			(36,867)	8,799	94,039	(1,392)	49, 168	47,776		
40434L-10-5	HP INC		11/01/2017 .	Various	12,780.000	219,948		145,509	189,047	(44,332)			(44,332)		145,509		74,439	74,439	3,386	
G4634U-16-9	HSBC HOLDINGS PLC CMN STK	B	11/30/2017 .	Various	653,973.000	6,449,009		3,981,212	5,308,286	(3,001,623)			(3,001,623)	1,674,549	3,981,212	(674,927)	3, 142,723	2,467,797	328 , 243	
444859-10-2 445658-10-7	HUMANA INC COM HUNT TRANSPORT SVC		11/01/2017 . 09/19/2017 .	Various		214,251 2,183,532		203,060	2, 172, 912	(46)		28,632	(28,678)		203,060		11, 192	11,192	3.718	
445058-10-7	HUNTINGTON BANCSHARES INC		01/04/2017	Various	354,111.000	4,731,265		4,024,629	4,681,347	(656,719)		28,032	(656,719)		4,024,629		706,636	39,298 706,636		
E6165F-16-6	IBERDROLA	B	1.1/30/2017	Various	45.103.600			4,024,629	296,566	(60, 802)	<u> </u>	ļ	(60,802)			(52,045)	73,688	21,643	20,070	
45167R-10-4	IDEX CORP		12/01/2017 .	. Various	7,636.000	876,018			∠30,300	(00,002)	<u> </u>	<u> </u>	(00,002)		866,533	(32,040)	9,485	9,485	2,829	
\$24693-75-6	IGM FINANCIAL INC	. B.	11/28/2017 .	JPMORGAN CHASE & CO	277.000	9,744		6,996	7,890	(1,584)			(1,584)	689	6,996	(252)		2,748	407	
452308-10-9	ILLINOIS TOOL WKS INC		10/30/2017	Various	69,795.000	8,947,596		8, 129, 785	8,547,096	(417,311)			(417,311)		8,129,785		817,811	817,811	45,367	
452327-10-9	ILLUMINA INC		11/30/2017 .	JPMORGAN CHASE & CO	311.000	71,537		68,576	39,820	28,755			28,755		68,576		2,961	2,961		
453038-40-8	IMPERIAL OIL LTD		11/30/2017 .	Various	45,061.000	1,390,505		1,445,192	1,569,516	(247,596)			(247,596)	123,272	1,445,192	(43,370)	(11,317	(54,687)	16,224	
G4721W-10-2	IMPERIAL TOBACCO GROUP	B	11/30/2017	Various	44,569.000	1,908,240		1,911,649	1,950,913	(60,974)			(60,974)	21,710	1,911,649	129,356	(132,765	(3,409)	82,919	
45337C-10-2	INCYTE CORPORATION		03/27/2017 _	MORGAN STANLEY	1,294.000	181,010		132,363	129,749	2,614			2,614		132,363		48,647	48,647		
E6282J-12-5	INDITEX SA	B	11/30/2017 .	. Various	14,678.000	520,282		488,032	502,069	(56,493)	ļ	.	(56,493)	42,456	488,032	16,714	15,536	32,250	5,576	
D35415-10-4	INFINEON TECHNOLOGIES AG	B	03/27/2017 .	. GOLDMAN, SACHS & CO	9,622.000	195,712		161,067	167,557	(7,451)			(7,451)	961	161,067	4, 198	30,447	34,646	2,230	
SBZ573-90-5	ING GROEP NV	. B	03/27/2017 .	. GOLDMAN, SACHS & CO	17,315.000	258,630		176,812	244, 176	(77,481)			(77,481)	10,117	176,812	(1,610)	83,427	81,818		
G47791-10-1	INGERSOLL-RAND PLC		10/03/2017 _	_ Various	1,829.000	154, 153		168,539							168,539		(14,386)	(14,386)	1	
458140-10-0 459200-10-1	INTEL CORP		11/01/2017 .	Various	43,050.000	1,534,545		1,242,965	968, 191	(277,077)	ł	·	(277,077)	· 	1,242,965	 	291,579	291,579	11,397	
459200-10-1 460146-10-3	INTERNATIONAL BUSINESS MACHINES CORP INTERNATIONAL PAPER CO		12/01/2017 .	Various	55, 154.000			8, 125,085 459,497	8,721,447 622,022	(993,581)			(993,581)		8, 125, 085 459, 497		568,093	568,093	243,679 5,422	
T55067-10-1	INTESA SANPAOLO EURO.52	 B	11/30/2017 .	_ Various	165,298.000	556, 129		572,718		(162, 525)				13,317	572,718	55,219	(71,808)	(16,590)		
461202-10-3	INTUIT INC.		11/01/2017	Various	2,169.000	276,608		205,467	133,521	(61,394)	<u> </u>	İ	(61,394)		205,467		71,141	71,141	739	
46120E-60-2	INTUITIVE SURGICAL INC		09/01/2017 .	. Various	2,254.000	2,002,414		1,067,834	1,429,419	(361,585)	<u> </u>	ļ	(361,585)		1,067,834		934,579	934,579		
G491BT-10-8	INVESCO LTD		1.11/30/2017	Various	31.080.000	1.047.696		927.941	942.967	(15,026)			(15,026)		927.941		119.755	119.755	24.976	
W48102-12-8	INVESTOR B	В	_03/27/2017	GOLDMAN, SACHS & CO	15,212.000	632,618		545,371	570, 161	(178, 393)			(178,393)		545,371	(100,367)	187,614	87,247	2.,070	
G4984A-11-0	ITV PLC ORD GBP0.10	. В	11/30/2017	Various	530,086.000	1, 147, 182		1,450,970	1,351,921	206,382		480,644	(274, 262)		1,450,970	(203,523)	(100,265	(303,788)	84,656	
469814-10-7	JACOBS ENGINEERING GROUP INC	.	12/01/2017 .	Various	167.000	9,468		9,083	,,,-						9,083		385	385	56	
				NOMURA SECURITIES																
S67438-82-0	JAPAN EXCHANGE GROUP INC	B	06/06/2017 .	. INTERNATIONAL INC	4,000.000	69,663		51,050	57,273	(11,061)			(11,061)		51,050	(956)	19,569	18,613	791	
J27869-10-6	JAPAN TOBACCO INC JPY50000	. B	11/30/2017 .	Various	79,400.000	2,639,123		3,206,796	2,616,827	418,992		<u> </u>	418,992	170,977	3,206,796	(64,002)	(503,672	(567,674)	88,103	
	-																			

					Showing All L			ocks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of												Dealized	Total Cain		
		l	D:I	Na		0			Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
G50871-10-5	. JAZZ PHARMACEUTICALS PLC		07/05/2017 .	Various	37,707.000	4,758,251		3,994,578	4, 111, 194	(116,616)			(116,616)		3,994,578		763,673	763,673		
46590V-10-0	. JBG SMITH PROPERTIES		11/30/2017 .	Various	11,698.500	389,632		420,711							420,711		(31,079)	(31,079)	2,632	
478160-10-4	JOHNSON & JOHNSON		11/01/2017 .	Various	49,090.000	5,956,124		4,997,772	5, 174, 081	(728,091)			(728,091)		4,997,772		958,352	958,352	23,406	
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL PLC		11/30/2017 _	Various	58,319.000	2,252,497		2,444,522	1,573,293	23,680			23,680		2,444,522		(192,025)	(192,025)	46,140	
400000 40 7	IONEO LANO LAOALLE INO		01/04/2017 .	BANK OF AMERICA/MERRILL	- 00 007 000	3,355,174		0 007 700	0.007.040	(59,943)			(50.040)		3,237,700		447 474	447 474		
48020Q-10-7 46625H-10-0	JONES LANG LASALLE INC		12/01/2017 .	Various	32,637.000	25,280,272		3,237,700	3,297,642 24,472,707	(59,943)			(59,943) (1,307,814)		24,021,671		117,474	117,474 1,258,601	136,148	
48203R-10-4	JUNIPER NETWORKS INC		12/01/2017	Various	410,492.000	25,260,272		24,021,671		(643, 232)			(643,232)		24,021,671		1,258,601	1,258,601	25	
7020011 10-4	OOTH ET NETHOUNG THO	1	1	BANK OF AMERICA/MERRILL		11,313,043	·	10,500,219		(040,202)	1		(040,202)		10,330,418	<u> </u>			Z	·
J30642-16-9	KAO CORP	l _B	03/27/2017 .	LYNCH	4,500.000	249,514		172,955	213,782	(56, 233)	I	I	(56,233)	15,406	172,955	(2,561)	79, 120	76,559	1,750	
J31843-10-5	KDDI CORP JPY5000	IB	03/27/2017	JPMORGAN CHASE & CO	35.500.000	955,267		717.536		(248, 154)			(248, 154)	64,912	717,536	(10,624)		237 ,732		
487836-10-8	KELLOGG CO.	1	11/30/2017	Various	8,267.000	559,318		548,693	609,361	(60,667)			(60,667)		548,693	10,024	10,625	10,625	14,424	
Y4722Z-12-0	KEPPEL CORP	. B	11/30/2017	Various	236,850.000	1,267,978		1,026,670	949,236	(1,768)			(1,768)	79,202	1,026,670	(25,025)		241,308	20,854	
G52416-10-7	KERRY A	. B	03/27/2017	GOLDMAN, SACHS & CO	1,760.000	141,737		123,736	126,047	(29,504)			(29,504)	27, 193	123,736	(18,706)		18,002		
		1		BANK OF AMERICA/MERRILL		•		•												
J32491-10-2	KEYENCE CORP JPY50	. B	03/27/2017 _	LYNCH	400.000	159, 172		85,565	137,523	(61,869)			(61,869)	9,910		(1,267)	74,874	73,607	231	
494368-10-3	KIMBERLY-CLARK CORP		12/01/2017	Various	39,630.000	4,629,909		4,578,984	4,414,162	42, 168			42, 168		4,578,984		50,925	50,925	27,726	
49456B-10-1	KINDER MORGAN INC DEL		11/30/2017 .	Various	116, 134.000	2,026,165		1,927,867	2,405,135	(477, 268)			(477,268)		1,927,867		98,298	98,298	55,546	
G5256E-44-1	KINGFISHER ORD GBP0.157142857	. B	11/30/2017 .	Various	335,345.000	1,515,922		1,723,487	1,451,534	(128,865)			(128,865)	400,818	1,723,487	(240,925)	33,360	(207,565)	45,350	
S64937-45-1	KIRIN HOLDINGS CO	B	03/27/2017 _	JPMORGAN CHASE & CO	7,600.000	142,818		124,293	123,903	(2,535)			(2,535)	2,925	124,293	3,956	14,569	18,525	1,228	
482480-10-0	. KLA TENCOR CORP	.	12/01/2017	Various	7,872.000	726,836		726,507							726,507		329	329	2,273	
500255-10-4	KOHLS CORP	-	11/30/2017 .	Various	23,241.000	1, 114, 780		1,217,018	1, 147, 641	69,377			69,377		1,217,018		(102,238)	(102,238)	38,348	
X4551T-10-5	KONE B	B	03/27/2017 .	GOLDMAN, SACHS & CO		341,983		316,769	344,388	(101,918)			(101,918)	74,298	316,769	(47,887)	73, 102	25,215	10,692	
SBD0Q3-98-2	KONINKLIJKE AHOLD DELHAIZE NV	- B	11/30/2017 .	Various	34,280.000	737,828		680,243	724,221	(73, 263)			(73,263)	29,285	680,243	49, 130	8,455	57,586	13,979	
500754-10-6	KRAFT HEINZ ORD	-	03/27/2017 _	CREDIT SUISSE	1,688.000	154,022		119,593	147,396	(27,803)			(27,803)		119,593		34,429	34,429	1,013	
501044-10-1 J36662-13-8	KROGER CO	D	11/30/2017 _	Various	131,040.000	3,749,062 340,219		4,413,150 307.880	4,522,190 .320,439	(109,041)			(109,041)	00.000	4,413,150 307.880	(4,558)	(664,088)	(664,088)	30,782	
501797-10-4	L BRANDS INC	- B	11/30/2017	Various	22,400.000	1,407,589		1.044.661	1,652,979	(35,651)		896.979	(35,651)	23,092	1.044.661	(4,558)	362.928	32,339	2,921	
502424-10-4	L-3 COMMUNICATIONS		01/03/2017	EXCHANGE	43,522.000	6,526,671		6,526,671	6,620,131	(93,460)		090,979	(93,460)		6,526,671		302,920		00,234	
502413-10-7	L3 TECHNOLOGIES INC	-	12/01/2017	Various	816.000	148,460		139,805	0,020,131	(30,400)			(33,400)		139,805				616	
F01764-10-3	L'AIR LIQUIDE S.A.	R	10/24/2017	Various	0.500	339,600									338,846	747	8	755	010	
512807-10-8	LAM RESEARCH CORP.		11/01/2017	Various	591.000	96.751		83.585							83.585		13, 166	13.166	12	
513272-10-4	LAMB WESTON HOLDINGS INC		03/27/2017	CREDIT SUISSE	6,437.000	276,508		174,961	243.640	(68,679)			(68,679)		174,961		101,547	101,547	1,207	
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)	53,070	
SBYW0P-Q6-3	LAND SECURITIES GROUP REIT PLC	. B	11/30/2017 .	Various	0.500	13,509		13,621		,					13,621	(113))1	(112)		
517834-10-7	LAS VEGAS SANDS CORP		07/05/2017 .	Various	4,818.000	272,823		214,399	257,329	(42,931)			(42,931)		214,399		58,424	58,424	3,517	
521865-20-4	LEAR CORP	.	10/03/2017	Various	654.000	95,062		92,920							92,920	ļ	2, 142	2, 142	654	
G54404-12-7	LEGAL & GENERAL GP ORD GBP0.025	. B	11/30/2017 .	Various	614,510.000	2,222,308		2,045,011	1,880,075	(48,540)		303,366	(351,906)	516,842	2,045,011	(284,572)	461,869	177 , 297	118 , 142	
524660-10-7	LEGGETT & PLATT INC	.	12/01/2017 .	Various	34,391.000	1,754,153		1,567,549	1,680,641	(113,464)			(113,464)		1,567,549		186,604	186,604	17,651	
F56196-18-5	LEGRAND	. B	06/06/2017 .	DISTRIBUTION	0.000	13,255		14,294							14,294	(1,039))	(1,039)		
505007 :	LEIDOS HOLDINGS ING	1	44.00	BANK OF AMERICA/MERRILL	-					I	I	1				Ì				
525327-10-2	LEIDOS HOLDINGS INC	-	11/01/2017 .	LYNCH	11.000	691	}	659	4 000 55:		ļ	·	/00 05::	ļ	659	}	32	32		
52729N-30-8	LEVEL 3 COMMUNICATIONS INC	-	11/01/2017 .	Various	23,747.000	1,275,227		1,307,747	1,338,381	(30,634)		·	(30,634)		1,307,747	·	(32,521)	(32,521)		
G5480U-12-0	LIBERTY GLOBAL PLC SERIES C	. D	11/30/2017 .	Various	72,368.000	2,275,935		2,441,837	2, 149, 330	292,508			292,508		2,441,837		(165,903)	(165,903)		
53071M-10-4	LIDEDTY INTERACTIVE CORP	1	12/01/2017	BANK OF AMERICA/MERRILL LYNCH	- 56.000	1,384		1,266		I	I	1			1.266	Ì	118	118		
	LIBERTY INTERACTIVE CORP	n	11/30/2017 .		21,226.000				449,354	352,291		347 . 197	5,094				(14,080)	(14,080)		
G5480U-15-3 531229-40-9	LIBERTY LILAC GROUP CLIBERTY MEDIA LIBERTY SIRIUSXM COR	٠,	10/03/2017	Various		440,368 443,647		454,449	449,354	332,291	ļ	347 , 197			454,449	l	(14,080)	(14,080)		
531229-40-9	LINCOLN NA TL CORP IN COM	1	10/30/2017	Various	14,770.000	1,029,960		1,036,337							1,036,337		14,087	(6,377)	3,053	
535678-10-6	LINEAR TEC HNOLOGY CORP COM	1	03/10/2017	Various	20,742.000	1,349,861		1,296,997	1,293,264	3,734			3,734		1,296,997	·	52,864	52,864	6,845	
G5533W-24-8	LLOYDS BANKING GROUP PLC	B	11/30/2017	Various	3,267,499.000	2,918,787		2,709,732	2,523,816	471, 176		1,010,981	(539,805)	725,721	2,709,732	(400,679)	609,734	209,055	136,690	
539830-10-9	LOCKHEED MARTIN CORP	1	12/01/2017	Various	39,035.000	10,266,245		9,532,137	9,483,223	(270, 385)			(270,385)	20,721	9,532,137		734, 108	734 , 108	34.720	
548661-10-7	LOWES COS INC USD0.50		12/01/2017	Various	5, 172.000	421,857		259, 125	366,410	(108,778)			(108,778)		259, 125		162,732	162,732	1,811	
BAS0L4-HB-3	LTR GROUP HOLDINGS LLC CLASS B		06/29/2017	EXCHANGE	3,213.160	1,988,944		1,988,944	1,988,944						1,988,944		7			
BASOL4-HC-1	LTR GROUP HOLDINGS LLC CLASS B		06/29/2017 .	EXCHANGE					1	(1)			(1)							
BASOL4-HD-9	LTR GROUP HOLDINGS LLC CLASS B		06/29/2017 _	EXCHANGE	3,758.079															
F58485-11-5	LVMH MOET HENNESSY EURO.30	. B	03/27/2017 _	GOLDMAN, SACHS & CO	1,774.000	389, 117		271,892	339,422	(140,757)			(140,757)	73,226	271,892	(41, 103)		117,225		
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A	.	11/01/2017	Various	136,378.000	12,094,638		11,450,341	10.512.939	(296, 261)			(296, 261)		11,450,341	1	644.297	644,297	35.338	

					Showing All L	Long-Term B	onds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10			ook/Adjusted (16	17	18	19	20	21
· ·	_	"		· ·	Ŭ	, , , , , , , , , , , , , , , , , , ,	Ü	Ŭ	10	11	12	13	1/	15	1		10		20	
										1.1	12	13	14	Total						
												0	T-4-1						Dond	
												Current	Total	Foreign	D 1.7				Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal		Year	Date
55261F-10-4	M & T BANK CORP	eigii	10/03/2017	Various	16,889.000		rai value	2,603,433	2,641,946	(28,946)	Accretion	9,568	(38,514)		2,603,433	Dispusai	156,360			Date
55616P-10-4	MACYS INC		11/30/2017 _	Various	29.400.000	2,759,793 699,623		2,603,433	2,641,946	(28,946)		583.388	(181,398)		2,603,433		(171,793)	156,360 .	9,590 44.394	
G5785G-10-7	MALLINCKRODT PLC		10/30/2017 _	Various	16,002.000	670,473		721,280	1,002,014				(101,000)		721,280		(50,807)	(50,807)	44,054	
56418H-10-0	MANPOWERGROUP		12/01/2017	Various	812.000			92,430							92,430		(3,638)	(3,638)	2	
565849-10-6	MARATHON OIL CORP		.06/02/2017	Various	8.646.000	137.628		149,662	149.662						149.662		(12,034)	(12.034)	432	
56585A-10-2	MARATHON PETROLEUM CORP	1	11/01/2017	Various	15,278.000	782,015		751,871	157,042	(41,452)			(41,452)		751,871		30, 145	30 , 145	5.986	
G5824M-10-7	MARKS & SPENCER GP ORD GBP0.25	В	11/30/2017	Various	248.010.000	1.049.998		1.072.587	1.072.586	(297, 172)			(297, 172)	297.173	1.072.587	(161.462)	138.874	(22,589)	52.831	
571903-20-2	MARRIOTT I NTL INC NEW CL A		12/19/2017	Various	106,059.000	9,691,254		8,297,945	8,513,229	(537,543)			(537,543)		8,297,945		1,393,309	1,393,309	31,861	
571748-10-2	MARSH + MCLENNAN COS INC	.	12/01/2017	Various	32,002.000	2,238,772		2,004,870	2, 162, 474	(158, 264)			(158, 264)		2,004,870		233,902	233,902	14,313	
574599-10-6	MASCO CORP		02/06/2017	Various	130,811.000	4,340,702		3,556,999	4, 136, 244	(579, 245)			(579,245)		3,556,999		783,703	783,703	13,081	
576206-10-6	MASSEY ENERGY CO		08/02/2017 _	CANCELLED TRADE	0.000	333											333	333		
57636Q-10-4	MASTERCARD INC CLASS A		12/19/2017	Various	94,852.000	11,351,327		9,097,504	8,076,318	(1,132,363)	ļ		(1,132,363)	ļ	9,097,504		2,253,823	2,253,823	28,773	
J41551-10-2	MAZDA MOTOR CORP	. B	11/30/2017	Various	83,610.000	1, 135, 279		1,264,491	1,370,620	(133,724)		.	(133,724)	27,595	1,264,491	35,060	(164,273)	(129,213)	17,703	
580135-10-1	MCDONALDS CORP		11/01/2017 .	Various	60,615.000	7,666,336		7, 182,536	7,092,016	(273, 447)			(273,447)		7, 182,536		483,800	483,800	30,477	
58155Q-10-3	MCKESSON CORP		11/30/2017 _	Various	10,123.000	1,495,512		1,422,883	1,421,775	1, 108			1, 108		1,422,883		72,629	72,629	11,945	
582839-10-6	MEAD JOHNSON NUTRITION CO A		06/15/2017 _	MERGER	19,458.000	1,751,220		1,731,248	1,376,848	354,400			354,400		1,731,248		19,972	19,972	16,053	
58409L-30-6	MEDEQUITIES REALTY		11/03/2017	Various	670,000.000			7,437,000	7,437,000						7,437,000		644,937	644,937	218,362	
58409L-10-8	MEDEQUITIES RLTY TR INC		09/21/2016	. DISTRIBUTION	0.000	321, 163											321, 163	321, 163		
58502B-10-6	MEDNAX INC		06/01/2017	Various	39,755.000	2,659,045		2,589,258	2,650,068	(60,811)			(60,811)		2,589,258		69,787	69,787		
G5960L-10-3	MEDTRONIC PLC		12/01/2017	Various	35,807.000	2,898,186		2,451,012	2,317,254	(157,011)			(157,011)		2,451,012		447 , 174	447 , 174	23,574	
58933Y-10-5	MERCK & CO. INC.		12/01/2017	Various	142,328.000	8,870,282		7,906,134	8, 176, 984	(490, 380)			(490,380)		7,906,134		964, 149	964 , 149	101,096	
59156R-10-8	METLIFE INC COM		08/07/2017 _	Various		4,760,706		4,282,537	4,431,590	(437,628)			(437,628)		4,282,537		478, 169	478 , 169	1,090	
592688-10-5 552953-10-1	METTLER TOLEDO INTERNATIONAL		11/01/2017	Various	185.000	109,799 6,038,472		108,880 4,940,750	6,045,046	(1,104,295)			(1,104,295)		108,880 4,940,750		919 1,097,722	919 1,097,722		
G60754-10-1	MGM RESORTS INTERNATIONAL	n	02/06/2017 _ _02/13/2017 _	Various	126,088.000	4,970,766		5,419,262	5,419,262	(1,104,295)			(1,104,295)		5,419,262		(448,496)	(448,496)		
F61824-14-4	MICHELIN (CGDE) CMN STK	B	03/27/2017	GOLDMAN, SACHS & CO	3.923.000	474, 111		386, 191	437,364	(142,586)			(142,586)	91.414	386, 191	(56,611)	144.531			
594837-30-4	MICRO FOCUS INTERNATIONAL ADR PLC	D	10/30/2017	Various	14,543.710	304,446		304,208		(142,300)			(142,000)		304.208	(30,011)	238	238	(737)	1
595017-10-4	MICROCHIP TECHNOLOGY INC		11/01/2017	Various	935.000	78.425		72, 163							72, 163		6,262	6,262	338	
595112-10-3	MICRON TEC HNOLOGY INC COM		11/15/2017	Various	24,075.000	937,220		340,902	527,724	(186,822)			(186,822)		340.902		596.318	596,318		
594918-10-4	MICROSOFT CORP]	12/19/2017	Various	265,832.000	17,850,054		13,930,041	14,780,372	(2,778,717)			(2,778,717)		13,930,041		3,920,013	3,920,013	92,748	
				BANK OF AMERICA/MERRILL																
J43830-11-6	MITSUBISHI CORPORATION	. B	03/27/2017 _	LYNCH	11,500.000	252,237		190 , 133	245,509	(42,511)			(42,511)	(12,865)	190 , 133	21,789	40,316	62, 105		
				UNION BANK OF																
J43916-11-3	MITSUBISHI ESTATE CO	. B	11/30/2017	. SWITZERLAND	135,800.000	2,429,728		2,887,288	2,709,946	138 , 156			138 , 156	39, 186	2,887,288	87 , 165	(544,725)	(457,560)	24,270	
J44002-12-9	MITSUBISHI HEAVY INDS	. B	11/30/2017	. Various	41,665.000	1,544,916		1,669,890	1,902,582	357,453		611,561	(254, 109)		1,669,890	57,022	(181,996)	(124,975).	37,793	
S63351-71-2	MITSUBISHI UFJ FINANCIAL GROUP	- B	11/30/2017	Various	236,800.000	1,514,158		1,336,413	1,462,197	(227, 183)			(227, 183)		1,336,413	(15,619)	193,364	177,745 .	677	
S65973-02-6	MITSUI & CO NPV	. B	11/30/2017	Various	76,665.000	1, 162, 071		906,843	1,056,293	(207, 291)	}		(207,291)	57,841	906,843	(7,235)	262,463	255,228	30,432	
ME001 40 4	MITCHI ELDOCANI CO. IDVEO	L.	11/30/2017	UNION BANK OF SWITZERLAND	95.100.000	2.154.840		2.637.798	0 005 500	000 000]	I	393,860	00 070	0 007 700	65.042	(547,999)	(482.958)	00 500	
J4509L-10-1 J4599L-10-2	MITSUI FUDOSAN CO JPY50	B	11/30/2017	. SWIIZERLAND	1,912,375.000	2, 154,840		2,637,798	2,205,560	393,860			393,860	38,378	2,637,798 3,638,057	65,042 87,722	(547,999)	(482,958)	26,569	
54599L-10-2 608190-10-4	MOHAWK INDUSTRIES INC	P	12/01/2017	Various	1,912,375.000	4,042,857		3,567,089	3,439,923	(197, 358)			(197,358)	86,263	3,567,089		(241,795)	(154,072)	108,82/	
60871R-20-9	MOLSON COORS BREWING CO. CL B	-	11/30/2017	Various	39, 176.000	3,344,300		3,567,089	1,922,262	(197, 358)	·	·	(9,472)	ļ	567,089, 3,661,600,		(317,300)	(317,300)	43,582	
609207-10-5	MONDELEZ INTERNATIONAL INC	1	08/28/2017	. Various		354,911		256, 199		(105, 268)	<u> </u>	·	(9,472)		256, 199	<u> </u>			1,549	ļ
61166W-10-1	MONSANTO CO	1	07/19/2017	Various	183,588.000	20,958,569		18,763,679	19,315,293	(551,615)			(551,615)		18,763,679		2, 194,890	2, 194, 890	1, 549	
615369-10-5	MOODYS CORP	1	11/01/2017	Various	2,844.000	316,835		268,379	268, 104	275			275		268,379		48,456	48,456	1,081	
617446-44-8	MORGAN STANLEY	1	09/19/2017	Various	217,423.000	9,432,657		9,131,925	9,146,914	(58,512)	L	[(58,512)		9,131,925	[300,732	300,732	10,617	
61945C-10-3	MOSAIC COMPANY	1	11/30/2017	. Various	37, 136.000	901,917		1,012,599	1,089,199	(76,599)			(76,599)		1,012,599		(110,683)	(110,683)	21,353	
620076-30-7	MOTOROLA SOLUTIONS INC		09/19/2017	Various	3,471.000	301,036		314,750							314,750		(13,714)	(13,714)	37	
55336V-10-0	MPLX COMMON UNITS		06/02/2017 _	Various	4,437.000	167,671		150,443	153,609	(3, 166)			(3, 166)		150,443		17,228	17,228		
55354G-10-0	MSCI INC A	.	12/01/2017 _	Various	10.000	1,289		1, 185			ļ	.			1, 185	ļ	104	104	4	ļ
J46840-10-4	MURATA MANUFACTURING CO LTD	. B	11/30/2017	Various		1,035,049		1,030,246	992,927	27, 111			27,111	10,208	1,030,246	56,329	(51,525)	4,803	9,666	
626717-10-2	MURPHY OIL CORP		10/03/2017 _	Various	2,551.000	61,363		72,933	79,413			6,480	(6,480)		72,933		(11,570)	(11,570)	1,276	
N59465-10-9	MYLAN NV	-1	11/30/2017 _	Various	33,725.000	1,208,921		1,532,049	1, 126,837	244,390	ļ		244,390		1,532,049		(323, 127)	(323, 127)		
SBDR05-C0-9	NATIONAL GRID PLC	. B	11/30/2017	Various	0.498	L		7		,	····	-			7					
637071-10-1	NATIONAL OILWELL VARCO INC	-	11/30/2017	. Various	204,380.000			7,444,292	7,651,987	(207,695)	}	·	(207,695)		7,444,292	/222 2:5	200,912	200,912	6,835	·
Q65336-11-9 633067-10-3	NATL AUSTRALIA BK COMMON STOCK	B	11/30/2017	. Various MORGAN STANLEY	77,369.000	1,755,230 .318,888		1,676,818	1,718,222	(415, 198) (153, 972)		-	(415, 198)		1,676,818	(232,242)	310,654	78,412	103,872	
	NATL BK OF CANADA COMMON STOCK	- [B	03/27/2017 05/24/2017	EXCHANGE	7,625.000 196,632.319	2,489,452		221,268 2,970,330	310,049 2,522,279	(153, 972)			(153,972)		221,268	(38,045)	135,664	97,619(480,878)	283,975	
1-01-NC1000	וארוב עווט וואואסטט טחט עסרט. וואט	. 0		LAU IANUE	190,032.319	۷,405,432		2,910,330	2,522,219	(191,740)			(181,740)	009,791	∠,510,330	(400,878)		(400,078)	∠ია,9/ე	<u> </u>

					Showing All I			cks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	11						Exchange			Dividends	Con-
OLIOID										Unrealized	Year's	Than-	Adjusted	Book/	Carrying		D !! !	T		
CUSIP		1_			Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-		Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
H57312-64-9	NESTLE SA PAR CHF1	. B	08/23/2017 .	Various	16, 179.000	1,271,538		1,207,938	1, 162, 863	(46, 494))		(46,494)	91,568	1,207,938	(51,339)	114,939	63,600		
64110D-10-4	NETAPP INC		09/19/2017 _	Various		276,610		312, 190							312, 190		(35,580)	(35,580)		
64110L-10-6	NETFLIX INC		08/28/2017 _	Various	56,252.000			5,617,183	6,963,998	(1,346,815))		(1,346,815)		5,617,183		2,410,173	2,410,173		
651229-10-6	NEWELL RUBBERMAID INC	-	11/30/2017 _	Various	53,513.000	1,796,663		2,515,646	2,389,355	126,291			126,291		2,515,646		(718,983)	(718,983)	41,340	
651290-10-8			06/02/2017 .	Various	3,688.000	145, 192		149,364	149,364						149,364		(4, 172)	(4, 172)		
651639-10-6	NEWMONT MINING CORP		11/30/2017 _	Various	58,646.000	2, 136, 824		1,223,567	1,998,069	(774, 499))		(774,499)		1,223,570		913,254	913,254	8,953	
65249B-10-9	NEWS CORP CLASS A		12/01/2017 .	Various	306,949.000	3,630,539		3,538,778	3,410,634				/00 000		3,538,778		91,762	91,762	11	
65339F-10-1	NEXTERA ENERGY INC	-	12/01/2017 .	Various	3,788.000	496,637		354,279	452,276	(98, 303)	' 	·	(98,303)	}	354,279		142,358	142,358	3,722	}l
G6518L-10-8 654106-10-3	NIELSEN HOLDINGS PLC		11/30/2017 . 11/30/2017 .	Various	32,156.000	1, 180, 649 1, 474, 781		1,385,924 1,465,075	1,348,944 1,268,310	36,979		 	36,979 196,764		1,385,924 1,465,075		(205,275)	(205,275)	42,767	
654111-10-3	INIKE INC CL B		11/30/2017 .	Various		1,474,781		1,465,075	1,268,310	(64,082)	,t		(64,082)	(4,831)	1,465,075	6,876	9,707	9,707 65,815	15,342	
J51699-10-6	NINTENDO CO LTD COM STK	D	02/14/2017 .	MORGAN STANLEY	300.000			73, 127	63,120		't			1,490		2,328	(2,429)	(101)		
J55999-12-2	NIPPON STEEL AND SUMITOMO METAL CORP	B	11/30/2017 .	Various	48,920.000	1, 182, 054		1,206,819	1,093,449	37,715		·	37,715	75,655	1,206,819	(28,959)		(24,765)	24,884	
J59396-10-1	NIPPON TELEGRAPH & TELEPHONE CORP NTT	B	03/27/2017 .	MORGAN STANLEY	3,200.000	1, 162, 034		98,313	134,766	(46, 164)		<u> </u>	(46, 164)	9,712		(20,939)	45,981		24,004	
J57160-12-9	NISSAN MOTOR CO CMN STK	B	11/30/2017	Various	236,045.000	2,334,493		2,313,737	2,378,968	(109, 273)			(109, 273)	44,042	2,313,737	77,651	(56,895)	20,756		
655044-10-5	NOBLE ENER GY INC COM		11/30/2017 _	Various	81,295.000	2,204,501		2,649,019	2,136,955	(185,524)	,	7.872	(193,395)		2,649,019		(444,518)	(444,518)	20,658	
654902-20-4	NOKIA CORPORATION ADR	D	10/26/2017 .	Various	170.687.000	827.030		842.301	596.291	(4,782)		,,,,,	(4,782)		842,301		(15,271)	(15,271)	26.694	
S59029-41-3	NOKIA OYJ EURO.06	В	11/30/2017 .	Various	443,249.000	2,261,780		2, 111, 136	2, 144, 966	(225, 937)	í		(225,937)	192, 107	2, 111, 136	57, 181	93,463	150,644	59,028	
J59009-15-9	NOMURA HOLDINGS INC	В	11/30/2017	Various	396,770.000	2,424,044		2,427,140	2,344,189	22,343			22,343	60,608	2,427,140	59,406	(62,502)	(3,096)	38,431	
W57996-10-5	NORDEA BANK AB ORD EURO.39632(SEK QUOTE)	. B	11/30/2017 .	Various	96,056.000	1,130,532		1,248,242	1,071,095	(190, 169))		(190, 169)	367,316	1,248,242	(234, 205)	116,496	(117,710)	57,376	
655664-10-0	NORDSTROM INC		10/03/2017 .	Various		40,208		43,324							43,324		(3, 116)	(3, 116)	330	
665859-10-4	NORTHERN TRUST CORP		09/01/2017 .	Various	10,897.000	926,955		723,682	970,378	(246,696))		(246,696)		723,682		203,273	203,273	8,282	
666807-10-2	NORTHROP GRUMMAN CORP		10/30/2017 _	Various	48,909.000	11,435,219		10,970,988	10,731,939	(480,929))		(480,929)		10,970,988		464,231	464,231	5,247	
H5820Q-15-0	NOVARTIS AG-REG CMN STK	. B	11/30/2017 .	Various	57,445.000	4,925,088		4,778,680	4, 188, 197	504,497		320,415	184,082	406,402	4,778,680	(259,874)	406,281	146,407	101,541	
K72807-13-2	NOVO-NORDISK B ORD	. B	11/30/2017 .	Various	43,104.000	2,225,854		2,327,013	1,557,346	742,695		985	741,709	27,957	2,327,013	256,362	(357,522)	(101,159)	36,700	
		I_		BANK OF AMERICA/MERRILL																
J59399-10-5	. NTT DOCOMO, INC	. B	03/27/2017 .	LYNCH	6,800.000	164,726		118,140	155,257	(48,305))		(48,305)	11, 188	118, 140	(1,749)	48,335	46,586		
670346-10-5	NUCOR CORP.		11/30/2017 .	Various	10,358.000	600,082		588,256	616,508	(28, 252)	}		(28,252)		588,256		11,826	11,826	13,071	
67066G-10-4	NVIDIA CORP		12/19/2017 .	Various	30,436.000	5,807,668		2,807,217	3,247,351	(442,350))		(442,350)		2,807,217		3,000,452	3,000,452	16,521	
62944T-10-5 N6596X-10-9	NVR INC		11/01/2017 . 03/27/2017 .	Various CREDIT SUISSE		965,798 207.668		872,078 199,490	197 , 196	2,294			2,294		872,078 199,490		93,720	93,720		
674215-10-8	NXP SEMICONDUCTORS N.V.	. D	06/02/2017	Various	9,461,000	207,668		199,490	143.240	2, 294		2.081	(2,081)		199,490		8, 178			
674599-10-5	OCCIDENTAL PETROLEUM CORP		11/30/2017	Various	37,597.000	2,650,418		2,775,178	2,678,034	97.144		2,001			2,775,178		(124,760)	(124,760)	114,671	
G67395-11-4	OLD MUTUAL PLC	B	11/30/2017 .	Various	573, 167,000	1,530,762		1,439,892	1,468,167	(154,718)	,t	295,869	(450,587)	422.312	1,439,892	(213,707)		90,870		
681919-10-6	OMNICOM GROUP	1	12/01/2017 .	Various	373, 107.000	2,992,381		2,955,203	2,949,147	(215, 310)	άΓ	230,009	(450,567)		2,955,203	(210,707)	37 , 177	37,177	39,138	
68268N-10-3	ONEOK PARTNERS LP	1	06/02/2017	Various	3,233.000	157,363		139.051	139,051	(210,010)	, I		(210,010)		139,051		18,312	18,312	5, 108	
68389X-10-5	ORACLE CORP COM	1	1.12/01/2017	Various	273,756.000	11,763,148		10,980,894	8,875,952	(47, 393)			(47,393)		10,980,894		782,254	782,254	35,532	
67103H-10-7	OREILLY AUTOMOTIVE INC	.	1.1/30/2017	Various	4,825.000	1, 184, 147		1,051,144	1,343,328	(292, 185)	L		(292, 185)		1,051,144		133,003	133,003	, 302	
J61933-12-3	ORIX CORP COMMON STOCK	. B	03/27/2017 .	JPMORGAN CHASE & CO	10,000.000	152,200		140,866	156,385	(26,789)			(26,789)	11,269	140,866	(2,086)	13,420	11,335		
J63117-10-5	OTSUKA HOLDINGS CO LTD	. B	03/27/2017 .	INSTINET, LLC	22,400.000	1,036,172		775,671	978, 122	(272,936)			(272,936)	70,486	775,671	(11,484)	271,985	260,501	9,046	
69331C-10-8	PG&ECORP	.	10/30/2017 _	Various	14,357.000	985,317			127,009	(42,824)		ļ	(42,824)		888 , 183		97, 134	97 , 134	1,787	
693718-10-8	PACCAR INC	.	10/03/2017 .	Various	64,599.000	4,244,915		3,876,809	3,964,676	(257, 409))	ļ	(257,409)		3,876,809		368, 106	368 , 106	29, 183	
695156-10-9	PACKAGING CORPORATION OF AMERICA	.	10/03/2017 .	Various		101,358		104,505							104,505		(3, 147)	(3, 147)	2	
		1		BANK OF AMERICA/MERRILL	-			:												
69840W-10-8	PANERA BREAD COMPANY	-	02/06/2017 .	LYNCH	30,281.000	6,427,475		5,787,115	6,210,330	(423, 215)	}	·	(423,215)		5,787,115		640,360	640,360		
704326-10-7	PAYCHEX INC		09/19/2017 .	Various	51,351.000	3,009,790		2,978,943	3, 126, 249	(68,228)	}}	79,078	(147,306)	ļ	2,978,943		30,847	30,847	36,986	}
70450Y-10-3	PAYPAL HOLDINGS INC	-	11/15/2017 .	Various	64,051.000	4, 164, 686		2,074,693	2,528,093	(453, 400)	<u> </u>		(453,400)	407 407	2,074,693	/00 F70	2,089,993	2,089,993	00.700	
G69651-10-0 713448-10-8	PEARSONPEPSICO INC.	. I _R	11/30/2017 .	Various	75,437.000	722,857				(41,861)	<u> </u>	·	(41,861)	167 , 187	888,280 855,848	(88,578)	(76,845)	(165, 423)	38, 190	
713448-10-8 G97822-10-3	PERRIGO PLC	-	112/01/2017 .	Various	9,782.000 11,793.000	1,102,581 991,269		855,848 981.531		(191,214)	'}	 	(191,214)		855,848		246,733 9,737	246,733 9,737		
717081-10-3	PETER INC	1	11/01/2017 .	Various	337,805.000	11,270,046		10,436,089	10,544,729	(550,418)	, 	 	(550,418)		10,436,089		9,737	9,737		
718172-10-9	PHILIP MORRIS INTL.	-	12/01/2017	Various		1,270,046			10,544,729	(39,942)	(†	·	(39,942)		908,010		261,965		24,127	
N6817P-10-9	PHILIPS ELECTRONICS ORD	B	07/07/2017 .	Various	9,552.230			313.023		(67,058)	(1		(67,058)	35,704	313,023	(24,743)		41,508	24, 121	
718546-10-4	PHILLIPS 66		12/01/2017	Various	12,375.000	967.586		967,972	915,082	(94,069)	íl		(94,069)		967,972	(24,740)	(385)	(385)	7.930	
72348P-10-4	PINNACLE FOODS INC.	1	08/28/2017 .	Various	58,735.000	3,366,153		3,115,897	3, 139, 386	(23, 489)	<u> </u>	Ī	(23,489)		3, 115, 897		250,256	250,256	23,650	ļ
723484-10-1	PINNACLE WEST CAPITAL CORP	1	12/01/2017	Various	24,639,000	1,956,166		1,881,889	1,841,118	(48, 134)	, i		(48, 134)		1,881,889		74,277	74,277	16 , 139	
723664-10-8	PIONEER ENERGY SERVICES CORP	1	05/03/2017 _	CANCELLED TRADE	0.000	249				(101)			, 101)				249	249		
723787-10-7	PIONEER NA T RES CO COM	1	11/30/2017	Various	40,350.000	7,093,455		6,951,256	7,265,825	(314.568)	۱		(314,568)		6,951,256		142, 199	142,199	999	

SCHEDULE D - PART 4

					Showing All L	ong-Term E	Bonds and St	ocks SOLD,	REDEEMED											
1	2	3	4	5	6	7	8	9	10	(Change In Bo	ook/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15		I		[
														Total						
												Current	Total						Bond	
												Current	Total	Foreign	D 1/					
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying						Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	5						5 1/1			Increase/	tization)/	Impairment	Value	Carrying						
fication	Description	eign		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
72651A-20-7	PLAINS GP HOLDINGS CLASS A		11/01/2017 .	Various		219,752		252,331	279,937			27,606	(27,606)		252,331		(32,578)	(32,578)	8,879	
693475-10-5	PNC FINL SVCS GROUP INC		12/01/2017 .	Various	37,614.000	4,471,589		3,873,228	4, 165, 764	(544,318)			(544,318)		3,873,228		598,361	598,361	1,504	
				SCOTIA CAPITAL (USA)																
S26969-80-8	POTASH CORP OF SASKATCHEWAN	B	11/30/2017 _		50,343.000	989, 135		858,922	911,846	(200, 289)			(200,289)	147,365	858,922	(84, 120		130,212	17,033	
Y33549-11-7	POWER ASSETS HOLDINGS LTD	B	11/30/2017 .	Various	138,500.000	1, 181, 382		1,263,009	1,220,984	41,758			41,758	266	1,263,009	(9,502	(72, 124)	(81,626)	271,475	
				SCOTIA CAPITAL (USA)																
739239-10-1	POWER CORP CANADA SUB-VTG NPV	B	11/30/2017 .	INC	43,866.000	1, 112,745		961,829	982,941	(228,036)			(228,036)	206,924	961,829	(134,746	285,662	150,916	30,347	
				SCOTIA CAPITAL (USA)																
739270-10-0	POWER FINANCIAL CORP	B	11/30/2017 .		23,052.000	632,340		680,051	576,880	(18,331)	L	.	(18,331)	121,501	680,051	(95,359	47,649	(47,710)	24,540	L
693506-10-7	PPG INDUSTRIES INC		06/01/2017 _	Various	2, 197.000	229,041		209,921	208, 188	1,734			1,734		209,921		19, 120	19, 120	990	
74005P-10-4	PRAXAIR INC.		12/01/2017 _	Various	21,837.000	2,554,906		2,423,100	2,559,078	(135,978)			(135,978)		2,423,100		131,806	131,806	4,902	
741503-40-3	PRICELINE.COM		12/01/2017	Various	380.000	673,344		444,316	557, 103	(112,787)			(112,787)		444,316		229,029	229,029		
742718-10-9	PROCTER & GAMBLE CO		12/01/2017 .	Various		1,388,890		1,180,680	709,972	(119, 206)	L		(119,206)		1, 180, 680		208,210	208,210	14,967	
743315-10-3	PROGRESSIVE CORP		12/01/2017 .	Various	25,670.000	1,237,305		1, 148, 989				L			1, 148, 989	L	88,316	88,316		
74340W-10-3	PROLOGIS INC		08/29/2017	Various	12,051.000	637, 180		514,986	480,706	(138,091)	[(138,091)		514,986		122, 194	122,194	4,007	
744320-10-2	PRUDENTIAL FINL INC		11/01/2017	Various	2,800.000	285, 167		317,044	,						317,044		(31,877)	(31,877)	2,100	
74460D-10-9	PUBLIC STORAGE		12/01/2017 .	Various	3,364.000	716,910			751,631	50 , 197			50 , 197		802,034		(85, 125)		20, 178	
744573-10-6	PUBLIC SVC ENTERPRISE GROUP		03/27/2017 .	CREDIT SUISSE	7,808.000	349,299		295,912	342.615	(46,703)			(46,703)		295,912		53,387	53,387	3,357	
F7607Z-16-5	PUBLICIS GROUPE	R	11/30/2017	Various	15, 181, 000	1,014,089		1,047,075	1,049,597	(228, 938)			(228,938)	226,416	1,047,075	(88.855	55,868	(32,986)	22,291	
745867-10-1	PULTE GROUP INC		09/19/2017 _	Various	13,082.000	330,344		319,462		(220,000)			(220,000)		319,462	(00,000	10,881	10,881	26	
078063-11-4	QBE INS GROUP NPV	D	11/30/2017	Various	160.724.000	1.332.611		1.518.449	1,445,442	(51,066)			(51,066)	124,072	1.518.449	(42,001	(143,836)	(185,837)	64.047	
747525-10-3	QUAL COMM INC	D	11/30/2017 .	Various	141,304.000	8,770,747		8,291,727	9,213,021	(921, 294)		-	(921,294)	124,072	8,291,727	(42,001	479,020	479,020	132,434	
747545-10-1	QUALITY CARE PROPERTIES INC		03/27/2017 .	CREDIT SUISSE	7,788.000	141,715		130,660	120,714	9,946			9,946		130,660		11,055	11,055		
74834L-10-0	QUEST DIAGNOSTICS INC		12/01/2017	Various	38,803,000	3,813,819		3,407,644	3,434,487	(185, 222)			(185, 222)		3,407,644		406.175	406 , 175	21,831	
75281A-10-9	RANGE RESOURCES CORP		10/30/2017	Various	35,928.000			848, 179	148,848	(105,222)			(105,222)		848, 179		(115,935)	(115, 935)	21,001	
755111-50-7	RAYTHEON COMPANY		112/01/2017	Various	14.021.000	2.097.917		1.922.698	1.831.800	(80,226)			(80,226)		1.922.698		175,219	175,219	11.259	
G74079-10-7	RECKITT BENCKISER GROUP PLC	n	11/30/2017 .	Various		2,566,575		2,547,375	2,409,999	(458, 894)				F00 070	2,547,375	/040 004	368,821			
SBQRRZ-00-3		D	03/27/2017 .	JPMORGAN CHASE & CO.		2,506,575		107,262					(458,894)	596,270 2.658	2,547,375	(349,621 3.414		19,200	43,114	
758849-10-3	RECRUIT HOLDINGS LTD	b		Various	2,800.000				112,591	(7,986)			(7,986)	∠,008		414, د	32,560	35,974	0.000	
	REGENCY CENTERS CORPORATION		10/30/2017 .		11,328.000	741,706		709,632	7 040 047	000 004			000 004		709,632		32,074	32,074	2,920	
75886F-10-7	REGENERON PHARMACEUTICALS INC		11/30/2017 .	Various	19,647.000	7,747,774		7,575,041	7,212,217	362,824			362,824		7,575,041		172,733	172,733		
7591EP-10-0	REGIONS FINANCIAL CORP		12/01/2017 .	Various	21,946.000	312,751		320,412							320,412		(7,660)	(7,660)	44	
759351-60-4	REINSURANCE GROUP AMERICA INC		12/01/2017 _	Various	947.000	126,969		124,351	4 055 075	(040,045)					124,351		2,619	2,619	478	
G74570-12-1	RELX PLC	B	03/27/2017 .	GOLDMAN, SACHS & CO	58,978.000	1, 157, 170		991,788	1,055,975	(349, 245)	¦	-	(349,245)	285,058	991,788	(194,451	359,833	165,382		
F77098-10-5	RENAULT SA COMMON STOCK	B	03/27/2017 .	GOLDMAN, SACHS & CO	2,591.000	227,272		208,681	230,954	(88, 257)	1		(88,257)	65,985	208,681	(41, 182	59,773	18,591		
E8471S-13-0	REPSOL YPF SA EUR1	B	12/18/2017 .	Various	74, 128.290	1,396,694		808,656	1,049,263	(482, 471)			(482,471)	201,370	808,656	(45,915	633,954	588,038		
760759-10-0	REPUBLIC S VCS INC COM		09/19/2017 _	Various	41,275.000	2,501,733		2,360,414	2,264,543	(4,886)			(4,886)		2,360,414		141,320	141,320	18,045	
761713-10-6	REYNOLDS AMERICAN INC		07/25/2017 .	Various	48,009.000	3, 162, 137		2,597,287	2,690,424	(93, 137)	ļ		(93, 137)		2,597,287		564,850	564,850	71,053	
G75754-10-4	RIO TINTO CMN STK	B	11/30/2017 .	Various	46, 113.000	2, 138, 221		1,296,070	1,799,698	(1,099,459)	·		(1,099,459)	595,832	1,296,070	(239,056		842 , 151	103,240	
767754-10-4	RITE AID CORP.		06/29/2017 .	Various	3, 251, 154.000	15,260,016		21,470,701	26,789,509	(2,362,061)		2,956,746	(5,318,808)		21,470,701		(6,210,686)	(6,210,686)		
770323-10-3	ROBERT HALF INTL INC		12/01/2017 .	Various	37.000	2,075		1,907							1,907		167	167	9	
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	B	11/30/2017 .	Various	39,902.000	10,141,219		9, 131, 899	9, 131, 899	(459,894)	ļ		(459,894)	459,894	9, 131,899	(126,553	1, 135, 873	1,009,320	213,393	
S21690-51-6	ROGERS COMMUNICATIONS INC CL B	B	03/27/2017 .	MORGAN STANLEY	8,710.000	377 , 148		295,636	336,371	(59,413)	ļ	.	(59,413)	18,678	295,636	(13,770	95,282	81,511	5,314	·
775711-10-4	ROLLINS, INC		12/01/2017 .	Various	34.000	1,583		1,490							1,490		93	93	6	
G76225-10-4	ROLLS ROYCE HOLDINGS PLC	B	11/30/2017 .	Various	113,403.000	1,269,434		963,911	936,044	(243,407)			(243,407)	264,900	963,911	(150,977	456,500	305,523		
778296-10-3	ROSS STORES, INC.		12/01/2017 _	Various	15,942.000	918,955		916,099							916,099		2,856	2,856	587	
S27543-83-4	ROYAL BK OF CANADA COM NPV	B	03/27/2017 .	MORGAN STANLEY	20,514.000	1,483,357		1, 109, 358	1,390,036	(465,079)	ļ	.	(465,079)	184,401	1, 109, 358	(118,952	492,952	373,999	11,050	ļ
G7690A-10-0	ROYAL DUTCH SHELL 'A'ORD EURO.07	B	11/30/2017 .	Various	122,820.070	4,050,707		3, 139, 647	3,344,696	(1,380,027)			(1,380,027)	1,044,912	3, 139, 647	(512,833	1,423,894	911,060	96,609	
G7690A-11-8	ROYAL DUTCH SHELL 'B'SHS	B	11/30/2017 .	Various	121,799.000	3,766,147		3,789,156	3,542,791	(770, 266)			(770,266)	1,016,631	3,789,156	(640,716	617,707	(23,009)	184,857	
78409V-10-4	S&P GLOBAL INC		12/19/2017 .	Various	10,757.000	1,687,118		1,005,669	1,010,338	(205,605)	L		(205,605)		1,005,669		681,448	681,448	12,283	
78573M-10-4	SABRE CORPORATION		.02/28/2017	Various	151,639.000	3,455,403		3,777,963	3,783,393	(5, 431)	<u> </u>	.	(5,431)		3,777,963		(322,560)	(322,560)		
F03381-13-8	SAFRAN	B	03/27/2017 .	. GOLDMAN, SACHS & CO	2,217.000	168,047		144,242	159,992	(50, 267)	L		(50,267)	34,516	144,242	(21,806	45,611	23,805		
79466L-30-2	SALESFORCE.COM INC		10/30/2017 .	Various		3,886,372		3, 155, 571	3,027,917	(62, 321)			(62,321)		3, 155, 571		730,801	730,801		
F5548N-10-1	SANOFI S.A.	B	11/30/2017 _	Various	47,036.000	4,295,972		4,572,673	3,815,103	(208, 071)			(208,071)	965,641	4,572,673	(422, 180		(276,701)	131,674	
Q82869-11-8	SANTOS	В	11/30/2017	GOLDMAN, SACHS & CO.	69,852.000	269,409		338,975	203,331	90,575			90,575	45,069	338,975	(48,072		(69,566)		
D66992-10-4	SAP AG	В.	.03/27/2017	GOLDMAN, SACHS & CO.	1,443,000	140.394		107.328	126,037	(45, 900)	L	. [(45,900)	27, 191	107.328	(16,225	49,291	33.066	213	L
806605-10-1	SCHERING P LOUGH CORP COM		09/19/2017	CANCELLED TRADE	0.000	1,226		, 520						2.,.51			1,226	1,226		
806857-10-8	SCHLUMBERGER LTD		11/30/2017	Various	82,679.000	5,363,503		6,296,707	6,940,902	(644, 195)	1		(644, 195)		6,296,707		(933,204)	(933,204)	153.538	
S48341-08-5	SCHNEIDER ELECTRIC	D	05/08/2017	Various	4.480.000	399.989		327.044	312.388	(159.080)			(159.080)	87.961	327.044	(56.082	129.028	72.946		

					Showing All L	ong-Term E	Sonds and Sto	cks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10		Change In Bo	ook/Adjusted	Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		Eor	Dianagal	Name	Shares of	Con-			Carrying								Gain (Loss)		During	Maturity
	B	For-	Disposal				D 1/ 1			Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on		(Loss) on		
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized		Value	Date	Disposal	on Disposal	Disposal	Year	Date
G7945E-10-5	. SEADRILL LTD	B	09/15/2017 .	. Various	60,059.000	14,407		21,940	208,065	(110,043)		123,243	(233,286)	47, 161	21,940	(2, 114)	(5,419)	(7,532)		
81211K-10-0	SEALED AIR CORP		07/31/2017 .	. Various	196,378.000			8,901,936	8,903,779	(1,843)			(1,843)		8,901,936		242,857	242,857	10,227	
816851-10-9	SEMPRA ENERGY		07/05/2017 _	Various	35,844.000	3,845,597		3,582,580	3,607,340	(24,760)	!		(24,760)	400.050	3,582,580	/40 707)	263,017	263,017	47,363	
L8300G-13-5	SES	В	11/30/2017 .	Various	42,867.000	741,612		946, 102	946,102	(133,358)	'		(133,358)	133,358	946, 102	(13,797)	(190,693)	(204,490)	44,747	
J7165H-10-8	SEVEN & I HOLDINGS NPV	n	11/30/2017 .	UNION BANK OF SWITZERLAND	20.000.000	822,896		933.883		207,781			207,781	(37,476)	933,883	89,679	(200,667)	(110,987)	14,014	
824348-10-6	SHERWIN WILLIAMS CO	. b	07/05/2017 .	Various	967.000	299.248		170,772	259,872	(89, 099)			(89,099)	(37,476)	170,772	89,679		(110,987)	14,014	
J72208-10-1	SHIMAMURA CO LTD JPY50		05/16/2017 _	Various	2,600.000	356,364		220,816	325,237	(106,696)			(106,696)	2,274	220,816	3,957	131,591	135,548	2,165	
G8124V-10-8	SHIRE PLC COM	15	11/30/2017 .	Various	62.896.000	3, 117, 345		3,390,055	3,640,283	(108, 696)	1	1.006.607	(1, 134, 889)		3,390,055	(390,392)	117,682	(272,710)	19.843	
D69671-21-8	SIEMANS AG	R	03/27/2017 .	GOLDMAN, SACHS & CO	1,424.000	190, 151		134,877	175,429	(51, 232)			(1, 134, 669)	10,680	134,877	(3,584)	58,859	55,274	5,360	
82669G-10-4	SIGNATURE BK NEW YORK NY	J	10/30/2017	Various	5.017.000	670.388		719.901		(51,202)			(01,202)		719,901	(0,004)	(49,513)	(49,513)		
G81276-10-0	SIGNET JEWELERS LTD	C	01/04/2017 _	Various	44,534.000	4,254,671		3,856,252	4, 197, 775	(341,523)			(341,523)		3,856,252		398,419	398,419		
828806-10-9	SIMON PPTY GROUP INC	1	11/30/2017 .	Various	22,972.000	3,708,381		3,997,244	3,670,840	(47,419)	[(47,419)		3,997,244	[(288,863)	(288,863)	152,459	
Y79985-20-9	. SINGAPORE TELECOM SGDO.15 (POST RE-ORG)	B	11/30/2017 .	Various	419, 100.000	1,160,554		1,209,420	1,058,848	18,306				132,266	1,209,420	(60,506)	11,640	(48,866)	47,085	
82968B-10-3	SIRIUS XM HOLDINGS INC		08/29/2017 _	Various	92,577.000	517,497		505,470	,,,,,,,,						505,470		12,027	12,027	926	
W25381-14-1	SKAND ENSKILDA A	. B	11/30/2017 .	Various	75,367.000	898,555		879, 133	792,695	(70,272)		56,849	(127, 121)	213,559	879, 133	(133,404)	152,825	19,421	28,577	
83088M-10-2	SKYWORKS SOLUTIONS INC		03/27/2017 .	CREDIT SUISSE	2,078.000	201,950		159,694	155, 143	4,551			4,551		159,694		42,256	42,256	582	
J75734-10-3	. SMC CORP	. B	03/27/2017 .	. INSTINET, LLC	4,200.000	1,244,638		1,039,885	1,004,853	(21,727)			(21,727)	56,760	1,039,885	(692)	205,445	204,753		
832696-40-5	. SMUCKER J M CO COM NEW		11/30/2017 .	Various	4,566.000	549,819		536,716	584,722	(48,006)			(48,006)		536,716		13, 103	13, 103	11,533	
833034-10-1	_ SNAP ON IN C COM		11/01/2017 .	Various	11,755.000	2,085,297		1,786,290	2,013,279	(226,989)			(226,989)		1,786,290		299,007	299,007	1,787	
F43638-14-1	. SOCIETE GENERALE COMMON STOCK	B	11/30/2017 .	Various	31,216.000	1,579,679		1,490,203	1,539,083	(497,740)			(497,740)	448,860	1,490,203	(202,722)	292, 198	89,476	53,970	
				BANK OF AMERICA/MERRILL																
J75963-10-8	SOFTBANK GROUP CORP	. B	03/27/2017 .	LYNCH	12,900.000	918,270		653,675	858,820	(209, 083)			(209,083)	3,938 .	653,675	36,993	227,602	264,595		
J76379-10-6	SONY CORP NPV	В	03/27/2017 .	_ JPMORGAN CHASE & CO	11,200.000	362,731		193,542	314,485	(143,606)			(143,606)	22,662	193,542	(2,866)	172,055	169, 189	40.000	
842587-10-7	SOUTHERN CO		11/30/2017 _	Various	17,898.000	900, 196		754,789		(125,614)	}		(125,614)	}	754,789		145,407	145,407	10,023	
847560-10-9 G8842P-10-2	SPECTRA ENERGY CORP		02/27/2017 .	MERGER	52,910.000	2,154,390 1,648,702		1,686,319 1,650,047	2,174,072 1,678,422	(487,753)		350.943	(487,753)	470, 400	1,686,319	(040 500)	468,071 241,236	468,071	23,280	
790849-10-2	ST JUDE MEDICAL INC	D	01/05/2017 .	Various		1,612,067		1,259,694	1,595,460	(153, 597)		350,943	(504,539)	476 , 160	1,650,047	(242,580)	352,373	352,373	75,611	
G84228-15-7	STANDARD CHARTERED ORD USDO.50	D	11/30/2017	Various	115,056.000	1,128,229		875.464	943,433	(354, 137)			(354, 137)	286, 168		(148,097)	400,861	252,765		
854502-10-1	STANDARD CHARTERED OND CODO.50	D	12/01/2017 .	. Various	18,154.000	2,323,601		1,989,728	1,949,501	(125, 104)			(125, 104)	200, 100	1,989,728	(140,037)	333,873	333,873	5,417	
855244-10-9	STARBUCKS CORP		11/30/2017	Various	173,623.000	9,708,271		9,524,768	9,639,549	(114, 781)			(123, 104)		9,524,768		183,503	183,503	31.082	
857477-10-3	STATE STREET CORPORATION		09/19/2017	Various	7.968.000	688.394		577.276	355, 103	(94,715)			(94,715)		577,276		111, 118	111, 118	1.736	
R8413J-10-3	STATOIL ASA CMN STK	В	11/30/2017 _	Various	37,407.000	726,847		625,282	688,368	(304, 085)			(304,085)	232, 195	625,282	(139,251)	240,816	101,565	16,470	
858119-10-0	STEEL DYNAMICS INC		11/01/2017	Various	23,723.000	814,724											(50,661)	(50,661)	2	
863667-10-1	STRYKER CORP		10/03/2017 .	. Various	19,351.000	2,436,129		2,099,873	2,318,443	(218,570)			(218,570)		2,099,873		336,255	336,255	8,224	
J14406-13-6	SUBARU CORP	. B	11/30/2017 .	Various	23,400.000	786,303		912,419	957,387	(18,899)			(18,899)	(26,069)	912,419	73,478	(199,594)	(126,117)	20,782	
J77282-11-9	_ SUMITOMO CORP NPV	. B	03/27/2017 _	JPMORGAN CHASE & CO	30,200.000	408,376		290,489	356, 155	(88,316)	L		(88,316)	22,650	290,489	(1,859)	119,746	117,887		
J7771X-10-9	SUMITOMO MITSUI FI COMMON STOCK	B	11/30/2017 .	Various	57,295.000	2,327,691		2,273,716	2, 190, 901	(75,066)	ļ		(75,066)	157,881	2,273,716	(63, 190)	117, 165	53,975	68,960	
J77841-11-2	. SUMITOMO REALTY & JPY50	. B	11/30/2017 .	. Various	31, 100.000	1,027,017		943,435	828 , 196	178,356		119,570	58,786	56,453	943,435	(22,397)	105,979	83,582	6,084	
L		1_		UNION BANK OF										1						
Y82594-12-1	SUN HUNG KAI PROP HKDO.50	_ B	03/27/2017 .	_ SWITZERLAND	12,000.000	176,525		147,486	151,680	(4,217)			(4,217)	23	147,486	(291)	29,329	29,039	1,699	
S25661-24-0	SUN LIFE FINANCIAL COM NPV	. B	03/27/2017 .	MORGAN STANLEY	10,589.000	382,882		326,707	407,041	(153, 479)	ļ	-	(153,479)	73,144	326,707	(47,927)	104, 102	56,176	2,835	
SB3NB1-P2-8	SUNCOR ENERGY INC	. В	11/30/2017 .	. Various	73,894.000	2,469,202		2,275,603	2,418,960	(482,622)			(482,622)	339,265	2,275,603	(239,653)	433,252	193,599	48,478	
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		05/01/2017 .	Various		295, 113		280,602	280,602						280,602		14,511	14,511	6,075	
78486Q-10-1 W90152-12-0	SVB FINANCIAL GROUP	D	10/30/2017 .	Various	3,989.000 35.643.000	690,479 1,650,072		720,413 1,463,442	1,009,505	(524,934)			(524,934)	399, 156	720,413	(83,952)	(29,934)	(29, 934)	15.660	
W90152-12-0 W9112U-10-4	SVENSKA CELLULOSA AB - B SHS	B	11/30/2017 .	. Various	14,323.000	1,650,072		1,463,442	1,009,505	(524,934)			(524,934)	14,371	1,463,442	(83,952)	(17,216)	(13,671)	6.784	
W94232-10-0	SWEDBANK AB	B	11/30/2017 .	Various	26.694.000	648 . 141			647.325	(3, 718)			(156,037)	174,371		(105,569)		(17,539)		
H8398N-10-4	SWISSCOM	B	12/08/2017 .	Various	3,924.000	2.054.414		2,008,644	1,760,945	124,674			124,674	123,026	2,008,644	(74,040)	119,810	(17,339)	55.737	
871503-10-8	SYMANTEC CORP.	J	11/30/2017	Various	13,826.000	437,591		273, 157	330,303	(57, 146)			(57, 146)		273, 157	(77,040)	164.434	164,434	1.037	
H84140-11-2	SYNGENTA CHF8.3	B	05/04/2017 .	. Various	5,907.000	2,011,645		2,002,266	2,339,320	(464, 159)			(464, 159)	127, 105	2,002,266	(47,526)	56,905	9,380		
871607-10-7	SYNOPSYS INC	1	12/01/2017	Various	1,363.000	107.559		99.404		(101, 100)			(404, 100)				8. 156			
871829-10-7	SYSCO CORP		.07/27/2017	Various	2,795.000	145,440		104,673	154,759	(50,086)			(50,086)		104,673		40,767	40,767	922	
74144T-10-8	T. ROWE PRICE GROUP	1	12/01/2017	Various	10,221.000	856, 160		849,876							849,876		6,284	6,284	20	
87612E-10-6	TARGET CORP		12/01/2017 .	Various	42,449.000	2,463,380		2,727,249	2,211,610	(102,952)			(102,952)	ļ[2,727,249		(263,869)	(263,869)	77,099	
H84989-10-4	TE CONNECTIVITY LTD		11/01/2017 .	. Various	1,662.000	130,848		130,766						ļ	130,766	L		81	665	
1				SCOTIA CAPITAL (USA)						1				1			1			
S28793-27-1	_ TECK COMINCO LTD CLASS'B'SUB-VTG COM NPV	. B	11/30/2017 _	INC	45,888.000	1,055,431		1,160,680	919,437	243,671			243,671	(2,427)	1, 160, 680	50,723	(155,972)	(105, 249)	4,563	

SCHEDULE D - PART 4 arm Ronds and Stocks SOLD, REDEEMED or Otherwise DISPOSED OF During Current Year

					Showing All L	.ong-Term E	Sonds and Sto	ocks SOLD, I	REDEEMED	or Otherwis	se DISPOS	SED OF Dur	ing Current	Year						
1	2	3	4	5	6	7	8	9	10				Carrying Value		16	17	18	19	20	21
Ť	_	_	-		-			_		11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
															Dools/					
											_	Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
	Description					sideration	Day Value	Actual Coat							Date			Disposal		Date
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposai	Year	Date
				BANK OF AMERICA/MERRILL																
E9055J-10-8	TECNICAS REUNIDAS SA	. B	02/13/2017 .	LYNCH	1,344.000	52,892		37,868	55,236	(27, 209)			(27,209)	9,840	37,868	(5,490)	20,514	15,024	771	
879382-10-9	TELEFONICA DE ESPANA	_ B	11/30/2017 .	Various	311,221.000	3, 192, 702		3,435,028	2,895,255	642,983		484, 195	158,789	380,984	3,435,028	26,305	(268,631)	(242,326)	59,249	
R21882-10-6	TELENOR	. B	11/30/2017 .	Various	32,396.000	728,370		538,950	485,505	27,346		145,423	(118,077)	171,521	538,950	(125,422)		189,420	25,895	
W9588J-10-4	TELIASONERA AB SEK3.2	B	11/30/2017 .	MORGAN STANLEY	130,308.000	574,291		610,884	526,562	(24,322)			(24,322)	108,644	610,884	(54,881)	18,289	(36,593)	25,511	
Q8975N-10-5	TELSTRA CORP NPV	B	11/30/2017 .	Various	214,832.000	559,447		763,702	793,355	(1,610)		169,714	(171,324)	141,671	763,702	(79,725)	(124,530)	(204, 255)	51,492	
G87621-10-1	TESCO	B	11/30/2017 .	Various	651,351.000	1,673,758		1,605,067	1,664,814	(577,999)			(577,999)	518,252	1,605,067	(286,023)	354,715	68,691	6,636	
88160R-10-1	TESLA INC	-	11/30/2017 _	Various	725.000	195,903		137,315	154,925	(17,610)	ļ	· 	(17,610)		137,315	ļ	58,588	58,588		
881609-10-1	TESORO CORP		08/01/2017 .	Various	73,530.000	6,327,545		6, 124, 396	6,430,199	(224, 132)		81,671	(305,802)		6, 124, 396	ļ	203, 149	203 , 149	16,214	
88160T-10-7	TESORO LOGISTICS UNITS		06/02/2017 .	Various	2,901.000	163,809		147,400	147,400						147,400		16,409	16,409	2,640	
881624-20-9	TEVA PHARMACEUTICAL INDUSTRIES LTD	. D	11/30/2017 .	Various	69,693.000	1,032,652		2,315,201	2,526,371	1,372,484		1,583,654	(211, 170)		2,315,201		(1,282,549)	(1,282,549)	50,353	
882508-10-4	TEXAS INST RS INC COM		12/19/2017 _	Various	158,845.000	13,090,143		10, 155, 041	11,098,080	(1,480,193)			(1,480,193)		10,155,041		2,935,102	2,935,102	93,414	
203640-10-6	THE COMMUNITY DEVELOPMENT TRUST, INC		01/26/2017 .	DIRECT	0.420	11		11							11	ļ				
H83949-14-1	THE SWATCH GROUP	B	11/30/2017 .	Various	1,049.000	379,220		306,087	326,874	(34,957)			(34,957)	14, 170	306,087	(2, 118)		73 , 133	2,636	
883556-10-2	THERMO FIS HER SCIENTIFIC INC COM		08/29/2017 _	Various	17,293.000	2,602,736		2,401,150	2,275,379	(77,836)			(77,836)		2,401,150	ļ	201,586	201,586	3,207	
887317-30-3	TIME WARNER INC		_03/27/2017 _	CREDIT SUISSE	3,394.000	330,422		208,517	327,623	(119, 106)			(119, 106)		208,517		121,906	121,906	1,366	
872540-10-9	TJX COMPANIES INC	.	12/01/2017 .	Various	65,478.000	4,851,447		4,741,387	3,337,425	(105,674)			(105,674)		4,741,387		110,060	110,060	12,308	
872590-10-4	T-MOBILE US INC		12/01/2017 .	Various		565,743		538,911							538,911		26,832	26,832		
J86957-11-5	TOKYO ELECTRON	. В	03/27/2017 _	INSTINET, LLC	8,000.000	843,847		735,443	757,577	(40,019)			(40,019)	17,885	735,443	23,409	84,995	108,404		
J87000-10-5	TOKYO GAS CO LTD	. В	11/30/2017 _	Various	57,360.000	1,350,439		1,303,894	1,300,540	168,963		233,264	(64,301)	67,654	1,303,894	(10, 189)	56,734	46,546	24,575	
889478-10-3	TOLL BROTHERS INC	.	12/01/2017 .	Various	2.815.000	107,217		111,502		L					111,502	L	(4,285)	(4,285)	230	
891027-10-4	TORCHMARK INC COM		12/01/2017 .	Various	8.000	708		678							678		30	30		
S28972-22-2	TORONTO-DOMINION COM NPV	В	03/27/2017	MORGAN STANLEY	2,908.000	141,495		112, 117	143,595	(33, 146)			(33, 146)	1,668	112,117	(1,047)	30,425	29,378	1,043	
J89752-11-7	TOSHIBA CORP NPV	В	_11/30/2017	Various	624.350.000	1,363,274		1,454,378	639,211	(116,886)			(116,886)	24,756	1,454,378	44.325	(135, 429)	(91, 104)		
F92124-10-0	TOTAL SA EUR 2.5	В	11/30/2017	Various	77,625.000	4,369,050		3,662,705	3,988,948	(1,399,745)			(1,399,745)		3,662,705	(408,466)		706,345	168,659	
891906-10-9	TOTAL SYSTEM SERVICES INC		12/01/2017 .	Various	30.000	2,166		1.982							1.982		184	184		
J92676-11-3	TOYOTA MOTOR	B	11/30/2017	Various	3,200.000	196,885		168, 143	188,705	(20,342)			(20,342)	(220)	168,143	6,555	22, 186	28,741	3,914	
				SCOTIA CAPITAL (USA)	,								,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
S26651-84-4	TRANSCANANDA CORP	В	11/30/2017	INC.	34,617.000	1,662,235		1, 116, 214	1,562,741	(781,637)			(781,637)	335, 110	1, 116, 214	(159,462)	705,482	546,021	55, 173	
020001 01 1				MACQUARIE CAPITAL (USA)	01,011.000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(101,001)			(101,001)			100, 102,				
Q9194A-10-6	TRANSURBAN GROUP	В	03/27/2017	INC.	46.280.000	401.675		310.660	345.837	(111, 834)			(111,834)	76.656	310.660	(43, 249)	134.264	91.015	8.341	
89417E-10-9	TRAVELERS COS INC		10/30/2017 _	Various	75,963.000	9,098,838		8,736,536	9,299,390	(561,864)		991	(562,855)		8,736,536	(40,240)	362,302	362,302	26,998	
895925-10-5	TRIAD GUARANTY INC		05/02/2017	CANCELLED TRADE	0.000	320				(001,004)			(002,000)	***************************************	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		320	320		
895ESC-10-1	TRIAN ACQUISITION ESCROW		10/12/2017	DIRECT	100.000															
SBDTMY-K5-8	TRISURA GROUP LTD	B	07/14/2017 .	Various	381.320	6.370		5.652							5.652	(381)	1,099	718		
0.00				UNION BANK OF				5,002								(001)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
90130A-10-1	TWENTY FIRST CENTURY FOX INC CL A	1	11/30/2017 _	SWITZERLAND	60,903.000	1,945,045		1,690,161	1,707,720	(17,559)	I	1	(17,559)		1,690,161	Ì	254,883	254.883	21,925	
90130A-20-0	TWENTY FIRST CENTURY FOX INC CL B	-	11/30/2017 .	Various	21,464,000	670.389			584.894	35,402			35,402		620,296		50.093	50,093	4.372	
902494-10-3	TYSON FOODS INC CLASS A	-	07/05/2017 .	Various	3,696.000	228,545		163,326	227,969	(64,643)			(64,643)		163,326		65,218	65,218		
H42097-10-7	UBS GROUP AG	R	11/30/2017 _	Various	28,866.000	651,721			453,006	79,559				19, 115	686.354	(6,085)	(28,548)	(34,633)	002	
B93562-12-0	UCB	B	12/01/2017	Various	21, 127, 000	1.583.805		1,773,763	1,357,300	236.435			236,435	180.029	1,773,763	9.788	(199,746)	(189,959)	19.619	
902653-10-4	UDR INC	J	11/01/2017 .	Various	1,671.000	64,695		65, 109	1,007,000	200,400			200,400	100,029	65,109	700, و	(414)	(414)	518	
903848-30-3	ULTA BEAUTY INC	1	11/30/2017 .	Various	5,959.000	1,321,122		1,546,361	1,519,187	27 , 173		T	27 , 173		1,546,361	<u> </u>	(225,238)	(225, 238)		
T960AS-10-1	Unicredit	R	01/24/2017 .	EXCHANGE	58,519.100	1,771,209		1,953,158	1,687,509	40,740			40,740	224,909	1,953,158	(181,949)		(181,949)		
SBYMXP-S7-5	UNICREDIT	B	11/30/2017 .	Various	102,028.000	1,580,038		874,312						224,509		24, 102	681,625	(181, 949)		
G92087-16-5	UNILEVER PLC ORD GBP0.031111	B	03/27/2017 .	GOLDMAN. SACHS & CO.	6,388.000	322,570		271,436	259,888	(72,004)			(72,004)	83,552	271,436	(62, 469)	113,603	51.134	2.161	
907818-10-8	UNION PACIFIC CORP	- D	12/01/2017 .	Various	2,369.000	246.473		185.366	245,307	(60,286)	1	İ	(60,286)		185,366	(02,409)	61.107	61, 107	1,433	
907818-10-8 V96194-12-7	UNITED OVERSEAS BANK	- R	12/01/2017 .	Various		246,473		161,624	245,307	(25,649)			(25,649)	14.902	165,366	(5.543)		52.801	5, 109	
911312-10-6	UNITED OVERSEAS BANK	- D	05/03/2017 _	Various	18,061.000	1,905,270		1,880,869	2,070,513	(187,466)		2,177	(189,644)	14,302	1,880,869	(3,343)	24,401	24,401	4,074	
911363-10-9	UNITED PARCEL SERVICE INC CLASS B	-	12/01/2017	Various	20,549.000	2,474,138		2,169,441	2,169,563	(122)		· [(122)		2,169,441		304.696	304.696	4,0/4	
91303-10-9	UNITED TECHNOLOGIES CORP	-	11/01/2017 .	Various	91,895.000		 	9,599,772	9,517,537	(122)	ļ	·			9,599,772	 	765,810	765,810	36,441	ļ
913017-10-9 91307C-10-2	UNITED THERAPEUTICS CORP		12/01/2017 .	Various Various	91,895.000			9,599,772		(321,921)	1	·	(527,927)		9,599,772	 	(4,072)	(4,072)		
91307C-10-2 91324P-10-2	UNITED THERAPEUTICS CORP		12/01/2017 .			13,394,223		9,378,928	11,595,698	(2,814,276)			(2,814,276)		9,378,928		4,015,295	4,015,295	63,222	
902973-30-4			11/20/2017	Various	21,235.000			9,378,928		(2,814,276)								4,015,295	5,222	
	US BANCORP		11/30/2017 . 11/30/2017 .	Various		1,108,391			1,090,585 342.868			361.562	(257, 153)	45.000	833,700	(19.377)	274,691 157.465		,944, כ	
SB3XSX-46-2	VALEANT PHARMACEUTICALS INTERNATIONAL IN			Various	23,616.000	398,216		260 , 128		232,914			(128,649)	45,908	260 , 128	(19,3//)		138,089		
91913Y-10-0	VALERO ENERGY CORP		12/01/2017 .	Various	82,822.000	5,626,571		5,002,971	5, 168, 066	(655,531)			(655,531)		5,002,971		623,600	623,600	11,854	
92047W-10-1 92214X-10-6	VALVOLINE INCVAREX IMAGING CORP		08/28/2017 ₋ 02/17/2017	Various	248,780.000	5,611,832 3,631		5,336,647 2,945	5,348,770	(12, 123)			(12, 123)		5,336,647 2.945		275, 186 686	275 , 186 686	13,856	
1344 14A- 1U-0																				

		_			Showing All L	ong-Term E	onds and Sto	cks SOLD, I	REDEEMED											
1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted	Carrying Value	9	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eian		of Purchaser	Stock	sideration	Par Value	Actual Cost	Value		,	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal		Year	Date
		eign					Par value			Decrease	Accretion	Recognized		value		Disposai			rear	Date
92220P-10-5 92343V-10-4	. VARIAN MEDICAL SYSTVERIZON COMMUNICATIONS		12/01/2017 .	Various		907,513 12,160,373		913,865 11,332,900	25,857	(131)			(131)		913,865		(6,352)	(6,352)	271,944	
62343V-10-4 K9773J-12-8	VESTAS WIND SYSTEM A/S-CMN STK	D	03/27/2017	GOLDMAN. SACHS & CO.	12,755.000	1,022,411		11,332,900	11,329,745	(1,122,858)			(1,178,227)	4.257	842,380	21.948	158,083		2/1,944	
92553P-20-1	VIACOM INC NEW CL B	. D	11/30/2017	Various	25,939.000	787,483		1,049,721	910,459	139, 262			139,262		1,049,721	21,340	(262,239)	(262, 239)	19,426	
F5879X-10-8	VINCI	R	03/27/2017 .	GOLDMAN, SACHS & CO	6,721.000	543.824		431,121	458,657	(152, 180)			(152, 180)	124,644	431, 121	(81,297)	193,999	112,703	13,420	
928260-83-9	VISA INC		10/03/2017	Various	168, 179, 000	14.300.229		11.748.560	13, 100, 104	(1,379,805)			(1,379,805)		11.748.560	(01,207)	2.551.669	2.551.669	5.685	
928563-40-2	VM WARE INC		12/01/2017	Various	8,337.000	812,673		727,800							727,800		84.873	84,873		
G93882-19-2	VODAFONE GROUP PLC	. B	11/30/2017 .	Various	1,402,889.000	4,258,997		4,576,536	3,464,364	115,220			115,220	996,951	4,576,536	(675,364)	357,826	(317,538)	234,847	
928856-30-1	VOLVO AB-B SHS NPV	. B	03/27/2017 .	GOLDMAN, SACHS & CO	17,140.000	251,863		194,740	200,746	(60,083)		ļ	(60,083)	54,077	194,740	(35,836)	92,959	57 , 123		
929042-10-9	. VORNADO RLTY TR		11/30/2017 .	Various	1,941.000	631,575		613,355	202,582	(27,829)			(27,829)		613,355		18,220	18,220	2,431	
929089-10-0	VOYA FINANCIAL INC		11/01/2017 _	Various	113,510.000	4,520,691		3,818,230	4,295,492	(554, 182)		70,161	(624,343)		3,818,230		702,461	702,461	772	
929160-10-9	VULCAN MAT LS CO COM		09/19/2017 _	Various	18,809.000	2,361,206		2,315,425	2,353,946	(1,405)	ļ	37,117	(38,522)		2,315,425		45,781	45,781	5, 122	
931427-10-8	WALGREENS BOOTS ALLIANCE		11/30/2017 .	. Various	159,422.000	12,865,283		12,801,010	13, 193, 765	(193,844)	ļ	198,911	(392,754)		12,801,010		64,273	64,273	81,986	
931142-10-3	WAL-MART STORES		11/01/2017 .	. Various	37, 183.000	2,655,380		2,303,021	2,507,328	(273,025)			(273,025)		2,303,021		352,359	352,359	32,800	
521CNT-99-8	Warrant on LEAP WIRELESS NPV CVR CONTRA		02/21/2017 .	DIRECT	0.000	4,758											4,758	4,758		
939322-10-3	. WASHINGTON MUT INC COM		01/19/2017 _	_ CANCELLED TRADE	0.000	1,250		400.000	407.000	(0.400)			(0.400)		400.000		1,250	1,250		
94106B-10-1 94106L-10-9	WASTE CONNECTIONS INC	. A	10/03/2017 .	Various	2,753.500	214,079		196,930	127,892 1,973,993	(3, 499)			(3,499)		196,930		17,149	17 , 149		
92939U-10-6	WEC ENERGY GROUP INC		03/27/2017 _	MORGAN STANLEY	28,399.000	141,282		129,775	135,892	(204, 337)			(204,337)		1,810,805		179,864	179,864	1,304	
949746-10-1	WELLS FARGO CO		12/01/2017	Various	200,366.000	11, 183, 527		10.114.146	10,454,753	(934, 891)			(934,891)		10.114.146		1,069,381	1,069,381	56.664	
950400-10-4	WELLTOWER INC		1.11/30/2017	Various	1.847.000	136.258		144,600	123.620	9.481			9,481		144,600		(8,341)	(8,341)	5.665	
Q95870-10-3	WESFARMERS	B	11/30/2017 .	. Various	48,545.000	1,620,139		1,613,894	1,481,281	(129, 141)			(129, 141)	261,754	1,613,894	(177,667)	183,911	6,245	75,282	
958102-10-5	WESTERN DIGITAL CORP.		11/30/2017	Various	111,844.000	8,460,840		7,006,527	7,599,800	(593, 273)			(593,273)	201,101	7,006,527		1,454,312	1,454,312	72,863	
958254-10-4	WESTERN GAS PARTNERS UNITS		_06/02/2017 _	Various	2,605.000	169,237		153,070	153,070						153,070		16,168	16 , 168	2,240	
SBMMVV-X4-8	WESTFIELD CORPORATION UNITS CORP	. B	11/30/2017 _	GOLDMAN, SACHS & CO	309,022.000	1,966,086		2,062,745	2,098,896	(296,028)			(296,028)	259,877	2,062,745	(110,779)	14, 120	(96,659)	78,024	
Q97417-10-1	WESTPAC BANKING CORP	. B	11/30/2017 .	Various	106,460.000	2,568,834		2,735,599	2,513,059	(257,576)			(257,576)	480, 116	2,735,599	(329,063)		(166,764)	135 , 147	
962166-10-4	WEYERHAEUSER CO		03/27/2017 _	CREDIT SUISSE	4,995.000	167,364		136,713	150,300	(13,586)			(13,586)		136,713		30,651	30,651	1,548	
963320-10-6	. WHIRLPOOL CORP COM		10/03/2017 _	Various	359.000	60,435		68,648							68,648		(8,212)	(8,212)	387	
G9606P-19-7	WHITBREAD	. B	11/30/2017 .	Various	31,851.000	1,538,157		1,605,159	1,486,108	145,205		444,664	(299, 459)	418,510	1,605,159	(230, 139)	163, 137	(67,002)	40,583	
966244-10-5			01/11/2017 .	. GOLDMAN, SACHS & CO	73,057.000	4,048,303		2,834,676	4,061,969	(1,227,293)			(1,227,293)		2,834,676		1,213,627	1,213,627		
966387-10-2 966837-10-6	WHITING PETROLEUM CORP		06/02/2017 _ _07/05/2017 _	Various	12,038.000	131,620 5,775,878		144,697 5,866,308	144,697 5,914,471	(48, 164)			(48, 164)		144,697 5,866,308		(13,077)	(13,077)	20,074	
969457-10-0	WILLIAMS COS INC		11/30/2017	Various	449.112.000	13,514,262		13,067,040	13,985,348	(663,772)		254.536	(918, 308)		13.067.040		(90,429)	(90, 429)	160 . 143	
96949L-10-5	WILLIAMS PARTNERS UNITS		06/02/2017 .	Various	3.974.000	161,261		150.920	151, 131	(211)	1	204,000	(916,306)		15,067,040		10,342	10,342	3,378	
G96629-10-3	WILLIS TOWERS WATSON PLC		07/05/2017 .	. Various	1,091.000	141,849		135,688	133,407	2,280	1		2,280		135,688		6, 161	6, 161	524	
980228-10-0	WOODSIDE PETROLEUM	В	11/30/2017	GOLDMAN, SACHS & CO.	30.131.000	709, 163		610.838	679,844	(219,697)			(219,697)	150.691	610,838	(86,626)	184,952	98,325	29,778	
Q98418-10-8	WOOLWORTHS GROUP LTD	B	11/30/2017 _	Various	55,920.000	1, 137, 561		971,865	975,849	(194, 894)			(194,894)	190,909	971,865	(116,748)	282,444	165,696	33,173	
98157D-10-6		C	08/02/2017 .	CANCELLED TRADE	0.000	3,411				ļ						ļ	3,411	3,411		
G9788D-10-3	WPP PLC	. B	11/30/2017 .	Various	114, 175.000	2,161,625		2,401,255	2,562,017	(853, 078)			(853,078)	692,316	2,401,255	(374,622)	134,992	(239,630)	58,012	
98212B-10-3	WPX ENERGY INC		06/02/2017 _	Various	10,006.000	110,014		133,980	145,787			11,807	(11,807)		133,980		(23,967)	(23,967)		
98310W-10-8			12/01/2017 _	Various	91,208.000	7,364,058		6,806,381	6,730,717	(245, 288)	ļ		(245,288)		6,806,381		557,677	557,677	11,331	
98389B-10-0	XCEL ENERGY INC	-	12/01/2017 .	Various	18,858.000	908,085	ļ	768,540	215,425	(69, 285)	ļ	 	(69,285)	ļ	768,540	ļ	139,545	139,545	8,578	ļ
984121-60-8	XEROX CORP		11/01/2017 .	. Various	0.500	14		12					····		12		45.033	45.033	40.400	
984121-10-3	XEROX CORP COM		06/15/2017 . 11/01/2017 .	Various	57,837.500 175,683.000	1, 199, 197		1, 153, 320	504,921 6,545,949	(107,370)			(107,370)		1, 153, 320 6, 438, 579		45,877	45,877	16,428	
G98294-10-4 984332-10-6	XL GROUP LTDYAHOO INC COM	. D	06/19/2017 .	Various	217.,883.000	6,783,482 10.686.443		6,438,579 6.860.867		(1,562,194)			(1,562,194)		6,438,579		3.825.577	344,903	37,007	
984332-10-6	. YUM! BRANDS INC	1	03/27/2017 .	CREDIT SUISSE	6.710.000	426, 123			8,423,061	(1,562,194)	†	 	(1,562,194)			ļ	776	776	2,013	
98956P-10-2	ZIMMER BIOMET HOLDINGS INC	-	.03/27/2017 .	CREDIT SUISSE	2,452.000			240,268	253,046	(12,778)			(12,778)		240,268		54,669	54,669		
98978V-10-3	ZOETIS INC		10/03/2017	Various	6, 133.000	330.972		227,388	328.299	(100,911)			(100,911)		227.388		103.584	103,584	644	
H9870Y-10-5	ZURICH INSURANCE GROUP AG	В	04/04/2017	DISTRIBUTION	0.000	44,875		47,636					(100,011)		47,636	(2,761))	(2,761)		
	Subtotal - Common Stocks - Industria	al and				1,856,931,393	XXX	1,709,454,364	1,695,905,083	(125,496,022)		25,395,371	(150,891,393)	50,877,890	1,709,429,731	(23, 226, 913)	170,728,574	147.501.662	17,371,356	XXX
SBFZCN-V7-1	INVESTEC GSF EMD TOTAL RETURN FUND	In	06/13/2017 .	DIRECT	635,374.928	11, 100,000	7000	10,299,428	10,350,258	(123,490,022)	1	20,000,071	(130,691,393)	55,577,000	10,299,428	(20,220,010)	800,572	800,572	323,406	,,,,,
464288-27-3	ISHARES MSCI EAFE SMALL-CAP ETF	C		CREDIT SUISSE	210,770.000	11, 100,000		10,007,948	10,504,777	(496, 829)			(496,829)		10,299,428		1,417,328	1,417,328	, 400	
1.5.255 27 5	o mor but omitte on the	1		BANK OF AMERICA/MERRILL		, 420,270				(300,020)			(100,020)				., 417,020	, 417,020		
46432F-33-9	ISHARES MSCI USA QUALITY FACTOR ET		01/12/2017 _	LYNCH	287,643.000	19,978,814		19,413,026	19,876,131	(463, 105)			(463, 105)		19,413,026		565,788	565,788		
1		1		BANK OF AMERICA/MERRILL							1					1	1			
464287-62-2	ISHARES RUSSELL 1000 INDEX	1	09/19/2017	LYNCH	237.737.000	33,215,204		32,627,878		i			i		32,627,878		587.326	587.326		

E14.75

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 4

1	2	3	4	5	6	7	8	9	10		Change In Bo	ok/Adjusted (Carrying Value)	16	17	18	19	20	21
										11	12	13	14	15						
														Total						
												Current	Total	Foreign					Bond	
												Year's	Change in	Exchange	Book/				Interest/	
									Prior Year		Current	Other-	Book/	Change in	Adjusted	Foreign			Stock	Stated
									Book/	Unrealized	Year's	Than-	Adjusted	Book/	Carrying	Exchange			Dividends	Con-
CUSIP					Number of				Adjusted	Valuation	(Amor-	Temporary	Carrying	Adjusted	Value at	Gain	Realized	Total Gain	Received	tractual
Identi-		For-	Disposal	Name	Shares of	Con-			Carrying	Increase/	tization)/	Impairment	Value	Carrying	Disposal	(Loss) on	Gain (Loss)	(Loss) on	During	Maturity
fication	Description	eign	Date	of Purchaser	Stock	sideration	Par Value	Actual Cost	Value	Decrease	Accretion	Recognized	(11+12-13)	Value	Date	Disposal	on Disposal	Disposal	Year	Date
	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/27/2017	Various	381,090.000	51,439,042		47,839,595	51,389,987	(3,550,392)			(3,550,392)		47,839,595		3,599,447	3,599,447	48,990	
	SPDR S&P 500 ETF TRUST			. Various	154,111.000	38,518,052		37,825,004							37,825,004		693,048	693,048	190,261	
	VANGUARD TOTAL WORLD STOCK ETF	C		Various	7,078.000	496,639		391,484	431,758	(40,274)			(40,274)		391,484		105, 155	105 , 155	6,920	
9299999.	<u> Subtotal - Common Stocks - Mutual F</u>	unds	i			166, 173, 028	XXX	158,404,363	92,552,910	(4,601,430)			(4,601,430)		158,404,363		7,768,665	7,768,665	569,578	XXX
9799997.	Total - Common Stocks - Part 4					2,023,104,421	XXX	1,867,858,727	1,788,457,993	(130,097,452)		25,395,371	(155,492,823)	50,877,890	1,867,834,094	(23, 226, 913)	178,497,239	155,270,327	17,940,934	XXX
9799998.	Total - Common Stocks - Part 5					2,386,282,433	XXX	2,349,550,370				13,141,094	(13,141,094)		2,336,409,276	724,300	49, 148, 857	49,873,157	7,495,805	XXX
9799999.	Total - Common Stocks					4,409,386,854	XXX	4,217,409,097	1,788,457,993	(130,097,452)		38,536,465	(168,633,917)	50,877,890	4,204,243,370	(22,502,613)	227,646,097	205, 143, 483	25,436,738	XXX
9899999.	Total - Preferred and Common Stock	s				4,434,823,756	XXX	4,242,244,863	1,795,215,634	(130,382,397)		38,536,465	(168,918,862)	51,231,076	4,229,079,136	(22,677,563)	228, 422, 184	205,744,620	25,871,609	XXX
9999999 -	Totals					25,415,713,622	XXX	25.207.820.882	11,769,394,448	(107,231,168)	(3,060,508)	39, 172, 781	(149,464,457)	51,231,076	25, 105, 848, 423	(22.647.056)	332.512.256	309,865,200	351,067,241	XXX

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
											12	13	14	15	16	1	-		-	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	1	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
912810-RU-4	TREASURY BOND	Cigii		Various	03/03/2017		132.000.000	128 . 496 . 797	127.681.836	128.501.565	(Decrease)	4.768	riccognizca	4.768	vaide	Бізрозаі	(819,729)	(819,729)	959.591	700,722
912810-RV-2	TREASURY BOND		05/15/2017		05/17/2017		593,240,400	592,727,878		592,728,517		639		639			3,214,235	3,214,235	3,002,765	2,537,104
912810-RX-8	TREASURY BOND		08/16/2017		08/17/2017 .	Various	333,000,000	342,397,813	343, 157, 148	342,393,815		(3,997)		(3,997)			763,333	763,333	1,570,109	1,392,880
912810-RY-6	TREASURY BOND		11/09/2017		11/09/2017	Various	300,000,000	295,883,125	295,298,359	295,883,748		623		623			(585,389)	(585, 389)	1, 155,897	1,098,132
912810-RZ-3	TREASURY BOND		11/29/2017		11/30/2017 .	DEUTSCHE BANK AG	24,000,000	23,666,250	23,483,438	23,666,270		20		20			(182,832)	(182,832)	29, 171	27,348
912828-2J-8 912828-2K-5	TREASURY NOTE		08/08/2017 08/14/2017		12/15/2017 . 10/20/2017 .	Various MORGAN STANLEY	100,000,000	99,968,750	99,365,234 L 49,839,844	99,971,636 50,032,070		2,886		2,886			(606,402)	(606,402) (192,227)	464,674	55,435 20,550
912828-2P-4	TREASURY NOTE		08/30/2017		10/20/2017	BARCLAYS	44.000.000	44 . 137 . 578	43.718.125	44, 132, 599		(4.979)		(4,979)			(414,474)	(414,474)	188.315	27,208
912828-2R-0	TREASURY NOTE		10/05/2017		10/06/2017	JPMORGAN CHASE & CO	86,000,000	85,260,938	85,099,688	85,260,938							(161,250)	(161,250)	294,457	294,457
912828-25-8	TREASURY NOTE		09/27/2017	Various	12/15/2017	Various	189,500,000	187,526,992	186,292,734	187,566,793		39,801		39,801			(1,274,059)	(1,274,059)	477,557	194,349
912828-2T-6	TREASURY NOTE		09/28/2017		12/06/2017 .	Various	124,000,000	123,511,250	122,897,969	123,557,436		46, 186		46 , 186			(659,467)	(659,467)	405,801	120,718
912828-2W-9	TREASURY NOTE			GOLDMAN, SACHS & CO.	12/15/2017 .	DEUTSCHE BANK AG	22,500,000	22,370,605	22,206,445	22,375,124		4,519		4,519			(168,679)	(168,679)	91,561	13,779
912828-2Z-2 912828-ST-8	TREASURY NOTE		11/01/2017	BANK OF AMERICA/MERRILL LYNCH GOLDMAN. SACHS & CO	11/02/2017 .			85,727,891	85,758,125 26.953.523	85,727,891	 	1.756		1.756		}	30,234	30,234	72,946	72,946
912828-S1-8 912828-U2-4	TREASURY NOTE		05/03/201/		09/19/2017 .		27,000,000	124,718,750	26,953,523	26,992,264		1,756		1,756			(38,740)	(38,740)	128,302	2,751 502,762
912828-U8-1	TREASURY NOTE		01/04/2017		12/18/2017		75,000,000	75,222,656	75,295,898	75,213,753		(8,903)		(8,903)				(37, 109).	332,462	20,718
912828-U9-9	TREASURY NOTE		01/04/2017		07/31/2017		50,000,000	50,021,484	50,037,102	50,018,777		(2,707)		(2,707)			18,325	18,325	166,466	8,633
912828-W2-2	TREASURY NOTE		02/27/2017		05/09/2017 .	BARCLAYS	238,500,000	237,978,281	237,680,156	238,012,175							(332,019)	(332,019)	760,960	117,768
912828-W3-0	TREASURY NOTE		03/30/2017	CITIGROUP GLOBAL MARKETS	07/18/2017 .		100,000,000	99,750,000	99,875,781	99,759,030		9,030		9,030			116,752	116,752	170,431	91,712
040000 #44 0	TREADURY NOTE		00/04/0047	Mana M. at M. EV	00/40/0047	BANK OF AMERICA/MERRILL	04 500 000	04 540 070	00 040 754	04 540 000		(54)		(54)			(4 007 074)	(4 007 074)	50.440	
912828-W4-8 912828-W5-5	TREASURY NOTE		02/24/2017 03/08/2017		03/13/2017 .		64,500,000	64,510,078	63,242,754	64,510,028		(51)		(51))		(1,267,274)	(1,267,274) 3.198.919	52,143	71,306
912828-W6-3	TREASURY NOTE			BARCLAYS	05/01/2017		350,000,000	351,000,000	352,019,531	350,977,021		(22,979)		(22,979)			1,042,510	1,042,510	641.389	242,867
912828-W7-1	TREASURY NOTE		04/17/2017			JPMORGAN CHASE & CO.	214,500,000	215,450,508	215,640,469	215, 442, 108		(8,399)		(8,399)			198.360	198,360	542.833	220,425
912828-W8-9	TREASURY NOTE		_04/13/2017		11/28/2017	Various	299,500,000	299, 297, 277	300,654,883	299, 325, 811		28,534		28,534			1,329,071	1,329,071	1,495,994	87,269
912828-W9-7	TREASURY NOTE		04/07/2017		10/12/2017 .	Various	165,000,000	164,908,008	165,098,047	164,909,877		1,869		1,869			188, 170	188, 170	185,279	5, 123
912828-X2-1	TREASURY NOTE			BARCLAYS		Various	50,000,000	50,074,219	49,713,867	50,062,826		(11,393)		(11,393)			(348,959)	(348,959).	382,262	36,885
912828-X4-7	TREASURY NOTE		05/18/2017	Various	11/28/2017 .	BANK OF AMERICA/MERRILL	192,800,000	193,861,109	193,349,555	193,830,824		(30,285)		(30,285))		(481,270)	(481,270)	793,683	168,057
912828-X8-8	TREASURY NOTE		07/06/2017	BANK OF AMERICA/MERRILL LYNCH	07/19/2017		50,000,000	50.044.922	50.468.750	50,044,778		(143)		(143)			423,972	423,972	212,976	171,026
912828-XR-6	TREASURY NOTE		1.06/19/2017		10/20/2017		172,000,000	171.879.297	171.327.031	171,882,153		2.856		2,856	/		(555, 122)	(555, 122)	665,335	129,911
912828-XS-4	TREASURY NOTE		_06/08/2017		10/06/2017	BARCLAYS	20,000,000	19,981,445	19,924,219	19,984,611		3, 165		3, 165			(60,392)	(60,392)	90 , 164	4,611
912828-XT-2	TREASURY NOTE		06/07/2017		09/08/2017 .	GOLDMAN, SACHS & CO	74,000,000	74,078,047	74,661,953	74,075,327		(2,720)		(2,720)			586,626	586,626	416,503	32,350
912828-XU-9	TREASURY NOTE		07/13/2017		12/15/2017 .	GOLDMAN, SACHS & CO	40,000,000	39,945,313	39,614,063	39,953,188		7,876				 	(339, 126)	(339, 126)	304,945	47,541
912828-XV-7	TREASURY NOTE		07/24/2017		11/14/2017 .	Various	80,000,000	79,842,188	79,603,125 39,384,375	79,863,239		21,052 17,983		21,052			(260, 114)	(260, 114)	316,236	53,668 29,484
912828-XW-5	INEMOUNT NUTE		07/14/2017	Various	12/06/2017 .	BARCLAYS	40,000,000	39,763,281	39,384,375	39,781,264		17,983		17,983			(396,889)	(396,889)	304,348	29,484
912828-2V-1	WI TREASURY NOTE		09/19/2017	MORGAN STANLEY	12/18/2017	OTTIGIOUI GLODAL MANKLIS	23,500,000	23,384,336	23, 174, 121	23,393,781	L	9.445	L	9.445	L		(219,660)	(219,660)	84.798	4,463
	Subtotal - Bonds - U.S. Governme	nts					4,868,040,400	4,860,432,183	4.862.488.518	4,860,697,105		264,922		264.922			1,791,412	1,791,412	19, 171, 544	8,604,959
	MEXICO MO	D	10/02/2017	HSBC SECURITIES, INC.	10/11/2017	Various	4,350,000	4,336,820	4,302,338	4,336,820		1		1			(34,483)	(34,483)		5,55.,000
	Subtotal - Bonds - All Other Gover	nmen					4.350.000	4,336,820	4.302.338	4,336,820		1		1			(34,483)	(34,483)	843	
						BLAIR, WILLIAM, &	, ,	.,000,020	, , , , , ,	, , ,							(, , , ,	(31, 130)		
	PENNSYLVANIA ST	<u> </u>		MORGAN STANLEY	07/19/2017 .		2,000,000	2,242,800	2,260,809	2, 227, 131		(15,669)		(15,669))		33,678	33,678	27,694	1,111
1799999. S	Subtotal - Bonds - U.S. States, Te	rritorie	es and Pos	sessions			2,000,000	2,242,800	2,260,809	2,227,131		(15,669)		(15,669))		33,678	33,678	27,694	1,111
048339-VA-0	ATLANTIC CITY N J			MORGAN STANLEY		MORGAN STANLEY	300,000	328,113	329,238	328, 113							1, 125	1, 125		
048339-VC-6	ATLANTIC CITY N J			MORGAN STANLEY		MORGAN STANLEY	345,000	385, 106	387,045								1,939	1,939		
048339-VD-4	ATLANTIC CITY N J		05/25/2017			MORGAN STANLEY	300,000	337,866	339,825	337,866							1,959	1,959		
048339-VF-9 048339-VG-7	ATLANTIC CITY N J		05/25/2017 05/25/2017			MORGAN STANLEY	200,000	225,760	227,386	225,760						·	1,626 2,223	1,626		
U48339-VG-/	ATLANTIC CITY N J		1.00/25/201/		05/25/201/ .	BLAIR, WILLIAM, &	250,000	282,890	285, 113	282,890						 	2,223	2,223		
118106-JA-2	BUCKEYE ARIZ UN HIGH SCH DIST		05/19/2017	STIFEL CAPITAL MARKETS	07/31/2017	COMPANY, L.L.C.	125,000	150,316	152,469	149,804		(512)		(512))		2,665	.2,665	955	
				The contract markets		CITIGROUP GLOBAL MARKETS	120,000	100,010	102, 103			(012)		(312)				£,000		
118106-JB-0	BUCKEYE ARIZ UN HIGH SCH DIST		05/19/2017	STIFEL CAPITAL MARKETS	11/28/2017		100,000	121,325	120,892	120 , 159	ļ	(1,166)		(1,166)			733	733	2,389	
						BLAIR, WILLIAM, &														
	BYRON CENTER MICH PUB SCHS			STIFEL CAPITAL MARKETS		COMPANY, L.L.C.	150,000	166,053	166,527	166,053							474	474		
	BYRON CENTER MICH PUB SCHS			STIFEL CAPITAL MARKETS	12/07/2017 . 12/01/2017 .		115,000 110,000	130,799 127,856	127,702 L	128,978 126,301		(1,821)		(1,821)	}		(1,276) (1,647)	(1,276) (1,647)	2,603 2,399	
1240 I I-LX-Z	טוחטא טבואובת אווטח דטט סטחס		1.00/20/201/	FOITEE CAFITAL MARKETS	12/01/201/	DAIN LIND	110,000	121,050	124,004	IZ0,JUI	 	(I,055)	ļ	(I,000)	/ 		(1,04/)	(1,04/)	2,399	

				S	howing Al	II Long-Term Bonds	and Stocks	ACQUIRED	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Bo			e	17	18	19	20	21
											12	13	14	15	16				-	1
															Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
	Description		1	Name of Vendor	Disposar	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
fication 124511-LY-0	Description BYRON CENTER MICH PUB SCHS	eign		STIFEL CAPITAL MARKETS	12/01/2017 .	. UMB BANK	(Stock)	142.003	138.605 L	140,435	(Decrease)		Recognized		value	Disposai				Dividends
124511-L1-0	BYRON CENTER MICH PUB SCHS				12/01/2017 .	UMB BANK	115,000	138,258	135,423	136,861		(1,569)		(1,569)	/		(1,830) (1,438)	(1,830)	2,617	[
129577-HV-7	CALEXICO CALIF UNI SCH DIST			PIPER JAFFRAY INC.		Various	395,000	433,911	438,933	431,118		(2,794)		(2,794)			7,815	7,815	4,971	1
190684-PH-7	COATESVILLE PA AREA SCH DIST				11/29/2017	UMB BANK	225,000	240,802	237,359	237,707		(3,095)		(3,095)			(347)	(347)	6,025	Ĺ
190684-PL-8	COATESVILLE PA AREA SCH DIST		03/01/2017	RBC DOMINION SECURITIES	09/11/2017 .	Various	1,000,000	1, 142, 470	1, 180, 039	1, 134, 387		(8,083)		(8,083))		45,652	45,652	19,389	L
190684-PM-6	COATESVILLE PA AREA SCH DIST		03/01/2017	RBC DOMINION SECURITIES	09/25/2017 .	Various	1,000,000	1,147,080	1, 191,673	1, 139,065		(8,015)		(8,015)			52,608	52,608	22,014	
190684-PN-4	COATESVILLE PA AREA SCH DIST		03/09/2017	Various	09/25/2017 .	UMB BANK	1,100,000	1, 263, 054	1,326,462	1,254,569		(8,485)		(8,485)			71,893	71,893	26,861	
191800-HQ-7	COCONINO & YAVAPAI CNTYS ARIZ		02/01/2017		08/21/2017 _	Various	500,000	539,895	542,877	536,487		(3,408)		(3,408)	}		6,390	6,390	5,867	t
234839-NM-6	DALLAS CNTY TEX UTIL & RECLAMA			D.A. DAVIDSON & CO	05/25/2017 .	Various	1,450,000	1,587,576	1,594,410	1,580,867		(6,709)		(6,709))		13,543	13,543	10,840	f
378334-ND-4	GLENDALE ARIZ UN HIGH SCH DIST		10/18/2017	STIFEL CAPITAL MARKETS	11/28/2017	CITIGROUP GLOBAL MARKETS	100.000	120.936	120.892	120.782		(154)		(154)			110	110	306	1
442331-T4-6	HOUSTON TEX		12/01/2017	GOLDMAN, SACHS & CO.	12/29/2017	UMB BANK	1,250,000	1,335,375	1,338,913	1,333,279		(2.096)		(2,096)			5,633	5,633	3,472	[
498098-SC-7	KITSAP CNTY WASH SCH DIST NO 4		07/27/2017	PIPER JAFFRAY INC.	10/16/2017	UMB BANK	475,000	592,529	597,780			(1,374)		(1,374)			6,625	6,625	2,840	Ĺ
550697-VV-5	LUZERNE CNTY PA		10/20/2017	CITIGROUP GLOBAL MARKETS		UMB BANK	610,000	691,978	698,401			(1,843)		(1,843)			8,266		3,728	
						BLAIR, WILLIAM, &														1
567505-NE-8	MARICOPA CNTY ARIZ UN HIGH SCH		02/08/2017	RBC DOMINION SECURITIES	05/18/2017 .	COMPANY, L.L.C.	425,000	462,018	461,435	459,985		(2,033)		(2,033)			1,450	1,450	2,788	ł
						BLAIR, WILLIAM, &														1
575141-KP-0 575141-KQ-8	MASON CNTY WASH SCH DIST NO 30 MASON CNTY WASH SCH DIST NO 30		06/08/2017		07/25/2017 .	COMPANY, L.L.C.	545,000 965,000	596,895	595,707 1,088,557	595, 187 1, 086, 382		(1,708)		(1,708)	}		520 2, 175	520 2, 175	2, 195 5,322	·
3/3141-NU-8	MASUN CNIT WASH SCH DIST NO 30			RAYMOND JAMES & ASSOCIATES,	09/25/2017 .	Various BLAIR, WILLIAM, &	900,000	1,090,354	1,088,007	1,086,382		(3,972)		(3,9/2)	/		2, 1/3	2, 1/5		·
607114-2B-0	MOBILE ALA		01/26/2017	INC	03/06/2017	COMPANY, L.L.C.	1,250,000	1,341,013	1,342,864	1,338,088		(2.924)		(2,924)	1		4,775	4,775	4,056	1
007114 25 0	MODILE NEW		1.01/20/2011	RAYMOND JAMES & ASSOCIATES,	2.30/00/2011	BLAIR, WILLIAM, &	1,200,000	,011,010	,012,001	, 000, 000		(2,024)		(2,024)				,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1
607114-2C-8	MOBILE ALA		01/26/2017	INC.	04/13/2017 .	COMPANY, L.L.C.	1,770,000	1,949,956	1,957,000	1,942,973		(6,983)		(6,983)			14,027	14,027	10,501	
617151-AJ-4	MORGAN CNTY GA SCH DIST		07/18/2017	CITIGROUP GLOBAL MARKETS	10/04/2017	LOOP CAPITAL MARKETS	220,000	271,905	273,814	270,955		(949)		(949)			2,859	2,859	1,925	ļ
625482-HE-7	MULTNOMAH-CLACKAMAS CNTYS ORE		06/22/2017	D.A. DAVIDSON & CO.	12/07/2017	Various	250,000	300,233	295,485	296,955		(3,278)		(3,278))		(1,470)	(1,470)	9,201	4, 132
040740 74 0	NEW BRITING COM		00/40/0047	BLAIR, WILLIAM, & COMPANY,	00/04/0047	BLAIR, WILLIAM, &		040 700	044.070	040 007		405		(05)			4 400	4 400	400	1
642713-7A-3	NEW BRITAIN CONN		02/10/2017	L.L.CBLAIR. WILLIAM. & COMPANY.	03/01/2017 _	COMPANY, L.L.CBLAIR. WILLIAM. &	200,000	213,782	214,876	213,687		(95)		(95))		1, 189	1, 189	139	t
642713-7B-1	NEW BRITAIN CONN		_02/10/2017	L.L.C.	04/03/2017	COMPANY, L.L.C.	250,000	273,645	275,260	272,895		(750)		(750)			2,365	2,365	1,215	1
042710 75 1	NEW DITTATIV CONV		1.02/10/2017	L.L.V.	04/00/2011	BLAIR, WILLIAM, &	200,000	270,043	273,200			(100)		(150)	/		2,000	2,000	1,210	[
670029-US-4	NOVI MICH CMNTY SCH DIST		.01/26/2017	STIFEL CAPITAL MARKETS	04/26/2017	COMPANY, L.L.C.	1,495,000	1,610,055	1,611,312	1,602,548		(7.508)		(7,508)			8,765	8,765	10,865	L
670029-UT-2	NOVI MICH CMNTY SCH DIST		_01/26/2017	STIFEL CAPITAL MARKETS	12/01/2017	Various	1,425,000	1,571,846	1,569,301	1,550,025		(21,821)		(21,821)			19,276	19,276	34,551	
						BLAIR, WILLIAM, &														1
670029-UU-9	NOVI MICH CMNTY SCH DIST		01/26/2017	STIFEL CAPITAL MARKETS	06/26/2017 .	COMPANY, L.L.C.	1,475,000	1,658,977	1,684,122	1,651,188	ļ	(7,789)	ļ	(7,789)			32,933	32,933	13,622	t
070000 25 7	CAMPANE ON IE IE INII 2001 DIOT		00 /00 /00 /=	RAYMOND JAMES & ASSOCIATES,	44 (00 (00 =	IND DANK	500 555	554 555	F00 F00	550 455	1	// 0		/ / 0			10 15-	40 40-	2 25-	1
672006-DF-7	OAKDALE CALIF JT UNI SCH DIST		03/30/2017	INC.	11/03/2017 .	UMB BANK	500,000	554,535	563,592	550 , 155		(4,380)		(4,380)			13,437	13,437	8,800	·
672006-DG-5	OAKDALE CALIF JT UNI SCH DIST		_03/30/2017	RAYMOND JAMES & ASSOCIATES, INC.	11/03/2017	UMB BANK	400.000	446.732	455. 176	443, 121	1	(3,611)		(3,611)			12,055	12.055		1
0/2000-00-3	OANDALL GALIF JI UNI SUN DISI			RAYMOND JAMES & ASSOCIATES,	1/03/201/ .	UIID DANK		440,732	400, 1/0				·				12,000	12,000	, ۱/۵ م	[
672006-DH-3	OAKDALE CALIF JT UNI SCH DIST		03/30/2017	INC.	11/06/2017	Various	500,000	561.375	577,567	559,860	L	(1.515)	L	(1,515)	L		17,707	17,707	3,850	L
				RAYMOND JAMES & ASSOCIATES,																1
672006-DJ-9	OAKDALE CALIF JT UNI SCH DIST		03/30/2017	INC	10/02/2017	HILLTOP SECURITIES INC	500,000	563,085	582,890	560 , 156	ļ	(2,929)		(2,929)			22,734	22,734		
717813-TP-4	PHILADELPHIA PA		02/15/2017		08/01/2017 .	CALLED @ 100.000	4,215,000	4, 271, 226	4,215,000	4,215,000		(56,226)		(56,226)					105,375	8, 196
722086-FS-9	PINAL CNTY ARIZ SCH DIST NO 00		03/24/2017	STIFEL CAPITAL MARKETS	11/15/2017 .	UMB BANK	150,000	177,045	185,061	175,494		(1,551)		(1,551)			9,567	9,567	4,479	t
758508-SD-8	REETHS-PUFFER MICH SCHS		01/25/2017	STIFEL CAPITAL MARKETS	05/09/2017	BLAIR, WILLIAM, &	1,485,000	1,595,083	1,597,406	1,585,396		(9,687)		(9,687)			12,010	12,010	14,588	1
/30300-30-0	neeins-ruffen wich sons		1.01/20/2017		03/09/2017	BLAIR, WILLIAM, &	1,400,000		1,397,400	1, 300, 390		(9,007)		(9,007)	/		12,010	12,010	14,000	[
758508-SE-6	REETHS-PUFFER MICH SCHS		01/25/2017	STIFEL CAPITAL MARKETS	05/16/2017	COMPANY, L.L.C.	1,455,000	1.598.870	1,612,758	1,588,331	L	(10.539)		(10,539)	L		24,427	24,427	17,506	L
700000 02 0						BLAIR, WILLIAM, &	, 100,000					(10,000)		(10,000)	,				, , , , ,	ĺ
758508-SF-3	REETHS-PUFFER MICH SCHS		01/25/2017	STIFEL CAPITAL MARKETS	06/02/2017	COMPANY, L.L.C.	715,000	800,249	817,495	794,500	ļ	(5,750)	ļ	(5,750)	L	ļ	22,995	22,995	10,526	ļ
					l	JEFFERIES & COMPANY, INC.						1								1
785870-XG-6	SACRAMENTO CALIF CITY UNI SCH		05/12/2017	CITIGROUP GLOBAL MARKETS	08/10/2017 .	EFFEDIED & COURTY	250,000	304,048	309,555			(1,569)		(1,569)			7,076	7,076	2,778	t
785870-XH-4	SACRAMENTO CALIF CITY UNI SCH		05/12/2017	CITIGROUP GLOBAL MARKETS	08/10/2017	JEFFERIES & COMPANY, INC.	250.000	306.348	214 200	204 000	I	(1,410)		(4.440)	J		0.000	0.000	9 770	1
/808/U-XH-4	SAUDAMENIU CALIF CITY UNI SCH		05/12/201/	GITTUHUUP GLUBAL MAKKETS	08/10/201/	JEFFERIES & COMPANY, INC.	250,000	306,348	314,260	304,938	l	(1,410)	l	(1,410)	' 		9,322	9,322	2,778	[
785870-XJ-0	SACRAMENTO CALIF CITY UNI SCH		05/12/2017	CITIGROUP GLOBAL MARKETS	08/10/2017	OLITERILO α CUMPANT, INC.	350,000	432,058	445,855	430,261	ĺ	(1,796)		(1,796))		15,593	15,593	3,889	1
. 555. 0 NO 0	The state of the s			GEODIE MINETO		BLAIR, WILLIAM, &	, 500	702,000				1,730)		1,700)					,0,000	
798458-RF-4	SAN LEANDRO CALIF UNI SCH DIST		05/03/2017	PIPER JAFFRAY INC.	07/20/2017	COMPANY, L.L.C.	875,000	928,988	929,472	925,090		(3,898)		(3,898)	L		4,382	4,382	5,589	L

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

				S	howing Al	Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		4	17	18	19	20	21
'		٦	7	3	U	,	0	3	10	11	12	13	14	15		17	10	13	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			,	Valuation	(Amort-		Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
		F	D-4-		D:I	Name of			0	Carrying			Temporary							
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired		Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
798458-SH-9	SAN LEANDRO CALIF UNI SCH DIST		05/03/2017 .	PIPER JAFFRAY INC		. UMB BANK	800,000	891,728	891,296	881,645		(10,083)		(10,083)			9,651	9,651	14,257	
798458-SJ-5	SAN LEANDRO CALIF UNI SCH DIST		05/03/2017 .	PIPER JAFFRAY INC		. UMB BANK	400,000	456,724	454,096	450,550		(6, 174)		(6, 174)			3,546	3,546	9,361	
798458-SK-2	SAN LEANDRO CALIF UNI SCH DIST		05/03/2017 .	PIPER JAFFRAY INC		Various	1, 100,000	1,116,291	1,142,604	1, 115, 424		(867)		(867)			27 , 180	27 , 180	6,328	
798458-SL-0	SAN LEANDRO CALIF UNI SCH DIST		05/03/2017	PIPER JAFFRAY INC		PIPER JAFFRAY INC	775,000	917,492	927,962	909, 118		(8,373)		(8,373)			18,844	18,844	14,854	
798458-SN-6	SAN LEANDRO CALIF UNI SCH DIST		05/03/2017 .	PIPER JAFFRAY INC		. UMB BANK	325,000	392,259	402,840	389, 191		(3,068)		(3,068)			13,649	13,649	6,617	
81023Q-DB-8	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017 .	RBC DOMINION SECURITIES	11/06/2017	. UMB BANK	125,000	141,723	140,768	140,863		(859)		(859)			(96)	(96)	1,319	
81023Q-DC-6	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017 .	RBC DOMINION SECURITIES	11/07/2017	. UMB BANK	100,000	115,085	114,076	114,439		(646)		(646)			(363)	(363)	1,067	
81023Q-DD-4	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017	RBC DOMINION SECURITIES		UMB BANK	150,000	174,594	173,618	173,702	}	(892)	}	(892)			(84)	(84)	1,600	
81023Q-DE-2	SCOTTS VALLEY CALLE UNI SCH DI		07/21/2017 .	RBC DOMINION SECURITIES		. UMB BANK	250,000	292,608	292,355	291,289 312,547	}	(1,318)	·	(1,318)			1,066	1,066	2,639	
81023Q-DF-9 818461-JM-8	SCOTTS VALLEY CALIF UNI SCH DI		07/21/2017 11/30/2017	RBC DOMINION SECURITIES		UMB BANK PIPER JAFFRAY INC.	250,000 2,250,000	314,268	314,755			(1,721)		(1,721)			2,208 29,228	2,208	3,264	
818461-JN-8 818461-JN-6	SEWARD CNTY KANS UNI SCH DIST		11/30/2017	PIPER JAFFRAY INC. PIPER JAFFRAY INC.		PIPER JAFFRAY INC	2,250,000	2,630,250	2,659,478	2,630,250							29,228	29,228		
833068-MG-1	SNOHOMISH & ISLAND CNTYS WASH		05/17/2017	PIPER JAFFRAY INC.		UMB BANK					ļ	(7,600)	 	(7,600)			1,815	1,815	12,989	
901580-CK-4	TWIN FALLS CNTY IDAHO SCH DIST		01/26/2017	PIPER JAFFRAY INC.		UMB BANK	100,000	108,661	106,342	106,580		(2,081)		(2,081)			(238)	(238)	3,533	
301300 01 4	I THIN TALLO ONT TOATO OUT DIGT				12/21/2017	BLAIR, WILLIAM, &		100,001	100,042					2,001)			(200)	(200)		
901580-CN-8	TWIN FALLS CNTY IDAHO SCH DIST		_01/26/2017	PIPER JAFFRAY INC.	04/26/2017	COMPANY, L.L.C.	750,000	882,413	903,450	878,091		(4,321)		(4,321)			25,359	25,359	8,646	
984674-HT-1	YAMHILL CNTY ORE SCH DIST NO 0		04/05/2017	BAUM, GEORGE K. & COMPANY		D.A. DAVIDSON & CO.	175,000	209,559	212, 140	207,111		(2,448)		(2,448)			5.029	5.029	7,559	2,795
0010111111111111				ROOSEVELT & CROSS. INCORPORATED				200,000		20,,,,,							, 020	, 020	, , 000	
986082-YN-9	YONKERS N Y		08/10/2017		08/30/2017 _	. RBC DOMINION SECURITIES	2,000,000	2,308,720	2,366,640	2,308,720							57,920	57,920		
2499999. 3	Subtotal - Bonds - U.S. Political S	ubdivi	sions of Sta	ates. Territories and Posse	ssions		44.610.000	49.753.086	50.192.539	49.483.890		(269, 196)		(269, 196)			708.648	708.648	506.918	15, 123
	1					BLAIR, WILLIAM, &	,,	,,	01,102,000	10,110,101		(===, :==,		(210):01/			,	,	,	,
013493-GZ-8	ALBUQUERQUE BERNALILLO CNTY WT		01/26/2017	JPMORGAN CHASE & CO	05/11/2017	COMPANY, L.L.C.	700,000	759,997	762,395	758,019		(1,978)		(1,978)			4,376	4,376	2,729	
						BLAIR, WILLIAM, &	,		,	,		, ,, ,		, , , ,				, .	,	
013493-HB-0	. ALBUQUERQUE BERNALILLO CNTY WT		01/26/2017 .	JPMORGAN CHASE & CO	04/11/2017	COMPANY, L.L.C	1,000,000	1, 138, 170	1, 150, 370	1, 134, 236		(3,934)		(3,934)			16, 134	16, 134	6,389	
038716-FS-0	ARAPAHOE CNTY COLO WTR & WASTE		08/23/2017 .	BAUM, GEORGE K. & COMPANY		UMB BANK	125,000	143,704	146,568	143,364		(340)		(340)			3,204	3,204	931	
052409-DB-2	AUSTIN TEX CONVENTION ENTERPRI		05/02/2017	CITIGROUP GLOBAL MARKETS	12/06/2017 _	UMB BANK	500,000	542,885	533,648	533,850		(9,035)		(9,035)			(202)	(202)	14, 174	
						CITIGROUP GLOBAL MARKETS														
05922K-YA-1	BALTIMORE MD PROJ REV		01/27/2017 .	CITIGROUP GLOBAL MARKETS	02/22/2017	DIAID WILLIAM 0	1,000,000	1,113,980	1, 121, 440	1, 112,341		(1,639)		(1,639)			9,099	9,099	2,500	
05922K-YD-5	BALTIMORE MD PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS	06/21/2017	BLAIR, WILLIAM, & COMPANY, L.L.C.	550.000	641.377	662.420	636.294		(5.083)		(5.083)			26.126	26.126	10.465	
03922N-1D-3	. DALITMORE MD FROJ REV				00/21/201/	BLAIR, WILLIAM, &	330,000	041,377	002,420	030,294		(3,063)		(3,063)			20, 120	20, 120	10,403	
05922K-YW-3	BALTIMORE MD PROJ REV		01/27/2017	CITIGROUP GLOBAL MARKETS	07/11/2017	COMPANY, L.L.C.	500,000	542,970	539,949	537,394		(5,576)		(5,576)			2,555	2,555	7,875	
000EER 111 0	, DAETHIOLE IIID THOU HET			OTTIGIOGI GEODIE III/IIICETO		BLAIR, WILLIAM, &						(0,0/0/						2,000	, ,0,0	
071808-JB-6	BAXTER CNTY ARK HOSP REV		_02/09/2017	MORGAN STANLEY	04/19/2017	COMPANY, L.L.C.	420,000	447,678	450,899	445,618		(2,060)		(2,060)			5,281	5,281	13,592	9,508
					1	BLAIR, WILLIAM, &		1	. , , , ,	,		, ,		//						
090132-AG-6	BILLINGS MONT SWR SYS REV		01/27/2017 .	PIPER JAFFRAY INC	05/10/2017	COMPANY, L.L.C.	175,000	205,623	209,610	204,581		(1,042)		(1,042)			5,029	5,029	2,017	
	1	1				BLAIR, WILLIAM, &	İ]]							
097464-B8-3	BOISE ST UNIV IDAHO REVS FORME		01/13/2017 .	BARCLAYS	03/29/2017 _	COMPANY, L.L.C.	400,000	470,956	472,612	469,239	ļ	<u>(</u> 1,717)	ļ	(1,717)			3,373	3,373	3, 181	
400407 0*** 4	ON LEODALA MINI EIN WEW SEW		05 (04 (004	DANK OF MEDICA ASSOCIATION	05 (05 (004	BANK OF AMERICA/MERRILL	500 000	500 700	505 575	500 7							. 7	. 7		
13048T-3W-1	CALIFORNIA MUN FIN AUTH REV		05/24/2017 .	BANK OF AMERICA/MERRILL LYNCH	05/25/2017	LYNCHBANK OF AMERICA/MERRILL	500,000	593,760	595,545	593,760			·				1,785	1,785		
13048T-3X-9	CALIFORNIA MUN FIN AUTH REV		05/24/2017	BANK OF AMERICA/MERRILL LYNCH	05/25/2017	LYNCH	410,000	488,031	489,679	488,031							1,648	1,648		
	CAPE CORAL FLA UTIL IMPT ASSMT		04/20/2017			Various	1,000,000	1,000,000	1,011,559	1,000,000							11,559	11,559	3,369	
100077 00 4	. ONLE COUNTE LEW CITE INN I ACCOUNT			MOTOAR GTARLET		BLAIR, WILLIAM, &	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,000	,011,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,										
13937X-DT-2	CAPE CORAL FLA UTIL IMPT ASSMT		04/20/2017	MORGAN STANLEY	07/19/2017	COMPANY. L.L.C.	1,000,000	1,000,000	1,015,909	1,000,000							15,909	15,909	3,040	
						BLAIR, WILLIAM, &	,		,,	, , ,										
13937X-DW-5	. CAPE CORAL FLA UTIL IMPT ASSMT		04/20/2017	MORGAN STANLEY	07/10/2017	COMPANY, L.L.C.	1,000,000	986, 120	1,010,330	986,322		202		202			24,008	24,008	2,219	
						BLAIR, WILLIAM, &														
13937X-DX-3	. CAPE CORAL FLA UTIL IMPT ASSMT		04/20/2017 .	MORGAN STANLEY	07/12/2017	COMPANY, L.L.C.	1,250,000	1,236,013	1,263,543	1,236,243		231		231			27,300	27,300	4 , 132	
13937X-DY-1	CAPE CORAL FLA UTIL IMPT ASSMT		04/20/2017 .	MORGAN STANLEY		Various	1,250,000	1,240,813	1,270,870	1,240,819		6		6			30,051	30,051	218	
139404-GH-4	. CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY		MORGAN STANLEY	675,000	763,722	766,024	763,515	ļ	(207)	ļ	(207)			2,509	2,509	469	ļ
	. CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY	08/24/2017	MORGAN STANLEY	1,000,000	1, 139, 200	1,142,820	1, 138, 930	ļ	(270)		(270)			3,890	3,890	694	
139404-GK-7	. CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY	08/24/2017	MORGAN STANLEY	725,000	828,769	831,916			(171)		(171)			3,317	3,317	503	
139404-GL-5	CAPE GIRARDEAU CNTY MO INDL DE		08/18/2017	MORGAN STANLEY	08/24/2017	MORGAN STANLEY	1,000,000	1,146,130	1, 151, 150	1,145,923		(207)		(207)			5,227	5,227	694	
167723-GP-4 196632-ZQ-9	CHICAGO ILL TRAN AUTH CAP GRNT		07/19/2017 09/14/2017	MORGAN STANLEY	07/19/2017 12/13/2017	MORGAN STANLEY	1,500,000 490,000	1,764,480 622,158	1,770,900 622,328	1,764,480 620,224	<u> </u>	(1,934)	<u> </u>	(1,934)			6,420 2,104	6,420 2,104	4,035	
246045-NQ-7	DELAWARE CNTY PA REGL WTR QUAL		12/08/2017	BARCLAYS		UMB BANK	1,000,000	1,228,090	1,209,880	1,227,664	 	(426)(1,934)	l	(426)			(17,784)	(17,784)	972	
240040-1VQ-1	PERMIANE UNIT FA NEGE WIN YORK	1	12/00/201/	OTTTUNUUT ULUDAL MANNETO	12/20/201/	UNID DAIN	1,000,000	1,220,090	1,209,000	1,221,004		(420)		(420)			(11,164)	(11,104)	١٢٤	

						Long-Term Bonds														,
1	2	3	4	5	6	7	8	9	10	11				Carrying Value		17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
OLICID							J											T-4-1 O-1-		
CUSIP		_	ъ.		D: .	NI 6	Number of		0	Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment		Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						BLAIR, WILLIAM, &														
246387-RZ-9	DELAWARE ST ECONOMIC DEV AUTH		03/03/2017	WELLS FARGO	05/05/2017	COMPANY, L.L.C.	300,000	312,516	312,750	311,975		(541)	(541))		<i>7</i> 75	775	778	
040007 04 0	DELAWADE OF ECONOMIC DEV. AUTU		00 (00 (0047	WELL O EADOO	00/04/0047	BLAIR, WILLIAM, &	005 000	045 704	047 750	045 704		(00	,	(00)			4 000	4 000	00	
	DELAWARE ST ECONOMIC DEV AUTH		03/03/2017	WELLS FARGO	03/31/2017	COMPANY, L.L.C.	325,000 400.000		347,750 449.369	345,761 442,981		(23		(23)	}		1,989		30	
	DELAWARE ST ECONOMIC DEV AUTHFAIRFIELD CALIF WTR REV		03/03/2017	WELLS FARGOSTIFEL CAPITAL MARKETS	09/06/2017 12/01/2017	Various	2,000,000		2, 158, 013	2,142,955		(3,023		(3,023)			6,388 15,058		4,701 18,378	
	FANNIE MAE		04/06/2017	JPMORGAN CHASE & CO.	12/01/2017	JPMORGAN CHASE & CO.	15,000,000		14,826,000	14,941,611		8.961	/		/		(115,611)(115,611)	194,531	
010000 14 0	I ANNUE MAL			di molidate di noti di co.	12/ 10/2017	NOMURA SECURITIES	13,000,000	14,302,000	14,020,000								(113,011	/(115,611)		
3135G0-T6-0	FANNIE MAE		07/28/2017	BARCLAYS	12/06/2017	INTERNATIONAL INC	10,000,000	9,969,700	9.882.048	9, 973, 168	İ	3.468	1	3.468			(91, 120))(91, 120)	52,500	
3130AC-E2-6	FHLB		09/07/2017	BARCLAYS	12/11/2017	HSBC SECURITIES, INC			6,881,000	6,979,413		1,883		1,883			(98,413		25,132	
					l	CITIGROUP GLOBAL MARKETS		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											, , , , ,	
3137EA-EE-5	FHLMC		_01/12/2017	CITIGROUP GLOBAL MARKETS	03/08/2017		5,000,000		4,968,800	4,994,855	ļ	255		255			(26,055)		10,833	L
	FORMER INGLEWOOD CALIF REDEV A		03/28/2017	STERN BROTHERS	09/12/2017	UMB BANK	185,000		204,079	201,037	ļ	(2,726		(2,726)		ļ	3,042		4,240	ļ
	FORMER INGLEWOOD CALIF REDEV A		03/24/2017	STERN BROTHERS		Various	400,000		456,346	446,972		(2,252		(2,252)			9,374		3,875	
	FORMER INGLEWOOD CALIF REDEV A		03/24/2017	STERN BROTHERS		UMB BANK	350,000		405,918	393,852		(4,886)	(4,886))		12,066		9,368	
3137EA-EF-2	FREDDIE MAC		04/19/2017	WELLS FARGO	11/28/2017	WELLS FARGO	7,000,000	6,976,060	6,918,660	6,980,831		4,771		4,771			(62, 171))(62, 171)	58,552	
040754 511 0	EDEDD IF HIS		07/10/0017	NOMURA SECURITIES INTERNATIONAL	44 (00 (0047		40.000.000	47.070.540	17 004 100	47 077 050		4 040		4 040			(00.704)		04 500	
3137EA-EH-8	FREDDIE MACHOT SPRINGS ARK WASTEWATER REV		07/18/2017	INC	11/28/2017	Various	18,000,000		17,881,128	17,977,852		4,312		4,312			(96,724)		84,563 1,594	
441178-CD-0	HUI SPRINGS ARK WASTEWATER REV		08/02/2017	STEPHENS, INC.	10/16/2017	MORGAN STANLEY	350,000	386,285	390,842	385,666		(618)	(618)	/		5, 175	5, 175	1,394	
469400-BY-0	JACKSONVILLE FLA HEALTH CARE F		07/19/2017	B. C. ZIEGLER AND COMPANY	07/19/2017	D. C. ZIEULEN AND COMPANT	2,000,000	2,403,120	2,413,300	2,403,120							10 . 180	10 , 180		
403400-01-0	JACKSONVILLE I EN IIENEIII CANE I		1.01/19/2017	B. C. ZIEGEEN AND COMPANY	01/19/2011	B. C. ZIEGLER AND COMPANY	22,000,000	72,400,120	2,410,000											
469400-CA-1	JACKSONVILLE FLA HEALTH CARE F		.07/19/2017	B. C. ZIEGLER AND COMPANY	07/19/2017	D. C. ETEGEEN MID COMPANY	525.000	639,644	642,989	639,644							3,344	3,344		
100 100 011 1 1111	Ololoon leer let let le le le le le le le le le le le le le					BLAIR, WILLIAM, &	, , , , , , , , , , , , , , , , , , , ,										,0,0			
516391-BT-5	LANSING MICH BRD WTR & LT UTIL		_01/12/2017	CITIGROUP GLOBAL MARKETS	06/08/2017	COMPANY, L.L.C.	935,000	1,013,886	1,015,058	1,006,733		(7, 153)	(7, 153))		8,325	8,325	10,226	
	LANSING MICH BRD WTR & LT UTIL		01/12/2017	CITIGROUP GLOBAL MARKETS	12/01/2017	Various	480,000		526,935	523,922		(9,857)	(9,857))		3,013		15, 181	
	LOUISIANA PUB FACS AUTH REV		05/12/2017	CITIGROUP GLOBAL MARKETS		UMB BANK	210,000		217,879	218,287		(2,805		(2,805)			(408)		4,247	
	LOUISIANA PUB FACS AUTH REV		05/12/2017	CITIGROUP GLOBAL MARKETS		Various	800,000		866,236	870,343		(11,953		(11,953)			(4, 107)		17,625	
	LOUISIANA ST GAS & FUELS TAX R		08/17/2017	CITIGROUP GLOBAL MARKETS		UMB BANK	1,000,000		1,182,960	1, 192, 439		(3,691		(3,691))		(9,479		5,556	
546475-RU-0	LOUISIANA ST GAS & FUELS TAX R		08/17/2017	CITIGROUP GLOBAL MARKETS	12/11/2017		1,750,000	2, 121, 228	2,099,178	2, 111,410		(9,818)	(9,818))		(12,232))(12,232)	16,285	
FOADED DV 4	HANATEE ONTY ELA COLL DIOT ONE		00 (00 (0047	RAYMOND JAMES & ASSOCIATES,	07/40/0047	BLAIR, WILLIAM, &	000 000	005 000	004 040	000 407		(0.000	,	(0.000)			4.045	4 045	0.000	
	MANATEE CNTY FLA SCH DIST SALE MARYLAND ST HEALTH & HIGHER ED		02/02/2017	INC.		COMPANY, L.L.C			834,812 233,528			(2,699)	(2,699))		1,615 1,078		3,889	
	MESA CALIF WTR DIST CTFS PARTN		06/01/2017	JPMORGAN CHASE & CO WELLS FARGO		Various	775,000					(6.816	`	(6.816)			5.429			
	METRO ORE DEDICATED TAX REV		08/02/2017	PIPER JAFFRAY INC.		UMB BANK	145,000		156 . 168	155,719		(759		(759)			5,429		1,112	l
00 1000 AU +	INC THE DEDITIONIED INVITED INVITED			RAYMOND JAMES & ASSOCIATES,		BLAIR, WILLIAM, &		,	130, 100			(739	/	(133)	/		443		, 112	
610522-BF-0	MONROE CNTY FLA SCH DIST SALES		01/06/2017	INC.	01/25/2017	COMPANY, L.L.C.	400.000	444.848	450.616	444.490	L	(358)	(358)			6.126	6.126	611	L
622634-FC-2	MT PLEASANT S C WTR & SWR REV		04/27/2017	WELLS FARGO		RBC DOMINION SECURITIES	270,000		281,543	274,566		(218		(218)			6,976	6,976	1,560	
	NATL LIFE INSURANCE-VRMT ABS		08/24/2017	CREWS & ASSOC.	10/18/2017	MORGAN STANLEY	465,000	516,536	527, 184	516,158		(378)	(378)			11,027	11,027	1, 188	
	NEW JERSEY ST EDL FACS AUTH RE		03/01/2017	MORGAN STANLEY		Various	650,000		668 , 159	668,971		(5,761		(5,761)			(813))(813)	7,279	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS	12/04/2017	UMB BANK	100,000		106,877	107,572		(1,909)	(1,909)			(695)		2,653	
	NEW ORLEANS LA AVIATION BRD RE		05/12/2017		09/27/2017		415,000		435,489	432,372		ļ	·			ļ	3, 117			ļ
64763H-HN-8	NEW ORLEANS LA AVIATION BRD RE		05/12/2017	CITIGROUP GLOBAL MARKETS	09/27/2017		395,000	411,037	414,248	411,037							3,211	3,211		
0.407011.04.6	NEW YORK ALV OLEY TRANSLETIONS		07/40/00:-	DAME OF AMERICA (MERRIAL CONT.)	07/40/00/-	BANK OF AMERICA/MERRILL			0 400		İ		1							
64972H-B4-3	NEW YORK N Y CITY TRANSITIONAL		07/13/2017	BANK OF AMERICA/MERRILL LYNCH	07/13/2017	LYNCH	2,040,000	2,484,577	2,489,636	2,484,577			·				5,059	5,059		
64070H D7 6	NEW YORK N. V. CITY TRANSITIONAL		07/13/2017	BANK OF AMERICA/MERRILL LYNCH	07/12/2017	BANK OF AMERICA/MERRILL LYNCH	0.750.000	2 260 605	2 277 000	2 260 605	İ		1				7 505	7 505		
	NEW YORK N Y CITY TRANSITIONAL NEW YORK ST DORM AUTH REVS NON		05/17/2017	WELLS FARGO	07/13/2017 12/05/2017	Various	2,750,000 1,755,000		3,377,220 2,191,938	3,369,685 2,151,874		(15,428	,	(15,428)			7,535 40,064		32,740	·
	OCONEE CNTY GA WTR & SEW REV		10/04/2017	STIFEL CAPITAL MARKETS		UMB BANK	125,000		153, 120	2, 151,874		(20		(20)			2,126		140 , 2د	·
	OCONEE CNTY GA WIR & SEW REV		10/04/2017	STIFEL CAPITAL MARKETS		UMB BANK	165,000		206, 151	205,470		(487		(487)					1,077	ļ
5.0000 OK 0	OVALE ONLY ON HIM & OLD DET			OTT LE ON TIME MUNICIO		BLAIR, WILLIAM, &		200,000	200, 101			(407	/	(407)					,077	
677704-A9-9	OHIO UNIV GEN RCPTS ATHENS		.02/08/2017	GOLDMAN. SACHS & CO.	07/12/2017	COMPANY, L.L.C.	550.000	589.980	589.024	585.774	L	(4.206)	(4,206)	L		3.250	3,250	6.467	L
	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017	PIPER JAFFRAY INC.		RBC DOMINION SECURITIES	105,000		108,658	108,223		(214)	(214)			435		359	
						BLAIR, WILLIAM, &		, , , , , ,		,										
681725-KD-8	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017	PIPER JAFFRAY INC		COMPANY, L.L.C.	100,000		107,612	106,748	ļ	(514		(514)	L		864	864	811	ļ
	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017	PIPER JAFFRAY INC		RBC DOMINION SECURITIES	105,000		114,564	113,054		(1,517		(1,517)			1,511		2,602	
681725-KF-3	OMAHA NEB ARPT AUTH ARPT REV		02/10/2017			RBC DOMINION SECURITIES	110,000		127, 133	124,442		(2,046)	(2,046)			2,690		3,407	
704883-SY-4	PEARLAND TEX WTRWKS & SWR SYS	1	07/19/2017	HILLTOP SECURITIES INC	07/19/2017 _	HILLTOP SECURITIES INC	160,000	187,418	187,672	187,418							254	254		L

SCHEDULE D - PART 5

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		j	17	18	19	20	21
	_	_	-			•					12	13	14	15	16					
												.0		.0	Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
iloation	Description	Cigii	Acquired	Traine or vendor	Date	BLAIR, WILLIAM, &	(Otocit)	Actual Cost	Ciation	Бізрозаі	(Decrease)	71001011	riccognizca	10 14)	Value	Disposai	Disposai	Disposai	ı cai	Dividends
70643Q-FR-4	PEMBROKE PINES FLA CAP IMPT RE		04/28/2017	PNC CAPITAL MARKETS LLC	06/27/2017 .	COMPANY, L.L.C.	1,660,000	1,806,512	1,822,381	1,802,441		(4,070)		(4,070)			19,940	19,940	6,640	
						BLAIR, WILLIAM, &														
70643Q-FS-2	PEMBROKE PINES FLA CAP IMPT RE		04/28/2017			COMPANY, L.L.C.	1,500,000	1,719,375	1,740,135	1,719,375							20,760	20,760		
70643Q-FT-0	PEMBROKE PINES FLA CAP IMPT RE		04/28/2017	PNC CAPITAL MARKETS LLC	12/01/2017 .	BLAIR, WILLIAM, &	1,645,000	1,919,452	1,931,892	1,904,757		(14,695)		(14,695)			27 , 135	27 , 135	25,444	
91417K-U4-1	UNIVERSITY COLO ENTERPRISE SYS		05/24/2017	STIFEL CAPITAL MARKETS	07/10/2017	COMPANY, L.L.C.	500.000	512,820	515,465	512,689		(131)		(131)			2,776	2,776		
917572-WD-7	UTAH WTR FIN AGY REV		_06/23/2017			UMB BANK	100,000	107,343	107,596	106,866		(477)		(477)			730	730	689	
93978H-SD-8	. WASHINGTON ST HEALTH CARE FACS		08/23/2017		08/23/2017 .	WELLS FARGO	1,200,000	1,413,300	1,419,948	1,413,300							6,648	6,648		
93978H-SE-6	WASHINGTON ST HEALTH CARE FACS		08/23/2017	WELLS FARGO	08/23/2017 .	WELLS FARGO	2,000,000	2,365,480	2,377,740	2,365,480							12,260	12,260		
	<u> Subtotal - Bonds - U.S. Special Re</u>	evenu					113,385,000	120,009,448	119,811,492	119,863,922		(145,526)		(145,526)			(52,431)	(52,431)	730,702	9,508
68245X-AE-9	. 1011778 BC UNLIMITED LIABILITY CO	A	08/08/2017			GOLDMAN, SACHS & CO	7,080,000	7,080,000	7,272,969	7,080,000							192,969	192,969	98,346	
68245X-AG-4	. 1011778 BC UNLIMITED LIABILITY CO	A	09/18/2017		11/17/2017 .		16,650,000	16,733,250	16,790,587	16,732,408		(842)		(842)			58,180	58, 180	130,875	83,250
90131H-CB-9 82773W-AD-4	21ST CENTURY FOX AMERICA INC	D	04/13/2017 01/24/2017		06/28/2017 .	JPMORGAN CHASE & CO	8,500,000	8,484,156	8,534,510 2,000,000								50,042	50,042	179,297	115,547
00437M-AB-0	ACCUDYNE (SILVER II SCA 2013) TL	υ	01/24/2017	MORGAN STANLEY		DEUTSCHE BANK AG	2,000,000 1,000,000		1,006,250	2,000,000		99,944		99,944			8,743		40,515	
00439C-AZ-7	ACCURIDE CORP TL		05/09/2017	RBC DOMINION SECURITIES	11/20/2017	Various	1,750,000	1,741,250	1,710,764	1,741,853		(7,652,812)		(7,652,812)			(31,090)	(31,090)		
00489L-AA-1	ACRISURE LLC		1.11/03/2017	JPMORGAN CHASE & CO.		Various	7,040,000	7,040,000	7,000,226	7.040.000		(,,002,012)		(1,002,012)			(39,774)	(39,774)		
00488P-AH-8	ACRISURE LLC TERM B LOAN		05/11/2017	JPMORGAN CHASE & CO	05/12/2017 .	. JPMORGAN CHASE & CO	500,000	498,750	503,750	498,750							5,000	5,000	85	
00774C-AA-5	AECOM		04/18/2017		07/03/2017 .	EXCHANGE	15,371,000	15,378,319	15,378,022	15,378,019		(300)		(300)			3	3	288,847	25,963
00108W-AB-6	AEP TEXAS INC		09/19/2017		09/20/2017 .	Various	9,890,000	9,776,265	9,834,945	9,776,265							58,680	58,680		
009089-AB-9	AIR CANADA	A	02/24/2017	BAIRD (ROBERT W.) & CO. INC	09/27/2017 .	. Various CITIGROUP GLOBAL MARKETS	2,308,571	2,403,800	2,427,011	2,391,911	 	(11,889)		(11,889)			35, 100	35, 100	105,925	36,536
00912X-AV-6	AIR LEASE CORPORATION		03/01/2017	JPMORGAN CHASE & CO.	04/11/2017	CITICHOUP GLOBAL MARKETS	8.500.000	8.350.485	8.391.115	8.351.807		1.322		1.322			39.308	39.308	33,380	
009279-AC-4	ATRBUS GROUP SE	D	04/05/2017	JPMORGAN CHASE & CO.	04/07/2017	JPMORGAN CHASE & CO.	8,600,000	8,494,134	8.613.416	8,494,144		10		10			119.272	119.272	1.887	
001546-AM-2	AK STEEL CORPORATION		05/23/2017	Various	08/02/2017	WELLS FARGO	4,880,000	5,075,200	5,109,360	5,052,210		(22,990)		(22,990)			57, 150	57, 150	287,160	126,032
						CITIGROUP GLOBAL MARKETS														
001546-AS-9	AK STEEL CORPORATION		02/10/2017	BANK OF AMERICA/MERRILL LYNCH	09/13/2017 .		2,200,000	2,288,000	2,293,500	2,269,635		(18,365)		(18,365)			23,865	23,865	160,294	62,440
001546-AV-2 01310T-AS-8	AK STEEL CORPORATION		08/02/2017	WELLS FARGO	10/18/2017 . 07/13/2017 .	Various	8,745,000 2,364,644	8,745,000 2,323,503	8,668,420 2,338,041			398		398			(76,580) 14,141	(76,580) 14,141	107,742	
01609W-AW-2	ALIBABA GROUP HOLDING LTD	D	11/29/2017	MORGAN STANLEY	12/05/2017 .	Various		8,084,853	8,350,192	8.084.853							265,339	265,339	330	
01626P-AG-1	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	HSBC SECURITIES, INC.		Various	8,600,000	8,595,786	8,853,683	8,595,795		9		9			257,888	257,888	49,020	
01626P-AH-9	ALIMENTATION COUCHE-TARD INC	A	07/19/2017	WELLS FARGO	09/07/2017	HSBC SECURITIES, INC	12,900,000	12,882,714	13,072,817	12,882,869		155		155			189,948	189,948	48,763	
016094-AA-2	ALLIANT HOLDINGS INTERMEDIATE LLC		09/13/2017	MORGAN STANLEY	09/14/2017 .	MORGAN STANLEY	222,000	230,880	233, 100	230,880							2,220	2,220	2,391	2,391
90350V-AJ-7	. ALLIED UNIVERSAL AMEND DD INCREASE		01/01/2017	CREDIT SUISSE		Various	25,828	25,828	25,669	25,747		(81)		(81)			(78)	(78)	236	
90350V-AH-1	ALLIED UNIVERSAL AMEND TL		03/31/2017	EXCHANGE	04/19/2017 .	. EXCHANGE	151,291	150,362	149,980	150,370		8		8			(390)	(390)	439	
019736-AE-7	ALLISON TRANSMISSION INC	1	09/21/2017	CITIGROUP GLOBAL MARKETS	10/19/2017	OTTIONOUT GEODAL MANNETS	3,685,000	3,685,000	3,709,871	3,685,000							24.871	24,871	12,252	
02083Y-AA-9	ALPINE FINANCE MERGER SUB LLC		06/28/2017		07/18/2017	BARCLAYS	1,770,000	1,770,000	1,818,675	1,770,000							48,675	48,675	3,042	
023135-BD-7	AMAZON.COM INC		08/15/2017			Various	12,900,000	12,867,879	13, 170, 427	12,868,007		128		128			302,421	302,421	59,244	
000405 00 5			00 145 105 :-	PURPOUN OUNCE A GO	40 (00 (00 :-	CITIGROUP GLOBAL MARKETS		0 400									074		F0	
023135-BG-0	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO	10/30/2017 .	V:	6,450,000	6,402,335	6,674,009	6,402,494		160		160			271,514	271,514	50,794	
023135-BK-1	AMAZON.COM INC		08/15/2017	JPMORGAN CHASE & CO	09/19/2017 .	Various	10,750,000	10,662,065	11,051,439	10,662,107		42		42			389,332	389,332	22,590	
00165C-AC-8	AMC ENTERTAINMENT HOLDINGS INC		03/13/2017	CITIGROUP GLOBAL MARKETS	03/15/2017 .	OTTIGIOGI GEODAE MAINETO	2,200,000	2,200,000	2,208,250	2,200,000							8,250	8,250	1, 123	
00164V-AD-5	AMC NETWORKS INC		_02/17/2017			JPMORGAN CHASE & CO	2,300,000	2,323,000	2,371,875	2,320,545		(2,455)		(2,455)			51,330	51,330	115,319	45,361
023761-AA-7	AMERICAN AIRLINES INC		01/04/2017	CREDIT SUISSE	10/20/2017 .	Various	8,500,000	8,500,000	8,754,218	8,500,000							254,218	254,218	201,490	
000704 44 5	AMEDICAN AIDLINES INS		04/04/0047	CDEDIT CHICCE	10 /00 /0017	BANK OF AMERICA/MERRILL	4 050 000	4 050 000	4 400 005	4 050 000							400 005	400 005	400.001	
02378A-AA-5 03040W-AR-6	AMERICAN AIRLINES INC		01/04/2017	CREDIT SUISSE	10/20/2017 . 08/10/2017 .	LYNCH	4,250,000 8,600,000	4,250,000 8,573,598	4,430,625 8,561,300	4,250,000 8,573,605		7					180,625	180,625	132,694	
03234T-AR-9	AMWINS GROUP INC TERM LOAN		03/01/2017	GOLDMAN, SACHS & CO.	03/01/2017 _	Various	1,000,000	997,337	1,004,375	997,476		139		139			6,899	6,899	1,979	
03690A-AA-4	ANTERO MIDSTREAM PART FI		05/16/2017	JPMORGAN CHASE & CO.	07/31/2017 .	EXCHANGE	2,500,000	2,568,750	2,566,533	2,566,470		(2,280)		(2,280)			63	63	50,764	23,889
03674X-AG-1	ANTERO RESOURCES CORP		07/18/2017	BANK OF AMERICA/MERRILL LYNCH	07/28/2017 .	EXCHANGE	3,650,000	3,595,250	3,595,363	3,595,363		113		113					74,521	70,972
036752-AB-9	ANTHEM INC		11/14/2017			JPMORGAN CHASE & CO	6,075,000	6,062,789	6, 155, 372	6,062,812		22		22			92,561	92,561	4,928	
036752-AD-5			11/14/2017	BANK OF AMERICA/MERRILL LYNCH	11/20/2017		6,075,000	6,074,939	6,224,850	6,074,939							149,911	149,911	492	
037735-CW-5	APPALACHIAN POWER CO		105/08/2017	BNP CAPITAL MARKETS	05/09/2017 .	BARCLAYS	4,300,000	4,278,070	4,286,412	4,278,075		5		5			8,337	8,337	394	

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
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					_		-				12	13	14	15	16	1	-	-	-	1
															Total					i
													Current	Total	Foreign					ł
							Par Value						Year's						Interest	i
										Dools/		Current		Change in	Exchange	Faraian				Doid for
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
						CITIGROUP GLOBAL MARKETS														1
037833-CH-1	APPLE INC		02/02/2017		02/24/2017 .		8,500,000	8,482,830	8,669,745	8,482,848		18		18			186,897	186,897	22,076	h
	APPLE INC		02/02/2017		02/06/2017 .	GOLDMAN, SACHS & CO	8,500,000	8,500,000	8,565,790	8,500,000							65,790	65,790		r
037833-CX-6	APPLE INC		06/13/2017		07/07/2017 .	WELLS FARGO	6,020,000	6,006,094	5,966,723	6,006,167		/3		/3			(39,444)	(39,444)	11,037	f
00205G-AD-9 03852J-AH-4	APT PIPELINES LTDARAMARK INTERNEDIATE HOLDCO TLB	D	03/16/2017	JPMORGAN CHASE & CO	03/24/2017 .	Various	12,750,000 1,000,000	12,661,388	12,808,179 1,005,000	12,661,417		30		30			146,762	146,762	2,342	ſ
U3832J-AH-4	ARAMAHN INTERMEDIATE HOLDOUTLB		12/20/201/	JPWUHGAN CHASE & CU	12/22/201/ .	JPMORGAN CHASE & CO CITIGROUP GLOBAL MARKETS	1,000,000	1,000,000	1,005,000	1,000,000							5,000	5,000	191	1
038522-AN-8	ARAMARK SERVICES INC		_02/17/2017	EXCHANGE	03/20/2017	CITIONOUP GLOBAL MARKETS	1,850,000	1,880,461	1,826,875	1,880,106		(355)		(355)			(53,231)	(53, 231)	27,339	18,551
03938D-AF-9	ARCH COAL INC TL		.05/03/2017		05/03/2017	Various	1.000,000	994.806	1,002,500					80			7,614	7,614	6,667	1
03969A-AL-4	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	09/20/2017	CITIGROUP GLOBAL MARKETS	10/18/2017	Various	4,893,000	5, 122,813	5, 147, 147	5, 120, 354		(2,459)		(2,459)			26,793	26,793	44,808	30,440
03969A-AM-2	ARDAGH PACKAGING FINANCE PLC/ARDAG	D	04/05/2017		09/27/2017		4,250,000	4,268,750	4,329,063	4,266,658		(2,092)		(2,092)			62,404	62,404	35,594	5,667
	ASHLAND LLC TERM LOAN B			CITIGROUP GLOBAL MARKETS	12/21/2017	Various	1,000,000	1,000,000	1,007,481	1,000,000		,,		, , , , , , , , , , , , , , , , , ,			7,481	7,481	16,233	<u> </u>
					1	BANK OF AMERICA/MERRILL]	I				i
045054-AF-0	ASHTEAD CAPITAL INC	C	08/02/2017	JPMORGAN CHASE & CO		LYNCH	2, 188,000	2, 188,000	2, 188,000	2, 188,000									1,330	
045086-AF-2	ASHTON WOODS USA LLC / ASHTON WOOD		07/26/2017	JPMORGAN CHASE & CO		STIFEL CAPITAL MARKETS	4,350,000	4,350,000	4,384,848	4,350,000							34,848	34,848		·
046353-AN-8	ASTRAZENECA PLC	D	06/05/2017	BANK OF AMERICA/MERRILL LYNCH .	06/19/2017 _	BARCLAYS	8,600,000	8,556,140	8,568,524	8,556,244		104		104			12,280	12,280	7,465	r
00206R-DR-0	AT&T INC		01/31/2017	CITIGROUP GLOBAL MARKETS	02/24/2017	Various	12,750,000	12,689,948	13,034,538	12,690,017		70		70			344,520	344,520	27,891	f
00206R-DS-8	AT&T INC		01/31/2017	CITIGROUP GLOBAL MARKETS	02/03/2017	BANK OF AMERICA/MERRILL	4,250,000	4, 226, 158	4,301,808	4,226,158							75,650	75,650		i
00206R-DT-6	AT&T INC		01/31/2017			Various	8,500,000	8,449,085	8,617,470	8,449,106		21		21			168,364	168,364	30,954	1
	AT&T INC		07/27/2017		10/31/2017		12,900,000	12,900,000	12,932,895	12,900,000		21		21			32,895	32,895		1
00200n-L 0 -7	Alai Inc			OF WORDAN CHASE & CO	10/31/201/	BANK OF AMERICA/MERRILL	12,300,000	12,500,000	12,302,030	12,300,000										
04685A-2B-6	ATHENE GLOBAL FUNDING		.01/18/2017	DEUTSCHE BANK AG	01/23/2017 _	LYNCH	8.500.000	8,497,365	8.596.050	8,497,366		1		1			98,684	98,684	944	1
04685A-2F-7	ATHENE GLOBAL FUNDING		06/26/2017		06/29/2017	MORGAN STANLEY	17,200,000	17,200,000	17,269,574	17,200,000							69,574	69,574	1,208	
						SCOTIA CAPITAL (USA) INC.													•	1
049560-AM-7	ATMOS ENERGY CORPORATION		06/05/2017	WELLS FARGO	06/15/2017 .		4,300,000	4,468,001	4,547,766	4,467,882		(119)		(119)			79,884	79,884	32,026	26,114
053332-AV-4	AUTOZONE INC		04/06/2017	JPMORGAN CHASE & CO	05/23/2017 .	GOLDMAN, SACHS & CO	4,300,000	4,299,785	4,325,327	4,299,787		2		2			25,540	25,540	17,021	
00234P-AH-5	AV HOMES INC		05/04/2017	JPMORGAN CHASE & CO	05/05/2017 .	JPMORGAN CHASE & CO	3,600,000	3,600,000	3,654,000	3,600,000							54,000	54,000		r
050501 11 0	WWW.TOD WIG		00 (00 (00 47	001 811111 01 0110 0 00	00 (00 (00 17	CITIGROUP GLOBAL MARKETS	4 470 000	4 470 000	4 404 440	4 470 000							40.440	40.440		i
05352A-AA-8 BASOMT-68-6	AVANTOR INC		09/22/2017		09/22/2017 .	EVOLUMOE	1,473,000 257,051	1,473,000	1,491,413	1,473,000							18,413	18,413	1.092	ſ
BASOMT-67-8	AVANTOR PERFORMANCE DDTL CMMTMNT		03/27/2017		04/28/2017 .	Various	6.362.019	257,051	257,051 6.362.019	257,051 6.362.019									215.940	1
N0805E-AE-1	AVAST SOFTWARE BY REFI DOLLAR TL	D	04/18/2017		11/21/2017		3,108,333	3,094,528	3,095,804	3,095,798		1.270		1.270			6	6	89,741	
05367A-AJ-2	AVIATION CAPITAL GROUP CORP		01/12/2017			CANTOR FITZGERALD		8,445,940	8.499.150	8.453.752		7.812		7.812			45,398	45,398	188,033	i
05369A-AA-9	AVIATION CAPITAL GROUP LLC		10/11/2017	JPMORGAN CHASE & CO.	10/12/2017	Various	6,450,000	6,344,736	6,359,945	6,344,736		, , , , ,		, , , , ,			15,209	15,209		Ĺ
	BAKER HUGHES A GE COMPANY LLC		12/06/2017			Various	12, 150,000	12,150,000	12,264,089	12, 150,000							114,089	114,089		L
	BANK OF AMERICA CORP		01/17/2017	BANK OF AMERICA/MERRILL LYNCH .	02/23/2017	Various	17,000,000	17,000,000	17,140,116	17,000,000			ļ		ļ		140,116	140,116	60,889	+
					1	MIZUHO SECURITIES USA										1				i
06738E-AS-4	BARCLAYS PLC	D	01/03/2017	BARCLAYS	08/02/2017 .		8,500,000	8,500,000	8,759,420	8,500,000							259,420	259,420	180,056	ſ
	BARCLAYS PLCBARCLAYS PLC	D	01/03/2017	BARCLAYS	03/15/2017 .	VariousBARCLAYS	25,500,000	25,476,285	25,820,450	25,476,313		28		28			344, 137	344, 137	101,097	ſ
06738E-AW-5	BAHULATS PLU	D	05/02/201/	BARCLAYS	05/03/2017 _	BAHCLATS	6,450,000	6,450,000	6,508,050	6,450,000							58,050	58,050		1
070101-AH-3	BASIN ELECTRIC POWER COOPERATIVE I		04/19/2017	WITSOBISHI OF SECONTITES (USA)	06/02/2017 .	Various	12,900,000	12,852,915	13.021.587	12,852,941		26		26			168,646	168.646	21,900	ł
	BAT CAPITAL CORP	С	08/08/2017	BANK OF AMERICA/MERRILL LYNCH	10/05/2017	Various	17,200,000	17,200,000	17,636,536	17,200,000		20		20			436.536	436,536	96,482	
	BAT CAPITAL CORP	C	08/08/2017		11/01/2017	Various	25,800,000	25,800,000	26,448,793	25,800,000							648,793	648,793	135,786	
	BE AEROSPACE TERM LOAN		.02/27/2017			Various	2,000,000	2,012,500	2,000,000	2,000,000		(12.500)		(12.500)			, , ,		10 , 181	
						BANK OF AMERICA/MERRILL	, ,	, ,	, ,			, , ,		, , ,					,	i
075887-BW-8	BECTON DICKINSON AND COMPANY		05/22/2017	CITIGROUP GLOBAL MARKETS	06/06/2017 .	LYNCH	9,300,000	9,300,000	9,387,513	9,300,000									2,868	+
075887-BX-6	BECTON DICKINSON AND COMPANY		05/22/2017	CITIGROUP GLOBAL MARKETS	06/07/2017 .	Various	17,200,000	17,200,000	17,571,278	17,200,000					ļ		371,278	371,278	4, 183	
	BELL_16-1A ABS		04/07/2017		09/01/2017	Various	4,975,000	5,066,144	5, 101, 070	5,044,281		(21,862)	ļ	(21,862)	ļ	ļ	56,789	56,789	101,524	24,889
	BERRY GLOBAL INC TL M		08/10/2017			Various	743,951	740,747	744,880	740,813		66		66			4,068	4,068	3,096	ſ
08949L-AA-8	BIG RIVER STEEL/BRS FIN		08/15/2017	GOLDMAN, SACHS & CO	08/16/2017 .		1,460,000	1,460,000	1,503,800	1,460,000							43,800	43,800		1
09179F-AW-2	BJS WHLSLE CLUB 2ND LN INTL TL		02/10/2017	JEFFERIES & COMPANY, INC.	02/13/2017	JEFFERIES & COMPANY, INC.	1,000,000	990.000	1,007,500	990,008		0		0]	I	17,492	17,492	708	i
U3113F-AII-2	DOG WILDLE GLOD ZIND LIN TINTE IL			OLITENIES α COMPANT, INC		BANK OF AMERICA/MERRILL							l	٥	l	ļ	17,492	11 ,492		I
093645-AH-2	BLOCK COMMUNICATIONS INC.		02/09/2017	BANK OF AMERICA/MERRILL LYNCH .	02/09/2017 .	LYNCH	730,000	730,000	742,775	730,000			Ì]	1	12,775	12,775		i
3000-10 711 2	DECON COMMONTON TOTO THO.					BANK OF AMERICA/MERRILL														i
09628U-AA-4	BLUELINE RENTAL FINANCE CORP		_03/02/2017	BANK OF AMERICA/MERRILL LYNCH	03/02/2017	LYNCH	880,000	880,000	897.600	880.000	L						17,600	17,600		i ,

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
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	_	_	-			·		,			12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							D 1/ 1													
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		d Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	Description	eign									(Decrease)		Recognized		value	Disposai	Disposai	Disposai		Dividends
05578N-AG-5	BMC FOREIGN HLD INTL B-1 USD TLBMC SOFTWARE INITIAL B-1 US TL			7 EXCHANGE	12/21/2017		2,852,885	2,830,146	2,852,885	2,852,885		22,739		22,739					104,912	
05578N-AK-6 05581K-AB-7	BNP PARIBAS	n	01/03/2017	'EXCHANGE	12/29/2017	Various	2,004,364 8,500,000	1, 953, 165	1,959,316 8,551,638	1,959,292 8,474,196		6, 127		6, 127			77,441	24 77,441	71,801 3,589	
09659W-2A-1	BNP PARIBAS SA	D	05/16/2017		05/17/2017	Various	12,900,000	12,883,875	12,947,794	12,883,875		30		30			63,919	63,919		
096630-AF-5	BOARDWALK PIPELINES LP	υ	03/10/2017		03/17/2017	Various	12,750,000	12,706,523	12,947,794	12,707,083		561		EC1			194.830	194.830	96.941	
097023-BV-6	BOEING CO		02/14/2017		02/23/2017	Various		8, 108, 320	8, 139, 643			190		190			31.133	31.133	8.618	
097023-BV-6	BOISE CASCADE CO			7 STIFEL CAPITAL MARKETS	04/21/2017	Various	732,000	740,235	747.390	739,925		(310)		(310)			7.465	7.465	26.745	16,699
097751-BJ-9	BOMBARDIER INC	Δ		7 Various	11/01/2017	Various	10,775,000	10,872,375	10,768,613	10,862,822		(9,553)		(9,553)			(94,209)	(94,209)	289,284	
097751-BJ-9	BOMBARDIER INC	Δ	10/20/2017	7 _ GOLDMAN, SACHS & CO.	12/11/2017	RBC DOMINION SECURITIES		2,353,710	2.350.783	2,353,437	ļ	(273)		(9,553)			(94,209)	(2,654)	42.937	
097751-BN-2	BOMBARDIER INC	Δ	01/19/2017		07/13/2017	GOLDMAN. SACHS & CO	5,000,000	5,362,500	5,562,500	5,331,546	İ	(30,954)		(273)			230,954	230,954	288,021	
099500-AA-8	BOOZ ALLEN HAMILTON INC	A		7 BANK OF AMERICA/MERRILL LYNCH	04/21/2017		2,930,000	2,930,000	2,977,613	2,930,000		(30,934)		(30,934)			47.613	47.613	417	
000000-AA-0	DOOR ALLEN HAMILETON TWO					CITIGROUP GLOBAL MARKETS	∠,550,000		, 311,013	, 500,000										
09952A-AA-4	BORAL FINANCE PTY LTD	n	10/24/2017	JPMORGAN CHASE & CO	10/24/2017	OTTIVIOUS GEODAL MARKETS	8,600,000		8,597,592		1						28,036	28,036		
09952A-AC-0	BORAL FINANCE PTY LTD	D.	10/24/2017		10/24/2017	Various	8,600,000		8,615,480		ļ	ļ					55,384	55,384		İ
100743-AK-9	BOSTON GAS COMPANY	D	07/31/2017		08/01/2017	GOLDMAN, SACHS & CO.	8,600,000		8,668,628	8,591,918		2		2			76,710	76,710	753	
05565Q-DM-7	BP CAPITAL MARKETS PLC	D	02/08/2017		04/21/2017	Various	12,750,000		12,833,045	12,749,116		8		8			83,929	83,929	53.372	
10524P-AB-6	BRAND ENERGY AND INFRASTRUCTURE SE	D	06/16/2017						914.475	890.000							24.475	24.475		
10922N-AA-1	BRIGHTHOUSE FINANCIAL INC		06/15/2017		10/03/2017	Various	33,540,000		33,068,546	33,512,621		460		460			(444,075)	(444,075)	245,359	
10922N-AD-5	BRIGHTHOUSE FINANCIAL INC		06/15/2017		07/26/2017	Various	26,660,000		26,342,219	26,477,795		149		149			(135,576)	(135,576)	66.518	
11134L-AG-4	BROADCOM CORPORATION		01/11/2017		02/28/2017	Various	21,250,000		21,284,723	21, 156, 679		604		604			128,043	128,043	64,045	
11134L-AQ-2	BROADCOM CORPORATION/BROADCOM CAYM		10/10/2017		11/01/2017	Various	12,900,000	12.894.195	12.872.824	12.894.216		21		21			(21,392)	(21,392)	20.067	
12189L-BB-6	BURLINGTON NORTHERN SANTA FE LLC		03/06/2017		05/09/2017	MORGAN STANLEY	4,250,000	4,201,423	4,279,580	4,201,563		141		141			78,017	78,017	30,680	
12429T-AD-6	BWAY HOLDING CO		_03/22/2017		04/24/2017	Various	3,650,000	3,650,000	3,676,463	3,650,000									8,030	
12429T-AE-4	BWAY HOLDING CO		07/18/2017		08/11/2017	Various	7,974,000		7,996,725	8,030,937		(718))	(718))		(34.212)	(34.212)	47.427	38,585
			1			BANK OF AMERICA/MERRILL			,,,,,,,,,,											
12673P-AJ-4	CA INC		03/15/2017	BANK OF AMERICA/MERRILL LYNCH	04/04/2017	LYNCH	8,600,000	8,600,000	8,838,521								238,521	238,521	14,035	[
129500-AB-0	CALERES INC		.01/30/2017		10/23/2017	STIFEL CAPITAL MARKETS	2,000,000	2,100,000	2.110.000	2.085.347		(14,653)		(14,653)			24,653	24,653	149,306	57.986
136385-AW-1	CANADIAN NATURAL RESOURCES LTD	A	05/23/2017	JPMORGAN CHASE & CO.	10/04/2017	BARCLAYS	30,100,000	30,055,753	30,248,694	30,058,299		2,546		2,546			190,395	190,395	310,783	
136385-AX-9	CANADIAN NATURAL RESOURCES LTD	A	05/23/2017		11/28/2017	Various	12,900,000	12,860,784	13,096,345	12,861,884		1,100		1,100			234,462	234,462	168,322	
136385-AY-7	CANADIAN NATURAL RESOURCES LTD	A	05/23/2017	'CITIGROUP GLOBAL MARKETS	07/06/2017	Various	12,900,000	12,889,938	13, 110, 399	12,889,955		17		17			220,444	220,444	72,724	
14040H-BN-4	CAPITAL ONE FINANCIAL CORPORATION			7 MORGAN STANLEY	05/10/2017	BARCLAYS	4,300,000	4,233,780	4,269,126	4,233,826		46		46			35,300	35,300	29,563	
						CITIGROUP GLOBAL MARKETS													·	
14149Y-BJ-6	CARDINAL HEALTH INC		06/01/2017	7 _ BANK OF AMERICA/MERRILL LYNCH _	06/20/2017		8,600,000	8,600,000	8,650,482								50,482	50,482	8,961	
					1	BANK OF AMERICA/MERRILL		1			1									
14149Y-BM-9	CARDINAL HEALTH INC		06/01/2017		06/14/2017	LYNCH	8,600,000		8,844,412	8,600,000							244,412	244,412	7,304	
14173M-AC-7	CARESTREAM DENTAL EQUIPMENT INC TL		09/08/2017		09/13/2017	CREDIT SUISSE	500,000	498,750	500,000	498,752		2		2			1,248	1,248	312	
BAS0Q2-U1-9	CATALENT PHARMA BRIDGE LOAN TL		10/30/2017		10/30/2017	MORGAN STANLEY													12,500	ļ
14879E-AD-0	CATALENT PHARMA SOLUTIONS INC		10/13/2017	7 MORGAN STANLEY	10/18/2017	Various	2,955,000	2,955,000	3,010,406	2,955,000		ļ					55,406	55,406	800	
					1	JEFFERIES & COMPANY, INC.		1			I									1
124886-AH-5	CCC INFORMATION SERVICES GROUP TLB		05/01/2017	7 JEFFERIES & COMPANY, INC	05/02/2017		3,000,000	2,992,500	3,000,000	2,992,503		3		3			7,497	7,497	337	
					1	CITIGROUP GLOBAL MARKETS		1			I									1
17305E-GG-4	CCCIT_17-A8 ABS		08/29/2017		09/28/2017		5,000,000	5,018,164	4,990,234	5,017,643	ļ	(521)		(521)			(27,409)	(27,409)	13,950	5,942
1248EP-BX-0	CCO HOLDINGS LLC		08/03/2017		09/08/2017	CREDIT SUISSE	2,070,000	2,070,000	2, 101, 050	2,070,000							31,050	31,050	9,775	
150190-AA-4	CEDAR FAIR LP			7 JPMORGAN CHASE & CO	04/10/2017	Various	2,200,000	2,200,000	2,218,330	2,200,000							18,330	18,330		
151020-AW-4	CELGENE CORPORATION		10/31/2017		12/06/2017	Various	8,600,000	8,577,038	8,821,123	8,577,059		21		21			244,064	244,064	21,095	
15132H-AH-4	CENCOSUD SA	D	07/12/2017		07/24/2017	Various	8,600,000	8,569,642	8,566,030		ļ	64	ļ	64	 	ļ	(3,676)	(3,676)	9,762	ļ
15135U-AQ-2	CENOVUS ENERGY INC	A	04/04/2017	7 JPMORGAN CHASE & CO		Various	4,300,000	4, 295, 399	4,052,987	4,295,411		12		12			(242,425)	(242,425)	47,085	
l	l				1	BANK OF AMERICA/MERRILL					I									1
15135B-AH-4	CENTENE CORPORATION		01/19/2017		09/28/2017	LYNCH	4,000,000	4,275,000	4,320,000	4,241,123		(33,877)		(33,877)			78,877	78,877	276,986	108,208
15189W-AJ-9	CENTERPOINT ENERGY RESOURCES CORPO			7 DEUTSCHE BANK AG		Various	4,012,000	3,988,610	4,034,610	3,988,612	ļ	2		2			45,998	45,998	718	
156504-AF-9	CENTURY COMMUNITIES INC		105/30/2017	7 Various	12/27/2017		17,720,000	17,713,224	17,713,500	17,713,500		277		277					650,656	28,680
450440	CLANCE HEALTHOUSE HELEVISION		00/65/55		00/02/	BAIRD (ROBERT W.) & CO.					1									
15911N-AA-3	CHANGE HEALTHCARE HOLDINGS LLC		02/03/2017		02/03/2017		730,000	730,000	738,213								8,213	8,213		
808513-AQ-8	CHARLES SCHWAB CORPORATION (THE)		02/27/2017		04/21/2017	Various	8,500,000	8,486,315	8,428,490	8,486,391	ļ	76		76			(57,902)	(57,902)	17,680	ļ
808513-AR-6	. CHARLES SCHWAB CORPORATION (THE)			7 CREDIT SUISSE	10/27/2017	Various	8,600,000	8,600,000	8,620,855	8,600,000							20,855	20,855		705
161175-BD-5	. CHARTER COMMUNICATIONS OPERATING L		109/11/2017	7 Various	11/29/2017	Various	56,650,000		58,777,145	57,988,748		(2,312)		(2,312)			788,396	788,396	1, 181, 140	725,909
161175-BE-3	. CHARTER COMMUNICATIONS OPERATING L			7 BANK OF AMERICA/MERRILL LYNCH		Various	8,600,000		8,499,724	8,528,564		288		288			(28,840)	(28,840)	17,021	
161175-BG-8	CHARTER COMMUNICATIONS OPERATING L	1	U9/11/201/	CITIGROUP GLOBAL MARKETS	09/19/2017	WELLS FARGO	4,300,000	4,289,551	4.383.033	4,289,558	L	L/	1	/	1		93.475	93.475	1.505	1

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Yea	r and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11		Change in Boo			9.	17	18	19	20	21
	-		_	9		,	· ·		10	• • • • • • • • • • • • • • • • • • • •	12	13	14	15	16	- ''	10	13	20	1 -
											12	13	14	13	Total					1
													0	T-4-1						1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
BASONE-92-8	CHARTER NEX FILMS INC TLB	Oigii		JEFFERIES & COMPANY, INC	06/05/2017 .		500.000	497.500	501.250	497,513	(Booroado)	13	riocogriizoa	13	Value	Бюрова	3,737	3,737	771	Dividorido
16412X-AA-3	CHENIERE CORPUS CHRISTI HOLDINGS L		01/19/2017		05/09/2017 .		4,000,000	4,490,000	4,473,944	4,473,944		(16,056)		(16,056)				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	100,333	18,667
16412X-AB-1	CHENIERE CORPUS CHRISTI HOLDINGS L		_01/25/2017		05/09/2017		32, 192, 000	34,251,889	34,194,710	34, 194, 710		(57, 178)		(57, 178)					788,033	251,725
16412X-AC-9	CHENIERE CORPUS CHRISTI HOLDINGS L		05/09/2017		11/01/2017	Various	5,750,000	6,134,025	6,216,275	6, 118, 484		(15,541)		(15,541)			97,791	97,791	265,543	140,755
16412X-AE-5	CHENIERE CORPUS CHRISTI HOLDINGS L		05/15/2017	RBC DOMINION SECURITIES	12/27/2017 .	Various	5,600,000	5,600,000	5,638,780	5,600,000							38,780	38,780	60,518	L
12541H-AP-8	CHG HEALTHCARE SERV INC NEW TL		06/08/2017	EXCHANGE	12/11/2017 .	Various	1, 138, 500	1, 138, 420	1, 138, 426	1, 138, 426		6		6					20,640	L
12543D-AV-2	CHS/COMMUNITY HEALTH SYSTEMS INC		03/03/2017		05/19/2017 _	Various	5,340,000	4,739,250	4,719,313	4,758,703		19,453		19,453			(39,391)	(39,391)	108,625	35, 183
171340-AL-6	CHURCH & DWIGHT CO INC		07/20/2017		10/31/2017	Various	3,010,000	2,987,967	2,967,734	2,988,064		98		98			(20,331)	(20,331)	30,059	t
171340-AN-2	CHURCH & DWIGHT CO INC		07/20/2017	BANK OF AMERICA/MERRILL LYNCH	08/02/2017 .	GOLDMAN, SACHS & CO	8,600,000	8,591,142	8,620,210			25		25			29,043	29,043	9,030	t
105500 BW 5	alaw cappanition		00 (05 (05 :=	IDUODO IN CILIOTE A GO	40 (40 (00 :-	BANK OF AMERICA/MERRILL	0.000	0.000	0 757 455	0.000:		_		_	Ì		/400 ==	/ 400 == ::		1
125509-BW-8 17252M-AN-0	CIGNA CORPORATION		09/05/2017		10/13/2017 .		9,900,000	9,883,863	9,757,138	9,883,871				8			(126,734)	(126,734)	11,075	t
1/252M-AN-U	CINIAS CORPORATION		03/09/2017	JPMORGAN CHASE & CO	06/20/201/ .	MORGAN STANLEY	8,600,000	8,566,976	8,979,862	8,567,728				752			412, 134	412, 134	87,505	t
125581-GN-2	CIT GROUP INC		02/17/2017	STIFEL CAPITAL MARKETS	06/08/2017 .	NOMURA SECURITIES	3,650,000	3,905,500	3,928,313	3,882,405		(23,095)		(23,095)	Ì		45,907	45,907	113,353	53,407
17288X-AA-2	CITADEL LP		11/15/2017			Various	6,075,000	6,074,150	6, 166, 125	6,074,150		(23,093)		(23,093)			91,976	91,976	113,333	33,407
	CITIGROUP INC		01/04/2017		06/19/2017		25,500,000	25,500,000	25,813,820	25,500,000							313,820	313,820	192,730	[
172307 LD 1	OTTIGIOOI INO		01/04/2011	OTTTGTOG GEODAE MATRETO		CITIGROUP GLOBAL MARKETS	25,500,000	25,500,000	20,010,020	23,300,000								010,020	102,700	[
172967-LJ-8	CITIGROUP INC		04/18/2017	CITIGROUP GLOBAL MARKETS	05/16/2017	OTTIGIOGI GEODAE MATIKETO		8,600,000	8,540,832	8,600,000							(59, 168)	(59, 168)	24,544	1
177376-AE-0	CITRIX SYSTEMS INC			GOLDMAN, SACHS & CO.	11/30/2017	Various	6,450,000	6,435,939	6,532,591	6,436,012		73		73				96,579	13,707	Ĺ
185401-AG-1	CLEAVER BROOKS INC			RBC DOMINION SECURITIES	12/01/2017		2,130,000	2,130,000	2,164,613	2, 130,000							34,613	34,613		L
						BANK OF AMERICA/MERRILL												•		1
18683K-AK-7	CLIFFS NATURAL RESOURCES INC		02/13/2017			LYNCH	5,110,000	5, 114, 563	4,807,675	5, 114,062		(501)		(501)			(306,387)	(306,387)	103,925	ļ
18948K-AC-6	CLUBCORP CLUB OPERATIONS INC		06/01/2017		09/18/2017 .	TENDER OFFER	6,803,000	7,421,785	7,392,956	7,371,235		(50,550)		(50,550)			21,721	21,721	425,613	189, 134
	CNH INDUSTRIAL CAPITAL LLC		04/05/2017		09/26/2017 _	JPMORGAN CHASE & CO	7,000,000	7,000,000	7,358,750	7,000,000							358,750	358,750	142,917	†
86183M-AD-1	COLOGIX HLDGS DELAYED DRAW TL		04/13/2017		05/05/2017	BARCLAYS BANK													7,002	t
86183M-AC-3	COLOGIX HLDGS TERM LOAN		04/21/2017		04/21/2017 .	Various	660,000	656,445	660,000			9		9			3,546	3,546	587	t
19633F-AB-7 19633F-AD-3	COLORADO BUYER INC TL 2ND LIEN		05/19/2017		05/23/2017 .	Various Various	500,000 1,000,000	494,950	502,500 1.004.375	494,958 994,975		9		9			7,542 9,400	7,542 9,400	819 1.158	l
19000F-AD-0	COLUMNUO BUTEN TNC TLB		03/ 13/201/	CITIDANK	03/23/2017 _	CITIGROUP GLOBAL MARKETS	1,000,000	994,930	1,004,373	994,973		17		17			9,400	9,400	1, 100	[
201723-AK-9	COMMERCIAL METALS CO		08/16/2017	CITIGROUP GLOBAL MARKETS	11/15/2017	OTTIGIOGI GEODAE MATIKETO	2,612,000	2,690,360	2,667,505	2,687,475		(2,885)		(2,885)			(19,970)	(19,970)	64,375	33,956
201723-AL-7	COMMERCIAL METALS COMPANY		07/27/2017			Various	10,225,000	10,374,206	10,650,425	10,373,272		(934)		(934)			277, 153	277 , 153	57,469	
						BANK OF AMERICA/MERRILL						,		,				,		1
20338H-AB-9	COMMSCOPE TECHNOLOGIES FINANCE LLC		_03/02/2017	BANK OF AMERICA/MERRILL LYNCH	_07/12/2017	LYNCH	3,650,000	3,650,000	3,644,525	3,650,000							(5,475)	(5,475)	25, 144	L
						BANK OF AMERICA/MERRILL														1
20605P-AH-4	CONCHO RESOURCES INC		09/13/2017	BANK OF AMERICA/MERRILL LYNCH	09/14/2017 .	LYNCH	6,450,000	6,426,522	6,481,154	6,426,522							54,632	54,632		
1						CITIGROUP GLOBAL MARKETS]					1
20605P-AJ-0	CONCHO RESOURCES INC		09/13/2017		09/14/2017 _		5, 160,000	5, 147, 048	5,260,930	5, 147,048			ļ		ļ		113,881	113,881		t
21036P-AT-5	CONSTELLATION BRANDS INC		05/02/2017		07/18/2017 .		4,042,000	4,024,175	4,237,350	4,024,232		57		57	}		213, 118	213, 118	36,378	t
210383-AF-2	CONSTELL IUM NV	D	11/02/2017	DEUTSCHE BANK AG	02/09/2017 .		4,450,000	4,450,000	4,405,500	4,450,000		(400)		(168)			(44,500)	(44,500)	7 404	t
210383-AG-0 G7739P-AJ-9	CONSTELLIUM NV	υ		Various SCOTIA CAPITAL (USA) INC		DEUTSCHE BANK AG	3,820,000 1,000,000	3,850,680 995,000	3,858,200 996,250	3,850,512 995,062		(168)		(168)			7,688 1,188	7,688 1,188	7,481 5,394	l
u1100r-nu-8	OUTINE OF OUDUNNOILE IE D-3		00/ 10/201/	OOOTTA CAFTIAL (OOA) INC	10/24/201/	BANK OF AMERICA/MERRILL	1,000,000					02		02	·		1, 100	1, 100		[
21987B-AW-8	CORPORACION NACIONAL DEL COBRE DE	D	07/25/2017	HSBC SECURITIES, INC.	07/31/2017	LYNCH	4.300.000	4, 224, 191	4.268.997	4,224,226		35		35	Ì		44.771	44.771	866	1
21987B-AX-6	CORPORACION NACIONAL DEL COBRE DE	D	07/25/2017		07/26/2017		5.590.000	5,433,927	5.528.736	5,433,927							94.809	94,809		1
220517-AA-4	CORTES NP ACQUISITION CORP		11/08/2017		12/15/2017	Various	1,643,000	1,634,785	1,762,118	1,621,374		(13,411)		(13,411)			140,744	140,744	178, 151	34,617
22160K-AM-7	COSTCO WHOLESALE CORPORATION		05/09/2017	CITIGROUP GLOBAL MARKETS	06/15/2017	JPMORGAN CHASE & CO	8,600,000	8,525,782				568		568			158,704	158,704	22,933	ļ
221644-AA-5	COTT HOLDINGS INC	C	03/08/2017	DEUTSCHE BANK AG	03/28/2017 _	DEUTSCHE BANK AG	4,975,000	4,975,000	4,999,875	4,975,000							24,875	24,875	6,841	ļ
22282E-AG-7	COVANTA HOLDING CORP		03/02/2017		03/02/2017 _	JPMORGAN CHASE & CO	2, 190,000	2, 190,000	2,211,900	2, 190,000							21,900	21,900		
224044-CK-1	COX COMMUNICATIONS INC		07/24/2017		07/24/2017 _	Various	6,880,000	6,837,757	6,937,274	6,837,757					ļ		99,517	99,517		t
22409*-AB-7	CP OPCO LLC TERM LOAN A		07/26/2017		08/01/2017	SCHEDULED REDEMPTION	44,825		44,825	27,626		27,626	 	27,626	ļ		17, 199	17, 199	79	t
22535W-AA-5	CREDIT AGRICOLE	D		CREDIT AGRICOLE	02/06/2017 .	Various	8,500,000	8,495,325	8,496,600	8,495,395		70		70	}		1,205	1,205	23, 109	t
22535W-AB-3	CREDIT AGRICOLE NY	η	01/03/2017		01/12/2017 _	Various	8,500,000	8,457,330	8,531,493	8,457,369		39		39			74, 124		3,896	l
225401-AC-2 226373-AM-0	CREDIT SUISSE GROUP AG	υ	03/07/2017		02/06/2017 . 07/28/2017	Various	17,000,000 7,650,000	17,000,000 7,650,000	16,975,393 7.655,181	17,000,000 7,650,000							(24,608) 5,181	(24,608) 5.181	46,002 75,628	l
12636Y-AB-8	CRH AMERICA FINANCE INC		05/07/2017		06/06/2017 .			8,550,292	8,668,035			20		20	l		117,722			ſ
	CROWN AMERICAS LLC	0	08/23/2017			WELLS FARGO	2,000,000	1.990.680	2,015,000	1,990,827		147		147			24, 173	24, 173	48,639	33,764
	CROWN CASTLE INTERNATIONAL CORP			BANK OF AMERICA/MERRILL LYNCH	05/23/2017 .		4,013,000	3,981,177	4,058,106	3,981,210		33		33			76,896	76,896	13,237	, 704
	CROWNROCK LP / CROWNROCK FINANCE I			CREDIT SUISSE	10/03/2017	JPMORGAN CHASE & CO	4,380,000	4,380,000	4.390.950	4,380,000							10,950	10.950		i

	T	1				Long-Term Bonds										,		,		
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted (17	18	19	20	21
											12	13	14	15	_16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
21925A-AE-5	CSTN MERGER SUB INC		08/03/2017 .		08/03/2017	Various	3,645,000	3,645,000	3,682,371	3,645,000							37,371	37,371		
						BANK OF AMERICA/MERRILL														
23062P-AE-1	CUMBERLAND FARMS INC		04/18/2017 _	BANK OF AMERICA/MERRILL LYNCH	04/19/2017	LYNCH	3,665,000	3,665,000	3,765,788	3,665,000							100,788	100,788	2,062	
000740 44 0	DAE EINDING II O		07 (04 (0047	MODOLNI OTANI EV	07/04/0047	SUSQUEHANNA FINANCIAL	4 400 000	4 400 000	4 470 050	4 400 000							40.050	40.050		
	DAE FUNDING LLC	C	07/21/2017 . 07/21/2017 .	MORGAN STANLEY		GROUP LLLP	1,460,000 2,190,000	1,460,000	1,478,250	1,460,000 2,190,000								18,250		
2007 ID-AD-0	DAL I GNOTING ELC	0		MONDAN STANLET	01/24/2011	BANK OF AMERICA/MERRILL		2, 190,000	2,220,113								, ۱۱۵ کا ۱	,00,110		
23371D-AC-8	DAE FUNDING LLC	C	_07/21/2017	MORGAN STANLEY	_07/25/2017	LYNCH	2,190,000	2,190,000	2,211,900	2,190,000							21,900	21,900		L
233851-CN-2	DAIMLER FINANCE NORTH AMERICA LLC	C	01/03/2017	JPMORGAN CHASE & CO	05/11/2017	RBC DOMINION SECURITIES	8,500,000	8,496,090	8,518,785			457		457			22,238	22,238	70,597	ļ
23918K-AP-3	DAVITA INC		06/21/2017 .	CITIGROUP GLOBAL MARKETS	08/01/2017	Various	4,500,000	4,646,250	4,649,063	4,634,713		(11,537)	(11,537)		14,349	14,349	118,234	94, 150
	DELIVER BUYER INC AKA MHS HLDGS TL		05/11/2017 .			.Various	50,000	49,500	50,000	50,000		636		636					351,905	
	DELOS AIRCRFT SARL (ILFC) NEW TLB		01/19/2017 _			EXCHANGE	4,500,000	4,488,085	4,488,980	4,488,975							4	4	85, 198	40.47
	DENBURY RESOURCES INC		06/08/2017 . 05/05/2017 .	Various	12/04/2017	Various	2,650,000	1,711,525	1,737,103 3,313,492	1,762,333				1.854			(25,230))(25,230)	109,019	49,47
	DHX MEDIA LTD TERM LOAN B	Α	05/05/2017 .		12/18/2017			3,311,631	1,001,249	3,313,485		142		1,854				6, 107		<u> </u>
023101 A0 2	DIA MEDIA EID IEIM EOAN D	^		TIBO DOMINITON GEOGRITIES	10/23/2017	SUNTRUST INVESTMENT	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,001,240					172						
25272K-AW-3	DIAMOND 1 FIN/DIAMOND 2		05/02/2017	BANK OF AMERICA/MERRILL LYNCH	09/26/2017	SERVICES, INC.	3,000,000	3,315,000	3,322,500	3, 286, 909		(28,091)	(28,091)		35,591	35,591	168,031	
	DIAMOND 1 FINANCE CORPORATION/DIAM					Various	6,880,000		8,579,222	8,412,353		(20,084)	(20,084)		166,869	166,869	298,764	51,47
25272K-AR-4	DIAMOND 1 FINANCE CORPORATION/DIAM		02/14/2017 .	DEUTSCHE BANK AG	03/01/2017	CREDIT SUISSE	4,300,000	5,442,596	5,637,859	5,441,846		(750)	(750)		196,013	196,013	50,865	31,916
						BANK OF AMERICA/MERRILL														
25278X-AF-6	DIAMONDBACK ENERGY INC		06/01/2017 .	BARCLAYS		LYNCH	1,460,000		1,491,025	1,514,395		(355		(355)		(23, 370)		4,776	1,308
25470D-AM-1 25470D-AL-3	DISCOVERY COMMUNICATIONS INC		02/28/2017 .	RBC DOMINION SECURITIES JPMORGAN CHASE & CO.		Various JPMORGAN CHASE & CO		12,226,848	12,395,160 9,131,635	12,227,976		1, 128		1 , 128			167, 184 217, 385	167, 184	180 , 131	2,314
25470D-AN-9	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO.		GOLDMAN, SACHS & CO.	4,300,000	4,298,323	4,315,652	4,298,348		25	/	25	,		17,304	17,304	2,891	2,01
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC		09/07/2017	GOLDMAN, SACHS & CO.		Various	12,900,000	12,853,947	12,841,305	12,854,076		129		129			(12,771)	(12,771)	18,400	
25470D-AS-8	DISCOVERY COMMUNICATIONS LLC		09/07/2017		09/25/2017				9,737,275	9,664,328		2		2			72,947	72,947	3, 136	
						BANK OF AMERICA/MERRILL														
	DOLLAR GENERAL CORPORATION		03/28/2017 .	BANK OF AMERICA/MERRILL LYNCH		LYNCH	5,666,667	5,662,474	5,680,550	5,662,474							18,077	18,077		
	DRIVE_17-A ABS		01/24/2017	JPMORGAN CHASE & CO.		GOLDMAN, SACHS & CO	3,500,000	3,499,923	3,609,922	3,499,939		16	,	16			109,983	109,983	103,540	·
26376M-AF-9	DUBOIS CHEMICALS INC DD TL		07/07/2017 .	Antares Holdings LP	07/17/2017	SCHEDULED REDEMPTION MITSUBISHI UFJ SECURITIES		333,667	333,333	333,333		(306)	(306	}				783	
26441C-AY-1	DUKE ENERGY CORP		08/07/2017 _	BANK OF AMERICA/MERRILL LYNCH	10/11/2017	(USA)	4,300,000	4,282,714	4,283,316	4,282,767		53		53			549	549	29,724	
	DUKE UNIVERSITY HLTH SYS		_06/01/2017	JPMORGAN CHASE & CO.	06/02/2017	JPMORGAN CHASE & CO	4,300,000	4,300,000	4,361,189	4,300,000							61,189	61, 189	468	
26817R-AS-7	DYNEGY INC		05/02/2017	CREDIT SUISSE	05/19/2017	CREDIT SUISSE	5,220,000	4,789,350	5, 134, 260	4,791,361		2,011		2,011			342,899	342,899	258,680	236,640
26817R-BA-5	DYNEGY INC		08/07/2017 .	GOLDMAN, SACHS & CO	10/10/2017	Various	7,285,000	7,231,018	7,461,563	7,231,298		279		279			230,265	230,265	36,506	
26817H-AK-6	DYNEGY INC TRANCHE C-1 TL		02/17/2017 .	MORGAN STANLEY DEAN WITTER	12/20/2017	Various	1,000,000	997,500	997,978	997,977		477		477			1	1	35,968	
	EBAY INC		05/30/2017 _	GOLDMAN, SACHS & CO.	06/16/2017	Various		8,592,862	8,607,163	8,592,878		16		16			14,286	14,286	8,026	
27003B-AA-3	ELDORADO RESORTS INC		03/15/2017 .	JPMORGAN CHASE & CO	07/28/2017	EXCHANGEBANK OF AMERICA/MERRILL	5,010,000	5,010,000	5,010,000	5,010,000			·						99,365	
532457-BP-2	ELI LILLY AND COMPANY		05/04/2017 _	BANK OF AMERICA/MERRILL LYNCH	10/04/2017	LYNCH	4,300,000	4,298,495	4,344,333	4,298,548		53	1	53			45,785	45,785	54,431	
	ELI LILLY AND COMPANY		05/04/2017	JPMORGAN CHASE & CO.		BARCLAYS	12,900,000	12,880,521	12,948,117	12,882,023		1,502		1,502			66,094	66,094	123,786	
						BANK OF AMERICA/MERRILL													,	
	ELI LILLY AND COMPANY		05/04/2017 .	MORGAN STANLEY		LYNCH		8,553,474	8,590,884	8,553,494		20		20			37,390		8,493	
	EMBRAER NETHERLANDS FINANCE BV	D	01/25/2017 .	JPMORGAN CHASE & CO.		Various	4,534,000	4,534,000	4,574,382	4,534,000			-				40,382	40,382	6,376	
	ENABLE MIDSTREAM PARTNERS LP		05/12/2017 .	Various		JPMORGAN CHASE & CO	9,250,000	8,398,218	8,690,563	8,400,995		2,778		2,778			289,567	289,567	113,316	33,854
292480-AK-6	ENABLE MIDSTREAM PARTNERS LP		03/08/2017 .	Various	11/01/2017	BANK OF AMERICA/MERRILL	15, 191,000	15,095,216	15,613,318	15, 100,045		4,828	<u> </u>	4,828	 		513,274	513,274	415,687	1, 190
29250N-AR-6	ENBRIDGE INC	Α	06/27/2017	JPMORGAN CHASE & CO.	06/29/2017	LYNCH	8,600,000	8,597,764	8,604,214				1				6,450	6,450		
	ENBRIDGE INC	Α	08/07/2017	Various	08/07/2017		19,264,000	19,294,960	19,566,314	19,294,960							271,354	271,354		
			1		1	CITIGROUP GLOBAL MARKETS	-, ,	' ' ' ']										,,,,,,	
29273D-AA-8	ENDO LTD		04/12/2017 .	CITIGROUP GLOBAL MARKETS	11/07/2017		740,000	740,000	764,050	740,000							24,050	24,050	23 , 187	
L2968E-AB-8	ENDO LUXEMBOURG FINANCE COMP TLB	D	05/08/2017 .	J. P. MORGAN SECURITIES, INC	08/02/2017	Various	1,000,000	995,000	1,016,250	995 , 145		145		145			21, 105	21, 105	12,823	
000700 44 6	ENEL FINANCE INTERNATIONAL NIV	D	05 (00 (0047	COCLETE CENEDALE	07/10/0017	CITIGROUP GLOBAL MARKETS	4 000 000	4 050 570	4 007 470	4 057 400		563	.1	500			70.040	70.040	04 047	
	ENEL FINANCE INTERNATIONAL NVENEL FINANCE INTERNATIONAL NV	ν	05/22/2017 05/22/2017	SOCIETE GENERALE	07/18/2017 06/20/2017	Variana	4,300,000 8,600,000	4,256,570	4,327,176 8,764,948	4, 257, 133 8, 586, 339		563	·	563 13			70,043 178,609	70,043 178,609	24,247 26,099	·
	ENEL FINANCE INTERNATIONAL NV	D	10/03/2017 .			Various BNP CAPITAL MARKETS	8,600,000	8,586,326	8,764,948				·	348			(50,658)	(50,658)	26,099	†
	ENERGY TRANSFER EQUITY LOAN	D	10/03/2017 .		10/2//2017		6,073,769	6.044.257	6,057,858	6,050,021		5.764		5.764			7.837	7,837	150.828	
	ENERGY TRANSFER PARTNERS LP			BANK OF AMERICA/MERRILL LYNCH		JPMORGAN CHASE & CO	14,250,000		14,467,170	14,221,217		1,712		1,712			245,953	245,953	423,938	

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Year	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11				Carrying Value	9	17	18	19	20	21
											12	13	14	15	16	1				1
															Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
Hoation	Description	Cigii	Acquired	TVAITIC OF VEHACI	Date	CITIGROUP GLOBAL MARKETS	(Otook)	Actual Cost	Cration	Disposai	(Decircuse)	Accirction	riccognized	10 14)	Value	Disposai	Disposai	Disposai	i Cai	Dividends
29273R-BL-2	ENERGY TRANSFER PARTNERS LP		01/11/2017	BANK OF AMERICA/MERRILL LYNCH	09/20/2017	OTTTOHOUT GEODAL MAINETO	8,500,000	8,456,055	8,464,045	8,456,464		409		409			7,581	7,581	306,590	1
	ENGINEERED MACHINERY 1ST LIEN DDTL		_09/19/2017	JEFFERIES & COMPANY, INC	09/19/2017	Various	66,372	66,391	66,538	66,391							146	146		L
						Jefferies & Company, Inc.														1
26658N-AC-3	ENGINEERED MACHINERY 1ST LIEN TL		09/07/2017 .	JEFFERIES & COMPANY, INC	09/19/2017		663,717	662,058	665,376	662,064		7		7			3,312	3,312	1,008	ł
BAS0PA-A5-5	ENGINEERED MACHINERY 2ND LIEN DDTL		09/19/2017 .	JEFFERIES & COMPANY, INC	09/19/2017	Various	6,383	6,487	6,383	6,486		103		103			(103)	(103)	199	t
BASOPA-A4-8	ENGINEERED MACHINERY 2ND LIEN TL		_08/29/2017	JEFFERIES & COMPANY, INC.	09/19/2017	Jefferies & Company, Inc.	446.809	442,340	446,809	442,363		20		22			4,446	4,446	2,230	1
	ENTEGRIS INC		11/02/2017	GOLDMAN, SACHS & CO	11/09/2017	GOLDMAN, SACHS & CO.	1.440,000	1.440.000	1.459.800	1.440.000		22		22			19.800		555	[
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017	CITIGROUP GLOBAL MARKETS	10/26/2017	WELLS FARGO	4,300,000	4,300,000	4,450,500	4,300,000							150,500	150,500	43,090	[
29379V-BN-2	ENTERPRISE PRODUCTS OPERATING LLC		08/07/2017	CITIGROUP GLOBAL MARKETS	09/28/2017	WELLS FARGO	4,300,000	4,300,000	4,332,250	4,300,000							32,250	32,250	28,846	
	ENVIVA PARTNERS LP/ENVIVA PARTNERS			JPMORGAN CHASE & CO	08/08/2017	EXCHANGE	5,000,000	5,357,500	5,313,210	5,313,210		(44,290)		(44,290)					327,014	108,847
29977H-AB-6	EP ENERGY/EP FINANCE INC		05/01/2017 .	Various	09/27/2017	Various	3,960,000	3,840,100	3, 134, 418	3,856,558		16,458		16,458			(722, 140)	(722, 140)	265,498	53,969
						BANK OF AMERICA/MERRILL														1
29736R-AJ-9	ESTEE LAUDER COMPANIES INC. (THE)		02/06/2017 .	BANK OF AMERICA/MERRILL LYNCH CITIGROUP GLOBAL MARKETS	02/08/2017	LYNCH	4,250,000 8,500,000	4,248,428	4,260,328	4,248,429		1		1			11,899	11,899	1,488	t
29736R-AK-6	ESTEE LAUDER COMPANIES INC. (THE)		02/06/2017 .	CITIGHOUP GLOBAL MARKETS	03/21/2017	CREDIT SUISSE	8,500,000	8,477,815	8,508,033			33		33			30 , 185	30 , 185	31,356	f
BASONA-HB-7	EVERI PAYMENTS INC TERM LOAN B		05/11/2017 .	JEFFERIES & COMPANY, INC.	05/17/2017	JEFFENIES α COMPANT, INC.	1,000,000	995,000	1,005,000	995,010		10		10			9,990	9,990	927	1
	EW SCRIPPS CO				04/21/2017	Various	1,460,000	1,460,000	1,481,900	1,460,000							21,900	21,900		Ĺ
	EXCELITAS TECHNOLOGIES CORP TL		12/07/2017		12/08/2017	JPMORGAN CHASE & CO	100,000	99,750	100,625	99,750							875	875		L
	EXELA INTERMEDIATE LLC		06/28/2017 .	RBC DOMINION SECURITIES	07/24/2017	Various	10,925,000	10,925,000	10,768,650	10,925,000							(156,350)	(156,350)	17,709	ļ
L3456H-AD-4	EXOPACK HOLDINGS S.A. TERM LOAN	D	06/29/2017 .	EXCHANGE	08/04/2017	Various	3,008,835	2,998,480	2,978,824	2,998,655		175		175			(19,831)	(19,831)	16 , 634	ł
309601-AE-2	FARMERS INSURANCE EXCHANGE		10/10/2017	CITIGROUP GLOBAL MARKETS	10/11/2017	Various	6,450,000	6,450,000	6,469,318	6,450,000							19,318	19,318		t
31428X-BN-5 31774B-AB-0	FEDEX CORP		01/03/2017 07/19/2017	WELLS FARGO DEUTSCHE BANK AG	02/24/2017	GOLDMAN, SACHS & CO DEUTSCHE BANK AG	4,250,000 250,000	4,205,205 249,375	4,246,218 251,250	4,205,315 249,379		110		110			40,902 1,871	40,902 1,871	28,569 181	t
32007U-BR-9	FINCO I LLC INITIAL TL (FORTRESS) FIRST DATA CORP 2021C NEW DOLLARTL		03/07/2017	BANK OF AMERICA	04/26/2017	Various	2,000,000	2,019,950	2,001,356	249,379		(639)		(639)			(17,955)	(17,955)	10,874	[
32007U-BV-0	FIRST DATA CORP 2024 NEW DOLLARIE		10/11/2017	EXCHANGE	11/15/2017	Various	13.595.597	13.564.740	13.581.631	13.568.980		4.240		4.240			12,652	12,652	267 . 101	[
335934-AK-1	FIRST QUANTUM MINERALS LTD	Α	_03/16/2017	JPMORGAN CHASE & CO.	03/17/2017	JPMORGAN CHASE & CO	4, 155, 000	4,155,000	4,155,000	4, 155, 000										Ĺ
335934-AL-9	FIRST QUANTUM MINERALS LTD	A		JPMORGAN CHASE & CO.	03/17/2017	JPMORGAN CHASE & CO	4, 155,000	4,155,000	4, 149, 806	4, 155,000							(5, 194)	(5, 194)		L
	FIRSTCASH INC					STIFEL CAPITAL MARKETS	1,470,000	1,470,000	1,492,050	1,470,000							22,050	22,050		ļ
337932-AH-0	FIRSTENERGY CORPORATION		06/19/2017 .	MORGAN STANLEY	06/26/2017	Various	12,900,000	12,857,043	13,047,619	12,857,101		58		58			190,518	190,518	8,385	f
337932-AJ-6	FIRSTENERGY CORPORATION			MORGAN STANLEY	06/20/2017	Various	6,450,000	6,409,301	6,539,268	6,409,304		3		3			129,964	129,964	1,738	t
	FLEX ACQUISITION COMPANY INCFING RESOURCES (AUGUST 2006) PTY LT	D	01/11/2017 05/09/2017	CREDIT SUISSE	01/17/2017 10/31/2017	Various	1,750,000 2,000,000	1,750,000 2.010.000	1,776,250 2,042,500	1,750,000 2,009,152		(848)		(848)			26,250 33,348	26,250 33,348	494	f
	FMG RESOURCES (AUGUST 2006) PTY LT	D	05/09/2017	JPMORGAN CHASE & CO	07/28/2017	Various	5, 175,000	5, 175,000	5,369,063	5, 175,000		(040)		(040)			194,063	194,063	58,938	[
	FORD MOTOR CREDIT COMPANY LLC	D	.01/04/2017	CREDIT AGRICOLE	07/18/2017	GOLDMAN, SACHS & CO	8.000.000	8,000,000	8.189.280	8,000,000							189,280	189,280	162,560	1
345397-YL-1	FORD MOTOR CREDIT COMPANY LLC		03/28/2017	CITIGROUP GLOBAL MARKETS	04/03/2017	Various	10,320,000	10,320,000	10,364,531	10,320,000							44,531	44,531	5,743	L
35671D-BL-8	FREEPORT-MCMORAN INC		07/21/2017 .	RBC DOMINION SECURITIES		CREDIT SUISSE	3,635,000	3,512,319	3,607,738	3,514,409		2,091		2,091			93,328	93,328	57,887	33,079
35671D-BY-0	FREEPORT-MCMORAN INC			EXCHANGE	12/11/2017		7,295,000	7,320,534	7,314,499	7, 304, 109		(16,425)		(16,425)			10,391	10,391	386 , 115	56,638
35671D-BZ-7	FREEPORT-MCMORAN INC			EXCHANGE	09/18/2017	CALLED @ 102.458	3,640,000	3,501,756	3,640,000	3,508,634		6,878		6,878			131,366	131,366	181,242	38,182
	FRONTIER COMMUNICATIONS CORP		08/24/2017 04/21/2017	Various	11/03/2017	Various WELLS FARGO	4,060,000 2,700,000	3,748,125 2.808.000	3,472,600 2.794.500	3,752,736 2.797.856		4,611 (10,144)		4,611			(280, 136)	(280, 136)	320,598	210, 143
C3602D-AP-9	GARDA FINANCING DELAWARE GP TL	Δ	06/12/2017	BARCLAYS	09/27/2017	Various	428,232	423,232	2,794,500			(10, 144)		(10,144)			8,536		7 ,347	72,450
00002D AI 3	CANDA I MANOTHO DELAMANE OF TE	^		- DATIOLATO	03/21/2017	BAIRD (ROBERT W.) & CO.								202						1
366651-AB-3	GARTNER INC		03/16/2017 .	GOLDMAN, SACHS & CO	03/20/2017	INC	1,460,000	1,460,000	1,474,600	1,460,000							14,600	14,600		L
361448-AZ-6	GATX CORPORATION		02/06/2017 .	CITIGROUP GLOBAL MARKETS	06/15/2017	BARCLAYS	8,500,000	8,478,240	8,661,330		ļ	643	ļ	643	ļ	ļ	182,447	182,447	119,083	ļ
37045V-AP-5	GENERAL MOTORS CO		08/02/2017 .	DEUTSCHE BANK AG	10/02/2017	Various	17,200,000	17 , 189 , 164	17,451,271	17, 189, 184	ļ	20	ļ	20	ļ		262,086	262,086	60,899	t
37045X-BS-4	GENERAL MOTORS FINANCIAL CO INC		01/11/2017	DEUTSCHE BANK AG	03/31/2017	Various	8,500,000	8,488,780	8,585,850	8,489,216		436		436				96,634	61,501	·
37045X-BT-2 37185L-AF-9	GENERAL MOTORS FINANCIAL CO INC GENESIS ENERGY LP		01/11/2017 _02/10/2017	DEUTSCHE BANK AG	04/03/2017	GOLDMAN, SACHS & CO Various	8,500,000 1,948,000	8,487,675	8,590,695 1,927,769	8,487,894 1,964,925		219	·	(2.555)	·		102,801	102,801	81,140 105,168	18,263
	GENESIS ENERGY LP			WELLS FARGO	10/11/2017	BARCLAYS	5, 110,000	5, 110,000	5,097,225	5, 110,000	<u> </u>	(2,000)	}	(2,000)	l	ļ	(37, 156)	(37, 156)	54,436	10,203
	GENON ENERGY INC				05/19/2017	CREDIT SUISSE	1.730.000	1, 163, 425	1,267,225	1, 174,312		10.887		10.887				92,913	18.507	1,898
	GFL ENVIRONMENTAL INC	Α	05/03/2017		05/03/2017		1,770,000	1,770,000	1,792,125	1,770,000							22,125	22, 125		L
						CITIGROUP GLOBAL MARKETS		1										,		1
37953T-AB-1	GLOBAL SHIP LEASE INC	D	10/23/2017 .	CITIGROUP GLOBAL MARKETS	10/23/2017		2, 190,000	2, 168, 100	2,211,900	2, 168, 100							43,800	43,800		
	GO DADDY OPERATING CO. ITL		04/10/2017 .	BARCLAYS BANK	11/22/2017	Various	2,000,000	1,995,000	1,995,435	1,995,433		433		433			2	2	50,205	
	GOLDMAN SACHS GROUP INC/THE			GOLDMAN, SACHS & CO.	04/10/2017		17,000,000	16,988,610	17,094,095	16,988,758		148		148			105,337	105,337	125,446	18, 181
38148B-AD-0	GOLDMAN SACHS GROUP INC/THE	1	LIU/ I8/201/ .	GOLDMAN, SACHS & CO	10/20/201/	GOLDMAN, SACHS & CO		8,600,000	8,634,400		L	L	L	L	L	L	34,400	34,400		ا ا

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		е	17	18	19	20	21
-	_	_				·	•	,			12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Day Value												Interest	
							Par Value			5 17			Year's	Change in	Exchange				Interest	5
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian	Acquirec	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
38148Y-AA-6	GOLDMAN SACHS GROUP INC/THE	0.3	10/24/2017		10/31/2017	GOLDMAN. SACHS & CO.	8,600,000	8.600.000	8,689,870	8,600,000	(= = = = = = = = = = = = = = = = = = =				1 51.5.5			89.870	1.919	
389376-AX-2	GRAY TELEVISION TLB2		02/24/2017		12/22/2017	Various	900,000	897,750	905,583			186		186			7,646	7,646	25,012	
390607-AD-1	GREAT LAKES DREDGE & DOCK CORPORAT		05/18/2017		05/18/2017	DEUTSCHE BANK AG	3,480,000	3,480,000	3,523,500	3,480,000							43,500	43,500		
391164-AG-5	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN, SACHS & CO	07/19/2017	CALLED @ 101.000	12,750,000	12,740,055	12,750,000	12,741,215		1,160		1,160			8,785	8,785	242,604	
391164-AH-3	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN, SACHS & CO	07/19/2017	CALLED @ 101.000	17,000,000	16,987,080	17,000,000	16,987,937		857		857			12,063	12,063	363,375	
391164-AJ-9	GREAT PLAINS ENERGY INCORPORATED		03/06/2017	GOLDMAN, SACHS & CO	07/19/2017	CALLED @ 101.000		8,467,530	8,500,000			960		960			31,510	31,510	204,708	
391164-AK-6	GREAT PLAINS ENERGY INCORPORATED		07/10/2017		07/19/2017	Various	9,975,000	10,006,313	10,240,625	10,006,337		25		25			234,288	234,288	186,653	60,140
391382-AB-4	GREAT-WEST LIFECO FINANCE (DELAWAR	C	05/23/2017		06/19/2017	Various	8,600,000	8,532,748	8,630,573	8,532,816		68		68			97,757	97 , 757	21,315	
39248L-AL-7	GREEKTOWN HOLDINGS LLC TL-B		04/27/2017		06/27/2017	CREDIT SUISSE	1,000,000	997,500	1,001,250	997,555	ļ	55		55	ļ	ļ	3,695	3,695	6,802	
39807U-AB-2	GREYSTAR EQUITY PARTNERS VII REIT		11/09/2017	JPMORGAN CHASE & CO	11/15/2017	Various	3,575,000	3,575,000	3,609,868	3,575,000							34,868	34,868		
I						UNION BANK OF SWITZERLAND					I				I	1				
398545-AA-1	GRINDING MEDIA INC		07/12/2017		08/03/2017		1,460,000	1,573,150	1,580,450	1,571,793	ļ	(1,357)		(1,357)	ļ		8,657	8,657	15,852	9,571
40537Q-AN-0	HALCON RESOURCES CORP		02/09/2017		04/05/2017	OPPENHEIMER & CO., INC	3,550,000	3,550,000	3,505,625	3,550,000							(44,375)	(44,375)	35,944	
410345-AL-6	HANESBRANDS INC		01/06/2017		09/08/2017	Various	7,000,000	6,877,500	7,275,296	6,884,237		6,737		6,737			391,059	391,059	273,455	53,083
359694-AB-2 423012-AF-0	HB FULLER CO	n	02/09/2017		04/20/2017	CANTOR FITZGERALD		8,461,835 12,816,408	8,682,240 12,987,892	8,462,453 12,816,567		618 159		618 159			219,787 171,325	219,787 171,325	67,056	
	HE INEKEN NV	D							8.808.507			111						171,325	11,288 37.930	
423012-AG-8 42809H-AH-0	HEINEKEN NV	D	03/20/2017		08/01/2017	Various		8,533,006 4,370,305	8,808,507	4,370,189		(116)		111			275,390 59,241			54,729
42009N-AN-U	. HESS CONFORMITON		1.00/10/201/	MUNUAN STANLET		BANK MONTREAL / NESBITT	4,300,000	4,370,303	4,429,430	4,3/0,109		(110)		(110)						
42979B-AA-2	HIGH RIDGE BRANDS CO		03/17/2017	BANK MONTREAL / NESBITT BURNS .	05/24/2017	BURNS	7,980,000	7,980,000	7,935,840	7,980,000							(44, 160)	(44, 160)	94,863	
436440-AK-7	HOLOGIC INC		10/04/2017		10/05/2017	CANTOR FITZGERALD	730,000		733.650	730.000							3.650			
400440 AK 7	TIOLOGIO INC		110/04/201/	GOLDIIAN, GAGIO & CO.		MIZUHO SECURITIES USA														
437076-BR-2	HOME DEPOT INC		05/24/2017	JPMORGAN CHASE & CO.	09/14/2017	INC.	25,800,000	25,800,000	25,856,502	25.800.000							56,502		103.860	
44043V-AF-5	HORIZON PHARMA INC TLB		04/04/2017		10/23/2017	Various	1,477,500	1, 483, 189	1,479,111	1,479,111		(4.078)		(4.078)			(1)	(1)	41.690	
404280-BJ-7	HSBC HOLDINGS PLC	D	03/06/2017		03/31/2017	Various	17,000,000	17,000,000	17,035,360	17,000,000							35,360	35,360	16,944	
404280-BK-4	HSBC HOLDINGS PLC	D	03/06/2017		05/17/2017	Various		8,500,000	8,627,798								127,798	127,798	32,917	
				NOMURA SECURITIES INTERNATIONAL	_														•	
44332E-AK-2	HUB INTERNATIONAL LTD TL		10/11/2017	INC	10/25/2017	MORGAN STANLEY	250,000	250,000	251,563	250,000							1,563	1,563	419	
444859-BG-6	HUMANA INC		03/13/2017		06/15/2017	GOLDMAN, SACHS & CO	3,225,000		3,585,523	3,221,948		12		12			363,574	363,574	40,420	
44908X-AP-3	HYLAND SOFTWARE TL1		08/22/2017	CREDIT SUISSE	08/22/2017		500,000	498,750	503, 125	498,772		22		22			4,353	4,353	1,805	
						CITIGROUP GLOBAL MARKETS														
451102-BF-3	ICAHN ENTERPRISES LP		03/16/2017		03/23/2017		1,145,000	1, 165,038	1,147,863	1, 164,910		(127)		(127)			(17,048)	(17,048)	10,651	9,343
451102-BG-1	ICAHN ENTERPRISES LP		05/02/2017		05/31/2017		11,859,000	12,041,920	12,034,362	12,034,362	ļ	(7,558)		(7,558)	ļ	ļ			273,828	98,532
44962L-AB-3	. IHS MARKIT LTD		07/10/2017		09/26/2017	Various	18,230,000	18,831,150	19,475,131	18,817,319		(13,831)		(13,831)	ŀ		657,812	657,812	487,011	222,092
456837-AG-8	ING GROEP NV	C	03/21/2017		03/22/2017	MORGAN STANLEY	10,000,000	9,980,700	9,974,800	9,980,700							(5,900)	(5,900)		
456837-AH-6	ING GROEP NV	υ	03/21/2017		03/22/2017	WELLS FARGO	10,000,000	9,986,900	9,977,900	9,986,900							(9,000)	(9,000)	400	
458140-AY-6 45824T-AY-1	INTEL CORPORATION	n	05/08/2017 06/19/2017		05/09/2017	HSBC SECURITIES, INC Various	4,300,000 4,450,000	4,275,017	4,285,982 4,469,999	4, 275, 018 4, 450, 000		ļ			·		10,964	10,964	490 2.897	
458241-AY-1 459506-AE-1	. INTELSAT JACKSON HOLDINGS IL	D	06/19/201/		07/06/2017	Various		8,569,900	8,806,503			00			l		19,999	19,999		
459506-AE-1 46124C-AD-9	INTRAWEST RESORTS HOLDINGS SIERRA		08/16/2017		07/06/2017	Various	561,581		8,806,503			bb		bb			∠30,53/	230,03/		
462613-AL-4	IPALCO ENTERPRISES INC		08/16/2017		10/04/2017	Various	12,040,000	12,028,080	12, 121, 390	12,028,260		120		180			93, 130		53,564	
46284V-AC-5	IRON MOUNTAIN INC		1.09/06/2017		09/19/2017	Various		3.680.000	3.717.713	3.680.000		100		100			37.713	37.713		
45031U-CC-3	ISTAR INC		09/14/2017		09/15/2017	U.S. BANCORP	3,680,000	3,680,000	3.739.800	3.680.000					ļ		59.800	59.800	090	
45031U-CD-1	ISTAR INC		09/14/2017		09/15/2017	Various	3,680,000	3,680,000	3,698,400	3,680,000							18.400	18,400		
466253-AA-9	J2 CLOUD SERVICES LLC		06/22/2017		06/22/2017	Various	5,100,000	5,100,000	5, 186, 520	5,100,000								86,520		
469815-AH-7	JACOBS ENTERTAINMENT INC		01/30/2017		03/28/2017	Various	4,450,000	4,493,500	4,572,375	4,492,611		(889)		(889)			79,764	79,764	40,878	
466112-AP-4	JBS USA FINANCE INC		05/18/2017		06/09/2017	Various	2,930,000	2,988,600	2,812,805	2,988,187		(413)		(413)			(175,382)	(175,382)		61,204
466112-AR-0	JBS USA LLC		05/19/2017		05/30/2017	Various	2,636,000	2,678,470	2,533,955	2,678,339		(131)		(131)			(144,384)	(144,384)	69,888	66,710
46611V-AT-2	JBS USA LLC TL		_02/08/2017		06/09/2017	Various	15,000,000	15,000,000	14,775,000	15,000,000							(225,000)	(225,000)	175,074	
466112-AH-2	JBS USA LLC/JBS USA FINA		05/23/2017		05/24/2017	WELLS FARGO	3,950,000	3,890,750	3,950,000	3,890,967	ļ	217		217	L		59,033	59,033	107 , 720	104,099
47232M-AD-4	JEFFERIES FINANCE LLC		07/20/2017	JEFFERIES & COMPANY, INC	07/24/2017	CANTOR FITZGERALD	3,650,000	3,650,000	3,650,000	3,650,000										
						JEFFERIES & COMPANY, INC.					I				I	1				
47233J-AG-3	JEFFERIES GROUP LLC		01/09/2017		01/17/2017		4,250,000	4,224,755	4,258,013	4,224,763		8		8			33,250	33,250	859	
475795-AC-4	JELD-WEN INC		12/07/2017		12/08/2017	STIFEL CAPITAL MARKETS	1,420,000	1,420,000	1,427,100	1,420,000	ļ				ļ		7,100	7 , 100		
475795-AD-2	JELD-WEN INC		12/07/2017		12/08/2017	CANTOR FITZGERALD	2, 130,000	2, 130,000	2, 142, 647	2, 130,000	ļ						12,647	12,647		
47760Q-AA-1	JIMMY_17-1 ABS		06/28/2017		11/27/2017	Various	2,500,000	2,503,594	2,515,781	2,503,347		(246)		(246)			12,433	12,433	35,580	
478160-CF-9	JOHNSON & JOHNSON			JPMORGAN CHASE & CO.	03/13/2017		8,500,000		8,217,885	8,478,437		27		27			(260,552)	(260,552)	11, 127	
478160-CG-7	JOHNSON & JOHNSON	1	1. 02/28/2017	JPMORGAN CHASE & CO.	03/21/2017	Various	8,500,000	8,480,195	8,245,043	8.480.212	L	17	ı	17	L	l .	(235, 170)	(235, 170)	15.052	

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
											12	13	14	15	16	1				
												_			Total					
													Current	Total	Foreign					
							Par Value						Year's		Exchange				Interest	
										DI-/		0		Change in		Familia.			Interest	D-1-14
							(Bonds)			Book/	l	Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
478160-CL-6	JOHNSON & JOHNSON		11/08/2017	JPMORGAN CHASE & CO.	11/20/2017	Various	8,600,000	8.574.458	8,562,019	8.574.478		20		20			(12,459)	(12,459)	6,701	
478160-CM-4	JOHNSON & JOHNSON		11/08/2017	JPMORGAN CHASE & CO.	11/20/2017	DEUTSCHE BANK AG	8,600,000	8,567,578	8,538,424			15		15			(29, 169)	(29, 169)	7,525	
						BANK OF AMERICA/MERRILL														
478375-AU-2	JOHNSON CONTROLS INTERNATIONAL PLC		02/02/2017		02/08/2017	LYNCH	6,374,000		6,498,803	6,315,884		15		15			182,919	182,919	4,781	
47987L-AA-9	. JONAH ENERGY LLC		09/28/2017		10/24/2017	Various	7,365,000	7,365,000	7,409,195	7,365,000							44 , 195	44 , 195	6,786	
46647P-AA-4	. JPMORGAN CHASE & CO		02/14/2017		03/02/2017	Various	12,750,000	12,750,000	12,777,200	12,750,000							27,200	27,200	13,579	
46647P-AH-9	JPMORGAN CHASE & CO			JPMORGAN CHASE & CO.	06/15/2017	GOLDMAN, SACHS & CO	17,200,000	17,200,000	17,288,064	17,200,000									29,230	
46647P-AK-2	JPMORGAN CHASE & CO		1.0//1//2017	JPMORGAN CHASE & CO.	11/01/2017	MORGAN STANLEY	4,300,000	4,300,000	4,402,985	4,300,000							102,985	102,985	<u>4</u> 7,678	
400 47D AL O	IDMODOAN CHACE & CO		11 /00 /0017	IDMODOANI CHACE A CO	11 /00 /0017	CITIGROUP GLOBAL MARKETS	0.000.000	0.000.000	0 500 000	0 000 000			I		I	1	(0.040)	(0.040)		
46647P-AL-0	JPMORGAN CHASE & CO		11/03/2017		11/08/2017			8,600,000	8,596,990	8,600,000							(3,010)	(3,010)		
485134-BQ-2	KANSAS CITY POWER & LIGHT COMPANY		06/13/2017	SUNTRUST INVESTMENT SERVICES, INC.	11/01/2017	Various	5,375,000	5, 360, 434	5,668,905	5,360,524		00	1	00	1	1	308,381	308,381	83,026	
485134-BQ-2 48238T-AA-7	KAR AUCTION SERVICES INC		05/13/2017			Various			3,723,000	3,650,000		90		90			73,000			
402301-AA-/	TAN AUCTION SERVICES TING					BAIRD (ROBERT W.) & CO.	000,000, د		,/23,000	000,000, د			ļ		ļ					
48250N-AC-9	KFC HOLDING CO		06/12/2017	GOLDMAN, SACHS & CO.	06/12/2017	INC.	2,190,000	2,190,000	2,200,950	2,190,000			1		1	1	10,950	10,950		
494368-BW-2	KIMBERLY-CLARK CORPORATION		05/01/2017	JPMORGAN CHASE & CO.		Various	8,600,000	8,538,252	8,617,738	8,538,320		68		68			79,417	79,417	20,963	
50077D-AE-4	KRATON POLYMERS LLC/KRATON POLYMER			DEUTSCHE BANK AG		DEUTSCHE BANK AG	2,930,000		2.955.638	2.930.000							25.638	25.638		
501044-DG-3	KROGER CO			U.S. BANCORP	02/24/2017		12,750,000		12,572,095	12,733,060		17		17			(160,965)	(160,965)	35,724	
50106G-AA-0	KRONOS ACQUISITION HOLDINGS INC	C		BARCLAYS		CREDIT SUISSE	1,750,000		1,732,500	1,750,000							(17,500)	(17,500)		
						JEFFERIES & COMPANY, INC.	, ,	, , ,		, ,							,	, ,	, .	
50540R-AU-6	LABORATORY CORPORATION OF AMERICA		08/15/2017	WELLS FARGO	09/15/2017		8,600,000	8,587,014	8,702,770			81		81			115,675	115,675	23,220	
505742-AF-3	. LADDER CAPITAL FINANCE HOLDINGS LL		03/02/2017	DEUTSCHE BANK AG	03/22/2017	DEUTSCHE BANK AG	3,650,000	3,650,000	3,677,375	3,650,000							27,375	27,375	5,855	
513272-AA-2	LAMB WESTON HOLDINGS INC		02/16/2017			JPMORGAN CHASE & CO	3,000,000	3,015,000	3, 135,000	3,013,810		(1, 190)		(1,190)			121, 190	121, 190	124,490	39,698
51501E-AE-6	LANDESK SOFTWARE GRP 2ND LIEN TL		02/21/2017		02/21/2017	Various	1,000,000	984,726	985,000	984,792		66		66			208	208	5,278	
526057-BZ-6	LENNAR CORPORATION		04/19/2017		11/16/2017	SEAPORT GROUP	2,935,000	2,936,834	3,001,038	2,936,707		(127)		(127)			64,330	64,330	74, 109	
52603F-AD-0	_ LFT_17-1 ABS		06/22/2017		11/16/2017	Various	4,000,000	3,999,181	4,002,187	3,999,302		121		121			2,885	2,885	44,651	
53219L-AP-4	. LIFEPOINT HEALTH INC		05/11/2017		06/09/2017	EXCHANGE	1,000,000	1,012,500	1,012,357	1,012,357		(143)		(143)					5,674	2,240
536797-AC-7	LITHIA MOTORS INC		07/17/2017		08/01/2017	JPMORGAN CHASE & CO	2,920,000	2,920,000	3,007,600	2,920,000							87,600	87,600	4,258	
53944Y-AD-5	LLOYDS BANKING GROUP PLC	D		GOLDMAN, SACHS & CO.	02/24/2017	Various	21,250,000		21,005,540	21, 104, 333		1,383		1,383			(98,793)	(98,793)	90,313	
548661-DP-9 50212Y-AB-0	LOWES COMPANIES INC		04/19/2017	BANK OF AMERICA/MERRILL LYNCH MORGAN STANLEY	06/15/2017	GOLDMAN, SACHS & CO Various	4,300,000 8,810,000	4,293,378	4,324,940 9,072,370	4,293,452 8,959,917		(4,883)		(4.883)			31,488 112,453	31,488 112,453	17,403	
502121-AB-0 50247W-AB-3	LPL HOLDINGS INC		02/21/2017		12/07/2017	JPMORGAN CHASE & CO.	8.500.000	8.412.280	8.489.205	8,414,262		1.982								4,945
55305B-AN-1	M/I HOMES INC		07/31/2017		10/18/2017	EXCHANGE	5,110,000	5,110,000	5,110,000	5,110,000		1,902		1,902					59,883	
565849-AP-1	MARATHON OIL CORP		07/13/2017		11/29/2017	Various	17,200,000		17,528,370	17, 137, 938		890					390,431	390.431	132,703	
570535-AS-3	MARKEL CORPORATION		10/30/2017		10/31/2017			8,546,938	8,598,538						Ī		51,600	51.600		
1.0000 /10 0					[BANK OF AMERICA/MERRILL		2,010,000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,											
571748-BC-5	MARSH & MCLENNAN COMPANIES INC		01/09/2017	BANK OF AMERICA/MERRILL LYNCH	01/11/2017	LYNCH	2,975,000	2,956,139	2,995,676	2,956,143		4		4			39,534	39,534	1,797	
574599-BN-5	MASCO CORPORATION			JPMORGAN CHASE & CO		GOLDMAN, SACHS & CO	4,300,000	4,296,001	4,247,454	4,296,020		19		19	ļ		(48,566)	(48,566)	8,779	ļ
						BANK OF AMERICA/MERRILL		1		' '								, , , ,		
575385-AA-7	. MASONITE INTERNATIONAL CORP	A	09/25/2017		09/25/2017	LYNCH	835,000		874,663								6,263	6,263	1,566	1,566
57665R-AG-1	. MATCH HOLDINGS		11/17/2017			Various	2,880,000		2,872,800	2,851,978							20,822	20,822		
57701R-AH-5	. MATTAMY GROUP CORP	A	09/20/2017	CREDIT SUISSE	09/25/2017	CREDIT SUISSE	1,200,000	1,200,000	1,221,000	1,200,000			ļ		ļ		21,000	21,000	217	
I			1		l	CITIGROUP GLOBAL MARKETS		I					I		I	1				
552704-AD-0	MEG ENERGY CORP	A	01/12/2017		05/01/2017		1,320,000		1,298,550	1,320,000							(21,450)	(21,450)	23, 118	
59001A-AZ-5	. MERITAGE HOMES CORP		06/22/2017	CITIGROUP GLOBAL MARKETS	09/25/2017	Various	6,550,000	6,540,900	6,549,342	6,541,013		113		113			8,329	8,329	40,554	10,882
500044 D4 0	MEDITAGE HOMEO CORD	1	00 (05 (00 17	EVOLUNIOS	40 (05 (00 17	CITIGROUP GLOBAL MARKETS	4 070 000	4 005 107	4 000 700	4 005 100			1			1	04.517	04.517	04 770	00 500
59001A-BA-9	MERITAGE HOMES CORP	n	09/25/2017		10/05/2017	V:	1,970,000 9,890,000	1,965,167	1,989,700	1,965,183 9,809,703		16		16			24,517 85,253	24,517 85,253	34,776	30,569
59284B-AF-5 59284B-AG-3	MEXICHEM SAB DE CV	η	09/27/2017		11/2//201/	Various	9,890,000 7,740,000	9,809,495 7,575,448	9,894,956 7.557.024			208		208				(18,630)	12,457	
91087B-AC-4	MEXICO (UNITED MEXICAN STATES) (GO	D	03/16/2017		03/20/2017	BARCLAYS		10, 166, 952	10,271,400	10, 166, 952		207		207			104 . 448	104.448	42,2/9	
55303X-AB-1	MGM GROWTH PROPERTIES OPERATING PA	D	06/26/2017			Various	11,762,000		10,271,400	11,879,647		(2,624)	ļ	(2,624)	ļ				289,413	108,413
45567Y-AB-1	. MH SUB I LLC (MICRO) 1ST LIEN TL		07/06/2017		09/26/2017	EXCHANGE			497 ,633	497.618		(2,024)		(2,024)			, ເດດ	, ເດດ	4.897	100,413
45567Y-AH-8	MH SUB I LLC (MICRO) AMEND 1 DDTL		03/16/2017		07/06/2017	EXCHANGE	176,471	176,471	176,471	176,471									2,513	
45567Y-AG-0	MH SUB I LLC (MICRO) AMEND 1 ITL			CREDIT SUISSE	07/06/2017	Various	323.529		322,773	322.773		52		52			1	1	4.794	
55303B-AC-7	MH SUB I LLC 2ND LIEN	1				CREDIT SUISSE	500,000		498,750	495,030		30	[30	[[3,720	3,720	3,063	
59408T-AA-8	MICHAEL KORS USA INC			JPMORGAN CHASE & CO.		GOLDMAN, SACHS & CO.	4,300,000		4,313,416	4,278,844							34,572	34,572		
594918-BY-9	MICROSOFT CORPORATION			HSBC SECURITIES, INC.	02/01/2017		12,750,000		12,764,025	12,704,738							59,288	59,288		
	MICROSOFT CORPORATION			HSBC SECURITIES, INC.	_06/15/2017		17,000,000		17.619.098	16.963.243		133		133			655.854	655.854	76.960	

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adiusted C		9	17	18	19	20	21
	_	-					-				12	13	14	15	16	1				
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			,	Valuation						Gain	Total Cain	Received	Interest
Identi-		Гои	Data		Diamagal	Nome of			Consid-	Carrying		(Amort- ization)/	Temporary	Carrying	Adjusted	Gain		Total Gain		
fication	Danadatian	For-		Name of Vendor	Disposal Date	Name of Purchaser	Shares	A -41 O4		Value at	Increase/		Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
	Description	eign					(Stock)	Actual Cost	eration 8,664,688	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal 187.523	Disposal	Year	Dividends
594918-CA-0 594918-CB-8	MICROSOFT CORPORATION		01/30/2017	HSBC SECURITIES, INC	03/21/2017	HSBC SECURITIES, INC	8,500,000 8,500,000	8,477,135 8.474.925	8,599,365			29		29			187,523	187,523	27,595	
59835Y-AE-2	MIDWEST PHYSICIAN ADMINISTRATIVE		08/18/2017			CREDIT SUISSE	1,000,000	995,000	997,500			157		157			2,343	2,343	10.669	
60467P-AQ-7	MIRANT AMERICAS GENR LLC		04/18/2017	CREDIT SUISSE		MORGAN STANLEY	800,000	746,000	684,000	746,735							(62,735)		8,878	3,778
605024-AM-0	MISSION BROADCASTING TLB		03/23/2017	BANK OF AMERICA			126,545	126 , 150	127, 178	125,476		(674)		(674			1,702		1,441	
60871R-AL-4	MOLSON COORS BREWING CO		03/06/2017	CITIGROUP GLOBAL MARKETS			10,000,000	9,994,100	9,996,329	9,996,329		2,229		2,229					145 , 139	
60871R-AN-0	MOLSON COORS BREWING CO		03/06/2017	CITIGROUP GLOBAL MARKETS	12/20/2017		10,000,000	9,991,600	9,993,687	9,993,687		2,087		2,087					171,875	
61744Y-AG-3	MORGAN STANLEY		04/19/2017	MORGAN STANLEY		MORGAN STANLEY	8,600,000	8,600,000	8,633,368	8,600,000	 		}		}		33,368	33,368	28,913	
61744Y-AH-1 61744Y-AK-4	MORGAN STANLEY		05/16/2017 07/19/2017	MORGAN STANLEY		MORGAN STANLEY		8,582,026	8,624,338 34,414,104			28		28			42,284	42,284	1,971 24,020	
617441-AK-4 61746B-EF-9	MORGAN STANLEY		01/17/2017	MORGAN STANLEY				8.414.915	8,422,820			443		443			7,462			
61746B-EG-7	MORGAN STANLEY		01/17/2017	MORGAN STANLEY	06/06/2017	Various	12,750,000	12,663,555	13,024,933	12,663,843		288		288			361,089	361,089	114, 145	
55336V-AK-6	MPLX LP		02/07/2017	CITIGROUP GLOBAL MARKETS	10/11/2017	Various	17,000,000	16,971,780	17,263,373	16,973,039		1,259		1,259	ļ		290,333	290,333	384,714	
55336V-AL-4	MPLX LP		02/07/2017	CITIGROUP GLOBAL MARKETS	06/14/2017	Various	10,200,000	10,129,008	10,519,311	10, 129, 221		213		213			390,090	390,090	114 , 183	
	l			NOMURA SECURITIES INTERNATIONAL									ĺ		1	I				
55354G-AD-2	MSCI INC		02/16/2017	INC	10/24/2017		5,000,000	5,006,250	5,250,000	5,005,766		(484)		(484)			244,234	244,234	174,826	13,854
62539B-AA-3	MULTI-COLOR CORP		09/20/2017	BANK OF AMERICA/MERRILL LYNCH	11/20/2017	BANK OF AMERICA/MERRILL	2,945,000	2,945,000	2.970.769	2.945.000							25,769	25,769	19.143	
626717-AJ-1	MURPHY OIL CORPORATION		08/04/2017	JPMORGAN CHASE & CO.	08/23/2017			2,945,000	8,366,729								(13,271)	(13,271)	7,287	
62871N-AG-0	NAB HOLDINGS LLC TERM LOAN		07/07/2017	CREDIT SUISSE		CREDIT SUISSE	750,000	746,250	753,750			28		28			7,472		2,400	
632500-DJ-7	NATIONAL AUSTRALIA BANK LIMITED	D	01/04/2017	MORGAN STANLEY	02/22/2017		8,500,000	8,491,500	8,524,523	8,491,574		74		74			32,949	32,949	30,576	
63938C-AF-5	NAVIENT CORP		03/02/2017	JPMORGAN CHASE & CO	03/13/2017		2, 190,000	2,189,080	2, 198, 213	2, 189, 082		2		2			9, 130	9, 130	2,175	
63937Y-AE-1	NAVISTAR INC TERM LOAN B		11/22/2017	JPMORGAN CHASE & CO		JPMORGAN CHASE & CO	500,000	497,500	501,875	497,512		12		12			4,363	4,363	924	
	NETFLIX INC		02/16/2017	GOLDMAN, SACHS & CO			2,000,000	1,972,500	1,974,119	1,974,119		1,619		1,619						27,951
	NEW GOLD INC	A	05/04/2017		05/10/2017	Various	2,500,000	2,500,000	2,556,250	2,500,000		·					56,250	56,250		70.040
645370-AA-5 645370-AB-3	NEW HOME COMPANY INC		06/20/2017	CREDIT SUISSE	09/11/2017	Various	12,356,000 7,616,000	12,464,143	12,528,039 7,923,214	12,458,899		(5,244)		(5,244)					422,096 340,316	79,310 266,877
	NEW JERSEY ST TPK AUTH TPK REV		12/01/2017	LOOP CAPITAL MARKETS	12/06/2017	LOOP CAPITAL MARKETS	2,000,000	2,400,780	2,426,020	2,400,780							25,240	25,240	340,310	200,077
64753U-AB-4	NEW MILLENNIUM CLOSING TL		06/14/2017		08/08/2017	Various	1,469,532	819,721	885,083	836,854		(402,457)		(402,457			48,230	48,230	17,198	
			1			CITIGROUP GLOBAL MARKETS														
651290-AR-9	NEWFIELD EXPLORATION COMPANY		07/25/2017		12/01/2017		3,778,000	3,924,398	4,017,313	3,919,813		(4,584)		(4,584)				97,499		15,230
65336R-AP-3	NEXSTAR BROADCASTING TLB		03/30/2017		06/07/2017	Various	1,373,455	1,368,960	1,379,954	1,362,389		(6,571)		(6,571			17,565	17,565	19,834	
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDINGS IN		04/25/2017	CREDIT SUISSE	05/12/2017	MORGAN STANLEY	9,300,000	9,273,588	9,357,939	9,273,705	 	117		117	}		84,234	84,234	17,425	
65339K-AV-2	NEXTERA ENERGY CAPITAL HOLDINGS IN		10/30/2017	GOLDMAN. SACHS & CO.	11/02/2017	CITIGROUP GLOBAL MARKETS	10,320,000	10,320,000	10,366,225	10,320,000			ĺ		1	I	46,225	46,225	3,211	
	NEXTERA ENERGY OPERATING PARTNERS		10/30/2017		10/30/2017	JPMORGAN CHASE & CO.	2.210.000	2,210,000	2,226,575						·		46,225	16.575	9,945	
550 TEQ 71D 0	The state of the s		4.50/ 10/ E0 II			BANK OF AMERICA/MERRILL		2,210,000	,,,											
65342R-AA-8	NFP CORP		12/11/2017	BANK OF AMERICA/MERRILL LYNCH	12/11/2017	LYNCH	435,000	435,000	437 , 175	435,000	ļ		ļ		ļ	ļ	2, 175	2, 175	12,544	12,544
						BANK OF AMERICA/MERRILL							I]	I		I		
62910P-AC-7	NFP CORP TERM B LOAN		07/20/2017			LYNCH	250,000		250,625	248,752		2		2			1,873		167	
629131-AH-5	NGL ENERGY PARTNERS LP		02/22/2017	RBC DOMINION SECURITIES	08/14/2017		3,500,000	3,710,000	3,691,885	3,691,663	 	(18,337)	¦	(18,337)	}	·	222	222	211,458	89,688
62013T_4 L_1	NGL ENERGY PARTNERS LP		08/14/2017	EXCHANGE	09/06/2017	MIZUHO SECURITIES USA INC.	3,500,000	3,691,885	3.368.750	3,689,216		(2,668)	J	(2.668)]	I	(320,466)	(320,466)	92.604	75, 104
62912X-AF-1	NGPL PIPECO LLC		07/25/2017		11/16/2017	GOLDMAN, SACHS & CO	3,500,000	3,650,000	3,750,375	3,689,216			` 		·		(320,466)		53,876	J3, 104
65410C-AC-4	NIELSEN COMPANY LUXEMBOURG SARL	D	01/25/2017		03/28/2017	RBC DOMINION SECURITIES	3,650,000	3,650,000	3,604,375	3,650,000							(45,625)	(45,625)	30,417	
65473Q-BG-7	NISOURCE FINANCE CORPORATION		09/05/2017	CITIGROUP GLOBAL MARKETS	10/11/2017	Various	8,600,000	8,590,712	8,488,501			8		8			(102,219)		16,985	
65557Q-AB-8	NORD ANGLIA EDUCATION INITIAL TL		03/17/2017	HSBC SECURITIES, INC	09/01/2017	Various	997,436	1,010,556	997,436	997,436		(13, 121)		(13, 121)					21,547	
655664-AR-1	NORDSTROM INC		03/06/2017				8,500,000	8, 122, 345	8, 151,670	8,122,345							29,325	29,325		63,750
655664-AS-9	NORDSTROM INC		03/06/2017	BANK OF AMERICA/MERRILL LYNCH	03/07/2017	GOLDMAN, SACHS & CO	8,500,000	8,468,040	8,409,390			7		7			(58,657)	(58,657)	944	
665859-AS-3	NORTHERN TRUST CORPORATION		05/03/2017	BANK OF AMERICA/MERRILL LYNCH	06/28/2017	BANK OF AMERICA/MERRILL LYNCH	8,600,000	8,600,000	8,652,890	8.600.000			I]	I	52.890	52.890	44,344	
666807-BP-6	NORTHROP GRUMMAN CORP		10/10/2017		10/31/2017		17,200,000	17 , 173 , 168	17,733,888			NC		2/			560.696	560,696	35,621	
66977W-AR-0	NOVA CHEMICALS CORP	Α	05/25/2017			STIFEL CAPITAL MARKETS	4, 155, 000	4, 155, 000	4, 165, 388	4, 155, 000		24		24			10,388	10,388		
						BANK OF AMERICA/MERRILL	,,	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,	,,			[[,300			
	NRG ENERGY INC		07/14/2017		12/01/2017	LYNCH	2, 190,000		2,321,400	2,286,577		(7,448)	L	(7,448)		ļ	34,823		81,365	29,656
	NRG ENERGY INC		07/14/2017		12/07/2017		11,260,000	11,623,257	11,995,460	11,610,311		(12,946)		(12,946			385, 149	385, 149	282,015	56,842
162943W-AC-3	NRG YIELD OPERATING LLC	1	1 05/05/2017	DEUTSCHE BANK AG	06/30/2017	LEYCHANGE	7 811 000	7 630 110	7 636 387	7 636 387	1	6 277	I	6 277	I	1	l	1	309 727	148 589

				S	howing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11		Change in Boo			9	17	18	19	20	21
		_		_							12	13	14	15	16		-			
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		d Name of Vendor	Disposal	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eign	Acquirec	i Name of Vendor	Date	BANK OF AMERICA/MERRILL	(Slock)	Actual Cost	eration	Disposai	(Decrease)	Accretion	necognized	13 - 14)	value	Disposai	Disposai	Disposai	real	Dividends
62943W-AE-9	NRG YIELD OPERATING LLC		06/30/2017	ZEXCHANGE	07/14/2017	LYNCH	7,008,000	6,957,633	7.130.640	6,957,851		218		218			172,789	172,789	119,443	102,200
67020Y-AL-4	NUANCE COMMUNICATIONS INC			7 RBC DOMINION SECURITIES		EXCHANGE	5,000,000	4,975,000	4,976,857	4.976.857		1.857		1.857			172,703	172,703		14.844
0.0201 112 1 11	The state of the s					BANK OF AMERICA/MERRILL		, 0. 0, 000	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, 0. 0, 00.		,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
62947Q-AW-8	NXP BV	D	01/06/2017	7 RBC DOMINION SECURITIES	01/19/2017 .	LYNCH	4,380,000	4,484,025	4,473,075	4,483,422		(603)		(603)			(10,347)	(10,347)	76,848	70,719
67590V-AB-2	OCTAVIUS CORPORATION TL-B			7 JPMORGAN CHASE & CO	12/08/2017 .	Various	966,330	979,758	977,715	977,721		(2,037)		(2,037)			(5)	(5)	26,622	
68163P-AA-2	OLYMPUS MERGER SUB INC		10/03/2017		10/20/2017 .	Various	6,090,000	6,003,461	6,050,660	6,003,646		185		185			47,014	47,014	12,700	
68218E-AE-4	ON SEMICONDUCTOR 2017 NEW REPL TL		09/26/2017		11/30/2017	Various	2,261,338	2,281,761	2,268,122	2,273,680		(1,988,354)		(1,988,354)	}		(5,558)	(5,558)	45,176	400 404
682680-AR-4	ONEOK INC		02/09/2017	7 Various	07/06/2017 .	BARCLAYSCITIGROUP GLOBAL MARKETS	3,714,000	4,445,782	4,447,515	4,405,475		(40,307)		(40,307)			42,040	42,040	239,863	126 , 121
682680-AS-2	ONEOK INC		07/10/2017	CITIGROUP GLOBAL MARKETS	09/19/2017	CITIONOUP GLOBAL MARKETS	8,600,000	8,586,670	8,716,702	8.586.877		207		207			129,825	129,825	64.978	
682680-AT-0	ONEOK INC			7 CITIGNOUP GLOBAL MARKETS	10/30/2017	Various	26,500,000	26, 169, 545	26,732,079	26,170,295		750		750			561.784	561.784	203.478	
				THE SECOND WITH THE PARTY OF TH	1	BANK OF AMERICA/MERRILL		20, 100,040		50, 170,200					Ī				200, 470	
68389X-BS-3	ORACLE CORPORATION		11/07/2017	BANK OF AMERICA/MERRILL LYNCH	11/13/2017	LYNCH		8,586,412	8,598,882			29		29			12,441	12,441	4,228	
						SMBC Nikko Securities														
686330-AJ-0	ORIX CORPORATION	D		7 _ JPMORGAN CHASE & CO	07/21/2017 _	America, Inc		8,582,198	8,675,078	8,582,231		33		33			92,847	92,847	7,071	
69138E-AP-4	OXBOW CARBON LLC TL B		05/11/2017		05/17/2017 .	BANK OF AMERICA	500,000	498,750	501,875	498,757		7		7			3, 118	3, 118	375	
694308-HX-8	PACIFIC GAS AND ELECTRIC CO		11/27/2017		12/01/2017 .	. GOLDMAN, SACHS & CO	8,100,000	8,064,684	8, 171, 928			10		10			107,234	107,234	5,333	
69448F-AA-9 70014L-AA-8	PACIFIC LIFE INSURANCE COMPANY		10/17/2017		10/25/2017 .	. Various	15,910,000 1,460,000	15,896,636 1,460,000	15,726,399 1,496,500	15,896,636 1,460,000							(170,237)	(170,237)	3,421 852	
70014L-AA-8 70014L-AB-6	PARK AEROSPACE HOLDINGS LID	D	01/20/2017	7 UNION BANK OF SWITZERLAND		Various		3,650,000		3,650,000							91.250	91,250	1,115	
70014L-AC-4	PARK AEROSPACE HOLDINGS LTD	D	09/14/2017			Various	5, 155, 000	5,155,000	5, 168, 799	5, 155,000							13,799	13,799	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
701094-AK-0	PARKER HANNIFIN CORP	D	02/21/2017			Various	8,500,000	8.464.980	8,531,396	8,464,985		5		5			66.411		3,227	
701885-AH-8	PARSLEY ENERGY LLC/ PARSLEY FINANC		10/05/2017			Various	4,380,000	4,380,000	4,499,911	4,380,000							119,911	119,911	22,933	
70338P-AC-4	PATTERN ENERGY GROUP INC		_01/20/2017	7 MORGAN STANLEY	03/31/2017	MORGAN STANLEY	3,650,000	3,650,000	3,710,315	3,650,000							60,315	60,315	35,463	
69318F-AF-5	PBF HOLDING COMPANY LLC		11/02/2017		12/11/2017 .	Various	15,297,000	15,415,085	15,237,487	15,413,377		(1,708)		(1,708)			(175,890)	(175,890)	426 , 160	67,452
70469C-AC-4	PEAK 10 HOLDING CORPORATION TLB		08/09/2017		09/07/2017 .	. JPMORGAN CHASE & CO	1,250,000	1,243,750	1,247,708	1,243,794		44		44			3,914	3,914	3,597	
707569-AS-8 708696-BY-4	PENN NATIONAL GAMING INC PENNSYLVANIA ELECTRIC COMPANY		01/12/2017 09/05/2017		01/13/2017 09/21/2017	Various	2,190,000 9,890,000	2, 190,000 9,875,956	2,202,763 9,816,297	2, 190,000 9,876,000							12,763	12,763	12.648	
709599-AX-2	PENNSYLVANIA ELECTRIC COMPANY			BANK OF AMERICA/MERRILL LYNCH		Various		8,588,046	8,736,740			44		44			148.684	(59,704)	4.013	
709099-AA-2	FENORE THOUR LEASING OF LF			BANK OF AMERICA/MERRILL LINCH	03/21/201/ .	MIZUHO SECURITIES USA	,000,000	0,300,040	0,730,740								140,004	140,004	4,013	
713448-DU-9	PEPSICO INC		04/27/2017	JPMORGAN CHASE & CO.	10/24/2017	INC.	17,200,000	17,200,000	17,340,868	17,200,000							140.868	140.868	135,499	
713448-DV-7	PEPSICO INC		04/27/2017		06/20/2017	Various	12,900,000	12,844,143	13,028,742	12,844,200		57		57			184,542	184,542	30,100	
716768-AC-0	PETSMART INC		05/25/2017		06/07/2017 .	OPPENHEIMER & CO., INC	3,690,000	3,690,000	3,620,813	3,690,000		ļ					(69, 188)	(69, 188)	7 , 226	
716768-AD-8	PETSMART INC		05/25/2017		05/25/2017 .	OPPENHEIMER & CO., INC	1,480,000	1,480,000	1,483,700	1,480,000							3,700	3,700		
72108P-AH-7	PIKE CORPORATION		03/20/2017		09/20/2017 .	Various	500,000	497,500	497,659	497,658		158		158			1	1	12,415	
72347N-AS-9	PINNACLE FOODS FINANCE ITL		02/13/2017		07/07/2017 .	Various	500,000	499,375	502,488	499,409	 	34		34	}		3,079 50.808	3,079 50.808	6, 191	
726503-AE-5 727610-AN-7	PLAINS ALL AMERICAN PIPELINE LP		10/04/2017	7 JPMORGAN CHASE & CO	10/10/2017 .	. Various	15,300,000 2,935,000	15,300,000	15,350,808 2,986,363	15,300,000	ļ	l			l		50,808	50,808	2, 103	
121010-AN-1	I LAGITI AN HOLDINGS THE		10/00/201/	οι morianii ornal α co.	10/00/2017	DEUTSCHE BANK SECURITIES		2,300,000									دەن, الد	, ۵۵۵ الد		
72812N-AD-8	PLAYA RESORTS HOLDING ITL	D	05/02/2017	DEUTSCHE BANK SECURITIES	05/09/2017		500,000	498,750	501,250	498,753	L	3		3	L		2,497	2,497	405	
737446-AM-6	POST HOLDINGS INC		08/07/2017		09/19/2017	Various		8,835,625	8,705,460			(1,862)		(1,862)			(128,303)	(128,303)	253, 181	235,431
69353B-AE-3	PPC INDUSTRIES INC		05/23/2017	'ANTARES ASSETCO LP	05/26/2017 .	. Antares Holdings LP	875,000	873,906	877, 188	873,907		1		1			3,280	3,280	341	
693522-AH-7	. PQ CORP		11/29/2017		11/29/2017 .	STIFEL CAPITAL MARKETS	1,744,000	1,744,000	1,761,440	1,744,000							17,440	17,440		
740212-AK-1	PRECISION DRILLING CORPORATION	A	07/31/2017		10/30/2017 _	WELLS FARGO	3,520,000	3,520,000	3,616,800	3,520,000							96,800	96,800	103,058	34,858
29102E-AF-2	PRESS GANEY HLDGS REPLACEMENT TL		10/23/2017	7 EXCHANGE	11/13/2017 .		496,250	494,066	499,352	494,084	ļ	18		18	}		5,268	5,268	1,228	
74166N-AA-2	PRIME SECURITY ONE MS IN		05/03/2017	BANK OF AMERICA/MERRILL LYNCH	08/10/2017	CITIGROUP GLOBAL MARKETS	500,000	440,000	461,250	440,656		656		656			20,594	20,594	14,219	7,651
74100N-AA-2	PROCTER & GAMBLE COMPANY		10/23/2017			Various	8,600,000	8.488.114	8.585.638	8.488.173		500		500			20,594	20,594 97,465	8,361	
74339D-AB-4	PROJECT ALPHA INTERMEDIATE HLDG TL		05/03/2017			MORGAN STANLEY	500,000	497,500	500,000	497,514		14		14			2,486	2,486	1,103	
				Sent of the sent o	[BANK OF AMERICA/MERRILL		,			[[[<u></u>		., .00	
745867-AX-9	PULTE GROUP INC		03/31/2017		11/07/2017 .	LYNCH	2,200,000	2,205,500	2,321,000	2,205,236		(264)		(264)			115,764	115,764		24,444
74733V-AD-2	QEP RESOURCES INC		11/06/2017		12/04/2017 .	BARCLAYS	2,858,000	2,858,000	2,904,445	2,858,000							46,445	46,445	6,475	
747525-AN-3	. QUALCOMM INCORPORATED		05/19/2017		06/12/2017	Various	21,500,000	21,500,000	21,550,611	21,500,000	ļ	ļ			ļ		50,611	50,611	18,605	L
747525-AP-8	QUALCOMM INCORPORATED		05/19/2017	7 GOLDMAN, SACHS & CO	05/24/2017 .	WELLS FARGO	6,020,000	6,019,639	6,037,157	6,019,640		ļ1		1			17,517	17,517	1,405	
747505 40 0	OLIAL COMM. INCORPORATES		0E /40 /0047	GOLDMAN, SACHS & CO.	11/17/0017	MIZUHO SECURITIES USA	17 000 000	17 000 000	17 010 001	17.200.000	I]		12.384	40.004	146 . 185	
141525-AU-6	QUALCOMM INCORPORATED		105/ 19/201/	UULUMAN, SAUHS & UU	11/17/2017 .	_ INC	17,200,000	17,200,000	17,212,384	17,200,000							12,384	12,384	146, 185	L

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Exception Description Operation Op	(Loss) on Γ	Loss) on ((Loss)	on	(Loss) or						ization)/	e /	Increase/	1	Value at	nsid-	С			Shares	√ame of		Disposal			Date	٠- ا	For-		Identi-
Property 1							,			,	,					ation	e	Actual Cost	Α	(Stock)				ndor	Name of Vendor				Description	
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2000-1-4-0																														
Second Common C	285,342	85,342					(9,217)			,217)	(9,217																	A		
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PRISER-LY PT INTERNATION, INC 02/7/2017 90K OF MEDICAPERILL LINE) 52/2019 90K OF MEDICAPERILL LI				-													1					BANK OF	1							
Teach Teac	4240,784	240,784	240		ļ		59			59	59			40	4,281,440	4,522,224	ļ	4,281,381	JO	4,300,000					WELLS FARGO	3/28/2017 _	0		ROCKWELL COLLINS INC.	774341-AL-5
PROSECULATION PROSECULATIO											1			_							AMERICA/MERRILL									
Passer-1-1-2 Pass Internation Intern	J10,330	10,330	10				(3)			(3)	(3			69	902,969	913,300		902,972	JO	850,000				LL LYNCH	BANK OF AMERICA/MERRILL LYN	2/27/2017 .	0		RPM INTERNATIONAL INC	749685-AU-7
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Transfer Sept Major Ma							349			349	349											Various								
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PRIORI-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1-1	, , , , , , , , , , , , , , , , , , , ,	, , , , , , , , , , , , , , , , , , , ,													,,	,		, , , , , , , , , , , , , , , , , , , ,		1							T			
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SMOSH-A-P SD T-1 85 O1/2/2077 EUISSE SM 6 O1/2/2077 EU	010,950	10,950	10																		CHASE & CO									
91998-9-1-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0-0							12,303			,	,	}																		
PARTING -1-2 SE FLOSE 1 to CSHILLS (OMP) 18 1 1/11/2017 FED 1 1/11/2	J27,750	27,750	2/				//																							
STATE	2 /06	2 /06					(1,839)			,839)	(1,839																			
\$18001-4-5 SAGNET FOR CAMMA .0.1/37/2017 .0.0004/37/2017 .							2.548			.548	2.548										7100L							,		
\$17830-4-9 \$28148-841-6 \$6212707 \$621707 \$18158 \$9978707 \$18158 \$9978707 \$18158 \$9978707 \$18158 \$9978707 \$18158 \$9978707 \$18158 \$9978707 \$18158 \$9978707 \$18158 \$18158 \$181688 \$18168 \$181688																					SACHS & CO									
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CHICAGN-H-6 SEMIN-HILLIANS COMPANY (THE) D. 50707/2017 CHISTING BLANKETS D. 50707/2017 CHI	35,403	35,403																										A		
\$24349-44-6 \$457411- \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$45742- \$45843- \$44-6 \$45742- \$45843- \$44-6 \$45742- \$4574							(761)			(761)	(761			37	10,046,037	0,046,037		10,046,798	00	10,000,000					EXCHANGE	5/21/2017 _	00		SHERWIN-WILLIAMS CO	824348-BC-9
R2648-4-4 SERINF-HILLIANS CORPANY (THE) 0.50/02/2017 0.00/07/2017 FURTHER PRINCE BM 66 0.06/14/2017 Various 0.00/07/2017 PURPORN CHASS & 0.00/14/2017 PURPORN CHASS &	0.074	0.074												00	0 500 700	0 F70 4F0		0 500 700		0.000.00	, GLOBAL MARKEIS	CITIGRO		ETO	CITIODOLD OLODAL MARKETO	/00/0047			CHEDWIN WILL LANC COMPANY (THE)	004040 AW C
RESCOR A-R-0 SIGNES FINANCIEN INSSURATSHAPPI D 0,007/2017 DELISSE BANK 6 0,074/2017 HSG SEGITIES, INC. 21,250,000 2,245,750 21,469,743 21,246,066 346 346 346 162,647 157,767							8			8	8											Various							, , , , , , , , , , , , , , , , , , , ,	
RECORN-AT-0 SIEMENS FINANCIERINGSMATSCHAPE D							346			346	346										JRITIES. INC.							J D		
BANK GF AMERICA/MERRILL LYNCH 12/01/2017 SELLS FARRO 10/11/2017 SERVICE FARRO 10/11/2017 SERVICE							26			26	26																			
2873_A-3 SIMMONS FOODS INC .10/11/2017 IELLS FARGO .10/12/2017 .PLRS FARGO																					AMERICA/MERRILL									
S2967N-AY-4 SIRIUS XIM RADIO INC D6/26/2017 JPHORGAN CHASE & CO. D9/06/2017 CITIGROUP GLOBAL MARKETS 3,000,000																	ļ													
R2967N-AV-4 SIRIUS XM RADIO INC	353,573	53,573	53		 					· }	·	}		00	7,390,000	7,443,573	ļ	7,390,000	J0	7,390,000					WELLS FARGO)/11/2017 _	10		SIMMONS FOODS INC	82873L-AA-3
S001A-AB-B SIX FLAGS ENTERTAINMENT COPP .03/30/2017 INELLS FARGO .07/19/2017 .0ANTOR FITZEFRALD .5, 135, 000 .5, 078, 700 .5, 213, 983 .5, 080, 340 .1, 640 .1, 640 .1, 640 .133, 023 .133, 023 .1, 640 .1	0 60 000	60 000	00								1			₀₀	3 000 000	2 060 000	1	3 000 000	nn	2 000 00	, GLORAL WARKEIS	JIII GRO			IDMODGANI CHASE 0 CO	2/26/2017	۸.		CIDILIC YM DADIO INC	00067NL AV 4
83011A-AC-6 SIX FLAGS ENTERTAINMENT CORP 0.3/30/2017 WELLS FARGO 0.7/19/2017 5.130.000 5.078,700 5.213,363 5.155,000 5.08,750 5.213,363 5.155,000 5.08,750 5.213,363 5.155,000 5.08,750 5.213,363 5.155,000 5.20,763 5.20,775 5.20,763 5.20,775 5.20,763 5.20,775 5.20,763 5.20,775 5.20,763 5.20,775 5.20,763 5.20,775 5.20,763 5.20,775	υ, υυυ	000,000	00							· }					000,000, د	,,000,000	ļ	3,000,000	JU	000,000, د	P GLOBAL MARKETS	CITIGEO			UF MUNUAN UNASE & CU.	,, 20, 2011 .			JUNIO JUNIO	0230/N-AT-4
880104-AC-6 SIX FLAGS ENTERTIA IMMENT CORP .03/30/2017 WELLS FARIGO .07/19/2017 CANTOR FITZGERALD .5, 135, 000	3 133.023	133.023	139				1,640			.640	1.640			40	5.080.340	5.213.363		5.078.700	.00	5, 130, 00	GEODAL MAINETO	2111U11U			WELLS FARGO	3/30/2017	.0:		SIX FLAGS ENTERTAINMENT CORP	83001A-AB-8
83248-AZ-1 SMITHFIELD FOXOS INC .01/25/2017 BARCLAVS .01/26/2017 Various .0,000 .0,187,658 .0,263,597 .0,263,597												[ITZGERALD	CANTOR								
8426EP-AC-2 SOUTHERN COMPANY GAS CAPITAL CORP																							01/26/2017							
845467-AH-2 SOUTHIESTERN ENERGY CO												}																		
BANK OF AMERICA/MERRILL 2,230,000 2,							18			18	18																			
85172F-AK-5 SPRINGLEAF FINANCE CORP .05/10/2017 BARCLAYS .10/31/2017 LYNCH .2,230,000 .2,230,	3,641	3,641	3				4 , 446			,446	4,446			46	6,8/8,/46	,882,388		6,8/4,300	JU	7,335,000	WEDICA (WEDDILL				various	1/05/201/ .	0		. SUUTHWESTERN ENERGY CO	84546/-AH-2
85375C-BE-0 STANDARD PACIFIC CORP 0.3/30/2017 MIZUHO SECURITIES USA INC. 0.8/08/2017 0.5/571B-AJ-4 STARNOOD PROPERTY TRUST INC 1.11/27/2017 JPUORGAN CHASE & CO. 1.11/28/2017 Various 2.2 845,000 2.823,634 2.830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2 823,634 2.2 830,775 2.2	0 133 800	133 800	130								1			00	2 230 000	363 800		2 230 000	.00	2 230 000	MILITION/ MENNILL				BARCI AYS	7/10/2017	n		SPRINGLEAE ELNANCE CORP	85172F-AK-5
85375C-BE-0 STANDARD PACIFIC CORP 03/30/2017 MIZUHO SECURITIES USA INC. 08/08/2017 1,465,000 1,530,925 1,596,850 1,528,179 (2,746) (2,746) 68,671 68,671 68,671 85571B-AJ-4 STARNOOD PROPERTY TRUST INC 11/27/2017 PMORGAN CHASE & CO. 11/28/2017 Various 2,845,000 2,823,634 2,830,775 2,823,634 2,830,775 2,823,634 2,830,775 2,823,634 2,830,775 2,832,			100												, 200, 000	-,300,000			~		P GLOBAL MARKETS				D. HIVEITTO	, 10, 2017 .	T-3		SGELIN I HANDE VOII	oone nit J
858119-BG-4 STEEL DYNAMICS INC	168,671	68,671	68		<u> </u>		(2,746)			,746)	(2,746			79	1,528,179		<u> </u>	1,530,925	00	1,465,00f				INC	MIZUHO SECURITIES USA INC.	3/30/2017	0		STANDARD PACIFIC CORP	85375C-BE-0
86614R-AL-1 SUMMIT MATERIALS LLC					ļ						ļ																			
86614R-AL-1 SUMMIT MATERIALS LLC	018,250	18,250	18							· }		}		00	7,300,000	7,318,250	ļ	7,300,000	00	7,300,000				LL LYNCH	BANK OF AMERICA/MERRILL LYN	0/06/2017 _	09		STEEL DYNAMICS INC	858119-BG-4
BANK OF AMERICA/MERRILL	100 400	400 400	400								1				0.040.000	740 400		0.040.000		0.040.00	AMERICA/MERRILL				DANK OF AMEDICA (MEDDICALLA)	(04 (0047			CHRUIT MATERIAL O. L.L.O.	000440 41 4
	J100, 100	100,100	100		 						}	}		υυ	3,640,000	3,740,100	ļ	3,640,000	JU	3,640,000	AMEDICA (MEDDILL			LL LYNCH	BANK UF AMERICA/MERRILL LYN	0/24/201/	+0		SUMMIT MATERIALS LLC	воб14H−AL−1
	9617,496	17,496	47				4			,				na l	1,995,004	2,012,500		1,995,000	.00	2,000,000	IMERICA/MERKILL	LYNCH		11 1 VM~⊔	RANK OF AMERICA /MEDDIII I VA	/0//2017	4		SUMMIT MATERIALS LLC TERM LOAN B	86614D-AH-1
1/490 1/49							4				4	}																 FI		
00019HT-NLF 00019HT-NLF							13			13	13	}												LL LYNCH	BANK OF AMERICA/MERRILL LYN	., 56, 2017 ₋ 5/19/2017	0			

				S	howing A	II Long-Term Bonds	and Stocks	ACQUIRED	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11		Change in Boo			9.	17	18	19	20	21
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											12	10	14	13	Total					
													0	T-4-1						
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
	D : ::																			
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
86853T-AQ-6	SUPERVALU INC DD		07/10/2017		10/23/2017	Various	467,578	466,409	457,260	466,428		19		19			(9, 168)	(9, 168)	2,810	
86853T-AR-4	SUPERVALU INC TLB		07/10/2017		10/23/2017	Various	779,297	777,349	762,100	777,380		31		31			(15,280)	(15,280)	4,684	
84611W-AB-0	SURGERY CENTER HOLDINGS INC		06/19/2017		06/23/2017	CANTOR FITZGERALD	890,000		898,900	890,000							8,900	8,900		
87104N-AF-8	SWITCH LTD TERM LOAN B		07/12/2017		08/29/2017	Various	1,500,000		1,509,375	1,496,311		61		61			13,064	13,064	7,958	
871503-AU-2	SYMANTEC_CORPORATION		02/21/2017		09/26/2017	Various	14,008,000	14, 131, 953	14,417,293	14, 114, 734		(17,218)		(17,218)			302,558	302,558	187 , 218	6, 175
87161C-AL-9	SYNOVUS FINANCIAL CORP.		10/25/2017		10/31/2017	Various	8,600,000	8,576,694	8,600,000	8,576,706		12		12			23,294	23,294	747	
87470L-AA-9	TALLGRASS ENERGY PARTNERS LP		05/11/2017		06/20/2017	SEAPORT GROUP	3,700,000	3,700,000	3,778,625	3,700,000							78,625		55,397	34,482
070000 :	TO DUDEL INTO LD		05 (65 (5)	MITSUBISHI UFJ SECURITIES (USA)	05 (05 :== :=	MITSUBISHI UFJ SECURITIES												·		
87233Q-AC-2	TC PIPELINES LP		05/22/2017		05/23/2017	(USA)	8,600,000	8,600,000	8,621,758	8,600,000							21,758	21,758	932	
87236Y-AF-5	. TD AMERITRADE HOLDING CORPORATION		04/24/2017		05/25/2017	WELLS FARGO	13,950,000	13,920,984	13,963,950	13,921,219		235		235			42,731	42,731	43,478	
878237-AH-9	TECH DATA CORPORATION		01/24/2017		02/24/2017	Various	12,750,000	12,728,708	12,895,610	12,728,810		103		103			166,800	166,800	40,762	
878742-AV-7	TECK RESOURCES LIMITED	A	03/20/2017		10/18/2017	Various	6,930,000	7,114,078	7,345,013	7,094,124		(19,953)		(19,953)			250,888	250,888	249,674	62, 177
87876H-AB-6	TECOSTAR HOLDINGS INC TL B		05/09/2017		11/02/2017	Various	1,000,000	995,000	995,314	995, 166		166		166	}		148	148	24,551	
879369-AF-3	TELEFLEX INCORPORATED		11/16/201	7 JPMORGAN CHASE & CO	11/21/2017	WELLS FARGO	2,855,000	2,855,000	2,897,825	2,855,000							42,825	42,825	1 , 100	
07000W AT 0	TELEFONION ENLOYMEN ONL		00 (04 (004	Z OOLDWAN OAGUD 8 OO	04/05/0047	JEFFERIES & COMPANY, INC.	F 0F0 000	5 050 000	0.000.470	E 050 000					İ		E0 470	FO 170	04 700]
87938W-AT-0	TELEFONICA EMISIONES SAU	D	03/01/2017		04/05/2017		5,950,000	5,950,000	6,002,479	5,950,000							52,479	52,479	21,700	
87938W-AU-7	TELEFONICA EMISIONES SAU	D	04/24/2017	7CITIGROUP GLOBAL MARKETS	06/20/2017		29,850,000	30,110,236	30,548,718	30, 109, 705		(531)		(531)			439,013	439,013	171,305	62,266
			//- / /			SCOTIA CAPITAL (USA) INC.														
BASONW-OR-2	TELENET FINANCING USD LLC TERM L		06/16/2017		07/26/2017		400,000		401,000	400,000							1,000	1,000	1,744	
88023J-AA-4	TEMPO ACQUISITION LLC		04/20/201	7 BARCLAYS	04/20/2017		880,000	880,000	885,500	880,000							5,500	5,500		
				_		BAIRD (ROBERT W.) & CO.														
880345-AA-1	TENNANT COMPANY		04/12/2017		04/13/2017	INC.	1,465,000		1,494,300	1, 465, 000							29,300	29,300	229	
88047P-AA-2	TENNESSEE MERGER SUB INC		01/19/2017		09/06/2017	Various	5,730,000		5,522,288	5, 707, 105		1,430		1,430			(184,818)	(184,818)	214,520	
88078F-BF-4	TEREX CORP 01/17 US TERM LOAN			7 EXCHANGE	08/17/2017	Various	8,058,123		8,039,285	8,039,277		1,469		1,469			8	8	158,772	
880779-AZ-6	TEREX CORPORATION		01/17/2017		01/18/2017	DEUTSCHE BANK AG	2,375,000	2,375,000	2,416,563	2,375,000							41,563	41,563		
88104L-AE-3	TERRAFORM POWER OPERATING LLC		11/28/2017		11/29/2017	Various	7, 109,000	7, 109,000	7, 133, 850	7, 109,000		/40 550)					24,850	24,850	405 740	40.000
88160Q-AM-5	TESORO LOGISTICS LP		01/04/201	7 RBC DOMINION SECURITIES	06/19/2017	Various	3,325,000	3,582,688	3,630,484	3,563,130		(19,558)		(19,558)			67,354	67,354	135,719	40,039
004074 45 0	TEVA DUADNACEUTICAL ELMANCE METUED	_	00 (00 (004	7 V :	00 (00 (0047	BANK OF AMERICA/MERRILL	0 000 000	7 444 500	7 045 500	7 450 444		7 570		7 570			700 440	700 440	005 470	407.040
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NETHER	υ	02/08/2011	7 Various	06/20/2017	LYNCH	8,600,000	7, 144, 536	7,915,526	7, 152, 114		7,578		7 ,578			763,412	763,412	325 , 176	197,848
000000 BV 0	TEVEDON INO		00 (07 (00 4	PANCOS ANSDIOLOUS DELLO LANGUA	07/04/0047	CITIGROUP GLOBAL MARKETS	4 050 000		4 000 000	4 044 000		475		.75			05.000	05.000	00.757	
883203-BX-8	TEXTRON INC		02/27/2017		07/24/2017		4,250,000	4,244,645	4,330,623	4,244,820		175		175					60,757	
87248N-AA-6	THC ESCROW CORPORATION III		06/05/2017		07/18/2017	EXCHANGE	6,082,000	6,082,000	6,082,000	6,082,000									26,567	
G8879#-AA-8	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	B	01/01/201		12/01/2017		14,214		14,214							14,214		14,214		
G8879#-AB-6	TIMEC 1534 LTD KITWAVE PROJ NEPTUN	R	01/01/201		12/01/2017	DIRECT	16,293		16,293	0 500 000		}			}	16,293	40.750	16,293	705	·
87261Q-AB-9	TMS INTERNATIONAL CORP		08/09/2017		08/10/2017	STIFEL CAPITAL MARKETS	3,500,000		3,543,750	3,500,000					····		43,750	43,750	705	
89236T-DR-3	TOYOTA MOTOR CREDIT CORP	Ú	01/04/2017		02/06/2017	WELLS FARGO	4,250,000		4,249,575	4,236,033		100		100 431			13,542	13,542	11,333	
89233U-AR-6	TOYS R US DELAWARE INC DIP TL		10/16/2017	7 JPMORGAN CHASE & CO NOMURA SECURITIES INTERNATIONAL	11/28/2017	JPMORGAN CHASE & CO	1,000,000	995,000	1,002,500	995,431		431		431	·		7,069	7,069	9,552	·
000047 44 5	TRANSPICM INC		04 /40 /004			NOMURA SECURITIES INTERNATIONAL INC	0 000 000	0 450 750	9 000 000	0 444 404		(9,619)		(0.040)			(54, 131)	/E4 404\	OF E40	4.075
893647-AX-5 893647-BC-0	TRANSDIGM INC		01/19/2017		05/11/2017	BARCLAYS	3,000,000 1,460,000		3,090,000	3, 144, 131 1, 481, 702		(9,619)		(9,619)(198)			(54, 131)	(54, 131) (7, 102)	65,542	4,875 27,943
893647-BC-0 89364M-BJ-2	TRANSDIGM INC. TERM LOAN G		00/00/004	7CREDIT SUISSE	03/16/201/		1,460,000		1,501,875	1,481,702		(198)		(198) 37			(7,102) 5,588	(7, 102)		27,943
89364M-BJ-2 893830-BE-8					09/22/2017	WELLS FARGO	2.920.000	3, 131, 700	3.036.800			(11, 487)		3/ (11,487)			5,588	5,588	5,330 112,785	19.345
893830-BE-8 893830-BF-5	TRANSOCEAN INC		02/10/2017			Various	2,920,000 5.110.000	5, 131, 700		3, 120,213 5. 110.000		(11,48/)		(11,48/)	}		(83,413)	(83,413)		19,345
893830-BF-5 89416F-AP-2	TRAVEL LEADERS GROUP LLC TLB			7 CITIGROUP GLOBAL MARKETS 7 MORGAN STANLEY		Various MORGAN STANLEY	5,110,000		5,230,920 505.000			40		40			6,240	6,240	3, 162 1,853	
09410F-AF-2	INAVEL LEADENS UNDUT ELU ILB		1.00/21/201	MODUAN STANLET	09/13/201/	JEFFERIES & COMPANY, INC.	000,000	498,750		490,760		l10		10					1,853	
89616R-AA-7	TRIDENT MERGER SUB INC		10/12/2017	7 JEFFERIES & COMPANY. INC.	10/16/2017	JULI LINIES α COMPANY, INC.	885,000	885.000	887.213			1					2.213	2.213	163	
02337N-AB-5	TRIMARK USA LLC INITIAL TERM LOAN		10/12/2017		10/16/2017	BARCLAYS				477,438				•	 		4.186	4, 186	317	}
896215-AG-5	TRIMAN OSA ELC INITIAL TERM LOAN		09/13/2017		09/13/2017	STIFEL CAPITAL MARKETS			738.675	735.000		2		2	·		4, 186	3.675	/الد	
896818-AM-3	TRIUMPH GROUP INC		09/13/2017		09/13/2017	Various	5,465,000	5,465,000	5.518.739	5.465.000								53.739		
89705D-AE-2	TRONOX BLOCKED BORROWER LLC TLB		09/29/2017		11/09/2017	DEUTSCHE BANK AG	453,488	451,221	455,756	451,253		27		າາ			4.503	4.503	2.233	
89705D-AE-2	TRONOX FINANCE LLC TERM LOAN B			7BANK OF AMERICA/MERRILL LYNCH 7BANK OF AMERICA/MERRILL LYNCH	11/09/2017	DEUTSCHE BANK AG	1,046,512	1,041,279	1,051,744	1,041,352		70		32 دح	 		4,503	4,503	5, 152	
89705P-AA-3	TRONOX FINANCE ELC TERM LOAN B			7CITIGROUP GLOBAL MARKETS		Various	3,685,000	3.685.000	3.746.721	3,685,000		/3		/3	l		61.721	61.721		
901109-AF-5	TUTOR PERINI CORP			7 GOLDMAN, SACHS & CO		Various	4,395,000	4,395,000	4,464,616	4,395,000					·			69,616	282	
301103-M -J	101011111111111111111111111111111111111		12/2011	GOLDIIINI, UNUI O α OU.		MIZUHO SECURITIES USA			, 404,010						·		010 ور			
902133-AU-1	TYCO ELECTRONICS GROUP SA	n	07/31/2017	7 BANK OF AMERICA/MERRILL LYNCH	10/17/2017	INC.	8,600,000	8,531,114	8,590,970	8,532,352		1,238		1,238	İ		58.618	58.618	56,736]
902133-AU-1 902494-BC-6	TYSON FOODS INC	U	05/23/2017			Various	15,050,000		15,272,160	15,024,925		59		1,238 59	†		247,234	247.234	14.841	·
902494-BD-4	TYSON FOODS INC		05/23/2017		06/14/2017		6,880,000		7, 171, 135	6,839,844		23					331,292	331,292	11,250	
90352J-AC-7	UBS GROUP FUNDING SWITZERLAND AG	D		7 UNION BANK OF SWITZERLAND		WELLS FARGO	8,500,000		8.539.270	8.500.000		25		20			39.270	39.270		
DOODED NO 1																				

				S	howing A	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eian		d Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
904678-AF-6	UNICREDIT SPA	D		7 CITIGROUP GLOBAL MARKETS	06/28/2017	Various	12,000,000	12,000,000	12,339,920	12,000,000							339,920	339,920	27,351	
904764-AW-7	UNILEVER CAPITAL CORP	C	05/02/2017	7 MORGAN STANLEY	07/10/2017	MORGAN STANLEY	8,600,000	8,531,028	8,521,396	8,533,498		2,470		2,470			(12, 102)	(12,102)	35,738	
90932R-AB-0	UNITED AIRLINES INC TLB		04/12/2017		11/15/2017	Various	4,000,000	4,000,000	4,000,000	4,000,000										
910047-AH-2	UNITED CONTINENTAL HOLDINGS INC		01/23/2017		04/25/2017	CANTOR FITZGERALD	4,380,000	4,380,000	4,380,000	4,380,000							40.445	40.445	55,925	
911312-BN-5 911365-BG-8	UNITED PARCEL SERVICE INCUNITED RENTALS (NORTH AMERICA) INC		11/09/2017		11/15/2017	Various		8,578,414 7,000,000	8,596,861 7,042,373	8,578,416 7,000,000		2		2			18,445	18,445	1,344	
911365-BJ-2	UNITED RENTALS (NORTH AMERICA) INC			7 MORGAN STANLEY		Various	5,840,000		5,855,149	5,854,271		(329)		(329)				42,373		32,424
			T		[BANK OF AMERICA/MERRILL			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,		(520)								
BAS0PF-F6-7	UNITED SITE SERVICES INC TERM		09/05/2017		09/08/2017	LYNCH	400,000	400,000	402,500	400,000	ļ	ļ	ļ		ļ		2,500	2,500	166	ļ
913017-CP-2	UNITED TECHNOLOGIES CORPORATION			7 CITIGROUP GLOBAL MARKETS	05/15/2017	JPMORGAN CHASE & CO	8,600,000	8,576,264	8,617,544	8,576,280		16		16			41,264	41,264	13,545	
903293-BE-7	USG CORPORATION		05/01/2017	7 WELLS FARGO	07/13/2017	VariousBANK OF AMERICA/MERRILL	2,920,000	2,920,000	2,986,895	2,920,000							66,895	66,895	24,911	
90351N-AD-7	USI INC TERM LOAN		05/31/2017	7 BANK OF AMERICA/MERRILL LYNCH	06/07/2017	LYNCH	1,500,000	1,492,500	1,494,375	1,492,518		10		10	1		1,857	1,857	1,219	
91911T-AP-8	VALE OVERSEAS LTD	D	02/06/2017		04/27/2017	Various	17,000,000		18,727,669	1,492,518		(10.543)	ļ	(10.543)	<u> </u>		413.402	413.402	1,219	
91912E-AA-3	VALE SA	D	04/27/2017		06/21/2017	Various	5,590,000	5,207,540	5,329,313	5,209,487		1,947		1,947			119,826	119,826	158,630	70,854
91911K-AP-7	VALEANT PHARMACEUTICALS INTERNATIO		12/04/2017		12/05/2017	JPMORGAN CHASE & CO	2,175,000	2, 144, 789	2, 172, 281	2, 144, 789							27,492	27,492		
92047W-AA-9	VALVOLINE INC			7 CITIGROUP GLOBAL MARKETS	11/20/2017	GOLDMAN, SACHS & CO	2,920,000		2,930,950	2,920,000							10,950	10,950	36,906	
92211W-AA-9	VANTIV LLC		12/07/2017	7 MORGAN STANLEY	12/07/2017	CANTOR FITZGERALD	3,550,000	3,550,000	3,567,750	3,550,000							17,750	17,750		
92240M-BF-4	VECTOR GROUP LTD ABS		01/10/2017	JEFFERIES & COMPANY, INC.	02/08/2017	JEFFERIES & CUMPANT, INC.	3,650,000	3,650,000	3,750,375	3,650,000							100,375	100,375	7,788	
32240M BI 4	VEOTOTI GIOGI ETD ADO		01/ 13/ 201/	CETETIES & COMPANY, THE.	02/00/2017	CITIGROUP GLOBAL MARKETS		0,000,000	, 130,013								100,075		, , , , , , , , , , , , , , , , ,	
9226AP-AA-3	VENATOR FINANCE S A RL		06/29/2017	7 CITIGROUP GLOBAL MARKETS	06/29/2017		1,460,000	1,460,000	1,474,600	1,460,000							14,600	14,600		
92343V-CX-0	VERIZON COMMUNICATIONS INC			7 MORGAN STANLEY	02/03/2017	WELLS FARGO	4,300,000		3,879,976	3,919,201		95		95			(39,225)	(39,225)	77 , 238	73,457
92343V-DM-3	VERIZON COMMUNICATIONS INC		02/03/2017	7 EXCHANGE	07/14/2017	Various	21,044,187	20,988,681	20,993,022	20,992,993		4,312		4,312			29	29	277 , 245	
92343V-DQ-4	VERIZON COMMUNICATIONS INC		07/14/2017	7 _ EXCHANGE	08/02/2017	CITIGROUP GLOBAL MARKETS	16,913,000	16.991.445	17 . 173 . 122	16.990.443		(1,002)		(1,002)			182.679	182.679	254.665	222.832
92343V-DU-5	VERIZON COMMUNICATIONS INC			7 BARCLAYS	10/30/2017	Various	17,000,000		18,080,563	16,870,103		1,002)		1,002)			1,210,459	1,210,459	238,000	222,002
020101 20 0				5,41021110		BANK OF AMERICA/MERRILL						, 000		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						
92343V-DV-3	VERIZON COMMUNICATIONS INC		03/13/2017		03/17/2017	LYNCH	4,300,000		4,465,421	4,291,832		2		2			173,589	173,589	3,942	
91820U-AK-6	VFH PARENT LLC TL			7 JPMORGAN CHASE & CO	07/17/2017	JPMORGAN CHASE & CO	625,000	624,219	629,688	624,220		1		1			5,467	5,467	98	I
92553P-BC-5 92553P-BD-3	VIACOM INC			7BANK OF AMERICA/MERRILL LYNCH 7MORGAN STANLEY	02/28/2017	Various	8,500,000 8,500,000	8,500,000 8,500,000	8,596,688 8,622,188	8,500,000 8,500,000							96,688 122,188	96,688 122,188	7,378	
92552V-AK-6	VIASAT INC			7MUHGAN STANLEY 7BANK OF AMERICA/MERRILL LYNCH	02/28/2017	Various	2,190,000	2.190.000	2, 195, 475	2, 190,000							5,475	5,475	6,242	
92660F-AK-0	VIDEOTRON LTD	A	03/31/2017		10/16/2017	Various		8,305,000	8,606,000								301,000	301,000	184,421	
G9368P-AW-4	VIRGIN MEDIA TLI	D	01/19/2017	7 SCOTIA CAPITAL MARKETS (USA)	11/15/2017	Various	7,500,000	7,481,250	7,501,875	7,498,822		17,572		17,572			3,053	3,053	233,363	
927804-FX-7	VIRGINIA ELECTRIC AND POWER COMPAN			7 WELLS FARGO	05/10/2017	JPMORGAN CHASE & CO	5,000,000	4,995,400	5, 107, 600	4,995,464		64		64			112, 136	112,136	28,681	
928563-AC-9	VMWARE INC		08/16/2017		08/31/2017	JPMORGAN CHASE & CO	8,600,000	8,571,104	8,670,090			99	}	99	}		98,887 43.756	98,887 43,756	13,975	
929043-AJ-6 91829K-AA-1	VORNADO REALTY LP		12/12/2017		12/13/2017	DEUTSCHE BANK AGVarious	9,720,000 9,902,000	9,680,731	9,724,487 9,730,278	9,680,731		8.186	 		l		43,756 (46,057)	43,756 (46,057)	341.854	237,272
929160-AV-1	VULCAN MATERIALS COMPANY		06/12/2017		06/15/2017	Various	8,600,000	8,567,664	8,719,858			6		6			152, 188	152, 188	4,623	201,212
931142-DW-0	WAL-MART STORES INC		10/11/2017	7 . CITIGROUP GLOBAL MARKETS	10/17/2017	BARCLAYS	8,600,000	8,586,928	8,725,044	8,586,928							138,116	138 , 116		
94856T-AA-2	WEEKLEY HOMES LLC / FINANC			7 CREDIT SUISSE		CREDIT SUISSE	7,285,000		7,080,023	7, 121, 494	ļ	1,790	ļ	1,790	ļ		(41,471)	(41,471)	54,871	ļ
95000U-2A-0	WELLS FARGO & COMPANY		05/15/2017	7 WELLS FARGO	11/29/2017	VariousBANK OF AMERICA/MERRILL	21,500,000	21,500,000	21,826,843	21,500,000					l		326,843	326,843	106,594	
95081Q-AM-6	WESCO DISTRIBUTION INC		.02/03/2017	7 EXCHANGE	03/27/2017	LYNCH	4.500.000	4.500.000	4.578.750	4.500.000					1		78.750	78.750	70,547	32.250
960413-AU-6	WESTLAKE CHEMICAL CORP		111/13/2017		11/28/2017	Various	5.706.000	5.647.742	5.804.541	5.647.744		3		3			156.797	156.797	694	
961214-DG-5	WESTPAC BANKING CORP	D	01/03/2017	7 BANK OF AMERICA/MERRILL LYNCH	01/12/2017	DEUTSCHE BANK AG		8,495,665	8,530,260	8,495,681		16		16			34,579	34,579	4,628	
961214-DK-6	WESTPAC BANKING CORP	D	02/27/2017		02/28/2017	Various	8,500,000	8,492,775	8,490,710	8,492,775							(2,066)	(2,066)		
96122U-AA-2	WESTPAC BANKING CORP (NEW YORK BRA	C	09/12/2017		09/13/2017	Various	12,900,000	12,900,000	12,970,950	12,900,000		4 001					70,950	70,950		4 440
96926D-AQ-3 969457-BV-1	WILLIAM LYON HOMES INC		02/03/2017		11/21/2017	Various	10,650,000 5,155,000	10,596,037	10,752,711 5.445.904	10,597,258 5,382,512		1,221	}	1,221	<u> </u>	ļ	155,453	155,453 63,392	161,187 119,652	
970648-AF-8	WILLIS NORTH AMERICA INC		05/11/2017		05/12/2017	Various		10.311.125				1		(7/6)						
97246F-AE-6	WILSONART TRANCHE D TL		04/11/2017	7 _ MORGAN STANLEY DEAN WITTER	08/17/2017	Various	2,992,500	2,991,201	2,991,255	2,991,254		53		53			1	1	50,027	
973147-AD-3	WIND TRE SPA	D	10/24/2017	7 BANK OF AMERICA/MERRILL LYNCH	10/27/2017	Various	8,760,000		8,823,875	8,760,000							63,875	63,875		ļ
						BANK OF AMERICA/MERRILL		1							1					
97381W-AT-1	WINDSTREAM CORP			7 BANK OF AMERICA/MERRILL LYNCH	09/05/2017	LYNCH	1,100,000	840 , 125	871,750 7.500.000			994					30,631	30,631		35,047
97653V-AC-1	WMG ACQUISITION TL TRANCHE D			7 Antares Holdings LP	08/04/2017 12/06/2017	Various	7,500,000 6,787,601		7,500,000 6,755,428	6.755.414		75,000 2.577					1/1	14	268,796 138.150	
OFOCOL NA I	I IIII O NOGOTOTTTON IL TINNOIL D	1	4-50/01/201/	LAVIENTUL		LAGINITUL					L	J	L		L			L 14	100 , 100	L

					II Long-Term Bonds	s and Stocks	ACQUIRE		ar and Fully										
1	2	3	4 5	6	7	8	9	10	11		Change in Boo	ok/Adjusted C	arrying Value	9	17	18	19	20	21
								1	ĺ	12	13	14	15	16					
								I	ĺ	I]		Total					
												Current	Total	Foreign					
						Par Value						Year's	Change in	Exchange				Interest	
						(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
						, ,									0	D " 1			
						or			Adjusted	Unrealized	Year's	_ Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP						Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date	Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividend
980236-AP-8	WOODSIDE FINANCE LTD	D	09/06/2017 _ UNION BANK OF SWITZERLAND	10/12/2017	Various	15,500,000	15,489,305	15,453,977	15,489,350		45		45			(35,373)	(35,373)	30,905	
981811-AF-9	WORTHINGTON INDUSTRIES INC		07/25/2017 _ JPMORGAN CHASE & CO	07/25/2017	JPMORGAN CHASE & CO	6,020,000	6,014,040	6,036,495	6,014,040							22,455	22,455		
98212B-AE-3	WPX ENERGY INC		08/08/2017 Various	09/14/2017		7,290,000		7,267,200	7 , 180 , 033		3,933		3,933				87, 167	268,338	149,3
98213C-AA-8	WRANGLER BUYER CORP		09/19/2017 BARCLAYS		CANTOR FITZGERALD	1,335,000		1,360,031	1,335,000							25,031	25,031		
98310W-AP-3	WYNDHAM WORLDWIDE CORP		03/16/2017 JPMORGAN CHASE & CO	03/17/2017		5,950,000	5,939,171	5,962,138	5,939,175		4		4			22,963	22,963	686	
984121-CN-1	XEROX CORPORATION		03/17/2017 EXCHANGE	09/05/2017		4,408,000	4,400,198	4,563,479	4,400,868		670		670			162,611	162,611	84,700	
98919M-AL-9	ZAYO GROUP INCREMENTAL REFI TLB-2		03/30/2017 MORGAN STANLEY DEAN WITTER	03/30/2017		650,000		656,906	647,575		(648)		(648)			9,331	9,331	1,295	
BASOMP-TE-6	ZAYO GROUP INCREMENTAL REFI TLB-2		02/23/2017MORGAN STANLEY DEAN WITTER	02/23/2017		1,350,000		1,364,344	1,346,403		28		28			17,941	17,941	2,953	
989194-AP-0	ZAYO GROUP LLC	I	06/29/2017 MORGAN STANLEY	07/21/2017		6,560,000	6,776,750	6,862,400	6,775,581		(1, 169)		(1,169)			86,819	86,819	145,810	128,7
000007 40 0	ZEDDA TECHNOLOGIEG COPPORATION		07/06/0047 DANK OF AMEDICA (MEDDILL 1/0/0)	00 /40 /00 47	BANK OF AMERICA/MERRILL LYNCH	0 405 000	0 400 670	0 440 000	0 000 400	I	(44 554)]	(11.551)			04 505	04 505	77 040	FF ^
989207-AC-9	ZEBRA TECHNOLOGIES CORPORATION		07/06/2017 _ BANK OF AMERICA/MERRILL LYNCH .	08/10/2017		3, 195,000	3,400,678	3,410,663	3,389,128		(11,551)		(11,551)			21,535	21,535	77,213	55,3
000770 40 0	ZF NORTH AMERICA CAPITAL INC	_	01/19/2017 CITIGROUP GLOBAL MARKETS	06/06/0047	SUSQUEHANNA FINANCIAL GROUP LLLP	3.000.000	3.060.000	9 400 000	3.057.727	1	(2.273)		(0.070)			122.273	122.273	07 000	00.0
98877D-AC-9		1 U			UHUUP LLLP			3, 180,000					(2,273)					87,083	
	Subtotal - Bonds - Industrial and N	ııscell		T -=	To a	4,023,985,527		4,064,860,085	4,026,235,664		(10,334,342)		(10,334,342)		30,508	38,593,913	38,624,421	38,581,484	8,423,8
	CIT GROUP INC		05/31/2017 MORGAN STANLEY	05/31/2017		8,700,000		8,830,500	8,700,000							130,500	130,500		
37045X-CA-2	GENERAL MOTORS FINANCIAL CO INC		09/13/2017MORGAN_STANLEY	09/13/2017		12,000,000		12,212,000	12,000,000							212,000	212,000	74 500	
404280-BL-2	HSBC HOLDINGS PLC	υ		06/21/2017		30,100,000		30,793,375	30,100,000			}				693,375	693,375	74,533	
48128B-AD-3	JPMORGAN CHASE & CO	D	10/13/2017 JPMORGAN CHASE & CO		CREDIT SUISSE	8,600,000	8,600,000	8,572,050	8,600,000	 	·	}		}		(27,950)	(27,950)	7, 182	}
55608X-AC-1	MACQUARIE BANK LTDTRANSCANADA TRUST	D	03/01/2017 BANK OF AMERICA/MERRILL LYNCH .			10,200,000	10,200,000	10,239,313	10,200,000							39,313	39,313	16,342	
89356B-AC-2 902973-AZ-9	US BANCORP	A	02/27/2017 DEUTSCHE BANK AG	03/08/2017		17,000,000 8,500,000	17,000,000	17, 126, 820	17,000,000 8,500,000							126,820	126,820 85,000		
			1UL/ UL/ LU I/ U.S. DANNOUNF	02/ 10/201/	vai i ous														1
	Subtotal - Bonds - Hybrid Securitie	S	1 07 (04 (00 47 LV)	11 (00 (05 :=	Tv. ·	95,100,000		96,359,058	95, 100, 000	-		1				1,259,058	1,259,058	116,928	1
	. ISHARES -5 YEAR HIGH YIELD CORPORA		07/21/2017 Various	11/02/2017		17,215,656.100	17,389,403	17,215,656	17,389,403	 		}		 		(173,747)	(173,747)	312,466	
464288-51-3	ISHARES IBOXX USD HIGH YIELD CORPO		11/09/2017 Various	12/12/2017	varıous	229,944,818.000		229,944,818	231,504,236							(1,559,418)	(1,559,418)		
	Subtotal - Bonds - SVO Identified	runds	5				248,893,639	247,160,474	248,893,639							(1,733,164)	(1,733,164)	, , ,	
	Total - Bonds					9, 151, 470, 927	9,407,289,881	9,447,435,311	9,406,838,172		(10,499,810)		(10,499,810)		30,508	40,566,631	40,597,139	63,272,295	17,054,56
	ENLINK MIDSTREAM PARTNERS LP		09/14/2017 JPMORGAN CHASE & CO	11/29/2017	Various	7,365,000.000		7,295,933	7,365,000							(69,068)	(69,068)	42,968	
8499999.	Subtotal - Preferred Stocks - Indus	strial a	and Miscellaneous (Unaffiliated)				7,365,000	7,295,933	7,365,000	_]				(69,068)	(69,068)	42,968	
8999998.	Total - Preferred Stocks		, ,				7.365.000	7.295.933	7.365.000							(69,068)	(69,068)	42.968	
88579Y-10-1			09/05/2017 Various	11/01/2017	Various	26,822.000		5,484,576	5,242,978	t		İ				241,598	241,598	36,082	
002824-10-0	ABBOTT LABS		.03/31/2017 Various	07/05/2017		138,693.000		6,179,959	5.537.086			5.497	(5,497)			642,873	642,873	44,491	
00287Y-10-9	ABBVIE INC		_06/20/2017 Various	08/25/2017	Various	33,358.000		2,295,151	2, 181, 892							113,259	113,259	3, 121	
E0003D-11-1	ABERTIS INFRAESTRUCTURAS S.A.	В	_04/06/2017STOCK DIV.	11/02/2017		2,790.920	36,798	60,893	36,798						3,507	20,588	24,095	1,107	
G1151C-10-1	ACCENTURE PLC		_07/05/2017 Various	08/29/2017		21,735.000	2,669,728	2,749,430	2,648,960	ļ	L	20,768	(20,768)	L		100,470	100,470	3,202	
SBF08G-J9-8	ACTELION N L LTD	B	06/23/2017 Various	06/16/2017		5,892.000	1, 151, 320	1,682,148	1, 151, 320						34,498	496,330	530,827		
00724F-10-1	ADOBE SYS INC		07/05/2017 Various	11/01/2017		13,291.000	1,880,453	2,016,860	1,878,059			2,395	(2,395)			138,802	138,802		
				1	BANK OF AMERICA/MERRILL			1	1	1									
00773T-10-1	ADVANSIX INC		01/12/2017 BANK OF AMERICA/MERRILL LYNCH .	02/03/2017		327.000		8,648	6,971			ļ		ļ		1,677	1,677		
00130H-10-5	AES CORP		04/25/2017Various	05/02/2017		39,492.000		446,052	446,934							(882)	(882)	4,739	
00817Y-10-8	AETNA INC.		09/19/2017 Various	10/03/2017		402.000		65,526	63,556							1,970	1,970		
008252-10-8	AFFILIATED MANAGERS GR		03/20/2017 Various	08/23/2017		35,927.000		5,838,896	5,325,300							513,596	513,596	4,984	
001055-10-2	AFLAC INC.		10/03/2017 Various	11/01/2017			624,322	639,329	624,322	ļ		}				15,006	15,006		
001084-10-2	AGCO CORP.		11/01/2017 Various	12/01/2017		19, 114.000	1,220,614	1,267,035	1,220,614			0.423	(0.421)			46,421	46,421	1,679	
00846U-10-1 009158-10-6	AGILENT TECHNOLOGIES INC		07/05/2017Various	08/23/2017			441,699	463,005	438,287			3,411	(3,411)			24,718	24,718	499 320	
009136-10-6	AID FRUDUCIS & CHEM		09/19/2017 Various	11/01/201/	Various	17,273.000	2,464,626	2,466,848	2,464,626			·				2,222	2,222	320	
			.06/20/2017 _ Various	07/05/2017		14.808.000	716,309	754.377	716.309	I]				38.068	38.068		
000717 10 1	AVAMAT TECHNOLOGIES	1			Various	11,819.000		1.396.114	1.382.436			426	(426)					5.582	
00971T-10-1	AKAMAI TECHNOLOGIES		1 30/03/201/ Various					1,024,390	1,025,554			15.995	(15,995)					, 382	
015271-10-9	ALEXANDRIA REAL ESTATE		10/03/2017 Various			1 718 000				L	L								
			10/03/2017	11/01/2017	Various	1,718.000	1,041,549	1,024,390	, 020,001			·	(10,000)			(1, 164)	(1,164)		
015271-10-9 017175-10-0	ALEXANDRIA REAL ESTATE		10/03/2017 Various	11/01/2017	Various								(10,000)						
015271-10-9 017175-10-0 G0176J-10-9	ALEXANDRIA REAL ESTATE ALLEGHANY CORP. ALLEGION PLC		10/03/2017 Various	11/01/2017	Various	431.000	35,657	36,451	35,657			18 690				794	794	4 205	
015271-10-9 017175-10-0	ALEXANDRIA REAL ESTATE		10/03/2017 Various	11/01/2017	Various		35,657					18,690 15.817	(18,690)					4,205 4,743	
015271-10-9 017175-10-0 G0176J-10-9 G0177J-10-8	ALEGANY CORP. ALLEGION PLC ALLEGANY PLC		10/03/2017 Various 11/01/2017 CITIGROUP GLOBAL MARKETS 10/03/2017 Various	11/01/2017	Various BANK OF AMERICA/MERRILL LYNCH Various	431.000 8,720.000	35,657	36,451 2,098,042	35,657 2,081,854				(18,690)			794	794 16,188		
015271-10-9 017175-10-0 G0176J-10-9 G0177J-10-8 018581-10-8	ALEGANY CORP. ALLEGION PLC ALLEGANY PLC		10/03/2017 Various 11/01/2017 CITIGROUP GLOBAL MARKETS 10/03/2017 Various	11/01/2017	Various	431.000 8,720.000	35,657 2,100,544 2,193,287	36,451 2,098,042	35,657 2,081,854				(18,690)			794	794 16,188		

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		e	17	18	19	20	21
											12	13	14	15	16	1		_	-	1
															Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	Durina	and
fication	Description	eian		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
02079K-10-7	ALPHABET INC CLASS C	eigii		Various		. Various	5,836.000		5,395,919	5, 155, 750	(Decrease)	Accietion	71,231	(71,231)	value	Disposai	240, 169	240.169	i Gai	Dividends
0207010 10 7 111	THE THE SERIES STATES		1007 107 20 17			CITIGROUP GLOBAL MARKETS		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					1,201	(71,201)				L-10, 100		
021346-10-1	ALTABA INC		06/20/2017	Various	07/05/2017 _		24,314.000	1,212,362	1,352,194	1,212,362							139,832	139,832		
						CITIGROUP GLOBAL MARKETS														1
	ALTICE USA INC CLASS A		06/22/2017		06/22/2017		61,200.000		1,956,668	1,836,000			470.045	(470.045)			120,668	120,668	40.740	ł
02209S-10-3 023135-10-6	ALTRIA GROUP INC.		09/19/2017 09/30/2017			. Various	138,087.000		9,569,385 17,495,969	9,893,308 16,033,934			179,815 13.827	(179,815)			(323,924)	(323,924)	46,740	
020100-10-0	ANIAZON CON TING			vai ious	10/03/2017 _	CITIGROUP GLOBAL MARKETS	10,003.000	10,047,701	17,455,809	10,000,904				(10,021)			1,402,033	1,402,000		
023586-10-0	AMERCO		05/04/2017	Various	06/01/2017		1,987.000	744,975	733,654	744,975	<u> </u>						(11,321)	(11,321)		L
023608-10-2	AMEREN CORP		07/05/2017		08/29/2017		88,552.000	4,777,295	4,923,215	4,765,571			11,723	(11,723)			157,643	157,643		
000705 :	WEDLOW ALD INEO 05		07.40 : : :-	BUIL OF HEDICE	00 (02 :22 :	BANK OF AMERICA/MERRILL										1			٠	1
02376R-10-2	AMERICAN AIRLINES GROUP INC		07/31/2017 03/20/2017			LYNCH	908.000 85,853.000	45,800 5,430,542	41,227 5,612,207	45,800 5,430,542	 						(4,573) 181,665	(4,573)	91	<u> </u>
025537-10-1 025816-10-9	AMERICAN EXPRESS CO		08/01/2017		07/05/2017 .	. Various	39,933.000	5,430,542	3,400,423								181,665	181,665		t
023010-10-9	AMERICAN EXPRESS CO			vai rous		BANK OF AMERICA/MERRILL	, 500.000		, 400, 420								112, 129	112,129		
025932-10-4	AMERICAN FINANCIAL GROUP INC		09/05/2017	CITIGROUP GLOBAL MARKETS	12/01/2017		4.000	390	423	390							33	33	9	
026874-78-4	AMERICAN INTL GROUP INC		07/31/2017		08/29/2017		30,998.000	1,943,683	1,949,441	1,943,683							5,757	5,757	3,681	ļ
03027X-10-0	AMERICAN TOWER CORP		06/20/2017		08/29/2017 .		9,981.000		1,430,409	1,314,770							115,639	115,639	5,532	
030760-10-6	AMERIPRISE FINL INC		06/30/2017		08/22/2017 .	. Various	18,620.000		2,366,188	2,347,356			595	(595)			18,832 146,456	18,832	14,827	
03073E-10-5 031162-10-0	AMERISOURCEBERGEN CORP		11/01/2017 09/19/2017			Various	100,684.000	8,725,634	8,857,188 9,439,214	8,710,732 8,800,508			14,902	(14,902)			146,456	146,456	42,490	
032095-10-1	AMPHENOL CORP.		111/01/2017		12/01/2017		57,329.000	4,021,089	4,050,896	4,013,592			7,446	(7,446)			37,304	37.304	5,940	
032511-10-7	ANADARKO PETE CORP		08/02/2017		08/28/2017		132,599.000	7,075,080	6,484,102	6,956,728			118,352	(118,352)			(472,626)	(472,626)	1,691	[
03349M-10-5	ANDEAVOR		08/01/2017			Various	13,574.000	1,141,932	1,303,414	1, 141, 932							161,482	161,482	1,309	
035710-40-9	ANNALY CAPITAL MANAGEMENT IN		05/04/2017			Various	71,956.000	830,253	865,071	830,253							34,818	34,818		ļ
03674X-10-6	ANTERO RESOURCES CORP		12/11/2017			Various	86,405.000	1,739,747	1,716,776	1,739,747							(22,972)	(22,972)	0.040	ł
036752-10-3 G0408V-10-2	ANTHEM INC		09/19/2017			. Various Various	9,491.000 79.028.000	1,684,462 9,079,784	1,830,400 9.385.599	1,684,462 9,077,250			2,533	(2.533)			145,938	145,938	3,812 26,413	
037411-10-5	APACHE CORP		03/31/2017		06/02/2017		38,230.000	2,192,768	1,954,053	2.094.226			98.542	(98.542)			(140, 173)	(140, 173)	5.306	
037833-10-0	APPLE INC.		07/05/2017	Various	10/03/2017	Various	250,972.000	35,472,421	37,741,716	35,358,247			114, 174	(114, 174)			2,383,469	2,383,469	119, 176	
038222-10-5	APPLIED MATERIALS INC		09/05/2017		11/01/2017 .		99,430.000	4, 116, 210	4,356,531	4,017,085			99, 125	(99, 125)			339,446	339,446	9,598	
03852U-10-6	ARAMARK		08/01/2017			Various	29,072.000	1,085,621	1,148,332	1,085,621			00.700	(00.700)			62,711	62,711	4,336	
G0450A-10-5 039483-10-2	ARCH CAPITAL GROUP		07/05/2017 11/01/2017			Various	13, 167.000	1,261,446 1,324,725	1,279,133 1.286.571	1,237,713 1,274,982			23,733 49,743	(23,733)			41,420 11,589	41,420 11.589	7,684	t
042735-10-0	ARROW ELECTRONICS INC		09/05/2017			GOLDMAN, SACHS & CO	10,962.000	790,908	839,097	790,908				(40,740)			48 . 189	48,189		
363576-10-9	ARTHUR J GALLAGHER & CO		_05/04/2017		06/01/2017		87,077.000	4,831,350	4,880,864	4,813,020			18,330	(18,330)			67,844	67,844	16,052	
044186-10-4	ASHLAND GLOBAL INC		05/15/2017		06/01/2017	Various	6,491.000	801,352	845,561	801,352							44,209	44,209	1,460	ļ
04621X-10-8	ASSURANT I NC		09/30/2017	Various		. Various	28,578.000	2,850,005	2,873,381	2,849,419	}		586	(586)	ļ		23,961	23,961	14,437	t
00206R-10-2 049560-10-5	AT&T INCATMOS ENERGY CORP.		07/31/2017		08/29/2017 .		232,934.000	9,351,437 913,211	9, 138, 333 949, 396	9, 196, 820 900, 708			154,617	(154,617)			(58,487)	(58,487) 48,688	77,319	·
053015-10-3	AUTOMATIC DATA PROCESSING INC COM		07/03/2017		10/03/2017		77,646.000		8.117.428	7.920.000			77, 170	(77, 170)			197.428	197.428	26,533	
053332-10-2	AUTOZONE INC		02/13/2017		02/27/2017		1,845.000		1,329,287	1,392,276							(62,989)	(62,989)		[
053484-10-1	AVALONBAY CMNTYS INC		08/01/2017	Various	08/29/2017 .	. Various	23,543.000	4,304,277	4,322,221	4,293,796			10,481	(10,481)			28,425	28,425	22,433	
	AVERY DENNISON CORP		06/20/2017		08/29/2017 .		38,157.000	3, 151, 994	3,305,686	3, 151, 994							153,692	153,692	14,739	·
053807-10-3	AVNET INC		09/19/2017		11/01/2017 .		29,727.000	1,118,234	1,103,919	1,118,234			40.444				(14,315)	(14,315)	2,367	
G0692U-10-9 05722G-10-0	AXIS CAPITAL HOLDINGSBAKER HUGHES A GE COMPANY CLASS A		11/01/2017 07/05/2017		12/01/2017 .		17,731.000	1, 168, 274	1, 117, 183 1, 913, 985	1, 150, 132 2, 178, 380	<u> </u>		18, 141	(18, 141)	' 	ļ	(32,949)	(32,949)	4, 123 10, 171	t
057224-10-7	BAKER HUGHES INC		08/04/2017		07/05/2017		20,848.000	1,216,158	1,144,912	1, 152, 959			63,200	(63,200)			(8,047)	(204,393)	2.296	
060505-10-4	BANK AMER CORP COM		09/19/2017	Various	11/01/2017 .	Various	478,683.000	11,300,604	11,607,927	11,229,442			71, 162	(71, 162)			378,484	378,484	30 , 143	
064058-10-0	BANK NEW YORK MELLON CORP		11/01/2017	Various	12/01/2017	Various	30,082.000	1,572,413	1,616,452	1,572,413	ļ	ļ			ļ	ļ	44,039	44,039		ļ]
067383-10-9	BARD (C.R.) INC.		03/31/2017		04/24/2017 .	Various	15,406.000	3,772,161	4, 133, 693	3,756,030	ļ		16, 131	(16 , 131)			377,663	377,663	956	<u> </u>
068323-10-4	BARRACUDA NETWORKS INC		01/18/2017		01/18/2017 .	DIRECT	12, 152.000	285,528	277,811	285,528			4 405	/4 405			(7,717)	(7,717)	0 007	·
	BAXTER INTL INC		06/20/2017		08/29/201711/01/2017	Various	94,006.000 29,643.000	4,827,985 1,277,068	5,059,331 1,371,596	4,823,789 1,277,068			4, 195	(4, 195)			235,542 94,528	235,542 94,528	3,327 9,633	
004001-10-1	DD-1 0018		10/ 00/ 20 1/			CITIGROUP GLOBAL MARKETS		1,211,000	1,071,090		<u> </u>					ļ	, بحو , بحو	, 120 بهو	ರ, ರುರು	[
	BECTON DICKINSON		06/20/2017		07/05/2017 .		5,986.000		1, 179, 067	1 , 154 , 838							24,229	24,229	3,808	L
081437-10-5	BEMIS CO INC		03/31/2017	Various	04/25/2017 _		65,388.000	3,218,721	3, 189,600	3,200,385			18,336	(18,336)			(10,785)	(10,785)	2,470	
084423-10-2	BERKLEY W R CORP COM		10/03/2017	Various	11/01/2017	Various	17,571.000	1,202,100	1, 186, 990	1,200,990			1,110	(1,110)	L		(14,000)	(14,000)	5,569	L

				S	Showing Al	I Long-Term Bonds	s and Stocks	ACQUIRED	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
· ·	_	"		· ·		,	Ŭ		10		12	13	14	15	16	1 ''	.0		20	
											12	10	14	13	Total					
													Current	Total	Foreign					
							D 1/ 1							Total						
							Par Value						Year's	Change in	Exchange	l			Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
084670-70-2	BERKSHIRE HATHAWAY INC - CL B	U.g.:	06/30/2017		08/29/2017		22, 148.000		3,957,009	3.678.484	(200:0000)	71001011011	3.101	(3, 101)	74.40	Diopoca:	278,526	278.526		2111001100
09061G-10-1	BIOMARIN PHARMACEUTICAL INC		09/19/2017			Various	28,460.000	2,508,865	2,601,717	2,489,998			18,867	(18,867)			111,718	111,718		
09247X-10-1	BLACKROCK INC		_03/31/2017			Various	14,067.000		5,473,818	5,383,897			9,534	(9,534)			89,920	89,920	24,953	
097023-10-5	BOEING CO		06/30/2017			Various	23,498.000		5,016,167	4,268,523			842	(842)			747,645	747,645	43,397	
101137-10-7	BOSTON SCI ENTIFIC CORP COM		03/31/2017	Various	07/05/2017 .	Various	246,893.000	5,536,512	6,241,064	5,533,898			2,614	(2,614)			707, 166	707, 166		
110122-10-8	BRISTOL MYERS SQUIBB CO		09/05/2017	Various	12/01/2017 .	Various	3,325.000	181,741	194, 122	181,741							12,381	12,381	1, 119	
G1510J-10-2	BRIT AMER TOBACCO ORD GBP0.25	B	08/18/2017		11/30/2017 .		64,640.000		4, 102, 250	4,546,516						188,887	(633, 154)	(444,266)	49, 103	
	BRITISH AMERICAN TOBACCO ADR REPRE	D	07/25/2017				25,252.730		1,748,747	1,748,752							(5)	(5)	(1,280)	
Y09827-10-9	BROADCOM LTD	D	09/30/2017	Various		Various	697.000		174,276	162,201			1,260	(1,260)			12,075	12,075	453	
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		04/25/2017			Various	6,761.000		472,955	458,866						4 50-	14,089	14,089		
	BT GROUP PLC ORD GBP0.05	В	01/31/2017			BARCLAYS	20,971.000	80,884	81,800	80,884			40 700	/40 700		1,588	(672)	916	0.070	
G16962-10-5			07/05/2017			Various	14,592.000	1,083,006	1,116,058	1,064,222		<u> </u>	18,783	(18,783)		 	51,836	51,836	9,276	}
	. C.H. ROBINSON WORLDWIDE INC		06/30/2017 10/03/2017			Various	14,527.000		994,381 4,154,105	1,009,496 4,165,027			51,222 50,954	(51,222)			(15, 116)	(15,116)	5,063 10,621	
12673P-10-5	. CA TNU		10/03/201/	various	11/01/201/ .	BANK OF AMERICA/MERRILL	130,044.000	4,210,981	4, 104, 105	4, 100,027				(50,954)			(10,923)	(10,923)	10,021	
127097-10-3	CABOT OIL + GAS CORP COM		10/03/2017	CITIGROUP GLOBAL MARKETS	11/01/2017		1,425.000	37,877	39,764	37,877							1,887	1,887		
127387-10-8	CADENCE DESIGN SYSTEMS INC		07/05/2017		08/29/2017		34.847.000		1,279,095	1. 134. 154			3.139	(3.139)			144.940	144.940		
133131-10-2			07/05/2017		08/29/2017	Various			797, 170	747 .447			, 109	(0, 109)			49.724	49,724	5,505	
134429-10-9	CAMPBELL SOUP CO		09/30/2017		10/03/2017		18, 187.000		950,322	940.830			16	(16)			9.492	9,492	6,103	
14040H-10-5	CAPITAL ONE FINL CORP		09/19/2017		10/03/2017		6,833.000		623,285	596,904							26,380	26,380	1,539	
	CARDINAL HEALTH INC		.09/30/2017			Various	19,449,000		1.322.743	1.433.475			6.166	(6.166)			(110,732)	(110.732)	6.029	
143658-30-0	CARNIVAL CORP		06/30/2017	Various	08/29/2017	Various	13,920.000	908,931	949, 157	908,698			233	(233)			40,459	40,459	3,493	
F13923-11-9	CARREFOUR EUR2.50	B	07/13/2017	DIRECT		MORGAN STANLEY	2,386.000	54,828	50,227	54,828						2,498	(7,099)	(4,601)		
	CBRE GROUP INC		07/31/2017			Various	56,510.000		1,889,292	1,846,292							43,000	43,000		
	CBS CORP C LASS B		07/31/2017			Various	24,291.000		1,525,257	1,581,220							(55,962)	(55,962)	1,772	
12514G-10-8	. CDW CORP/DE		09/05/2017			Various	17,262.000		1,077,262	1,018,493			545	(545)			58,769	58,769	2, 168	
150870-10-3	CELANESE CORP		11/01/2017			Various	20,035.000	1,834,945	1,866,594	1,834,945							31,649	31,649	55	
151020-10-4	CELGENE CORP.		11/01/2017			Various	2,812.000	332,542	344,431	332,542							11,890	11,890		
15135B-10-1	CENTENE CORP		07/05/2017			Various	39,545.000		3, 183, 427	2,877,031			4,656	(4,656)			306,396	306,396	45.550	
15189T-10-7	CENTERPOINT ENERGY INC		07/05/2017 11/01/2017			Various	40,555.000	1,132,326 645,931	1, 195, 334	1,116,349			15,977	(15,977)			78,985 (151,060)	78,985 (151,060)	15,556 18,319	
156700-10-6	CENTURYLINK INC		11/01/201/	MERGER	11/30/201/ .	BANK OF AMERICA/MERRILL			494,872								(151,060)	(151,060)	18,319	
156782-10-4	CERNER CORP		11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017		661.000	43,289	46.378	43,289							3.089	3.089		
808513-10-5	CHARLES SCHWAB		07/31/2017		09/19/2017		46,709.000		1,928,589	1,869,369				(8.475)			59.220	59,220	4,992	
000010 10 0	OUR LEG OUT IND					BANK OF AMERICA/MERRILL		1,077,040	1,320,303	,000,009			,35,475	(0,473)						
16119P-10-8	CHARTER COMMUNICATIONS INC CLASS A	*******	11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017	LYNCH	9.000	3,044	3,026	3,044							(18)	(18)		
166764-10-0	CHEVRON CORP		07/05/2017	Various	08/29/2017	Various	36,484.000	3,837,153	3,903,387	3,805,828			31,325	(31,325)			97,559	97,559	56,713	
H1467J-10-4	. CHUBB LTD		09/30/2017	Various	10/30/2017	Various	26,888.000	3,625,555	3,684,893	3,602,200		ļ	23,356	(23,356)		L	82,693	82,693	16,893	<u> </u>
	CHURCH & DWIGHT CO		11/01/2017		12/01/2017 .	Various	18,917.000		943, 139	978,074			11,822	(11,822)			(34,936)	(34,936)	3,644	
125509-10-9			07/05/2017		08/29/2017 .		33,046.000		5,366,627	5,063,592							303,035	303,035	715	
171798-10-1	CIMAREX ENERGY CO		06/30/2017	Various		Various	13,468.000	1,508,994	1,391,488	1,433,033			75,961	(75,961)			(41,545)	(41,545)	131	
170005 15 1	CLUCUMUT, FINE CORF		05 (0 : :== :=	w .	00.00	CITIGROUP GLOBAL MARKETS	,													
172062-10-1	CINCINNATI FINL CORP		05/04/2017		06/01/2017 .		11,543.000	820,459		820,459				·····			(1,790)	(1,790)		
172908-10-5	CINTAS COR P COM		06/30/2017			Various	12,841.000	1,551,789	1,585,526	1,548,210			3,579	(3,579)			37,316	37,316		
	CISCO SYS INC		09/05/2017 09/30/2017			Various	135,478.000	4,431,700 782,272	4,296,635 714.843	4,338,549 781,746			93, 150 526	(93, 150)			(41,914)	(41,914)	20,682	
172967-42-4			07/31/2017				15,938.000		9,855,309	9,397,982			21.157	(326)			457,328	457.328	19,406	
1/290/-42-4	OTTONOUT INC		1/01/201/	vai ious		CITIGROUP GLOBAL MARKETS	107,000.000	9,419,138						(41, 15/)			437 , 328	457 , 328	18,400	
177376-10-0	CITRIX SYS INC	1	.05/04/2017	Various	06/01/2017	OTTIGIOGI GLODAL MANKETS	10,336.000	864,985	856,371	864,985							(8,614)	(8,614)]
177070 10 0						BANK OF AMERICA/MERRILL		,004,300									(0,014)	(0,014)		
189054-10-9	CLOROX CO	1	11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017	LYNCH	5.000	640	698	640							58	58		1
	CME GROUP INC.		07/31/2017			Various	15, 136.000		1.818.736	1,791,740							26.996	26.996	1.080	
191216-10-0			09/30/2017			Various	129,248.000		5,709,972	5,544,517			4,699	(4,699)			165,455	165,455		
SBD4D9-42-3	COCA COLA EUROPEAN PARTNERS PLC	В	03/30/2017			GOLDMAN, SACHS & CO	3,352.000	126,440	130,655	126,440						13,847	(9,632)	4,215	3,234	
	COGNIZANT TECHNOLOGY SOLUTIONSCL A		09/05/2017			Various	39,924.000		2,620,101	2,305,300							314,801	314,801	5,510	<u> </u>
	COLGATE PALMOLIVE CO		08/01/2017			Various	24,517.000	1,808,337	1,747,676	1,808,337							(60,661)	(60,661)	9,800	
	COLONY NORTHSTAR INC CLASS A			Various	11/01/2017 .	Various	95,376.000	1,319,932	1,239,106	1,316,123			3,808	(3,808)			(77,017)	(77,017)	686	
20030N-10-1	COMCAST CORP NEW CL A	1	11/01/2017	Various	12/01/2017	Various	154,011.000	5,833,317	6,183,091	5.817.672	1	L	15.645	(15,645)			365.419	365.419	22,225	

				S	Showing A	II Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
ldenti-		For-			Disposal		Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign			Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
205306-10-3	COMPUTER PROGRAMS SYSTEMS			STOCK DIV.	06/16/2017		4,310.000	144,561	139,251	144,561							(5,310)	(5,310)		
205887-10-2 20605P-10-1	CONAGRA BRANDS INC		09/30/2017				29,046.000 56,444.000	1,013,866 7,507,964	982,407 7,260,600	1,013,790 7,392,467			115,497	(76) (115,497)			(31,383)	(31,383)	6, 172	
20825C-10-4	CONOCOPHILLIPS		06/30/2017				106,607.000	5,338,794	5,016,407	5, 173, 131			165,663	(165,663)			(156,724)	(156,724)	19.171	
209115-10-4	CONSOLIDATED EDISON INC		07/05/2017		08/29/2017	Various	13,034.000	1,077,488	1,097,904	1,052,324			25, 164	(25, 164)			45,580	45,580	8,800	
21036P-10-8	CONSTELLAT ION BRANDS INC CL A		07/27/2017		08/17/2017	GOLDMAN, SACHS & CO	4,796.000	934,843	946,847	934,843							12,004	12,004	2,494	
212015-10-1 216648-40-2	CONTINENTAL RESOURCES INC OK		09/19/2017		10/30/2017		100,342.000	4,955,128	4,564,238	4,830,094			125,033	(125,033)			(265, 856)	(265,856)		
	CORNING IN C COM		05/04/2017		11/01/2017	Various	4,067.000 122,670.000	815,433	892,998 3,560,090		 		 				77,565 91,646	77,565 91,646	17,278	
22160K-10-5	COSTCO WHS L CORP NEW COM		09/19/2017		10/30/2017		69,361.000	11,384,998	11,491,264	11,209,882			175, 116	(175, 116)			281,382	281,382	127,012	
						BANK OF AMERICA/MERRILL				, ,				,,			,	, ,		
22822V-10-1	CROWN CASTLE INTERNATIONAL REIT CO		10/03/2017		11/01/2017		14,372.000	1,423,332	1,452,280	1,423,332							28,948	28,948		
228368-10-6 126408-10-3	CROWN HOLDINGS INC		06/20/2017 07/31/2017		08/29/2017		122,287.000	6,612,196 1,973,779	6,802,427 2,284,857	6,571,402 1.959.417			40,794 14,362	(40,794)			231,025	231,025	11,301	·
	CUMMINS IN C COM		09/05/2017		11/01/2017			1,276,879	1,285,334	1,276,675			14,362	(205)					12,909	
	CVS HEALTH CORPORATION		11/01/2017				58,754.000	4,684,507	4,563,872	4,640,568			43,940	(43,940)			(76,696)	(76,696)	28,084	
	D R HORTON INC COM		07/31/2017				88,352.000	2,779,263	2,981,448	2,779,263							202, 185	202, 185	9,099	
	DANAHER CO RP COM		09/05/2017				8.000	664	692	664							28	28	1	
237194-10-5 23918K-10-8	DARDEN RESTAURANTS INC		08/01/2017			Various	13,609.000 21,355.000	1, 174, 305 1, 423, 467	1,168,097 1,309,693	1,174,023 1,398,056			282 25,411	(282)			(5,926)	(5,926)	7,081	
	DCP MIDSTREAM LP		1.09/30/2017				15.444.000	572. 183		572.183			23,411	(23,411)			32.891	32.891		
244199-10-5	DEERE & CO.		09/30/2017				13,386.000	1,630,291	1,552,334	1,630,287			4	(4)			(77,953)	(77,953)	292	
G27823-10-6	DELPHI AUTOMOTIVE PLC		12/05/2017				2, 104.000	220,226	220,226	220,226										
	DELTA AIR LINES, INC.		09/30/2017		11/01/2017		95, 148.000	4,643,805	4,696,889	4,523,156			120,649	(120,649)			173,732	173,732	23,943	
	DEVON ENERGY CORP	-	03/31/2017		06/02/2017		72,220.000 48,945.000	3,345,939 5,031,459	2,937,555 4,962,991	3,209,618 5,031,459			136,321	(136,321)			(272,063)	(272,063)	2,052	
	DIGITAL REALTY TRUST INC		11/01/2017		12/01/2017		9.867.000	1.148.410	1, 160, 664	1.111.736			36,674	(36,674)			48.928	48.928	5.889	
254709-10-8	DISCOVER FINL SVCS		09/12/2017	Various	12/06/2017	Various	52,524.000	3,325,866	3,208,398	3,325,866							(117,469)	(117,469)	15, 196	
	DISCOVERY COMMUNICATIONS INC		07/31/2017		08/29/2017		204,490.000	5,681,364	5,506,236	5,681,364							(175, 128)	(175, 128)		
254687-10-6 256746-10-8	DISNEY WALT CO		11/01/2017		12/01/2017	Various	36,425.000 67,640.000	3,980,375 5,278,913	3,857,325 5,105,369	3,861,979 5,153,670			118,396	(118,396)			(4,655)	(4,655) (48,301)	26,055	
	DOMINION ENERGY INC		00/30/201/		09/19/2017		25,614.000	1,947,627	1,916,217	1,938,725			8,902	(8,902)			(48,301)	(22,508)	9,963	
260543-10-3	DOW CHEM CO		08/01/2017		09/01/2017		127,618.000	7,870,100	7,987,033	7,850,383			19,717	(19,717)			136,650	136,650	26,071	
	DR PEPPER SNAPPLE GROUP INC		11/01/2017		12/01/2017		32,346.000	3,029,241	3,088,783	3,029,241							59,542	59,542		
	DTE ENERGY CO		10/03/2017		12/01/2017		13,383.000	1,408,758	1,491,929	1,397,020			11,738	(11,738)			94,910	94,910	5,993	
	DUKE ENERGY HLDG CORP		07/05/2017 _07/05/2017		09/01/2017		67,912.000 33,197.000	5,501,412 949,623	5,679,828 973,422	5,501,412 925,347			24,276	(24,276)			178,416 48,075	178,416 48,075	32,837 6,076	
	DXC TECHNOLOGY COMPANY		1.04/03/2017					23,483	25.444	23,483				(24,270)			1,961	1,961	,0,010	
277432-10-0	EASTMAN CH EM CO COM		04/25/2017	Various	05/02/2017	Various	5,927.000	470,898	473,705	470,898							2,807	2,807		
G29183-10-3	EATON CORP PLC		09/30/2017	Various	10/03/2017		18,375.000	1,439,318	1,310,094	1,438,150			1, 168	(1,168)			(128,056)	(128,056)	10,984	
278265-10-3	EATON VANCE CORP		07/05/2017	Variana	08/01/2017	BANK OF AMERICA/MERRILL	35.331.000	1.605.387	1.712.852	1.605.387			1				107.465	107 . 465	7,636	1 1
	EBAY INC		07/05/201/				114,167.000	1,605,387	1,712,852		 		3.478	(3,478)			107 , 465	107,465		†
	EDGEWELL PERSONAL CARE		03/31/2017		07/05/2017		72,277.000	5,502,129	5,479,554	5,408,000			94, 129	(94, 129)			71,554	71,554		
281020-10-7	EDISON INTL		07/05/2017				17,365.000	1,379,724	1,402,701	1,356,025			23,699	(23,699)			46,676	46,676	5,320	
	ELI LILLY & CO		09/19/2017		10/03/2017		26, 113.000	2, 107, 056	2,058,010	2,105,832			1,224	(1,224)			(47,822)	(47,822)	13,385	ļ
	ENABLE MIDSTREAM PARTNERS LP UNITS ENBRIDGE INC		01/20/2017				55,843.000 52.063.440	894, 142	894,065							36.371	(77)	(77).	17,926 63,025	
	ENERGY TRANSFER PARTNERS UNITS	D	02/2//2017					3,838,736	3.589.796	3,838,736						ا /ه, ناهــــــــــــــــــــــــــــــــــــ	(248,940)	(248,940)	4.411	
29364G-10-3	ENTERGY CORP		10/03/2017	Various	11/01/2017	Various	13,412.000	1,057,774	1,066,967	1,026,700			31,074	(31,074)			40,267	40,267	11,081	
	ENTERPRISE PRODUCTS PARTNERS		03/31/2017		06/02/2017	Various	120,531.000	3,328,666	3,353,635	3,325,318			3,348	(3,348)			28,317	28,317	55,824	
	EOG RESOUR CES INC COM		07/31/2017		08/29/2017		133, 188.000	13,486,850	12,568,205	13, 130, 799			356,051	(356,051)			(562,594)	(562,594)	19,878	
	EQT CORPORATION		06/30/2017		07/05/2017		128,560.000 3,551.000	8, 129, 090 921, 168	7,670,546 943,588	7,935,352 915,359			193,739 5.809	(193,739)			(264,806)	(264,806) 28,229	2,517 4.933	
	ESTEE LAUDER COS.		03/31/2017		07/05/2017		69,849.000	5.465.815	5,943,710	5.460.172	ļ		5.642	(5,642)			483.537	483.537	16.850	
G3223R-10-8	EVEREST RE GROUP LTD		06/30/2017	Various	08/29/2017	Various	4,265.000	1,038,169	1,100,635	1,037,959			210	(210)			62,676	62,676	4,079	
30040W-10-8	EVERSOURCE ENERGY		10/03/2017		12/01/2017		18,349.000	1, 116, 791	1, 159, 422	1,116,791							42,631	42,631		

SCHEDULE D - PART 5

Bends and Stocks ACQUIRED During Year and Fully DISPOSED OF During Current Year

				5	Showina A	II Long-Term Bonds	and Stocks	ACQUIRE	Durina Yea	ar and Fully	DISPOSED	OF During	Current Ye	ear						
1	2	3	4	5	6	7	8	g	10	11				Carrying Value	2	17	18	19	20	21
'		5	-	3	0	,	O	3	10	11	12	13	14	15	16	''	10	13	20	1 2' '
											12	13	14	15	_					1
															Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							,										D " '			
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
lication	Description	eigii	Acquired	Name of Vendor	Date	BANK OF AMERICA/MERRILL	(Olock)	Actual Cost	Cialion	Disposai	(Decrease)	Accretion	riecognized	10 - 14)	value	Disposai	Disposai	Disposai	i cai	Dividends
30161N-10-1	EXELON CORP COM		10 /02 /2017	Various	11/01/2017		1,405.000	52,734	56.402	52,734							3,668	3,668		1
302130-10-9	EXPEDITORS INTL WA INC COM			Various	10/03/2017		19,704.000	1,088,475	1,108,381	1,087,972			503	(503)			20,409	20,409	6,288	ſ
30219G-10-8	EXPRESS SCRIPTS HOLDING CO			Various	12/01/2017		27,135.000	1,684,377	1,661,050	1,684,101			276	(276)			(23,050)	(23,050)		I
30231G-10-2	EXXON MOBIL CORP				08/29/2017	vai ious	69,622.000	5,663,606	5.349.244	5.616.997			46.609	(46,609)					77.040	f
			07/05/201/	Various									46,609	(46,609)			(267,753)	(267,753)	77,340	f
315616-10-2	F5 NETWORKS INC			Various	08/29/2017		23,628.000	3,055,891	3,074,495	3,055,891			16.194	(16.194)			18,604	18,604		t
30303M-10-2	FACEBOOK INC			Various	11/01/2017	GOLDMAN. SACHS & CO.		14,803,042	16,334,666	14,786,848 846,274			16, 194	(16, 194)	·	·	1,547,818	1,547,818		l
311900-10-4	FASTENAL CO			Various			18,725.000	846,274	816,486		·	<u> </u>	}		}	}	(29,789)	(29,789)		f
31428X-10-6	FEDEX CORP			Various	11/01/2017		8,209.000	1,701,753	1,722,846	1,701,753	·	<u> </u>	44 475	(44 475)	}	}	21,093	21,093	40.051	f
31620M-10-6	FIDELITY N ATL INFORMATION SVC COM		07/31/2017		09/19/2017		104,896.000	8,311,881	8,774,036	8,297,706			14, 175	(14, 175)			476,330	476,330	18,954	l
316773-10-0	FIFTH THIRD BANCORP		09/05/2017			Various	120,470.000	2,987,776	3,076,339	2,987,776							88,563	88,563	4,952	f
318916-10-3	FIRST BANCSHARES INC		10/2//2017	Various	10/2//2017	JONES TRADING	19,044.000	552,276	576,639	552,276							24,363	24,363		t
	FIRST INTERNET BANGET			VEEE DOINETTE	00 (42 :== :=	BANK OF AMERICA/MERRILL					I				l					1
320557-10-1	FIRST INTERNET BANCORP ORD		09/15/2017		09/18/2017		2,610.000	75,690	76,091								401	401		t
337738-10-8	FISERV INC COM		11/01/2017		12/01/2017		30,615.000	3,579,633	3,775,847	3,558,338			21,295	(21,295)			217,509	217,509		
339041-10-5	FLEETCOR TECHNOLOGIES I		09/19/2017		10/30/2017		15,786.000	2,355,321	2,311,373	2,318,852			36,468	(36,468)			(7,480)	(7,480)		t
Y2573F-10-2	FLEXTRONICS INTERNATIONAL	D		Various	11/01/2017		71, 130.000	1, 131, 856	1, 163, 140	1, 128, 672			3, 184	(3, 184)			34,468	34,468		t
343412-10-2	FLUOR CORP		09/19/2017		11/01/2017		24,082.000	1, 142, 586	1, 158,093	1, 138, 342			4,245	(4,245)			19,751	19,751		
31620R-30-3	FNF GROUP INC		11/01/2017		12/01/2017		12,686.000	492,906	512,498	492,906							19,592	19,592		
344849-10-4	FOOT LOCKER INC		06/30/2017	Various	07/05/2017	Various	14,636.000	1,014,825	766,815	780,659			234, 166	(234, 166)			(13,844)	(13,844)	772	†
	FORD MTR C 0 DEL COM PAR U	J																		1
345370-86-0			09/05/2017	Various	11/01/2017	Various	62, 182.000	696,633	663,624	695,988			645	(645)			(32,364)	(32,364)	8,700	+
						BANK OF AMERICA/MERRILL														1
34964C-10-6	FORTUNE BRANDS HOME AND SECURITY INC		11/01/2017		12/01/2017		562.000	36,642	37,943	36,642							1,300	1,300	101	
354613-10-1	FRANKLIN RES INC		08/01/2017	Various	08/29/2017		30,853.000	1,307,720	1,312,847	1,307,720							5, 128	5, 128	3,809	t
						BANK OF AMERICA/MERRILL														1
35671D-85-7	FREEPORT MCMORAN INC		11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017		2,962.000	42,997	41,778	42,997							(1,219)	(1,219)		
						BANK OF AMERICA/MERRILL														1
H2906T-10-9	GARMIN LTD			Various	06/01/2017		14,984.000	765,841	790 , 164	765,841							24,323	24,323		t
369550-10-8	GENERAL DYNAMICS CORP			Various	10/03/2017	Various	41,943.000	7,996,140	8, 146, 227	7,907,912				(88,228)			238,315	238,315	26,977	+
369604-10-3	GENERAL EL EC CO COM			Various	11/30/2017		239, 267.000	6,984,503	6,070,544	6,835,164			149,338	(149,338)			(764,620)	(764,620)	35,358	
370334-10-4	GENERAL MLS INC			Various	07/05/2017		74,738.000	4,494,567	4,336,412	4,396,538			98,029	(98,029)			(60, 125)	(60, 125)	11,392	
37045V-10-0	GENERAL MOTORS CO			Various	08/29/2017		55,727.000	1,906,646	1,964,522	1,906,646	ļ	ļ	 		}	}	57,876	57,876	11,886	t
372460-10-5	GENUINE PARTS CO		09/19/2017	Various	10/03/2017		16,721.000	1,537,799	1,436,411	1,529,407	ļ	ļ		(8,391)	ļ	ļ ļ	(92,997)	(92,997)	5,218	t
36174X-10-1	GGP_INC		01/27/2017		11/30/2017	Various	24, 190.000	618,623	568,381	618,623							(50,241)	(50,241)	15,965	t
375558-10-3	GILEAD SCIENCES INC			Various		Various	36,207.000	2,427,013	2,616,012	2,427,013							188,999	188,999	12,419	t
37940X-10-2	GLOBAL PAYMENTS INC.			Various		Various	76,379.000	5,714,088	6, 193, 048	5,714,088					ļ		478,959	478,959	575	
38141G-10-4	GOLDMAN SA CHS GROUP INC		11/01/2017		12/01/2017	Various	21,287.000	4,741,492	4,759,783	4,738,349	ļ	ļ	3, 142	(3, 142)	ļ	ļ ļ	21,434	21,434	9,688	t
382550-10-1	GOODYEAR T IRE AND RUBBER COM		08/01/2017		09/01/2017	Various	49,258.000	1,610,375	1,584,379	1,610,375							(25,996)	(25,996)		t
384802-10-4	GRAINGER W W INC		09/19/2017		11/01/2017		19,807.000	3,658,871	3,334,674	3,658,871							(324, 197)	(324, 197)	24,492	
405217-10-0	HAIN CELESTIAL GROUP INC		03/31/2017		06/28/2017		76,433.000	2,974,370	2,736,169	2,843,308			131,062	(131,062)			(107, 139)	(107, 139)		
413875-10-5	HARRIS CORP.		05/04/2017		06/01/2017		7,757.000	849,483	879, 157	849,483	ļ				ļ	ļ	29,675	29,675	4,095	
416515-10-4	HARTFORD FINANCIAL SVCS GRP		05/03/2017		06/20/2017		37,962.000	1,845,547	1,912,594	1,845,547							67,047	67,047	8,731	
418056-10-7	. HASBRO INC COM		11/01/2017		12/01/2017		17,660.000	1,810,526	1,764,448	1,807,955			2,571	(2,571)			(43,507)	(43,507)		
40412C-10-1	HCA Healthcare Inc		09/19/2017		10/03/2017		49,657.000	4,070,928	4,051,752	4,070,928					L		(19, 177)	(19, 177)		ļ
W41422-10-1	HENNES & MAURITZ SEKO.25'B'	B	03/31/2017	Various	06/13/2017	Various	2, 193.000	57,781	53,975	56,248	ļ	ļ	1,533	(1,533)	ļ	1,353	(3,626)	(2,273)	1,044	ļ
			1			BANK OF AMERICA/MERRILL														1
426281-10-1	HENRY JACK & ASSOCIATES		09/05/2017	CITIGROUP GLOBAL MARKETS	11/01/2017		4.000	407	439	407							32	32	1	
1			1			BANK OF AMERICA/MERRILL														1
427866-10-8	HERSHEY COMPANY			Various	12/01/2017		9,880.000	1,050,502		1,050,502	ļ		ļ	L	ļ	ļ ļ	(4,716)	(4,716)	249	ļ
42824C-10-9	HEWLETT PACKARD ENTERPRISE			Various	08/29/2017		253,954.000	5,497,713	5,239,619	5,497,713			ļ		ļ	L	(258,094)	(258,094)	9,071	
436440-10-1	HOLOGIC, INC.			Various	09/01/2017		36,435.000	1,611,959	1,497,604	1,611,915			44	(44)			(114,312)	(114,312)		ļ
437076-10-2	HOME DEPOT INC			Various	09/19/2017		68,740.000	10,052,072	10,268,361	10,018,599			33,473	(33,473)	L		249,762	249,762	39, 175	
438516-10-6	HONEYWELL INTERNATIONAL INC			Various	08/29/2017		50,487.000	6, 158, 656	6,438,605	6, 121, 126			37,530	(37,530)	<u> </u>	L	317,479	317,479	23, 159	L
440452-10-0	HORMEL FOODS CORP		11/01/2017	Various	12/01/2017	Various	48,973.000	1,668,175	1,625,245	1,665,170			3,005	(3,005)			(39,925)	(39,925)	192	L
44107P-10-4	HOST HOTELS & RESORTS INC		09/05/2017	Various	11/01/2017	Various	62,438.000	1, 143, 712	1, 103, 730	1, 139, 254			4,458	(4,458)			(35,524)	(35,524)	7,624	ļ
40434L-10-5	HP INC		09/05/2017	Various	11/01/2017	Various	87,819.000	1,601,694	1,677,203	1,544,359			57,336	(57,336)			132,845	132,845	6,378	L
444859-10-2	HUMANA INC COM		08/01/2017		08/29/2017	Various	4,731.000	1, 108, 909	1, 199, 761	1,108,909					L	L	90,852	90,852	1,835	L

				5	Showina Al	II Long-Term Bonds	and Stocks	ACQUIRED	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
•		_	-								12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or.			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
	HUNT TRANSPORT SVC	Cigii	07/31/2017		08/23/2017 .		27,485.000		2,529,093	2,504,036		ACCICION	51,518	(51,518)	Value	Бізрозаі	25,057	25.057	6, 182	Dividends
	HUNTINGTON INGALLS INDUSTRIES INC		07/05/2017		08/01/2017		6,045.000		1,231,289	1, 142,880			40,570	(40,570)					2,414	
E6165F-16-6	IBERDROLA	B	07/20/2017	Various	11/30/2017 .	Various	55, 173.840	427,369	433,786	427,369						12,218	(5,800)	6,418		
	ICHOR HOLDINGS		11/21/2017			DIRECT	19,894.000		535,825	582,443							(46,617)	(46,617)		
452308-10-9	ILLINOIS TOOL WKS INC		08/01/2017			Various	57,253.000	7,723,408	7,881,332	7,676,627			46,781	(46,781)			204,706	204,706	22,930	
G47791-10-1 457187-10-2	INGERSOLL-RAND PLCINGREDION INC		09/05/2017			Various	14,479.000	1,249,665 1,048,404	1,246,241 1,028,322	1,249,665 1,040,695			7,709	(7.709)			(3,424)	(3,424)	3,577 3,119	
458140-10-0	INTEL CORP		09/05/2017		11/01/2017	Various	91,574.000		3, 191, 591	3,117,258			150,328	(150,328)			74,332	74,332	32, 193	
45866F-10-4	INTERCONTINENTALEXCHANGE GROUP INC		03/31/2017		07/05/2017 .	Various	96,226.000	5,522,471	5,840,443	5,513,960			8,511	(8,511)			326,483	326,483	10,536	
	INTERDIGITAL INC		09/30/2017	Various	11/28/2017 .	Various	727.000	58,552	54,235	53,616			4,936	(4,936)			618	618	473	
459200-10-1	INTERNATIONAL BUSINESS MACHINES CORP		10/03/2017		11/01/2017 .		40,326.000	6,688,101	6,320,388	6,603,695			84,405	(84,405)			(283, 307)	(283,307)	41,738	
460146-10-3 460690-10-0	INTERNATIONAL PAPER CO		11/01/2017		12/01/2017 .		31,086.000	1,674,666	1,673,750	1,674,475		}	192	(192)			(725)	(725)	9,717	
	INTERPUBLIC GROUP OF COS INCINTUIT INC.		08/01/2017 09/05/2017			Various	75,012.000	1,829,394 1,748,638	1,684,887 1,776,142	1,829,394 1,696,410	 	 		(52,229)	 		(144,507)	(144,507) 79,732	6,341 3,533	
	INTUITIVE SURGICAL INC		08/01/2017			Various	1,451.000		1,435,825	1,365,347				(52,225)			70,478	70,478	, 500	
	JACOBS ENGINEERING GROUP INC		_09/05/2017		10/03/2017	Various	20,652.000	1,116,665	1,077,302	1, 115,089			1,577	(1,577)			(37,787)	(37,787)	4,348	
G50871-10-5	JAZZ PHARMACEUTICALS PLC		03/20/2017	Various	07/05/2017 .		16,041.000	1,962,681	2,521,373	1,962,681							558,692	558,692		
475000 40 0	ELD WENT HOLDING THE		04 (07 (00 47	ALTHORNIA OLORU MARKETO	04 (07 (0047	BANK OF AMERICA/MERRILL	4 070 000	100 510	444 400	100 510							40.040	40.040		
	JELD WEN HOLDING INC		01/27/2017		01/27/2017 .		4,370.000		111,428 9,786,241	100,510 9,481,358			56,385	(56,385)			10,918	10,918	47,869	
	JOHNSON CONTROLS INTERNATIONAL PLC		09/30/2017		10/30/2017 .		107.567.000	4.564.185	4.525.951	4.550.896			13.289	(13,289)			(24,945)	(24,945)	7.352	
	JP MORGAN CHASE & CO		06/20/2017			Various	161,869.000	14,236,754	14,698,348	14, 194, 328			42,425	(42,425)			504,019	504,019	37,505	
	JUNIPER NETWORKS INC		11/01/2017			Various	43,869.000	1,221,421	1,203,954	1,221,021			400	(400)			(17,067)	(17,067)	261	
	K2M GROUP HOLDINGS INC		03/08/2017			DIRECT	22,617.000	453,245	439,398	453,245							(13,847)	(13,847)		
494368-10-3	KIMBERLY-CLARK CORP		11/01/2017	Various	12/01/2017 .	Various BANK OF AMERICA/MERRILL	10,887.000	1,411,808	1,331,248	1,402,935			8,872	(8,872)			(71,688)	(71,688)		
49456B-10-1	KINDER MORGAN INC DEL		10/03/2017	Various	11/01/2017	LYNCH	60,327.000	1, 140, 167	1, 161, 164	1,140,167							20,997	20,997	363	
101000 10 1	KINDEN MONOW THO DEE					BANK OF AMERICA/MERRILL		, 140, 101	1, 101, 104	, 140, 101							20,007	20,007		
482480-10-0	KLA TENCOR CORP		11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017 .	LYNCH	384.000	40,378	39,883	40,378							(494)	(494)	227	
504044 40 4	VD00FD 00		00/40/0047		00 (00 (00 17	BANK OF AMERICA/MERRILL	00 004 000	4 000 750	4 070 000	4 000 750							(40.500)	(40, 500)		
	KROGER CO		02/13/2017		03/08/2017 .	LYNCH	32,821.000		1,070,232 8,229,346	1,088,758 7,947,945			5.970	(5.970)			(18,526)	(18,526)		
	LABORATORY CORP AMER HLDGS		10/03/2017		11/01/2017		8,027.000	1,144,510	1,205,791	1,142,885			1,626	(1,626)			62,906	62,906		
	LAM RESEARCH CORP.		07/05/2017			Various	9,370.000	1,391,111	1,502,606	1,344,111			47,001	(47,001)			158,496	158,496	2,016	
	LAND SECURITIES GROUP REIT PLC	В	10/24/2017			Various	94,668.750		1,281,677	1,546,212						12,074	(276,609)	(264,535)		
516806-10-6 517834-10-7	LAREDO PETROLEUM HOLDINGS INC		03/03/2017			STOCK DIV.	18,700.000	260,753	257,901 5,652,688	260,753			0.004	(0.004)			(2,852)	(2,852)	4E 050	
	LAS VEGAS SANDS CORP		03/31/2017 07/05/2017			Various	101,455.000		1.204.804	5,566,248 1,130,101			2,801	(2,801)			86,440 74,703	86,440 74,703	45,056 2.048	
	LEGGETT & PLATT INC		09/30/2017			Various	90,854.000		4,528,464	4.511.595		<u> </u>	6.030	(6.030)			16,868	16.868	4.456	
526057-10-4	LENNAR COR P CL A		11/09/2017		12/01/2017	Various	18,011.000	944,276	933,463	944,276							(10,813)	(10,813)	734	
	LENNAR CORP CLASS B		11/09/2017	DISTRIBUTION		Various	13.500		684	612							71	71		
	LENNOX INTERNATIONAL INC		08/01/2017			Various	3, 195.000	546,633	522,003	546,633		ļ	}		}	 	(24,630)	(24,630)		
527288-10-4	LEUCADIA NATIONAL C		05/04/2017	Various	06/01/201/ .	GOLDMAN, SACHS & CO UNION BANK OF SWITZERLAND	31,003.000	797,002	773,043	797,002							(23,959)	(23,959)		
SB01VZ-N9-9	LG DISPLAY LTD	B	02/22/2017	UNION BANK OF SWITZERLAND	09/05/2017	UNION DANK OF SWIIZERLAND	1,092.000	27 , 488	30,583	27,488						282	2,814	3.096		
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		09/30/2017			Various	9,046.000		396,698	371,529			558	(558)			25, 169	25,169		
	LIBERTY MEDIA LIBERTY SIRIUSXM COR		08/01/2017		09/01/2017 .	Various	19,670.000		853,600	894,253							(40,654)	(40,654)		
531172-10-4	LIBERTY PROPERTY TRUST		10/03/2017			Various	20,722.000	865,306	868,024	845, 147			20 , 159	(20, 159)			22,878	22,878	6,835	
534187-10-9 539830-10-9	LINCOLN NA TL CORP IN COM LOCKHEED MARTIN CORP		05/03/2017 11/01/2017			Various	73,930.000 25,883.000	5,037,771 6,865,415	5,000,528 7,035,987	5,031,053 6,837,531		}	6,718 27.884	(6,718)			(30,525) 198,456	(30,525) 198.456	533	
	LOEWS CORP		09/19/2017			Various	25,883.000		1,035,987	1,272,544	 	<u> </u>	27,884	(27,884)				21,742	1,682	
	LOWES COS INC USDO.50 .		06/30/2017			Various	95,335.000		7,333,575	6,941,522			75,898	(75,898)			392,053	392,053	34,322	
N53745-10-0	LYONDELLBASELL INDUSTRIES CLASS A		_07/31/2017	Various	08/29/2017	Various	38,275.000	3,232,069	3, 179, 245	3,232,069							(52,824)	(52,824)	20,017	
	M & T BANK CORP		09/19/2017			Various	19,284.000		3,113,044	3,054,953	ļ	ļ	28,761	(28,761)	ļ	ļ	58,091	58,091	6,620	ļl
	MANHATTAN ASSOCIATES		03/27/2017				1,689.000	84,303	78,873			·					(5,430)	(5,430)	7 0.0	
	MARATHON OIL CORP		09/05/2017	Various	10/03/2017 .	Various	10,215.000		1,097,110 1,831,963	1,049,293 2,015,740			102, 176	(102, 176)			47,817 (183,776)	47,817	7,048 5,008	
	MARATHON OIL CORP		09/05/2017		11/01/2017	Various	10,253.000		517,862	539, 178			3,405	(3,405)			(21,316)	(21,316)	3,678	

				S	Showing Al	I Long-Term Bonds	and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C)	17	18	19	20	21
											12	13	14	15	16					1
															Total					1
													Current	Total	Foreign					1
							Par Value						Year's	Change in	Exchange				Interest	1
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
571903-20-2	MARRIOTT I NTL INC NEW CL A	cigii	05/03/2017			Various	27,033.000	2,521,791	2,749,031	2,521,791	(Decrease)	71001011011	riccognizca	10 14)	Value	Disposai	227,240	227,240	9,250	Dividends
571748-10-2	MARSH + MCLENNAN COS INC		05/04/2017			Various	145, 123.000	10,231,442	10,575,724	10,202,868			28,574	(28,574)			372,856	372,856	54,809	
G5876H-10-5	MARVELL TECHNOLOGY GROUP INC		08/01/2017	CITIGROUP GLOBAL MARKETS		Various	55, 165.000	869,952	915,871	869,952							45,919	45,919		
57636Q-10-4	MASTERCARD INC CLASS A		06/30/2017			Various	71, 191.000		8,437,587	7,943,487			14,443	(14,443)			494 , 100	494, 100	16,222	ļ
577081-10-2	MATTEL INC COM		03/31/2017	Various	04/25/2017 .	Various	85,522.000	2,229,282	1,962,893	2,201,180			28 , 102	(28, 102)			(238, 287)	(238, 287)		
57772K-10-1 579780-20-6	MAXIM INTEGRATED PRODUCTS		08/01/2017	CITIGROUP GLOBAL MARKETS		Various	21,113.000 9,607.000	964,231 988,763	946,592 919,266	964,231 935,019			53.744	(53.744)			(17,639)	(17,639)	1,853 4,515	
580135-10-1	MCDONALDS CORP		07/05/2017			Various	20,109.000	2,819,505	3,022,228	2,819,424			81	(81)			202,803	202,803	15,784	
	MCKESSON CORP			GOLDMAN, SACHS & CO.		. MORGAN STANLEY		1,339,513	1,306,943	1,339,513							(32,570)	(32,570)		[
						BANK OF AMERICA/MERRILL														1
58502B-10-6	MEDNAX INC		05/04/2017		06/01/2017 .		12,754.000	765, 121	709,553	765, 121							(55, 568)	(55,568)		
G5960L-10-3	MEDTRONIC PLC			Various	12/01/2017 .		44,202.000	3,559,145	3,534,881	3,513,341	. }		45,804	(45,804)			21,540	21,540	13,041	t
58933Y-10-5 592688-10-5	MERCK & CO. INC		08/01/201/	Various	12/01/2017 .	Various	143,638.000	9, 133, 380 1, 165, 651	9,074,061 1,319,015	9,094,426 1,164,879			38,954 772	(38,954)			(20,364)	(20,364)	27,545	t
	MICHAEL KORS HOLDINGS LTD.	D	02/01/2017			GOLDMAN, SACHS & CO.	5,629.000	1, 165, 651					12	(112)			(29,543)	(29,543)		·
	MICRO FOCUS INTERNATIONAL ADR PLC	D	09/01/2017	DISTRIBUTION		Various	246.640	6,754	8,316	6,754							1,562	1,562		
595017-10-4	MICROCHIP TECHNOLOGY INC		07/05/2017		08/29/2017		11,958.000	976,659	993,225	925,318			51,341	(51,341)			67,907	67,907	4,200	ļ
	MICRON TEC HNOLOGY INC COM		09/19/2017		10/03/2017 .		43,594.000	1,327,620	1,357,114	1,327,620							29,494	29,494		
594918-10-4	MICROSOFT CORP		07/05/2017	Various	08/29/2017 .	Various	137,772.000	9,337,371	9,919,342	9,313,461			23,910	(23,910)			605,882	605,882	76,926	
E0E00 I 10 0	MID AMERICA APT		11/01/2017	CITIGROUP GLOBAL MARKETS	12/01/2017	BANK OF AMERICA/MERRILL	370.000	38 . 151	38.048	38 . 151							(103)	(103)		1
606710-10-4	MITEL NETWORKS CORP	Δ	11/01/2017		11/21/2017 .		55,029.000	456,200	443.776	456,200							(103)	(12.424)		t
608190-10-4	MOHAWK INDUSTRIES INC	n	06/30/2017			Various	4,743.000	1,108,282	1, 165, 417	1,107,707			576	(576)			57,710	57.710		
60855R-10-0	MOLINA HEALTHCARE INC		03/31/2017	Various	05/02/2017 _	Various	47,371.000	2,319,833	2,555,184	2,201,385			118,448	(118,448)			353,799	353,799		
60871R-20-9	MOLSON COORS BREWING CO. CL B		09/30/2017	Various		Various	35,832.000	3,516,836	3,454,036	3,507,318			9,518	(9,518)			(53,283)	(53,283)	2,938	ļ
609207-10-5	MONDELEZ INTERNATIONAL INC		08/02/2017	BANK OF AMERICA/MERRILL LYNCH		Various	47,365.000	2,076,322	2,002,677	2,076,322	!						(73,645)	(73,645)		ł
615369-10-5 617446-44-8	MOODYS CORP		10/03/2017 07/31/2017			Various Various	9,082.000 20.197.000	1, 102, 274 947, 462	1, 197, 135 927, 764	1, 102, 274 947, 462							94,861	94,861		
620076-30-7	MOTOROLA SOLUTIONS INC		05/03/2017		08/22/2017 .		62,619.000	5, 182, 808	5,261,254	5, 182, 808							78.446	78.446	18,287	
	MPLX COMMON UNITS		03/31/2017			Various	60,747.000	2, 177, 949	2,211,411	2, 177, 465			483	(483)			33,946		32,206	[
55354G-10-0	MSCI INC A		11/01/2017			Various	11,846.000	1,207,662	1,289,220	1,205,604			2,058	(2,058)			83,616	83,616	2,219	
	MURPHY OIL CORP		09/19/2017			Various	35,805.000	1,129,093	976,896	1,096,421			32,672	(32,672)			(119,525)	(119,525)	6,750	
N59465-10-9 SBDR05-C0-9	MYLAN NV		06/30/2017			Various	134, 106.000	5,230,798	5,216,503	5,206,969	' 		23,829	(23,829)		00.004	9,535	9,535	F7 000	t
	NATIONAL GRID PLC	D	03/24/2017			Various	152,999.910	2,004,924	1,832,852 463,917	2,004,924 482,703						90,964	(263,036)	(172,072)	57,308	t
00/0/1 10 1	THAT TORRE OTENIELE VALIDO THO		1.302/ 10/201/	- Vai 10u3		BANK OF AMERICA/MERRILL	12,000.000										(10,700)	(10,700)		
	NATIONAL RETAIL PROPERTIES		06/20/2017	Various		LYNCH	17,458.000	676,598	676,919	676,598							321	321		
	NATL GRID TRANSCO ORD GBP0.11395	В	05/02/2017		05/24/2017 .		29,925.500	402,818	415,281	402,818						12,463		12,463	35,485	
62886E-10-8	NCR CORP.		07/21/2017	Various	08/28/2017 .	Various JEFFERIES & COMPANY. INC.	170,089.000	6,603,200	5,993,593	6,603,200	·						(609,607)	(609,607)		ł
H57312-64-9	NESTLE SA PAR CHF1	R	04/06/2017	MORGAN STANLEY	08/23/2017 _	JEFFERIES & CUMPANY, INC.	726.000	55,514	61,630	55,514	1					2.252	3,864	6,117	1,080	1
64110D-10-4		٠	06/30/2017			Various	144.658.000	5.627.029	5.924.531	5.626.899			130	(130)		2,232	297.632	297.632	674	[
64110L-10-6	NETFLIX INC		02/09/2017	CITIGROUP GLOBAL MARKETS	08/28/2017 .		28,000.000	4,046,178	4,441,495	4,046,178							395,316	395,316		
	NEW YORK COMMUNITY BANCORP INC		09/30/2017			Various	65,378.000	856,599	785,261	855,659			939	(939)			(70,398)	(70,398)	11,031	ļ
	NEWELL RUBBERMAID INC		10/03/2017			Various	233, 143.000	11,036,652	11,203,780	11,022,697			13,955	(13,955)			181,082	181,082	17,234	
651290-10-8 65249B-10-9	NEWFIELD EXPLORATION CORP		03/31/2017	Various	12/01/2017 .	Various	81,249.000 75,585.000	3,279,802	2,876,179 1,017,552	3, 160, 254	·		119,547	(119,547)		 	(284, 075)	(284,075)		t
65249B-10-9 65339F-10-1	NEWS CORP CLASS A		10/03/2017	Various	12/01/201/ .	Various		966,960	1,017,552	966,960	·		1	(1)			50,593	50,593	3	t
654106-10-3	NIKE INC CL B		09/30/2017	Various	10/03/2017	Various	31,527.000	1,649,027	1,805,910	1,646,905			2, 122	(2,122)			159,005	159,005		
J51699-10-6	NINTENDO CO LTD COM STK	B	01/10/2017	UNION BANK OF SWITZERLAND	03/27/2017	MORGAN STANLEY	4,500.000	954,693	1,095,394	954,693						43,269	97,431	140,701		ļ
65473P-10-5	NISOURCE I NC		04/25/2017			Various	19, 179.000	461,260	464,793	461,260							3,533	3,533	3,356	ļl
655044-10-5	NOBLE ENER GY INC COM		03/31/2017			Various	59,694.000	2,260,158	2,051,598	2, 185, 153			75,006	(75,006)		00.05-	(133,555)	(133,555)	2,977	ŀ
S59029-41-3 655664-10-0	NOKIA OYJ EURO.06	В	05/31/2017 09/30/2017			MORGAN STANLEY	77,940.000 40,113.000	494,748 1.865.446	391,798 1.846.866	494,748 1.864.358	·		1.088	(1.088)		29,852	(132,802)	(102,950) (17,493)	4.626	t
655844-10-8	NORFOLK SOUTHERN CORP		111/01/2017			Various	11,247.000	1,865,446	1,846,866		·		1,088	(1,088)			(17,493)	(17,493)	4,626	t
665859-10-4	NORTHERN TRUST CORP		08/01/2017			Various	9,823.000												140	
666807-10-2	NORTHROP GRUMMAN CORP		09/05/2017	Various	10/03/2017 _	Various	40,118.000	9,613,371	9,566,865	9,547,820			65,551	(65,551)			19,044	19,044	1,716	
	NOVO-NORDISK B ORD	B	03/31/2017		11/16/2017	Various	4,870.000		231,956	165,956			2,622	(2,622)		19,302	46,697	65,999	3,946	L

				S	Showina Al	I Long-Term Bonds	and Stocks	ACQUIRED	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Bo	ok/Adjusted C	arrving Value	9	17	18	19	20	21
	_	_	-								12	13	14	15	16				_*	
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or.			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
670346-10-5	NUCOR CORP.	Cigii	10/03/2017		11/01/2017 .		27,059.000	1,590,180	1,542,762	1,575,573		7 COTOLIOTI	14,607	(14,607)	Value	Бізрозаі	(32,812)	(32,812)	5,757	Dividends
67066G-10-4	NVIDIA CORP		03/31/2017			Various	25,809.000	2,716,253	3,072,859	2,715,470			783	(783)			357,390	357,390	1,506	
674215-10-8	OASIS PETROLEUM INC		03/31/2017	Various	06/02/2017 .	Various	129,530.000	1,993,025	1,675,715	1,918,826			74, 199	(74, 199)			(243, 111)	(243, 111)		
670837-10-3	OGE ENERGY CORP		09/30/2017		10/03/2017	Various	23,550.000	820,713	845,985	820,705			8	(8)			25,280	25,280	1,466	
681919-10-6	OMNICOM GROUP		09/05/2017			Various	55,322.000	4,665,009	4,559,324	4,664,580			429	(429)			(105,256)	(105,256)	12,910	
68268N-10-3 68389X-10-5	ONEOK PARTNERS LP ORACLE CORP COM		01/20/2017			Various	44,262.000 298,958.000	1,958,846	2,208,126 13,180,594	1,958,846			26.313	(26,313)			249,280 827,149	249,280 827.149	41,363	
69331C-10-8	P G & E CORP		07/05/2017			Various	18,216.000	1,238,607	1,273,625	1,204,730			33,877	(33,877)			68,895	68,895		
693718-10-8	PACCAR INC		09/05/2017	Various	10/03/2017	Various	14, 157.000	902,736	911,399	902,736								8,663	3,499	
695156-10-9	PACKAGING CORPORATION OF AMERICA		08/01/2017			Various	10,731.000	1,048,041	1, 150, 917	1,048,041							102,876	102,876	3,872	
701877-10-2	PARSLEY ENERGY INC		02/27/2017			Various	111,290.000	3,410,440	3,360,358	3,410,440							(50,081)	(50,081)		
704326-10-7 712704-10-5	PAYCHEX INCPEOPLES UNITED FINANCIAL INC		07/31/2017 04/25/2017			Various	152,022.000 24,574.000	9,216,974 433,685	8,901,534 428,684	8,986,161 433,685			230,813	(230,813)		·	(84,628)	(84,628) (5,001)	39,955	
713448-10-8	PEPSICO INC.		10/03/2017			Various	30,369.000	3,458,879	3,545,835				9,637	(9,637)		l			4,239	
717081-10-3	PFIZER INC		09/05/2017	Various	11/01/2017	Various	343,050.000	11,531,707	11,439,080	11,486,731			44,976	(44,976)			(47,651)	(47,651)	90,560	
718172-10-9	PHILIP MORRIS INTL.		08/01/2017		08/29/2017 _		103,598.000	10,571,898	11,467,635	10,559,548			12,350	(12,350)			908,086	908,086	47,739	
718546-10-4	PHILLIPS 66		06/20/2017		08/29/2017	Various	14,304.000	1, 102, 034	1, 186, 690	1, 102, 034							84,656	84,656	9,630	
	PINNACLE WEST CAPITAL CORPPIONEER NA T RES CO COM		07/05/2017		08/29/2017 .		57,238.000	4,679,975 5,180,462	4,873,314 4,886,032	4,674,460 5,138,101			5,515 42,360	(5,515) (42,360)			198,853	198,853	24,213	
	PLAINS GP HOLDINGS CLASS A		110/03/2017			Various	142,921.000	4,602,233	4,344,483	4,556,869			45,364	(42,360)			(212, 386)	(212,386)		
	PNC FINL SVCS GROUP INC		1.09/05/2017			Various	11.681.000	1.403.985	1.489.727	1.403.985				(10,001)				85,742		
74005P-10-4	PRAXAIR INC.		11/01/2017			Various	10,999.000	1,464,945	1,464,960	1,464,945							15	15	309	
741503-40-3	PRICELINE.COM		10/03/2017		12/01/2017 .	Various	316.000	591,250	577,208	589,725			1,525	(1,525)			(12,518)	(12,518)		
74251V-10-2 742718-10-9	PRINCIPAL FINANCIAL GROUPPROCTER & GAMBLE CO		05/04/2017 _07/05/2017			Various	14,036.000 90,933.000	890,011 8,133,707	899,526 8,238,619	890,011 8,040,418			93,289	(93.289)			9,515 198,201	9,515 198,201	6,352 50,130	
743315-10-3	PROGRESSIVE CORP		09/05/2017			Various	23,728.000	939,925	1,014,347	939,925			93,209	(93,209)			74.422	74,422		
74340W-10-3	PROLOGIS INC		06/20/2017			Various	18,054.000	1,015,571	1, 123, 194	1,015,571							107,624	107,624	6,922	
744320-10-2	PRUDENTIAL FINL INC		09/30/2017			Various	40,862.000	4,477,489	4,312,394	4,473,502			3,988	(3,988)			(161, 108)	(161,108)	22,463	
F7607Z-16-5	PUBLICIS GROUPE	B	07/04/2017			Various	598.000	41,503	39,785	41,503						2,091	(3,809)	(1,718)		
745867-10-1 74736K-10-1	PULTE GROUP INC		07/05/2017 07/05/2017	Various		. Various	120,417.000	2,722,322	2,909,835 929,203	2,722,322 887,653							187,513 41,550	187,513 41,550	8,288	
747525-10-3	QUALCOMM INC		06/30/2017	Various		Various	30.249.000	1.764.311	1.677.119	1.670.350			93.962	(93,962)			6.769	6.769		
74834L-10-0	QUEST DIAGNOSTICS INC		08/01/2017		09/19/2017	Various	33,310.000	3,316,241	3,540,025	3,316,241							223,783	223,783	10,268	
74876Y-10-1	QUINTILES TRANSNATIONAL HOLDINGS I		10/03/2017		11/01/2017 .	Various	10,678.000	974,954	1,024,255	974,941			13	(13)			49,314	49,314		
75281A-10-9	RANGE RESOURCES CORP		01/20/2017			Various	59,308.000	2,036,064	1,746,167	2,036,064			F4 740	······································			(289, 897)	(289,897)	05.705	
755111-50-7	RAYTHEON COMPANY			Various	08/25/2017 .	various	71,598.000	10,753,161	11,160,946	10,701,421			51,740	(51,740)			459,525	459,525	35,785	
74930B-10-5	RBB BANCORP		07/26/2017	L.P.	07/26/2017	GOLDMAN, SACHS & CO	8,720.000	200,560	207,392	200,560						L	6,832	6,832		<u> </u>
75886F-10-7	REGENERON PHARMACEUTICALS INC		10/03/2017	Various	11/01/2017	Various	6,070.000	2,246,161	2,446,773	2,246,161							200,612	200,612		
	REGIONS FINANCIAL CORP			Various		Various	76,361.000		1, 125, 300	1, 131, 396							(6,097)	(6,097)	243	
759351-60-4	REINSURANCE GROUP AMERICA INC		09/05/2017 11/01/2017	Various		Various	8,010.000 8,243.000	1,011,131 1,158,783	1,067,871 1,187,639	1,010,613 1,147,355			518	(518)			57,258	57,258	5,208	
G7496G-10-3 760759-10-0	REPUBLIC S VCS INC COM		11/01/201/			Various		1, 158, 783	1, 187, 639				11,428	(11,428)			40,283 76.815	40,283 76.815	1,387	
767754-10-4	RITE AID CORP.		03/31/2017			Various	767,968.000	6,200,950	2,947,042	3,509,545			2,691,405	(2,691,405)			(521,769)	(521,769)	11,040	
770323-10-3	ROBERT HALF INTL INC		_08/01/2017	Various	09/01/2017	Various	35,392.000	1,614,218	1,616,841	1,614,218							2,623	2,623	7, 148	
H69293-21-7	ROCHE HOLDING AG-G COMMON STOCK	В	06/13/2017	Various	11/30/2017	GOLDMAN, SACHS & CO	7,836.000	2,028,903	1,980,376	2,028,903						(28,307)	(20,220)	(48,527)		
773903-10-9	ROCKWELL AUTOMATION INC		09/19/2017	Various	10/03/2017	BANK OF AMERICA/MERRILL	260,000	42.871	47.006	42.871							4. 134	4. 134		
773903-10-9	ROLLINS. INC		09/19/201/		10/03/201/ .	MORGAN STANLEY	20.122.000	42,871 822.386	47,006	42,871 822.386							4, 134	4, 134		
778296-10-3	ROSS STORES, INC.		11/01/2017			Various	20,675.000	1,268,613	1,243,579	1,215,314			53,299	(53,299)			28,265	28,265	1,007	
V7780T-10-3	ROYAL CARIBBEAN CRUISES LTD		08/01/2017	CITIGROUP GLOBAL MARKETS	09/01/2017		9, 188.000	1,073,802	1,109,935	1,073,802							36, 134	36 , 134		
704447 40 5	0.5 0000		05 (04 (05 :=		00 (04 (00 :=	BANK OF AMERICA/MERRILL	45 500	700	704 :	700							0.5			
784117-10-3 78409V-10-4	S E I CORP		05/04/2017 06/30/2017			LYNCH	15,522.000 7.741.000	790,925 1,116,269	794, 166 1, 177, 166	790,925 1.115.044			1,225	(1.225)			3,241 62,122	3,241 62,122	1,317	
78573M-10-4	SABRE CORPORATION		00/30/2017		02/27/2017 .		58,754.000	1,116,269	1, 177, 100	1,115,044			1,420	1,220)			(23,516)	(23,516)	1,01/	
79466L-30-2	SALESFORCE.COM INC		03/31/2017	Various	08/23/2017 .	Various	35,670.000	2,634,996	2,933,678	2,633,649			1,347	(1,347)			300,029	300,029		
F5548N-10-1	SANOFI S.A.	В	01/19/2017	CITIGROUP GLOBAL MARKETS	05/30/2017	GOLDMAN, SACHS & CO	328.000	26,538	32, 105	26,538						1,335	4,232	5,567	918	
78388J-10-6	SBA COMMUNICATIONS CORP CL A		01/10/2017	Various	01/17/2017	EXCHANGE	42,505.000	4,458,114	4,458,114	4,458,114										

				S	Showina Al	I Long-Term Bonds	and Stocks	ACQUIRED	Durina Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C)	17	18	19	20	21
	_					·	•				12	13	14	15	16					-
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							or			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		d Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized		Value	Disposal	Disposal	Disposal	Year	Dividends
78410G-10-4	SBA COMMUNICATIONS CORP CLASS A	Cigii	03/20/2017		07/05/2017 .		46,802.000	4,947,988	5.447.957	4.947.988	(Decircase)	Accidion	riccognizca	10 14)	Value	Бізрозаі	499,969	499,969	rear	Dividends
806407-10-2	SCHEIN HENRY INC		11/01/2017			Various	5,907.000	1,037,021	1,016,511	1,035,009			2,013	(2,013)			(18,497)	(18,497)		
806857-10-8	. SCHLUMBERGER LTD		10/03/2017			Various	2,949.000	202,041	187,669	194,437			7,604	(7,604)			(6,769)	(6,769)	<u>.4</u> 7	
811065-10-1	SCRIPPS NETWORK INTER CLASS A		11/01/2017		12/06/2017 _	Various	14,266.000	1,024,690	977,457	976,038			48,652	(48,652)			1,419	1,419	3,361	
81211K-10-0	SEALED AIR CORP		05/03/2017			Various	38,765.000	1,748,421	1,734,980	1,739,718				(8,704)			(4,738)	(4,738)	6,464	
816851-10-9	. SEMPRA ENERGY		03/20/2017	7 Various	07/05/2017 .	. Various	19,548.000	2,021,917	2,058,061	2,021,917							36,144	36, 144	8,064	
H7485A-10-8	SGS	В	03/27/2017	7 Various	11/30/2017 _	ONTON DANK OF SHITZENLAND	29.000	61,582	71.698	61,582						396	9,721	10.116	93	
824348-10-6	. SHERWIN WILLIAMS CO		06/30/2017	7 Various	07/05/2017 .	Various	2,852.000		1,001,244	972,330			2,569	(2,569)			28,915	28,915		
828806-10-9	. SIMON PPTY GROUP INC		09/19/2017		10/30/2017 .	Various	27,486.000	4,982,386	4,760,042	4,855,873			126,512	(126,512)			(95,831)	(95,831)	27 , 127	
82968B-10-3	. SIRIUS XM HOLDINGS INC		07/05/2017			Various	67,895.000	361,542	383,922	361,542							22,380	22,380	605	
78440X-10-1	SL GREEN REALTY CORP	-	09/30/2017			Various	18,851.000	1,978,451	1,910,497	1,970,362			8,089	(8,089)			(59, 865)	(59,865)	5,823	}
831865-20-9 832696-40-5	SMITH (A.O.)	-	11/01/2017		12/01/201/ .	Various	23,554.000 29,434.000		1,289,198 3,619,399	1,260,701 3,647,640			763	(763)			28,497	28,497	3,529 8,361	}
002000-40-3	- GINGOLLII O III OO OOMI NEW	-				CITIGROUP GLOBAL MARKETS		0,000,3/1	,ע	,040 بها, رد			202, 30 1	(202,301)			(20,241)	(20,241)	, 00 1	
83304A-10-6	. SNAP INC CLASS A		03/02/2017		03/02/2017 _		1,734.000	29,478	43,022	29,478							13,544	13,544		[
	. SNAP ON IN C COM		10/03/2017		11/01/2017 .	Various	28,465.000		4,721,706	4,732,376			115,338	(115,338)			(10,671)	(10,671)	9,077	
842587-10-7				7 Various	11/30/2017 .		26,088.000		1,335,600	1,389,186							(53, 586)	(53,586)	15, 131	
	SOUTHWEST AIRLINES CO		11/01/201/	7Various 7Various	12/01/2017 .		16,233.000 9,345.000		853,777 1,074,815	904,081 1,171,593			62,887	(62,887)			(50,304)	(50,304)	2,010 5,315	
	SS&C TECHNOLOGIES HOLDINGS		11/01/2017		12/01/2017 .								02,887	(02,887)			(96,779)	(96,779)	116	
	STANLEY BLACK & DECKER INC	-	09/05/2017		12/01/2017 .		36,431.000		4,849,419	4,688,878			1,776	(1,776)			160,542	160,542	6,248	
						BANK OF AMERICA/MERRILL							,					•		
855030-10-2	. STAPLES INC.		06/20/2017			LYNCH	73,801.000		747,035	670,738							76,297	76,297	8,856	
855244-10-9 857477-10-3	STARBUCKS CORP		07/05/2017			Various	135,483.000 21,364.000	7,813,734 1,787,055	7,536,690 1,842,790	7,665,188 1,787,055			148,545	(148,545)			(128,498) 55,734	(128,498) 55,734	16,552 193	····
85/4//-10-3 858119-10-0	STEEL DYNAMICS INC					. Various			1,842,790									55, 734	193	
863667-10-1	STRYKER CORP		09/30/2017			Various	41.211.000	5.425.342	5.647.508	5.415.777			9.566	(9.566)			231,731	231.731	11.679	
86764L-10-8	SUNOCO LOGISTICS PARTNERS LP		03/31/2017	7 Various	05/01/2017		105,378.000	2,565,256	2,629,743	2,555,670			9,586	(9,586)			74,073	74,073	38,943	
						CITIGROUP GLOBAL MARKETS														
78486Q-10-1 871503-10-8	. SVB FINANCIAL GROUP		09/19/2017		10/30/2017 .	Various	38.000 9.226.000		8,395 267,245	6,569 288,958							1,826	1,826	2.076	
SBYY6S-K7-1	SYNGENTA N . LINIE AG	R	05/10/2017			TENDER OFFER	5,445.000		2,531,925	1,808,101						30,985	692,838	723,823	17,926	
871607-10-7	SYNOPSYS INC		07/05/2017		08/29/2017				1.183.562	1, 106, 024			6.946	(6.946)			77,538	77,538		
871829-10-7	SYSCO CORP		07/06/2017	7 Various	07/27/2017 .	Various	125,932.000	6,249,856	6,555,323	6,249,856							305, 467	305,467	9,593	
74144T-10-8	. T. ROWE PRICE GROUP		09/05/2017			Various	11,660.000	838 , 261	898,657	838,261				4= 2000			60,396	60,396	5,792	
87612E-10-6 H84989-10-4	TARGET CORP TE CONNECTIVITY LTD	-	07/05/2017		08/23/2017 . 10/03/2017 .		10,934.000	575,724	618,304 1.408.266	567,824 1.349.074			7,900 986	(7,900)			50,480 59,192	50,480 59,192	5,971 8.690	}
879369-10-4	TELEFLEX, INC.	-	11/01/2017		10/03/2017 .		6,039.000		1,269,828	1,349,074			986	(986)			59, 192	59, 192		<u> </u>
88160R-10-1	TESLA INC		10/16/2017		11/30/2017		390.000		1,209,628								(16, 286)	(16.286)		
881609-10-1	TESORO CORP		07/05/2017	7 Various	08/01/2017	Various	27,957.000	2,316,958	2,314,577	2,316,958							(2,381)	(2,381)	1,054	
88160T-10-7	TESORO LOGISTICS UNITS	.	03/31/2017			Various	5,341.000	287 , 143	288,947	286,695			448	(448)			2,252	2,252	6, 189	ļ
881624-20-9 882508-10-4	TEVA PHARMACEUTICAL INDUSTRIES LTD	. D	06/30/2017			Various	19,526.000	685,874	289,320	648,654			37,220	(37,220)			(359, 334)	(359,334)	14, 108	ļ
882508-10-4 883203-10-1	. TEXAS INST RS INC COM TEXTRON IN C COM		09/05/2017			. Various	54,668.000 39,893.000	4,314,744	4,430,579 1,947,593	4,259,780 1,890,078			54,964	(54,964)			170,799 57,516	170,799 57,516	17,315 15	
883556-10-2	. THERMO FIS HER SCIENTIFIC INC COM		07/05/2017			Various	46,984.000		7,715,406	7 , 109 , 867			14,379	(14,379)			605,540	605.540	4,009	
000000 10 2 11		-				CITIGROUP GLOBAL MARKETS		, , , , , , , , , , , , , , , , , , , ,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	, , , , , , , , , , , , , , , , , , , ,									, 000	
886547-10-8	. TIFFANY + CO NEW COM	.	05/04/2017		06/01/2017 .		8,933.000	822,088	797, 119	822,088							(24,969)	(24,969)		
872540-10-9	. TJX COMPANIES INC	.	11/01/2017			Various	82,513.000	6,301,797	6,293,832	6,294,815			6,982	(6,982)			(983)	(983)	7,410	ļ
872590-10-4 889478-10-3	T-MOBILE US INC	-	07/05/2017			Various	7,981.000 27,068.000	495,816 990,358	511,763 1,018,914	480,732 990,358			15,085	(15,085)		 	31,032 28,556	31,032 28,556	1,448	}
889478-10-3 891027-10-4	TORCHMARK INC COM					Various	15,525.000		1,018,914	1, 181, 015			2.636	(2,636)			28,556		1,448	<u> </u>
891906-10-9	TOTAL SYSTEM SERVICES INC		07/05/2017			Various	24, 144.000	1,366,407	1,489,342	1,366,407			2,000				122,935	122,935		
892356-10-6	TRACTOR SUPPLY CO		11/01/2017	7 Various	12/01/2017	Various	39,007.000	2,707,886	2,393,012	2,403,615			304,270	(304,270)			(10,603)	(10,603)	6,767	
89417E-10-9	TRAVELERS COS INC	.		7 Various	10/30/2017 .		49,048.000	5,926,766	5,982,145	5,890,648			36,118	(36, 118)			91,497	91,497	9,913	ļ
G90/8F-10-7	TRITON INTERNATIONAL LTD		.11/27/2017	7 STOCK DIV	11/27/2017 .	BANK OF AMERICA/MERRILL	3,696.000	147,581	140,017	147,581							(7,564)	(7,564)		
902494-10-3	TYSON FOODS INC CLASS A		06/20/2017	7 Various	07/05/2017	LYNCH	14,272.000	841,351	878.637	841,351							37,285	37.285		1

				S	Showing Al	I Long-Term Bonds	s and Stocks	ACQUIRED	During Ye	ar and Fully	DISPOSED	OF During	Current Ye	ar						
1	2	3	4	5	6	7	8	9	10	11			ok/Adjusted C		9	17	18	19	20	21
											12	13	14	15	16		_			
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in	Exchange				Interest	
							(Bonds)			Book/		Current	Other-	Book/	Change in	Foreign			and	Paid for
							Or.			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	ization)/	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	eign		Name of Vendor	Date	Purchaser	(Stock)	Actual Cost	eration	Disposal	(Decrease)	Accretion	Recognized	13 - 14)	Value	Disposal	Disposal	Disposal	Year	Dividends
	U G I CORP	eigii	11/01/2017		12/01/2017		26.048.000	1,280,759	1,299,901	1,258,855	(Decrease)	Accietion	21,905	(21,905)	value	Disposai	41,046	41.046	3,232	Dividends
	UDR INC		08/01/2017			Various	21, 163.000	821,097	827,254	819,637			1,460	(1,460)					6,494	
	ULTA BEAUTY INC		08/01/2017			Various	3,898.000	995,042	860,209	995,042							(134,834)	(134,834)		
	UNICREDIT	В	01/24/2017			Various	58,519.100	1,771,209	1, 179, 063	1,771,209						192,437	(784,583)	(592, 146)		
907818-10-8	UNION PACIFIC CORP		07/05/2017			Various	6,276.000	681,091	642,115	679,381			1,710	(1,710)			(37, 266)	(37,266)	159	
	UNITED CONTINENTAL HOLDINGS INC		10/03/2017			Various	12,463.000	977, 187	789,041	925,628			51,560	(51,560)			(136,587)	(136,587)		
	UNITED PARCEL SERVICE INC CLASS B UNITED RENTALS INC		03/31/2017			Various	31,308.000 51,321.000	3,405,216 6,251,736	3,324,653 6,183,662	3,350,575 6,220,152			54,641 31,583	(54,641)			(25,922)	(25,922)	9,412	
	UNITED TECHNOLOGIES CORP		110/03/2017				68.305.000	7,933,845	7.847.765				15. 102	(31,363)			(30,491)	(70,978)	27,950	
	UNITED THERAPEUTICS CORP		11/01/2017			Various	5,687.000	720,085	740, 177	719,814			271	(271)			20,363	20,363		
	UNITEDHEALTH GROUP INC		07/31/2017			Various	54,983.000	9,290,407	9,927,490	9,201,682			88,725	(88,725)			725,808	725,808	25,638	
1					l	BANK OF AMERICA/MERRILL							ĺ							
913903-10-0	UNIVERSAL HEALTH SERVICES INC		05/04/2017	Various	06/01/2017 .		6,594.000	805,896	763,536	805,896							(42,361)	(42,361)	659	
91529Y-10-6	UNUM GROUP		05/04/2017	Various	06/01/2017	BANK OF AMERICA/MERRILL LYNCH	17,626.000	812.467	.803.640	812,467							(8,827)	(8,827)	1,989	
902973-30-4	IIS BANCARP		08/01/2017		11/30/2017 .		78,752.000	4, 186, 070	4,201,189	4, 184, 190			1.880	(1.880)			(8,827)		40,775	
	US FOODS HOLDING CORP		1.07/10/2017		08/02/2017		162.126.000	4,323,641	4,589,152	4.323.641			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	(1,000)			265.511	265,511		
918790-10-9	VAIL RESORTS INC		07/05/2017			MORGAN STANLEY	4,439.000		940,670	887 , 179							53,492	53,492		
91913Y-10-0	VALERO ENERGY CORP		06/20/2017		08/29/2017 .		104,820.000	6,813,837	6,950,730	6,812,841			997	(997)			137,890	137,890	80,245	
92047W-10-1	VALVOLINE INC		05/15/2017	DISTRIBUTION	06/01/2017 .	Various	17,819.980	409,278	403,704	409,278							(5,574)	(5,574)	873	
92210H-10-5	VANTUV INO OLAGO A		10/03/2017	v :	44 (04 (0047	BANK OF AMERICA/MERRILL	40, 407, 000	770 400	765.346	776 . 180							(40, 004)	(10.834)		
	VANTIV INC CLASS AVARIAN MEDICAL SYST		10/03/2017		11/01/2017 .	LYNCH	12,467.000	776 , 180 836 , 364									(10,834)	(10,834)		
92220F - 10-3	VARIAN MEDICAL 3131		10/03/201/	vai rous	12/01/201/	BANK OF AMERICA/MERRILL											02,310	02,310		
92343E-10-2	VERISIGN INC.		11/01/2017	Various	12/01/2017	LYNCH	340.000	36,720	39,084	36,720							2,364	2,364		L
	VERIZON COMMUNICATIONS		09/05/2017	Various	11/01/2017 .	Various	121,254.000	5,894,579	5,822,163	5,794,173			100,407	(100,407)			27,990	27,990	29,615	
						BANK OF AMERICA/MERRILL														
	VERTEX PHARMACEUTICALS		11/01/2017			LYNCH	378.000	53,914	53,216	53,914			7 400				(699)	(699)		
	VISA INC		09/05/2017 07/05/2017		10/03/2017 .		100,070.000 9,787.000	8,436,749 906,146	9, 145,967 998,622	8,429,621 855,066			7,128	(7,128)			716,347 143,555	716,347 143,555	14,776	
	VORNADO RLTY TR		08/01/2017		09/01/2017		21, 188.000	1,800,343	1.745.103	1,800,343				(31,000)			(55,240)	(55,240)		
	VOYA FINANCIAL INC		09/19/2017		11/01/2017		63,261.000	2,514,010	2,463,019	2,486,713			27,296	(27, 296)			(23,694)	(23,694)	271	
	VULCAN MAT LS CO COM		07/31/2017		09/19/2017		14, 170.000	1,749,357	1,764,445	1,723,615			25,742	(25,742)			40,830	40,830	1,928	
	WALGREENS BOOTS ALLIANCE		06/28/2017			Various	111,304.000	8,610,338	8,671,927	8,610,338							61,589	61,589		
	WAL-MART STORES		09/30/2017			Various	86,248.000	6,217,356	6,475,544	6,201,839			15,518	(15,518)			273,705	273,705	31,011	
	WASTE CONNECTIONS INC	A	07/05/2017			Various	14,429.000 72,744.000	932, 121 5, 263, 334	935,811 5,363,267	929,034 5,249,958			3,086 13,376	(3,086)			6,776	6,776 113,309	1,454	
	WATERS CORPORATION		10/03/2017		11/01/2017		5.629.000	1.024.706	1.021.666	1.023.515			1. 191	(1. 191) (1. 191)			(1.849)	(1.849)	12,130	
	WELLS FARGO CO		09/05/2017			Various	167,868.000	9,281,230	9, 175, 356	9,268,982			12,248	(12,248)			(93,626)	(93,626)	50,746	
						CITIGROUP GLOBAL MARKETS							1						•	
95709T-10-0	WESTAR ENERGY INC		05/04/2017	Various	06/01/2017 .		15,017.000	799,302	799,563	799,302							260	260		
050400 40 5	WEGTERN DIGITAL CORP.		00/04/0047	DANK OF AMERICA (MERRILL LYAKOL	00 (00 (0047	CITIGROUP GLOBAL MARKETS	4 400 000	055 040	050 000	055 040							070	070		
	WESTERN DIGITAL CORP WESTERN GAS PARTNERS UNITS		02/01/2017		02/03/2017 .	Various	4,489.000 24.816.000	355,349	356,228	355,349			4.931	(4.931)			878 18.246	878	27.065	
	WESTERN UN CO COM		09/19/2017		11/01/2017		62,547.000	1,217,630	1,198,605	1, 493, 433			27,081	(4,931)					6,004	
	WESTPAC BANKING CORP	В	05/03/2017			GOLDMAN, SACHS & CO.	43,012.000	1, 116, 485	1.027.677	1,116,485						20.138	(108,945)	(88,808)	61.965	
	WESTROCK		10/03/2017		11/01/2017 .	Various	23,310.000	1,262,286	1,287,368	1,261,136			1, 150	(1,150)			26,232	26,232	10,505	
963320-10-6	WHIRLPOOL CORP COM		08/01/2017	Various	08/29/2017 .	Various	4,951.000	931,648	834,618	931,648							(97,029)	(97,029)	3,686	
	WHITING PETROLEUM CORP		03/31/2017			Various	164,811.000	2,081,799	1,558,953	1,865,572			216,228	(216,228)			(306,618)	(306,618)		
	WHOLE FOODS MKT INC		06/30/2017 03/31/2017			Various	35,201.000 130,820.000	1, 187, 345 3, 889, 315	1,303,194 3,739,240	1, 185, 495 3, 845, 132			1,849 44,184	(1,849) (44,184)			(105,891)	117,699 (105,891)	3,863 9,987	
	WILLIAMS COS INC		03/31/2017			Various		2.144.886	3,739,240	3,845,132				(44, 184)			(105,891)			
	WILLIS TOWERS WATSON PLC		03/20/2017			Various	44,042.000	5,552,382	5,762,802	5,552,382							210,420	210,420	14,200	
98212B-10-3	WPX ENERGY INC		03/31/2017	Various	06/02/2017	Various	225,205.000	3, 136, 257	2,797,157	3,065,514			70,744	(70,744)			(268,356)	(268,356)		
98310W-10-8	WYNDHAM WO RLDWIDE CORP COM		09/19/2017			Various	36,564.000	3,453,466	3,627,363	3,453,466			ļ				173,897	173,897	15,692	
	XCEL ENERGY INC		07/05/2017			Various	10,779.000	501,469	528,838	492,570			8,899	(8,899)			36,268	36,268	950	
	XEROX CORP		09/19/2017 06/06/2017	Various	11/01/201706/15/2017	Various	29,952.750 20,850.750	849,772 590.792	956,740 590.792	849,772 590.792							106,968	106,968	6,241	
304121-10-3	ALHOA CONF COM	1	1.00/00/20 I/	vai 10U5	00/13/201/	LAUTHINGE	∠∪,83∪./50			J90, /92	L	L	L		L	L				L

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ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE D - PART 5

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

					niowing A	Long-Term Donus	and Otocks	AUGUITE	During 10	ai aila i uliy	DIGI COLD	Or During	Ouricit 10	ai						
1	2	3	4	5	6	7	8	9	10	11	С	hange in Boo	ok/Adjusted C	Carrying Valu	е	17	18	19	20	21
											12	13	14	15	16					
															Total					
													Current	Total	Foreign					
							Par Value						Year's	Change in					Interest	
							(Bonds)			Book/		Current	Other-		Change in	Foreign			and	Paid for
							(Borido)			Adjusted	Unrealized	Year's	Than-	Adjusted	Book/	Exchange	Realized		Dividends	Accrued
CUSIP							Number of			Carrying	Valuation	(Amort-	Temporary	Carrying	Adjusted	Gain	Gain	Total Gain	Received	Interest
Identi-		For-	Date		Disposal	Name of	Shares		Consid-	Value at	Increase/	`	Impairment	Valu (12 +	Carrying	(Loss) on	(Loss) on	(Loss) on	During	and
fication	Description	oian	Acquired	Name of Vendor	Date	Purchaser	(Stock)	Actual Cost		Disposal	(Decrease)	,	Recognized	`	Value	Disposal	Disposal	Disposal	Year	Dividends
983919-10-1		eigii	08/01/2017			Various	28,478.000		1,830,805	1,819,589	(Decrease)	Accretion	28.709	(28,709)		Disposai	11,216	11.216	5.580	Dividends
	XL GROUP LTD	n	10/03/2017		11/01/2017		226,004.000	8,935,343	9,320,171	8,926,049			9.294	(9.294)			394, 123	394.123	24.925	
984332-10-6		D	06/06/2017		06/19/2017		27,358.000		1,356,622						'		13.295	13.295	24,323	
98978V-10-3	ZOETIS INC		09/30/2017		10/03/2017		20,371.000		1,254,377	1,274,267			34	(34)			(19,890)	(19,890)		
	Subtotal - Common Stocks - Indus	strial a	and Miscella	aneous (Unaffiliated)		ų.		1.358.707.977	1,374,406,750	1,346,327,990			12,379,987	(12,379,987))	724.300	27,354,460	28,078,759	4,487,264	
				· · · · · · · · · · · · · · · · · · ·		CITIGROUP GLOBAL MARKETS		, , , , , ,	, , , , ,	, , , , , , , , , , , , , , , , , , , ,			7	, , , , , , , , ,		, ,	, , ,	, , , , , ,	, ,	
464287-15-0	ISHARES CORE S&P TOTAL U.S. STOCK		05/24/2017	GOLDMAN, SACHS & CO	09/07/2017 .		709,978.000	39,055,890	40,007,727	39,055,890							951,837	951,837	170,956	
	ISHARES MSCI EMERGING MKT INDEX TRADED																			
464287-23-4		C	03/15/2017	Various	03/31/2017		206,666.000	7,978,343	8,049,174	7,978,343							70,831	70,831		
						CITIGROUP GLOBAL MARKETS														
464287-65-5	ISHARES TRUST RUSSELL 2000 INDEX FUND		03/01/201/	BANK OF AMERICA/MERRILL LYNCH .	03/22/201/ _	BANK OF AMERICA/MERRILL	14,500.000	2,029,982	1,944,818	2,029,982							(85, 164)	(85, 164)		
464297_60_7	ISHARES US UTILITIES ETF TRUST		02/21/2017	BANK OF AMERICA/MERRILL LYNCH	05/04/2017		200,000.000	24,606,002	_24,919,964	24,562,815			43, 187	(43, 187)	, l		357 . 149	357, 149	33,702	
	SPDR S&P 500 ETF TRUST		08/28/2017		09/19/2017		3.876.096.000		936,954,001	916.454.257			717.920	(717,920			20,499,744	20,499,744	2.803.883	
	Subtotal - Common Stocks - Mutu	al Fu		vai 1003		- vai 1003	0,070,030.000	990.842.393		990,081,286			761, 107	(761, 107)			21,794,398	21,794,398	3.008.541	
	Total - Common Stocks	ai i ui	ilus					, , ,					,			704 000			-, ,-	
		1						2,349,550,370					13,141,094	(13,141,094)		724,300	49,148,857	49,873,157	7,495,805	
	Total - Preferred and Common Sto	ocks						2,356,915,370	, , . , . , . , . , . , . , . , .				13, 141, 094	(13,141,094)		724,300	49,079,790	49,804,089	7,538,773	
9999999	· Totals							11,764,205,251	11,841,013,677	11,750,612,448		(10,499,810)	13,141,094	(23,640,903))[754,807	89,646,421	90,401,228	70,811,068	17,054,560

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

		vaic	dation of online	o or oubsidiary	Controlled of	Anniated Comp	Janico				
1	2	3	4	5	6	7	8	9	10	Stock o	
					NAIC					Company	Owned by
					Valuation				<u> </u>	Insurer on Sta	
					Method	Do Insurer's				11	12
					(See Purposes						
					and	Intangible					
					Procedures	Assets					
	5				Manual	Connected with					
	Description,				of the NAIC	Holding of	-	5			
OLIOID	Name of Subsidiary,		NAIC	ID.	Investment	Such	Total	Book/	N. 1 20 1		
CUSIP	Controlled	- ·	Company	ID	Analysis	Company's	Amount of Such	Adjusted	Nonadmitted	Number	% of
Identification	or Affiliated Company	Foreign	Code	Number	Office)	Stock?	Intangible Assets	Carrying Value	Amount	of Shares	Outstanding
0999999. Total Pr				T	1					XXX	XXX
	ALLSTATE CORP				2CIA1	N0		3,923,588	3,923,588	37,471.000	100.0
	I - Common Stock - Parent			T				3,923,588	3,923,588	XXX	XXX
	ALLSTATE NEW JERSEY INSURANCE COMPANY		10852		2CIB1	N0		831,111,764		42,000.000	100.0
02013#-10-7	ALLSTATE NORTH AMERICAN INSURANCE COMPANY		11110		2CIB1	N0		10,870,108		70,000.000	100.0
66383@-10-6	ALLSTATE NORTHBROOK INDEMNITY COMPANY		36455		2CIB1	N0		58,687,859		42,000.000	100.0
24420#-10-8	ALLSTATE VEHICLE AND PROPERTY INSURANCE COMPANY		37907		2CIB1	N0		55, 153, 523		25,000.000	100.0
02008#-10-4	CASTLE KEY INSURANCE COMPANY		30511		2CIB1	NO		216,233,022		25,000.000	100.0
	ENCOMPASS HOME AND AUTO INSURANCE COMPANY		11252		2CIB1	N0		18,073,127		470,000.000	100.0
	ENCOMPASS INDEMNITY COMPANY		15130		2CIB1	NO		25,827,630		30,217.000	100.0
	ENCOMPASS INDEPENDENT INSURANCE COMPANY		11251		2CIB1	NO		6,059,826		500,000.000	100.0
	ENCOMPASS INSURANCE COMPANY OF AMERICA		10071		2CIB1	NO		19,817,860		2,000,000.000	100.0
29264#-10-6	ENCOMPASS INSURANCE COMPANY OF MASSACHUSETTS		12154		2CIB1	NO		5,949,689		190,000.000	100.0
	ENCOMPASS INSURANCE COMPANY		10358		2CIB1	NO		9,146,242		50,000.000	100.0
	ENCOMPASS PROPERTY AND CASUALTY COMPANY		10072		2CIB1	NO		9,846,846		1,000,000.000	100.0
66046@-10-5	NORTH LIGHT SPECIALTY INSURANCE COMPANY		13167		2CIB1	N0		54,631,723		75,000.000	100.0
	I - Common Stock - U.S. P&C Insurer			ı		1		1,321,409,220		XXX	XXX
02003@-10-1	ALLSTATE LIFE INSURANCE COMPANY		60186		2CIB1	ļ		3,408,139,607		23,800.000	100.0
	I - Common Stock - U.S. Life Insurer		_	T				3,408,139,607		XXX	XXX
	ALLSTATE INSURANCE COMPANY OF CANADA		ļ		2CIB4	N0		687,032,870		12,228.000	100.0
	I - Common Stock - Alien Insurer							687,032,870		XXX	XXX
02004@-10-0	ALLSTATE TEXAS LLOYD'S INC.				2CIB2	N0		2,359,773	2,359,773	2,001,000.000	100.0
1599999. Subtota	I - Common Stock - Non - Insurer							2,359,773	2,359,773	XXX	XXX
02015#-10-5	ALLSTATE FINANCIAL CORPORATION				2C1B3	N0		989	989	1,000.000	100.0
1799999. Subtota	I - Common Stock - Other Affiliates							989	989	XXX	XXX
1899999. Total Co	ommon Stocks							5,422,866,048	6,284,351	XXX	XXX
1999999 - Totals								5.422.866.048	6.284.351	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tie	r Company Owned
			Total	Indirectly by	y Insurer on
			Amount of Intangible	Stateme	ent Date
			Assets Included in	5	6
CUSIP			Amount Shown in		% of
Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Column 8, Section 1	Number of Shares	Outstanding
02016@-10-6	ALLSTATE NEW JERSEY PROPERTY AND CASUALTY COMPANY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29258@-10-6	ENCOMPASS INSURANCE COMPANY NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
29264*-10-0	ENCOMPASS PROPERTY AND CASUALTY INSURANCE COMPANY OF NEW JERSEY	ALLSTATE NEW JERSEY INSURANCE COMPANY		42,000.000	100.0
02011#-10-9	CASTLE KEY INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263#-10-7	ENCOMPASS FLORIDIAN INDEMNITY COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0
29263*-10-1	ENCOMPASS FLORIDIAN INSURANCE COMPANY	CASTLE KEY INSURANCE COMPANY		25,000.000	100.0

^{2.}Total amount of intangible assets nonadmitted \$

SCHEDULE D - PART 6 - SECTION 2

Lower-Tier	r Company Owned
	i Company Owned
ndirectly by	/ Insurer on
Stateme	ent Date
	6
	% of
f Shares	Outstanding
1,000.000	100.0
100,000.000	100.0
1,000.000	100.0
.20,000.000	100.0
5,000.000	100.0
980,641.000	100.0
.46,000.000	100.0
X	XXX
Χ	XXX
5 er o	Stateme 5 er of Shares1,000.000100,000.0001,000.00020,000.000

SCHEDULE DA - PART 1

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

	g All SHORT-													
1 <u>Codes</u> 4 5 6	7	Chang	e in Book/Adjı	usted Carrying	Value	12	13			Intere	est			20
		8	9	10	11			14	15	16	17	18	19	1
					Total									1
				Current	Foreign			Amount Due						1
				Year's	Exchange			and Accrued						ı
			Current	Other-	Change in			Dec. 31 of						1
	Book/	Unrealized	Year's	Than-	Book/			Current Year	Non-				Amount	ı
	Adjusted	Valuation	(Amor-	Temporary	Adjusted			on Bond	Admitted		Effective		Received	Paid for
For- Date Maturity	Carrying	Increase/	tization)/	Impairment	Carrying			Not	Due and	Rate	Rate	When	During	Accrued
Description Code eign Acquired Name of Vendor Date	Value	(Decrease)	Accretion	Recognized	Value	Par Value	Actual Cost	in Default	Accrued	of	of	Paid	Year	Interest
0599999. Total - U.S. Government Bonds										XXX	XXX	XXX		
1099999. Total - All Other Government Bonds										XXX	XXX	XXX		
1799999. Total - U.S. States, Territories and Possessions Bonds										XXX	XXX	XXX		
2499999. Total - U.S. Political Subdivisions Bonds										XXX	XXX	XXX		
COLORADO ST BRD CMNTY COLLEGES	236,063		(11))		235,000	236,074	39		2.000	1.452	MN		
MADISON CNTY NEB HOSP AUTH NO	438,494		(2,583))		435,000	<u>4</u> 41,077	4,858		3.000	1.383	للر		
2599999. Subtotal - Bonds - U.S. Special Revenues - Issuer Obligations	674,557		(2,594))		670,000	677, 151	4,897		XXX	XXX	XXX		1
3199999. Total - U.S. Special Revenues Bonds	674,557		(2,594))		670,000	677, 151	4,897		XXX	XXX	XXX		1
ALLSTATE SHORT TERM POOL LLC	343,224,987					343,224,987	343,224,987	325,282		1.461	1.358	JAN	303,073	
CONSOLIDATED EDISON COMPANY OF NEW	6,570,094		(204,596))		6,500,000	6,774,690	95,063		5.850	1.504	AO	190 , 125	6,338
DAIMLER FINANCE NA LLC C. .02/28/2017 CITIGROUP GLOBAL MARKETS .01/11/2018	1,387,126		(3,730))		1,387,000	1,390,856	12,281		1.875	1.547	للر	13,003	3,756
ENERGY FUTURE INTERMEDIATE HLGS TL	4,996,630 11,053,432		2,880			5,000,000 10,883,000	4,993,750 11.308.961	2, 104 78, 569		4.567 5.650	4.706 1.413	MJSD	92,037 319,945	40,993
3299999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations			,	/		, ,		513.298		XXX	XXX	XXX	918, 182	
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds	367,232,268		(460,975))		366,994,987	367,693,243			XXX	XXX	XXX		51,087
	367,232,268		(460,975))		366,994,987	367,693,243	513,298		XXX	XXX	XXX	918, 182	51,087
4899999. Total - Hybrid Securities										XXX	XXX	XXX		
5599999. Total - Parent, Subsidiaries and Affiliates Bonds										XXX	XXX	XXX		
6099999. Subtotal - SVO Identified Funds														
7799999. Total - Issuer Obligations	367,906,825		(463,569)			367,664,987	368,370,394	518, 195		XXX	XXX	XXX	918, 182	51,087
7899999. Total - Residential Mortgage-Backed Securities										XXX	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities										XXX	XXX	XXX		
8099999. Total - Other Loan-Backed and Structured Securities										XXX	XXX	XXX		
8199999. Total - SVO Identified Funds										XXX	XXX	XXX		ļ
8399999. Total Bonds	367,906,825		(463,569))		367,664,987	368,370,394	518, 195		XXX	XXX	XXX	918, 182	51,087
8699999. Total - Parent, Subsidiaries and Affiliates						XXX				XXX	XXX	XXX		1
9199999 - Totals	367,906,825		(463,569))	·	XXX	368,370,394	518, 195		XXX	XXX	XXX	918, 182	51,087

SCHEDULE DB - PART A - SECTION 1

					Snow	ing ali C	options, c	Japs, Floo	rs, Collars,	Swaps and	a Forwards	Open as o	it Decembe	er 31 of Cur	rent yea	ır							
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
-	Description		•	•		•	•	_	-		Cumulative	. –											
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Tuno(a)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
		0.1	Type(s)					NI					0					3				_	
	Income	Schedule					Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Exchange, Counte		Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)	or Central Clearing	ghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code F	air Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
0079999. Subtota	I - Purchased Option	ns - Hedgind	Effective												XXX							XXX	XXX
PUT OPTION on EQUITY																							
JUN18 SPX P @																							1
2500.000000	EQUITY PORTFOLIO	. SCHEDULE D .	Equity/Index. CBC	0E	12	2/05/2017 .	06/15/2018 .	500	50.000	2,500.00		2,745,000		2,072,500		2,072,500	(672,500)						0005
PUT OPTION on EQUITY			. ,							,		, ,		, , ,		, ,-	, , ,						1
JUN18 SPX P @																							ı
2500.000000	EQUITY PORTFOLIO	. SCHEDULE D .	Equity/Index_ CBC	0E		2/05/2017 .	06/15/2018 .	1,200	120,000	2,500.00		6,300,000		4.974.000		4.974.000	(1,326,000)						0005
0099999 Subtota	I - Purchased Option							,	,	,		9.045.000		7,046,500	XXX	7.046.500	(1,998,500)					XXX	XXX
	I - Purchased Option			.00								9.045.000			XXX	7.046.500	(1,998,500)					XXX	XXX
												3,043,000		, , , , ,		7,040,300	(1,550,500)					XXX	
	I - Purchased Option														XXX					 			XXX
	I - Purchased Option		Generation												XXX							XXX	XXX
	I - Purchased Optio														XXX							XXX	XXX
0369999. Total Pu	urchased Options - 0	Call Options	and Warrants											<u> </u>	XXX					<u> </u>		XXX	XXX
0379999. Total Pu	urchased Options - I	out Options										9,045,000		7,046,500	XXX	7,046,500	(1,998,500)					XXX	XXX
	urchased Options - (XXX							XXX	XXX
	rchased Options - I														XXX							XXX	XXX
	urchased Options - (XXX							XXX	XXX
	urchased Options - 0	Other													XXX							XXX	XXX
0429999. Total Pu												9,045,000			XXX	7,046,500	(1,998,500)					XXX	XXX
0499999. Subtota	I - Written Options -	Hedging Ef	fective												XXX							XXX	XXX
PUT OPTION on EQUITY																							·i
JUN18 SPX P @																							1
2250.000000	EQUITY PORTFOLIO	. SCHEDULE D .	Equity/Index_ CBG	DE		2/05/2017 _	06/15/2018 .	500	50,000	2,250.00		(1, 175, 000)		(875,000)		(875,000)	300,000						0005
PUT OPTION on EQUITY																							i
JUN18 SPX P @																							i
2250.000000	EQUITY PORTFOLIO	. SCHEDULE D .	Equity/Index. CBC	0E		2/05/2017 .	06/15/2018 .	1,200	120,000	2,250.00		(2,700,000).		(2,100,000)		(2, 100, 000)	600,000						0005
0519999. Subtota	I - Written Options -	Hedging Of	her - Put Options	3								(3,875,000)		(2,975,000)	XXX	(2,975,000)	900,000					XXX	XXX
0569999, Subtota	I - Written Options -	Hedging Of	her									(3,875,000)		(2,975,000)	XXX	(2,975,000)	900,000					XXX	XXX
	I - Written Options -											() , , , , , ,			XXX							XXX	XXX
	I - Written Options -														XXX							XXX	XXX
			icialion												XXX							XXX	XXX
	I - Written Options -																						
	ritten Options - Call		d Warrants												XXX							XXX	XXX
	ritten Options - Put											(3,875,000)			XXX	(2,975,000)	900,000					XXX	XXX
0809999. Total W	ritten Options - Cap	S													XXX							XXX	XXX
0819999. Total W	ritten Options - Floo	ors					-	-							XXX							XXX	XXX
	ritten Options - Coll														XXX							XXX	XXX
	ritten Options - Other														XXX							XXX	XXX
0849999. Total W		··										(3,875,000)			XXX	(2,975,000)	900.000					XXX	XXX
	I - Swaps - Hedging	Effootive										(3,073,000)		. , , ,	XXX	(2,313,000)	300,000			1		XXX	XXX
	i - owaps - neuging	Tiective	1				1	, ,							^^^							^^^	^^^
CDS CS4205452 ON		1	lo.	HODOAN CHACE			l																1
DISHN-DDBS 500 06/20/2018	DOND DODTEOL LO	COMEDINE D		MORGAN CHASE	DI IONEI IEZDNIENZ	4/02/2012	06/20/2010		2 000 000	credit	(077 044)		(150,000)	(66 444)		(66 444)	71 660		E0 40F			4FE	10001
CDS CS4205460 ON	BOND PORTFOLIO	SCHEDULE D .	Credit BAI	NK, N.A 7H6GLXDF	nuukrua/HNE9/04	4/02/2013	06/20/2018 _	 	3,000,000	event/(5.0000)	(277,041)	}	(152,083)	(66,441)		(66,441)	71,660		53 , 135	<u> </u>		4FE	0001
DISHN-DDBS 500			001	LDMAN SACHS BANK						credit													1
06/20/2018	BOND PORTFOLIO	SCHEDULE D .	CreditUS/		06T14HNAYLU02	4/02/2013	.06/20/2018		2 000 000	event/(5,0000)	(274,069)		(152.083)	(66,441)		(66,441)	72,230		52.565			4FE	0001
CDS CS4213167 ON ANZ	DUND FUNIFULIU	SUMEDULE D.	018011	nuaxun/u	JUI 1401WATEUUZU4	4/ 02/ 20 13 .	00/20/2018 _	·	3,000,000	event/(5.0000) credit	(2/4,009)		(152,083)	(00,441)		(00,441)			300, 2لا			₩ [0001
100 06/20/2018	BOND PORTFOLIO	SCHEDULE D .	Credit	TIBANK N.A E570DZWZ	Z7FF32TWEFA7605	5/07/2012	06/20/2018 .		10 000 000	event/(1.0000)	78,719		(101,389)	(41,800)		(41,800)	77,300		(15,385)	J		2FE	0001
CDS CS4213142 ON CBA	DOND FUNITURIO	JOHEDULE D.		I I DANN IN.A ESTUDANZ	L111 02111LITA/0 . L.US	J, UI / ZU IJ .		t	10,000,000	event/(1.0000)		<u> </u>	(101,389)	(41,000)		(+1,000)	11,300		(10,080)	1		41 L	UUU I
100 06/20/2018	BOND PORTFOLIO	SCHEDULE D .	CreditCI	TIBANK N.A E570DZWZ	Z7FF32TWEFA7605	5/07/2013 .	_06/20/2018 _		10 000 000	event/(1.0000)	78,719		(101,389)	(44,425)		(44,425)	74,375		(15,385)	J I		2FE	0001
CDS CS4213126 ON NAB	DOND FUNITULIU	JOHLDOLE D.	01 601 1	I I DANN N.A ESTUDZNZ	L111 02111LITA/000	J, UI / ZU IJ _	00/20/2018 _	t	10,000,000	event/(1.0000)	10,719		(101,389)	(44,420)		(44,420)	14,3/3		(10,080)			41 L	
100 06/20/2018	BOND PORTFOLIO	SCHEDULE D .	Credit CI	TIBANK N.A E570DZWZ	Z7FF32TWEFA7605	5/07/2012	_06/20/2018 _		10 000 000	event/(1.0000)	78,719		(101,389)	(43,964)		(43,964)	75, 180		(15,385)	J I		2FE	0001
CDS CS4213159 ON WSTP	DOND FUNITURIO	JOHEDULE D.		I I DANN IN.A ESTUDANZ	L111 02111LITA/0 . L.US	J, UI / ZU IJ .		t	10,000,000	event/(1.0000)		<u> </u>	(101,389)	(40, 904)		(40,504)	15, 160		(10,080)	1		41 L	UUU I
100 06/20/2018	BOND PORTFOLIO	SCHEDULE D .	Credit	TIBANK N.A E570DZWZ	Z7FF32TWEFA76	5/07/2012	06/20/2019		10 000 000	event/(1.0000)	78.719		(101,389)	(43,850)		(43,850)	77,211		(15,385)	J I		2FE	0001
CDS SINGLE SWAP SCDS	DOND FUNITULIU	OUILDOLL D.		LDMAN SACHS	L111 02111L1 A10	3/01/2013 .	00/ 20/ 20 10 .		10,000,000	credit			(101,309)	(40,000)		(40,000)			(15,305)	/		4 L	
(CHTR)	BOND PORTFOLIO	SCHEDULE D .			P21HZNBB6K52812	2/10/2012	12/20/2018 .		1 000 000	event/(5.0000)	(99,463)		(50,694)	(46,989)		(46,989)	21,010		19.893			4FE	0001
(MIIII)	POND LOUIL, OF 10	JOU ILUULE U .	or curt IN	ILIIIM I I UNAL IIZZLKUIIP	4 11 14 14 14 14 14 14 14 14 14 14 14 14	4/ 13/2010 .	14/40/4016 _			6 v CIII./ (J. UUUU)	(33,403)		(30,094)	(40,505)		(40,309).	21,010					⊤IL	UUU I

SCHEDULE DB - PART A - SECTION 1

					Sh	owing all (Options, (Caps, Floo	ors, Collars,	Swaps and	d Forwards	Open as of	Decembe	er 31 of Cu	ırrent Y	ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description										Cumulative												1
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evahanaa	. Counterparty	Trada	or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Trade Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
CDS SINGLE SWAP SCDS	oi neplicaleu	identinei	(a)	GOLDMAN SACHS	Clearinghouse	Date	Expiration	Contracts	Amount		Faiu	raiu	IIICOIIIE	value	Code	raii vaiue	(Decrease)	D./A.C.V.	Accretion	Item	Exposure	⊏⊓uty	(D)
(LVLT)	BOND PORTFOLIO	SCHEDULE D	Credit	INTERNATIONAL	W22LR0WP21HZNBB6K528	12/19/2013	12/20/2018		1 000 000	credit event/(5.0000)	(109,666)		(50,694)	(45, 191)	\	(45, 191)	23,679		21,933			4FE	0001
CDS SINGLE SWAP SCDS	DOND FUNITULIU	SUILDOLL D	orear t	GOLDMAN SACHS	_ IIZZLNUIIFZIIIZNUUUNJZU	12/ 13/ 20 13	12/ 20/ 20 10 .		1,000,000	credit	(109,000)		(30,034)	(45, 131,	/	(45, 131)	20,019					41 L	0001
(UIS)	BOND PORTFOLIO	SCHEDULE D	Credit	INTERNATIONAL	. W22LR0WP21HZNBB6K528	12/19/2013	12/20/2018		1 000 000	event/(5.0000)	(116,561)		(50,694)	(37,702)	\	(37,702)	(432)		23,312			4FE	0001
CDS SINGLE SWAP SCDS	DOND FUNITULIU	SUILDOLL D	oreur t	INTERNATIONAL	. IIZZLNOIIFZITIZNODONJZO	12/ 13/ 2013	12/ 20/ 20 10 .			credit	(110,301)		(30,034)	(37,702	,	(37,702)	(402)		20,012			41 L	0001
(KBH)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	11/25/2015	12/20/2020 .		5 000 000	event/(5.0000)	(82,368)		(253,472)	(642,504)	(642,504)	(179,910)		16,266			3FE	0001
CDS SINGLE SWAP SCDS	50.5 10 02.10	00.20022 5	0.00.	GOLDMAN SACHS			1 12, 20, 2020			credit	(02,000)		(200, 2)		/	(0.12,00.7)						o	1
(LEN)	BOND PORTFOLIO	SCHEDULE D	Credit	INTERNATIONAL	. W22LR0WP21HZNBB6K528	12/21/2015	12/20/2020 .		3.000.000	event/(5.0000)	(383,350)		(152,083)	(403,874))	(403,874)	(78,029)		76,755			3FE	0001
CDS SINGLE SWAP SCDS									, , , , , , , , , , , , , , , , , , , ,	credit	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,				,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,						1
(GLENLN)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	01/20/2016	06/20/2019 _		5,000,000	event/(5.0000)	862,500		(253,472)	(337,211))	(337,211)	404,697		(252,644))		2FE	0001
CDS SINGLE SWAP SCDS				GOLDMAN SACHS BANK						credit							·						i
(COP)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU02	01/25/2016	12/20/2018 .	 	5,000,000	event/(1.0000)	204,607		(50,694)	(45,767))	(45,767)	93,329		(70,554))		2FE	0001
				MORGAN STANLEY																			1
CDS SINGLE SWAP SCDS		I	I	CAPITAL SERVICES					Ì	credit					1								ı
(COP)	BOND PORTFOLIO	SCHEDULE D	Credit	LLC	. I7331LVCZKQKX5T7XV54	01/26/2016	12/20/2018		5,000,000	event/(1.0000)	204,444		(50,694)	(45,767))	(45,767)	93,341		(70,566))		2FE	0001
CDS SINGLE SWAP SCDS				GOLDMAN SACHS BANK						credit													1
(AXP)	BOND PORTFOLIO	SCHEDULE D	Credit	USA	. KD3XUN7C6T14HNAYLU02	02/03/2016	12/20/2018 .		18,000,000	event/(1.0000)	(307,864)		(182,500)	(167 , 152)	(167, 152)	29,005		106,980			2FE	0001
CDS SINGLE SWAP SCDS										credit													i
(LLOYDS)	BOND PORTFOLIO	SCHEDULE D	Credit	BNP PARIBAS	_ ROMUWSFPU8MPR08K5P83	02/03/2016	12/20/2018 _		25,000,000	event/(1.0000)	(212,257)		(253,472)	(217,484))	(217,484)	4,581		73,757			1FE	0001
CDS SINGLE SWAP SCDS										credit													i
(COP)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A	. E570DZWZ7FF32TWEFA76	02/04/2016	12/20/2020 .		17,500,000	event/(1.0000)	1,667,717		(177,431)	(435,313))	(435,313)	69,241		(342,096))		2FE	0001
				MORGAN STANLEY																			i
CDS SINGLE SWAP SCDS				CAPITAL SERVICES						credit													
(COP)	BOND PORTFOLIO	SCHEDULE D	Credit	LLC	. I7331LVCZKQKX5T7XV54	02/09/2016	06/20/2018		11,700,000	event/(1.0000)	369,848		(118,625)	(52,627))	(52,627)	232,542		(156,641))		2FE	0001
CDS SINGLE SWAP SCDS										credit													
(LPX)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	12/21/2016	12/20/2021 .		2,500,000	event/(5.0000)	(430,673)		(126,736)	(440, 131))	(440, 131)	(68,925)					3FE	0001
CDS SINGLE SWAP CDS	DOUB BORTEON LO	001501150		DARGE AVO. DANK DE O	050055711 1051 701 11/5570	00 (04 (0047	00 (00 (0000		4 000 000	credit		454 500	(0.050)	00.045		20.045	(440,000)		(40.047)			055	0004
(MUR)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573	06/21/2017	06/20/2022 _		1,800,000	event/(1.0000)		154,560	(9,650)	22,245		22,245	<u>(</u> 116,068)		(16,247))		3FE	0001
CDS SINGLE SWAP SCDS	DOUB BORTEON LO	001501150		DARGE AVO. DANK DE O	050055711 1051 701 11/5570	00/11/0017	00 (00 (00 10			credit		(45.040)	(7.700)	(0.704)		(0.704)	(470)		0.004			055	0004
(TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	08/14/2017	06/20/2018 .		2,000,000	event/(1.0000)		(15,012)	(7,722)	(8,794))	(8,794)	(476)		6,694			3FE	0001
CDS SINGLE SWAP SCDS	DOND DODTEOL LO	SCHEDULE D	04:4	DADOLAVO DANK DLO	0500557V IDE L70LIVE570	00/01/0017	12/20/2019		F 000 000	credit		(00, 400)	(18,333)	(84,697)	,	(84,697)	(11,590)		10 000			OFF	0001
(TWC)	BOND PORTFOLIO	SCHEDULE D	Credit	GOLDMAN SACHS	G5GSEF7VJP5170UK5573	08/21/2017	. 12/20/2019 .		5,000,000	event/(1.0000)		(86,408)	(18,333)	(84,097	/	(84,097)	(11,590)		13,302			3FE	0001
CDS SINGLE SWAP CDS	BOND PORTFOLIO	SCHEDULE D	04:4	INTERNATIONAL	WOOL DOWDOLLIZANDDOVEGO	00/00/0047	06/20/2022		2 000 000	credit event/(1.0000)		258,243	(13, 100)	44.490		44.490	(194,722)		(19,030)	,		OFF	0001
CDS SINGLE SWAP SCDS	DUND FUNIFULIU	SUMEDULE D	Credit	INTERNATIONAL	. W22LR0WP21HZNBB6K528	08/22/2017			3,000,000	credit		230,243	(13, 100)	44,490		44,490	(194,722)		(19,030))		3FE	0001
(XRX)	BOND PORTFOLIO	SCHEDULE D	Credit	CITIBANK N.A.	_ E570DZWZ7FF32TWEFA76	09/05/2017	06/20/2019		20, 000, 000	event/(1.0000)		(277,485)	(65,000)	(190,319	\	(190,319)	37,615		49,551			2FE	0001
CDS SINGLE SWAP SCDS	DOND FUNITULIU	SCHEDOLL D	oreur t		_ LJ/UDZIIZ/11/JZ/IILI K/U	03/03/2017	00/20/2019 _		20,000,000	credit		(211,403)	(05,000)	(190,019	/	(150,015)	١٠١٥, الو					41 L	0001
(XI)	BOND PORTFOLIO	SCHEDULE D	Credit	RARCIAVS RANK PLC	. G5GSEF7VJP5170UK5573	09/08/2017	12/20/2018		20, 000, 000	event/(1.0000)		(194,708)	(63,333)	(176, 174	\	(176, 174)	(28, 128)		46.662			2FE	0001
CDS SINGLE SWAP SCDS	DOME FORTH OLD	JOHEDOLL D	010016	GOLDMAN SACHS					,000,000	credit			(50,500)		1		(20, 120)						
(URI)	BOND PORTFOLIO	SCHEDULE D	Credit	INTERNATIONAL	W22LROWP21HZNBB6K528	11/03/2017	12/20/2022		1.760 000	event/(5.0000)		(333,348)	(14, 178)	(329,776))	(329,776)	(6,370)		9,943			3FE	0001
CDS SINGLE SWAP SCDS				GOLDMAN SACHS		[T 37 - 52-2		[credit	[[1	(020,.70)	(0,0/0/	[· ·
(UVN)	BOND PORTFOLIO	SCHEDULE D	Credit	INTERNATIONAL	W22LR0WP21HZNBB6K528	11/03/2017	12/20/2022 .		1.760.000	event/(5.0000)		(224,950)	(12,678)	(289,317)	(289, 317)	(71,076)		6,709			4FE	0001
CDS SINGLE SWAP SCDS				GOLDMAN SACHS]		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	credit						,	, ,,						1
(TGNA)	BOND PORTFOLIO	SCHEDULE D	Credit	INTERNATIONAL	W22LR0WP21HZNBB6K528	11/03/2017	12/20/2022		1,760,000	event/(5.0000)		(267, 119)	(14, 178)	(258,730))	(258,730)	422		7,967			3FE	0001
0929999. Subtotal	- Swaps - Hedging	Other - Cred			*		•		•		1,330,681	(986,228)	(2,699,158)	(4,495,706	XXX	(4,495,706)	701,689		(317,663))		XXX	XXX
	- Swaps - Hedging										1,330,681	(986,228)	(2,699,158)	(4,495,706	XXX	(4, 495, 706)	701.689		(317,663))		XXX	XXX
- COCCCCC. Captota.	94106LF#1 - CDS	1									1,000,001	(000,220)	(2,000,100)	(1,100,100	7000	(1,100,100)	101,000		(011,000)	,		7000	7001
	CS4200321 ON WMI 100	I	I						Ì	1					1								
	03/20/2018 due		1			1				1					1								
	03/20/2018, CDS									1													,
1	Attached to Cash									1													1
CDS CS4200321 ON WMI	Security - (372917AS3)			GOLDMAN SACHS BANK						_1.0000/(credit													
100 03/20/2018	, , , , , , , , , , , , , , , , , , , ,		Credit	USA	. KD3XUN7C6T14HNAYLU02	02/22/2013	03/20/2018	<u> </u>	10,000,000		48,609		101,389	2, 102		20,494		<u> </u>	(9,578))	10,000,000	1FE	
	416515F*0 - CDS						1		, ,	1			,			,			, , , , , , , , , , , , , , , , , , , ,				
1	CS4218240 ON HIG 100									1													1
	09/20/2018 due									1													,
	09/20/2018, CDS	I	I						Ì	1					1								
	Attached to Cash	I	I						Ì	1					1								
CDS CS4218240 ON HIG	Security - (416415HU4,	I	I						Ì	_1.0000/(credit					1								
100 09/20/2018	416415HV2)		Credit	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	07/09/2013	09/20/2018 _		10,000,000	event)	(19,550)		101,389	(15,953))	69,256					10,000,000	2FE	

SCHEDULE DB - PART A - SECTION 1

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Open as of December 31 of Current Year

					Sno	owing all (Options, (Caps, Floo	rs, Collars,	Swaps and	d Forwards	Open as o	of Decembe	er 31 of Curre	nt Year							
1	2	3	4		5	6	7	8	9	10	11	12	13		5 16	17	18	19	20	21	22	23
	Description										Cumulative											i
	of Item(s)									Strike	Prior	Current									Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial					Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/		Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted		Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)	Evchange	Counterparty	Trade	or	of	Notional	Received	(Received)	(Received)	Year	Carrying		Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration		Amount	(Paid)	Paid	Paid	Income		de Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
Description	680665B#2 - CDS SINGLE	identille	(a)	or German	Diearnignouse	Date	LAPITATION	Contracts	Amount	(i aiu)	i aiu	i aiu	IIICOIIIE	value O	ide I all Value	(Decrease)	D./A.O.V.	Accietion	Item	Lxposure	Littly	(0)
	SWAP CDS (OLN) due																					1
	06/20/2022, CDS																					i
	Attached to Cash																					i
CDS SINGLE SWAP CDS	Security - (06051GFZ7))		JPMORGAN CHASE						_1.0000/(credit												i
(OLN)	(000010121)	´	Credit		7H6GLXDRUGQFU57RNE97	.06/28/2017	06/20/2022		4.500.000			(137,944)	23,250	(123,926)	34,510			14,018		4.500.000	3FE	1
0989999 Subtotal	- Swaps - Replicati	on - Credit D							,,	,	29.059	(137,944)		(137,777) XX				4.440		24.500.000		XXX
	- Swaps - Replicati		· oraan								29.059	(137,944)	,	(137,777) XX				4,440		24,500,000		XXX
	- Swaps - Income (20,000	(107,044)	220,020	(107,777) XX				7,770		24,000,000	XXX	XXX
		zeneralion														-						
1149999. Subtotal											1			XX		1	1				XXX	XXX
	vaps - Interest Rate													XX			ļ				XXX	XXX
	vaps - Credit Defaul										1,359,741	(1, 124, 172)	(2,473,131)	(4,633,483) XX		701,689		(313,224)		24,500,000	XXX	XXX
	vaps - Foreign Exch	ange												XX		1					XXX	XXX
1189999. Total Sw	vaps - Total Return													XX							XXX	XXX
1199999. Total Sw	vaps - Other	. <u></u>												XX	X					. <u></u>	XXX	XXX
1209999. Total Sw	vaps										1,359,741	(1, 124, 172)	(2,473,131)	(4,633,483) XX	X (4,371,445	701,689		(313,224)		24,500,000	XXX	XXX
BAS0EZ251 (0.7064				GOLDMAN SACHS BANK						(0.70641 GBP) /	,,		, , . , . ,					, , , ,				
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		KD3XUN7C6T14HNAYLU02	_03/01/2016	03/01/2019		2,525,875					71,678	71,678		(184,245)			13,628		0002
BAS0EZ277 (0.7064			,	GOLDMAN SACHS BANK						(0.70641 GBP) /												i
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 _	03/01/2016	03/01/2019		6,675,525	1 USD				189,435	189,435		(486,933)			36,017		0002
BAS0FLA03 (0.8395				GOLDMAN SACHS BANK						(0.83952 EUR) /												i
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 _	_04/19/2016	04/18/2019		16,259,198					(658,560)	(658,560)	(1,720,825)			92,545		0002
BAS0FQZX3 (0.8398				GOLDMAN SACHS BANK						(0.83984 EUR) /												i
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 .	04/28/2016	04/29/2019 .		17 , 285 , 415					(720,495)	(720,495)	(1,830,637)			99,524		0002
BASOGHDB4 (0.8708				GOLDMAN SACHS BANK						(0.87077 EUR) /												
	EQUITY PORTFOLIO	SCHEDULEBA	Currency		KD3XUN7C6T14HNAYLU02 _	06/27/2016	04/29/2019		542,914					(42,947)	(42,947)	(59,801)			3 , 126		0002
BASOGHDDO (0.7477	FOLLEY DODTED LO	OOLEDIA EDA	0	GOLDMAN SACHS BANK	I/DOVI INIZOOTA ALINAVII LIOO	00 (07 (0040	00 (07 (0040		7 007 075	(0.74771 GBP) /				(044,000)	(044,000	,	(504.054)			40, 007		10000
	EQUITY PORTFOLIO	. SCHEDULEBA	Currency	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	06/27/2016	06/27/2019		7,607,875	(0.84947 EUR) /				(241,298)	(241,298	·	(591,054)			46 , 397		0002
BASOHFYZ1 (0.8495 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02	09/27/2016	04/29/2019		272, 158					(14,515)	(14,515	Λ.	(29, 183)			1,567		0002
BASOLXSP6 (7.151 CNH)		SUMEDULEDA	Cul I elicy	GOLDMAN SACHS BANK	NDONUNTOOT 14HINATEUUZ .	09/21/2010	04/29/2019		212, 130	(7.15100 CNH) /				(14,515)	(14,513	/	(29, 103)			1,307		0002
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 _	01/13/2017	01/17/2018		15,470,216					(1,506,423)	(1,506,423)	(1,506,423)			16,693		0002
BASOLXT18 (1179.5	LQUITT TOTTI OLIO	OUILDOLLDA	out rency	GOLDMAN SACHS BANK	NDONON OUT THINN LOOK		1.01/1//2010	1		(1179.50000				(1,300,420)	(1,500,420	/	(1,500,420)					1
	EQUITY PORTFOLIO	SCHEDULE D	Currency		KD3XUN7C6T14HNAYLU02	01/13/2017	.01/17/2018		1.027.387	KRW)/1 USD				(105,828)	(105,828)	(105,828)			1.109		0002
BASOMGT63 (7.0789				JPMORGAN CHASE			1		, 52, , 50,	(7.07889 CNH) /				,,		1				,		·=
	EQUITY PORTFOLIO	SCHEDULE D	Currency		7H6GLXDRUGQFU57RNE97	_02/21/2017	01/17/2018	<u> </u>	1,400,459					(120,886)	(120,886)	(120,886)			1,511		0002
BASOMGTLO (0.7939	1	1	,	GOLDMAN SACHS BANK					, , , , , ,	(0.79386 GBP) /				' '	/					/		1
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	KD3XUN7C6T14HNAYLU02 _	02/21/2017	02/23/2018		1,600,000	1 USD				(120, 695)	(120,695)	(120,695)			3,077		0002
BASOMHZP2 (0.7711		1		GOLDMAN SACHS BANK						(0.77106 GBP) /												i
	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	KD3XUN7C6T14HNAYLU02 _	_02/22/2017	02/24/2020		16,572,608					(1, 190, 190)	(1,190,190)	(1,190,190)			121,520		0002
BASOMHZR8 (8.4337		I		GOLDMAN SACHS BANK						(8.43370 SEK) /						.1						1
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 _	02/22/2017	02/24/2020 .		4,430,119					(354,650)	(354,650)	(354,650)			32,484		0002
BASONOMU1 (0.7942	FOULTY DODTES IS	00/50/11/50		GOLDMAN SACHS BANK	WDOWN TOOT A WILLIAM CO.	04 (05 (00 :=	00 (00 (00 :-		0 400	(0.79420 GBP) /				(050 055)	/05	J	(050					
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 _	04/05/2017	02/23/2018	+	3,400,000					(258,055)	(258,055	ት	(258,055)		}	6,539		0002
BASONOMZO (109.352	FOLLITY DODTED TO	COLEDUI EDA	0	GOLDMAN SACHS BANK	I/DOVI INTOCT 4 (I NIA VI LIGO	04/05/0047	04/00/0040		10 500 000	(109.35200				470 407	470 407	1	473.437			E0 770		Longo
JPY) / 1 USD BASON3T38 (1130.5	EQUITY PORTFOLIO	. SCHEDULEBA	Currency	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02 _	_04/05/2017	04/09/2018		19,500,000	JPY)/1 USD (1130,50000				473,437	473,437		4/3,43/			50,778		0002
	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	KD3XUN7C6T14HNAYLU02	04/13/2017	_04/27/2018		36 06E 000	(1130.50000 KRW)/1 USD				(1,576,968)	(1,576,968	1	(1,576,968)			76,334		0002
BASONS802 0.7793 GBP	LWOITI FUNITULIU	OUILDULL D	out i citoy	GOLDMAN SACHS BANK	NDONON/OUT PHINNILUUZ _	0+/ 13/ 2017	04/2//2010	†		0.77926 GBP /				(1,370,300)	(1,570,900	1	(1,370,900)		·			0002
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 _	06/13/2017	02/23/2018		5,095,171	(1 USD)				283,827	283,827	1	283,827			9,799		0002
BASONTBK2 (0.877 EUR)	Lavin I vill ULIV	OU EDULLUM	our roncy	JPMORGAN CHASE	NOONON OUT THE INTELLUZ .	00/ 10/ 201/			,030, 17 1	(0.87697 EUR) /					200,021		200,021			, 199		0002
	EQUITY PORTFOLIO	SCHEDULE D	Currency		7H6GLXDRUGQFU57RNE97	_06/16/2017	_06/20/2018		20,000,000					(1,277,076)	(1,277,076)	(1,277,076)			68,447		0002
BASONXULO (0.9363				GOLDMAN SACHS BANK			1			(0.93629 CHF) /				, -, -, -, -, -, -, -, -, -, -, -, -, -,	,2.7,070	1	(. , , , , , , , , ,			, , , , , , , , , , , , , , , , ,		-
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	KD3XUN7C6T14HNAYLU02 _	06/28/2017	06/29/2018	<u> </u>	22,062,532		L			576,466	576,466	L	576,466		L	77,467		0002
BASOP30M5 (30.316				JPMORGAN CHASE				[, , , , , , , , , , , , , , , , , , , ,	(30.31600 TWD)				3, 100			3, 30			,		
	EQUITY PORTFOLIO	SCHEDULEBA	Currency	BANK, N.A	7H6GLXDRUGQFU57RNE97 _	_07/12/2017	01/16/2018	<u> </u>	8,000,000					(200,083)	(200,083)	(200,083)					0002
BAS0P42Z2 111.839 JPY				GOLDMAN SACHS BANK] [111.83900									[
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	KD3XUN7C6T14HNAYLU02 _	07/13/2017	04/09/2018	ļ	19,066,372	JPY/(1 USD)				(41,862)	(41,862)	(41,862)			49,649		0002

SCHEDULE DB - PART A - SECTION 1 Showing all Ontions Cans Floors Collars Swans and Forwards Open as of December 31 of Current Year

					Sh	owing all (Options, (Caps, Floo	ors, Collars,	Swaps and	d Forwards	Open as of	f Decembe	er 31 of Cu	irrent Y	'ear							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment		Quality	Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	of				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	or or	of	Notional	Received	(Received)	(Received)	Year	Carrying			Increase/	Change in	zation)/	Hedged	Potential	ence	Year-end
Description	or Replicated	Identifier	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(Paid)	Paid	Paid	Income	Value	Code	Fair Value	(Decrease)	B./A.C.V.	Accretion	Item	Exposure	Entity	(b)
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) /				(241,072)		(241,072)		(241,072)			27,379	ı	0002
BASOPDLQ1 (0.8337	EQUITE FUNIFULIU	SUMEDULE D	Currency	JPMORGAN CHASE	_ NUONUN/COTT4FINATEUUZ	0// 10/201/ .	00/20/2010 .			(0.83368 EUR) /				(241,072)		(241,072)		(241,072)			21,319		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	BANK. N.A	. 7H6GLXDRUGQFU57RNE97	08/07/2017 .	.06/20/2018		6.000.000					(70,434)		(70,434)		(70,434)			20,534	اا	0002
BASOPE5YO 30.053 TWD			,	JPMORGAN CHASE					, ,	.30.05300 TWD /													
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97	08/09/2017 .	01/16/2018 .		8,070,010					130 , 132		130 , 132		130 , 132			8,448		0002
BASOPFJK2 1.3347 0 / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	0	GOLDMAN SACHS BANK USA	. KD3XUN7C6T14HNAYLU02	08/15/2017 .	08/17/2020 .		25,693,745	(0.74920 GBP) /				(1,241,603)		(1,241,603)		(1,241,603)			208,347		0002
BASOPRB99 (7.7547	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. NUONUN/UOTT4HNATLUUZ	08/15/201/ .	08/1//2020 .		25,093,745	(7.75470 NOK) /				(1,241,003)		(1,241,003)		(1,241,003)			208,347		0002
NOK) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BARCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573	09/06/2017 _	_01/26/2018 .		33,994,706					1,741,162		1,741,162		1,741,162			45,365	l	0002
BASOPRBA6 (29.757			,	JPMORGAN CHASE						_(29.75700 TWD)													
TWD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97	09/06/2017 .	03/08/2018 .		1,666,666					(18,337)		(18,337)		(18,337)			3,570	ıl	0002
BASOPRBDO 0.9371 CHF	EQUITY PORTFOLIO	COLEDITE D	0	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	00/00/0047	00/00/0040		04 400 000	0.93712 CHF /				(EDE 040)		(535, 243)		(535,243)			74 000		0002
/ (1 USD) BASOPRBE8 0.8247 EUR	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK		09/06/2017 .	06/29/2018 .		21, 180,000	(1 USD) 0.82471 EUR /				(535,243)		(535,243)		(535,243)			74,368		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	Currency	USA	. KD3XUN7C6T14HNAYLU02	09/06/2017 .	.06/20/2018		7,200,000					6,806		6,806		6,806			24,641		0002
BASOPRBF5 0.8246 EUR			,	JPMORGAN CHASE						0.82457 EUR /				•				•					
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97	09/06/2017 .	_06/20/2018 .		27 , 337 , 105					21,412		21,412		21,412			93,557		0002
BASOPXGD2 (1.2372	FOULTY DODTES LO	00150115		GOLDMAN SACHS BANK		00 (04 (0047	00 (00 (0000		4 044 000	(1.23723 CAD) /				00.004		20.004		20 204			00.070		
CAD) / 1 USD BASOQ3D24 (0.7314	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. KD3XUN7C6T14HNAYLU02	09/21/2017 .	09/22/2020 .		4,041,260	1 USD (0.73143 GBP) /				28,331		28,331		28,331			33,379		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/04/2017 .	.08/17/2020		2,255,826					(55,831)		(55,831)		(55,831)			18,292		0002
BAS0Q4AC3 (1131.5723	240111 1 0111 0210	00.25022 5	04. 1 0110 / 111111	GOLDMAN SACHS BANK	1.50.011 0011 111112002					(1131.57231				(00,001)		(00,001)		(00,001)					3332
KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/10/2017 .	.04/12/2018		1,670,000	KRW)/1 USD				(99,051)		(99,051)		(99,051)			4,414	l	0002
BAS0Q86R6 (0.8439			_	JPMORGAN CHASE						(0.84393 EUR) /												ı	
EUR) / 1 USD BASOQ86U9 (0.8439	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A JPMORGAN CHASE	. 7H6GLXDRUGQFU57RNE97	10/20/2017 .	01/23/2018 .		616,372	1 USD (0.84393 EUR) /				(8,972)		(8,972)		(8,972)			774		0002
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A.	7H6GLXDRUGQFU57RNE97	10/20/2017	_01/23/2018		186, 192					(2,710)		(2,710)		(2,710)			234	ı	0002
BAS0Q8738 (0.8439				JPMORGAN CHASE						(0.84393 EUR) /													
EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97	10/20/2017 .	01/23/2018 .		615,203					(8,955)		(8,955)		(8,955)			772		0002
BAS0Q8753 (6.6641	FOULTY DODTES LO	00150115		JPMORGAN CHASE	711001 VDD11005115701507	10 (00 (00 17	04 (00 (0040		405 000	(6.66415 CNH) /				(44, 400)		(44.400)		(44, 400)			200		
CNH) / 1 USD BASOQ8761 (6.6642	EQUITY PORTFOLIO	SCHEDULE D	Currency	JPMORGAN CHASE	_ 7H6GLXDRUGQFU57RNE97	10/20/2017 _	01/23/2018 .		495,600	1 USD (6.66415 CNH) /				(11, 100)		(11, 100)		(11, 100)			622		0002
CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK. N.A.	. 7H6GLXDRUGQFU57RNE97	10/20/2017 _	01/23/2018 .		2,924,645					(65,502)		(65,502)		(65,502)			3,671		0002
BAS0Q8779 (0.9774	Luciii i ciiii ce i c	CONEDUCE D	our ronoy	JPMORGAN CHASE	- THOULKBHOOG COTTINEST				2,024,040	(0.97741 CHF) /				(00,002)		(00,002)		(00,002)					2002
CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A	_ 7H6GLXDRUGQFU57RNE97	10/20/2017 _	_01/23/2018 .		1,536,143					(6,655)		(6,655)		(6,655)			1,928		0002
BAS0Q98B7 0.7327 GBP				GOLDMAN SACHS BANK						0.73265 GBP /													
/ (1 USD) BASOQ98F8 (0.737 GBP)	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/23/2017 _	08/17/2020 .		1, 146, 511	(1 USD) (0.73700 GBP) /				30,229		30,229		30,229			9,297		0002
/ 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	_ KD3XUN7C6T14HNAYLU02	10/23/2017	_02/24/2020		1,166,886					(30,807)		(30,807)		(30,807)			8,556		0002
BASOQ98K7 (0.746 GBP)	240111 1 0111 0210	00.20022 0	04.10.10/	GOLDMAN SACHS BANK					, 100,000	(0.74601 GBP) /				(00,001)		(00,001)		(00,00.)			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
/ 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/23/2017 .	03/01/2019 .		1,313,644					(32,640)		(32,640)		(32,640)			7,088		0002
BAS0Q98P6 7.7823 SEK			_	GOLDMAN SACHS BANK						7.78230 SEK /				_								ı	
/ (1 USD) BASOQ98SO 6.6751 CNH	EQUITY PORTFOLIO	SCHEDULE D	Currency	GOLDMAN SACHS BANK	_ KD3XUN7C6T14HNAYLU02	10/23/2017 _	02/24/2020 .		462,588	(1 USD) 6.67513 CNH /				9		9		9			3,392		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. KD3XUN7C6T14HNAYLU02	10/23/2017 _	01/17/2018 .		779,010	(1 USD)				19,016		19,016		19,016			841		0002
BAS0Q98Z4 (6.6761	Luciii i ciiii ciii ciii	CONEDUCE D	our ronoy	GOLDMAN SACHS BANK	. NOONON COTT-HIERTECOL					(6.67611 CNH) /						10,010							3002
CNH) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	_ KD3XUN7C6T14HNAYLU02	10/23/2017 _	_01/17/2018 .		898,727					(22,072)		(22,072)		(22,072)			970		0002
BAS00A9E7 (1125.7				GOLDMAN SACHS BANK						(1125.70000		1										, ,	
KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA JPMORGAN CHASE	. KD3XUN7C6T14HNAYLU02	10/25/2017 .	04/27/2018 .		5,640,935	KRW)/1 USD (0.84393 EUR) /		}		(304,676)		(304,676)		(304,676)			15,969	J	0002
BASOQAZ81 (0.8439 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK. N.A.	7H6GLXDRUGQFU57RNE97	10/20/2017 _	01/23/2018		2.290.614			1		(33,344)		(33, 344)		(33,344)			2,875	, ,	0002
BASOQB129 (19.726			oar ronoy		ouLnDriodqi OO/TINL3/		3 1, 20, 20 10 .		, 200, 014	_(19.72602 MXN)				(00,044)		(00,044)		(00,044)					
MXN) / 1 USD	EQUITY PORTFOLIO	SCHEDULEBA	Currency	CITIBANK N.A	. E570DZWZ7FF32TWEFA76	10/27/2017 .	.03/20/2018 .		255,500	/ 1 USD						1,405					594		0002
BAS00B137 (1129.2915				GOLDMAN SACHS BANK						(1129.29152		1										, ,	
KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	_ KD3XUN7C6T14HNAYLU02	10/27/2017 _	04/12/2018 .		191 , 100	KRW)/1 USD		}		(10,928)		(10,928)		(10,928)			505		0002
BASOQB145 (0.9847 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	_ KD3XUN7C6T14HNAYLU02	10/27/2017 .	06/29/2018 .		428,800	(0.98473 CHF) /		1		(10,209)		(10,209)		(10,209)			1,506	, ,	0002
BASOQB3B7 0.8578 EUR	EQUITE FORM OLD	OUI EDULE D	out toticy	JPMORGAN CHASE	. NOONON OUT PHINAILUUZ					0.85784 EUR /				(10,209)		(10,209)		(10,209)			, , 500		0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	Currency	BANK, N.A.	. 7H6GLXDRUGQFU57RNE97	10/27/2017 .	_01/23/2018 .		605,224					18,923		18,923		18,923			760		0002

SCHEDULE DB - PART A - SECTION 1

Chausing all Ontions	Cana Flagra	Callara Curana an	d Farmarda Onan ac	of December 31 of Current Y	/
SHOWING AN ODDIONS	. Gabs. Floors	s. Cullais. Swabs all	u roiwaius Opeli as	on December 31 of Guitent 1	tai

					Sile	Jiving an C	υριιστίο, τ	Japs, i ioo	is, Odilais,	Swaps and	i oiwaius	Open as o	n Decembe		TELL I C	ai							
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
	Description										Cumulative												
	of Item(s)									Strike	Prior	Current										Credit	Hedge
	Hedged,									Price,	Year(s)	Year Initial						Total	Current	Adjustment			Effectiveness
	Used for		Type(s)				Date of			Rate or	Initial Cost	Cost of		Book/			Unrealized	Foreign	Year's	to Carrying		of	at Inception
	Income	Schedule/	1 ype(s)				Maturity	Number		Index	of Premium	Premium	Current	Adjusted			Valuation	Exchange	(Amorti-	Value of		Refer-	and at
		Exhibit	Dial/a	Fleaner	O	Tuesda		of	Matianal					.,					,		Detection		
Description	Generation	Identifier	Risk(s)		, Counterparty Clearinghouse	Trade Date	Or		Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	Year Income	Carrying	Codo	Fair Value	Increase/	Change in B./A.C.V.	zation)/	Hedged Item	Potential	ence Entity	Year-end
	or Replicated	identiner	(a)		Clearinghouse	Date	Expiration	Contracts	Amount	(/	Palu	raiu	income	Value	Code	raii value	(Decrease)	D./A.C.V.	Accretion	item	Exposure	Entity	(b)
BASOQQ9L6 (0.9794 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	0	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	_11/30/2017 _	_01/05/2018 _		16,337,048	(0.97936 CHF) /				(82,757)		(82,757)		(82,757)			9,561		0002
BASOQTGS7 (0.7241	EQUITY PURIFULIU	SUMEDULE U	_ Currency	GOLDMAN SACHS BANK	_ NU3XUN/COTT4HNATEUU2 _	11/30/201/ .	01/05/2018 _		10,337,048	(0.72414 GBP) /				(82,737)		(82,737)		(82,737)			9,501		0002
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	Currency	USA	. KD3XUN7C6T14HNAYLU02 .	12/07/2017 .	02/24/2020 _		966,662					(8,944)		(8,944)		(8,944)					0002
BASOQTGT5 0.8183 EUR	EQUITE FUNIFULIU	. SUMEDULE D	. Currency	GOLDMAN SACHS BANK	. NUONUNTOOT 14HINATLUUZ .	12/01/2011 .	02/24/2020 .			0.81834 EUR /				(0,944)		(0,944)		(0,944).					0002
/ (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	_ Currency	USA	KD3XUN7C6T14HNAYLU02	12/07/2017 .	_04/29/2019 _		321,379					5,039		5,039		5.039			1,850		0002
BASOQTGVO 1092.6139	EGOTTI TOTTI OETO	OUNEDOLL D	- our ronoy	GOLDMAN SACHS BANK	. NOONON COTTAINENEOUE .		2.04/20/2010			1092.61391				,0,000		,0,000					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	. Currency	USA	. KD3XUN7C6T14HNAYLU02 .	12/07/2017	_04/12/2018 _		130 000	KRW/(1 USD)				2,991		2,991		2,991			344		0002
BASOQVA58 (0.7259	240111 10111 0210 11111	00.25022 5		GOLDMAN SACHS BANK						(0.72589 GBP) /				2,001									
GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	_ Currency	USA	_ KD3XUN7C6T14HNAYLU02 _	12/12/2017 .	_02/24/2020 _		1,919,317					(22,240)		(22,240)		(22,240)			14,074		0002
BASOQVBU2 (1087.45			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	GOLDMAN SACHS BANK					, , , ,	(1087.45000								, ,			,		
KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	. Currency	USA	_ KD3XUN7C6T14HNAYLU02 _	12/14/2017 .	04/27/2018 .		2,758,748	KRW)/1 USD				(50,727)		(50,727)		(50,727)					0002
,	I - Forwards - Hedgi		,							•				(7,806,450)	XXX	(7.805.045)		(11,292,424)			1,479,955		XXX
	65527#AD5 - BASOP7FH1	7									1			(1, 300, 100)		(., , = 00, 010)		(,202,124)			., ,		
	7.9885 NOK / (1 USD)	1	1				1			1													
	due 01/26/2018, FX																						
	FORWARD Attached to																						
BAS0P7FH1 7.9885 NOK	Cash Security -									7.98845 NOK /													
/ (1 USD)	(912828XR6)		Currency	BARCLAYS BANK PLC .	G5GSEF7VJP5170UK5573 _	_07/24/2017	_01/26/2018		33,000,000	(1 USD)						(747,749)					44,038		
	12702@AA2 - BASOPRB73																						
	6.6009 CNH / (1 USD)																						
	due 03/08/2018, FX																						
	FORWARD Attached to																						
BAS0PRB73 6.6009 CNH				JPMORGAN CHASE						6.60089 CNH /													
/ (1 USD)	(9128283D0)		Currency	BANK, N.A	. 7H6GLXDRUGQFU57RNE97 .	09/06/2017 .	03/08/2018 .		1,666,666	(1 USD)						16,766					3,570		
	55404@AL8 - BASOPU1D4																						
	18.1524 MXN / (1 USD)																						
	due 03/20/2018, FX																						
	FORWARD Attached to Cash Security -																						
BASOPU1D4 18.1524 MXN										18.15244 MXN /													
/ (1 USD)	(912020000, 912020000)	1	Currency	CITIRANK N A	_ E570DZWZ7FF32TWEFA76 _	09/15/2017	03/20/2018		1,400,000							(118,344)							
/ (1 000)	55404@AL8 - BAS0Q3UC3		our rency	UTTIDANN N.A	. L3/002 2/11/32 L1 A/0 .	03/13/2017				(1 000)						(110,044)							
	19.1216 MXN / (1 USD)																						
	due 03/20/2018, FX																						
	FORWARD Attached to																						
	Cash Security -	1	1							1	1												•
BASOQ3UC3 19.1216 MXN		d	1							19.12161 MXN /	1												•
/ (1 USD)			Currency	CITIBANK N.A	_ E570DZWZ7FF32TWEFA76 _	_10/09/2017 _	_03/20/2018 _		330,000	(1 USD)				ļ		(11,832)					768		
	PENDING - BASOQHLZ1	1	1				l			I	1]						•
	14.6501 ZAR / (1 USD)	1	1				l			I	1]]						•
	due 02/20/2018, FX	1	1				l			I	1]]						•
	FORWARD Attached to	1	1				l				1]]						•
BASOQHLZ1 14.6501 ZAR		1		D1001 1/0 D111/ 5: 5	05005571/ IDE L7011/5555	44 (45 (00 :=	00 (00 (00 :-		4 000	_14.65005 ZAR /						040 :-:							
/ (1 USD)	(9128283D0)		Currency	BAHCLAYS BANK PLC .	. G5GSEF7VJP5170UK5573 .	11/15/2017 .	02/20/2018 .		1,390,000	(1 USD)				·		242,401	}				2,598		
	98914*AK5 - BASOQTGU2 13.8 ZAR / (1 USD) due	J	1							1	1												•
	13.8 ZAR / (1 USD) due		1				l			I	1]						•
	Attached to Cash	Ί	1				1			1													
BASOOTGU2 13 8 74P /	Security - (912828X96)	d.	1							13.80003 ZAR /	1												•
(1 USD)	00001117 (012020000)	Ί	Currency	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	12/07/2017	02/20/2018		174.500		1					18.565]				326		•
, , , , , , , , , , , , , , , , , , , ,	I - Forwards - Replic	ation				p				. 505/		***************************************			XXX	(600, 193)						XXX	XXX
1269999. Subtotal															XXX	(8,405,238)		(11,292,424)			1,534,511		XXX
	I - Hedging Effective										 			(1,000,400)	XXX	(0,400,200)	1	(11,232,424)		1	1,504,511	XXX	XXX
		1									4 000 001	4 400 770	(0.000 450)	(0.000.050)		(0.000.054)	(000 011)	(44,000,404)	(047.000		4 470 055		
1409999. Subtotal											1,330,681	4, 183, 772			XXX	(8,229,251)	(396,811)	(11,292,424)	(317,663	1	1,479,955		XXX
1419999. Subtotal											29,059	(137,944)	226,028		XXX	(475,933)			4,440		24,554,556		XXX
	I - Income Generation	n													XXX							XXX	XXX
1439999. Subtotal	I - Other										1				XXX							XXX	XXX
1449999 - Totals											1,359,741	4,045,828	(2,473,131)	(8,368,433)	XXX	(8,705,183)	(396,811)	(11,292,424)	(313,224)	26,034,511	XXX	XXX

18.5

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY

(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 A - SECTION 2

	Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																						
1	2	3 4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
'	Description			Ĭ	<i>'</i>	٠			1	12	"					10	10	20			20	2-7	
	of Item(s)									Strike	Cumulative												Hedge
	Hedged,				Date of		Indicate			Price,		Current Year	Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule Type(s)			Maturity		Exercise,			Rate or	Initial Cost	Initial Cost	tion	_	Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ of	F 1 0 1 1				Expiration,	Number		Index	of Premium	of Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on .	Value of	on	and at
Description	Generation or Replicated	Exhibit Risk(s)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Expira- tion	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received) Paid	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination Recognized	Hedged Item	Termination Deferred	Termination (b)
CALL OPTION on EQUITY DEC17	or neplicated		GOLDMAN SACHS	Date	LIOII	Date	Sale	Contracts	Amount	(Faiu)	Faiu	Faiu	remination	income	value	Code	(Decrease)	B./A.C.V.	Accretion	necognized	item	Deterred	(0)
SPX C @ 2600	EQUITY PORTFOLIO	CONEDUCE D EQUITY HIGE	. INTERNATIONAL W22LROWP21HZNBB6K	28 _ 09/19/2017	12/15/20171	2/05/2017 SA	ALE		172,640,000	2,600.00			3,033,258			l				2,648,138			.0005
		edging Effective - Ca	II Options and Warrants						, ,	,		385, 120				XXX				2.648.138			XXX
	Purchased Options - He		•									385, 120				XXX				2,648,138			XXX
PUT OPTION on FUTURE JUN17		SCHEDULE D EQUITY/INDEX											2,222,222										
MEM7 P @ 2280	EQUITY PORTFOLIO		CME LCZ7XYGSLJUHFXXNX	088 _ 04/20/201	06/16/2017 _0	6/16/2017 _ EX	XPIRATION		B800	2,280.00		10,300			10,300					(10,300)			0005
PUT OPTION on EQUITY DEC17 SPX P @ 2315.72	EQUITY PORTFOLIO	SCHEDULE D EQUITY/INDEX	GOLDMAN SACHS INTERNATIONAL W22LROWP21HZNBB6K	28 06/05/201	12/29/2017 _ 1:	2/20/2017 EV	VDIDATION		213,749,999	2,315.72		5,062,500			5,062,500					(5,062,500)			0005
PUT OPTION on EQUITY DEC17		SCHEDULE D EQUITY/INDEX		20 - 100/00/2011	112/20/2011	./20/2011	A IIIATTON		210,740,000			,,002,000			,002,000					(0,002,000)			
SPX P @ 2300.000000	EQUITY PORTFOLIO		CB0E	06/07/201	12/15/20171	2/15/2017 _ EX	XPIRATION	925	592,500	2,300.00		4,717,500			4,717,500					(4,717,500)			0005
0099999. Subtotal - F	Purchased Options - He	edging Other - Put O	ptions									9,790,300			9,790,300					(9,790,300)			XXX
0149999. Subtotal - F	Purchased Options - He	edging Other										9,790,300			9,790,300	XXX				(9,790,300)			XXX
CALL OPTION on EQUITY DEC17		SCHEDULE D EQUITY/INDEX																					
SPX C @ 2550.000000	EQUITY PORTFOLIO			106/09/201	12/15/2017 _ 1:	2/04/2017 _ S/	ALE	925	592,500	2,550.00	}	2,682,500	8,646,165	 	2,682,500	VVV				5,963,665			0005
	Purchased Options - Re		ions and warrants								1	2,682,500	, , ,		2,682,500					5,963,665			XXX
	Purchased Options - Re										ļ	2,682,500	8,646,165		2,682,500					5,963,665			XXX
	Purchased Options - Inc															XXX							XXX
	Purchased Options - Ot												ļ			XXX							XXX
	hased Options - Call Op										ļ	3,067,620	11,679,423		3,067,620	XXX				8,611,803			XXX
	hased Options - Put Op	tions										9,790,300			9,790,300					(9,790,300)			XXX
	hased Options - Caps															XXX							XXX
0399999. Total Purch	hased Options - Floors															XXX							XXX
0409999. Total Purch	hased Options - Collars	i														XXX							XXX
0419999. Total Purch	hased Options - Other															XXX							XXX
0429999. Total Purch	hased Options											12,857,920	11,679,423		12,857,920	XXX				(1,178,497)			XXX
	Written Options - Hedgi															XXX							XXX
PUT OPTION on EQUITY DEC17		SCHEDULE D EQUITY/INDEX																					
SPX P @ 2071.96 PUT OPTION on EQUITY DEC17	_ EQUITY PORTFOLIO	SCHEDULE D EQUITY/INDEX	INTERNATIONAL W22LROWP21HZNBB6K	28 _ 1.06/05/201	12/29/20171:	2/29/2017 LEX	XPIRATION		191,249,999	2,071.96		(1,912,500)		(1,912,500					1,912,500			0005
SPX P @ 2075.000000	EQUITY PORTFOLIO	SUMEDULE D EQUITIVINDE	CB0E	06/07/201	12/15/2017 1:	2/15/2017 EX	XPIRATION	925	5 92.500	2.075.00		(1.942.500	1		(1.942.500					1.942.500			0005
	Written Options - Hedgi	na Other - Put Optio	ns		4				- p	, , , , , , , , , , , , , , , , , , , ,		(3,855,000	1		(3,855,000	XXX				3,855,000			XXX
	Written Options - Hedgi											(3,855,000	1		(3,855,000					3.855.000			XXX
	Written Options - Replic											(0,000,000			(0,000,000	XXX				0,000,000			XXX
	Written Options - Incom															XXX							XXX
	Written Options - Other															XXX							XXX
	en Options - Call Option															XXX							XXX
	en Options - Put Option											(3,855,000			(3.855.000	XXX				3.855.000			XXX
0809999. Total Writte												(3,033,000			(3,033,000	XXX				3,003,000			XXX
0819999. Total Writte											1					XXX							XXX
0829999. Total Writte											1		 			XXX				†			XXX
0839999. Total Writte											1		 			XXX				1	 		XXX
0849999. Total Writte											 	(3,855,000	 	-	(3,855,000					3,855,000	 		XXX
	Swaps - Hedging Effect	ive									 	(3,800,000	1	-	(3,800,000	XXX				3,800,000	 		XXX
CDS SINGLE SWAP ICE	owaps - neuging Ellect	SCHEDULE D	T		T T	1				credit	1	1	 	1		^^^				1			^^_
(CDX.NA.HY.27.V2)	BOND PORTFOLIO	CREDIT	ICE T330E4AS4QXXS2TT7	50 _ 03/10/201	12/20/2021 0	3/15/2017 SA	ALE		49,500,000	event/(5.0000)		(3,441,488	(3,640,725)	(34,375	(3,435,474	l			6,013	(205,251)	L		0001
CDS SINGLE SWAP ICE		SCHEDULE D								credit													
(CDX.NA.HY.27.V2) CDS SINGLE SWAP ICE	BOND PORTFOLIO	SCHEDULE D CREDIT	ICE T330E4AS4QXXS2TT7	5003/10/2017	12/20/2021 _0	3/15/2017 _ SA	ALE		39,600,000	event/(5.0000) credit		(2,714,580)(2,926,440)	(27,500)(2,709,837				4,743	(216,603)	ł		0001
(CDX.NA.HY.27.V2)	BOND PORTFOLIO	CREDIT	ICE	50 _ 03/10/2017	12/20/2021 _0	3/15/2017	ALE		34 650 000	event/(5.0000)		(2,375,258	(2,548,508)	(24,063	(2,371,107				4, 150	(177,400)	l		0001
CDS SINGLE SWAP ICE		SCHEDULE D					· ·			credit													
(CDX.NA.HY.27.V2)	BOND PORTFOLIO	CREDIT	ICE T330E4AS4QXXS2TT7	50 03/10/201	12/20/2021 _0	3/15/2017 S/	ALE		44,550,000	event/(5.0000)	ļ	(3,051,675	(3,292,245)	(30,938)(3,046,343	 			5,332	(245,902)	ļ		0001
CDS SINGLE SWAP ICE	DOND DODTEOU LO	SCHEDULE D	105 70005440 4000007777	E0 00/04/004	10 (00 (0001	1/04/0047			0.000.000	credit		(007 000	(707.074)	(0.007	(COE 040				0.044	(00,000)	J		0001
(CDX.NA.HY.27.V2) CDS SINGLE SWAP ICE	BOND PORTFOLIO	SCHEDULE D CREDIT	T330E4AS4QXXS2TT7	5003/21/201	12/20/2021 _0	5/24/201/ _ S/	ALE		9,900,000	event/(5.0000) credit		(687,060	(707,971)	(8,067	(685,049				2,011	(22,922)			0001
(CDX.NA.HY.27.V2)	BOND PORTFOLIO	CREDIT	ICE	50 _ 03/21/201	12/20/2021 _0	3/24/2017 SA	ALE		74,250,000	event/(5.0000)		(5, 149, 238	(5,309,783)	(51,563)(5, 134, 164	l			15,074	(175,619)			0001
CDS SINGLE SWAP ICE		SCHEDULE D								credit													
(CDX.NA.HY.27.V2)	BOND PORTFOLIO	CREDIT	ICE	5003/21/201	12/20/2021 _0	3/27/2017 L SA	ALE		64,350,000	event/(5.0000)	ļ	(4,465,890)(4,457,846)	(52,433)(4,450,202	l			15,688	(7,644)	ŀ		0001
CDS SINGLE SWAP ICE (CDX.NA.HY.27.V2)	BOND PORTFOLIO	SCHEDULE D CREDIT	ICE T330E4AS40XXS2TT7	50 03/21/201	12/20/2021 0	3/27/2017	ALE		10 800 000	credit event/(5.0000)		(1,381,149	(1,371,645)	(16,500	(1,376,297				4,852	4.652			0001
CDS SINGLE SWAP ICE	DOND FUNITUEIU	SCHEDULE D	1300147340002117		1.2/20/2021	,, <u>,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,</u>	nee			credit		(1,501,149	,(1,5/1,045)	(10,300	,(1,570,297						<u> </u>		2001
(CDX.NA.HY.28.V1)	BOND PORTFOLIO	CREDIT	. ICE T330E4AS4QXXS2TT7	50 _ 04/27/201	06/20/2022 _0	5/11/2017 SA	ALE		86,000,000	event/(5.0000)		(6,482,250	(6,526,540)	(167,222	(6,433,248	ļ			49,002	(93,292)			0001
CDS SINGLE SWAP ICE		SCHEDULE D								credit					J						l		
(CDX.NA.HY.28.V1)	BOND PORTFOLIO	CREDIT	CREDIT SUISSE T330E4AS4QXXS2TT7	ou05/04/201	.06/20/20220	o/11/2017 . SA	ALE		86,000,000	event/(5.0000)		(6,445,915)(6,546,750)	(83,611	(6,421,459				24,456	(125,291)	·		0001
CDS SINGLE SWAP SCDS (LB)	BOND PORTFOLIO	CREDIT	INTERNATIONAL E58DKGMJYYYJLN8C3	01/26/201	12/20/2021	S/08/2017 SA	ALE	1	5.000.000	event/(1.0000)	L	229.582	157.378	(18,472	212.393	<u> </u>				(55.015)	l	L	0001

SCHEDULE DB - PART A - SECTION 2 Showing all Options Caps Floors Collars Swaps and Forwards Terminated During Current Year

WORTH WORT		Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year																							
March Marc	1		3	4		5	6	7 8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
March Marc																									i
Second S								D							0 11									0 :	
December Part Par			Sahadula	Typo(c)									Prior Year(s)	Unitial Cost			Pook/		Unroalized	Total Foreign					
Control Cont			Scriedule						,	Number						Current							Value of		
Mary Mary			Exhibit	٥.	Exchange	Counterparty	Trade	ο			Notional														
Same Same	Description																	Code							
Company Comp	CDS CS3603848 ON PKD 500		SCHEDULE D		GOLDMAN SACHS BANK																	-			1
96.90 96.90 96.90 97.00 96.90 97.00	06/20/2017	BOND PORTFOLIO	00150115.0	CREDIT		. KD3XUN7C6T14HNAYLU02 _	_04/25/2012	.06/20/201706/20/2017 .	MATURITY		3,000,000		(89,593)			(70,833)			49,735						0001
March 1 March 2 Marc		BOND PORTED IO	SCHEDULE D	CDEDIT		KD3A1W2CEL1MHWW111U3	04/25/2012	06/20/2017 06/20/2017	MATURITY		5 000 000		211 000			(22 611)			20 912		(10.216)				0001
March Marc	00/20/2011	BOND TOTH OLTO	SCHEDULE D	UILDIT		. ILDUNON OUT THINK I EUGE .	204/20/2012	30/20/2011 300/20/2011 3	MATORITI		,000,000		211,000			(20,011)						,			1
Column C	CDS SINGLE SWAP SCDS (LB)	BOND PORTFOLIO		CREDIT	_ INTERNATIONAL	_ E58DKGMJYYYJLN8C3868 _	02/23/2017	12/20/202106/26/2017 _	SALE		5,000,000	event/(1.0000)		297,799	157,791	(17,084)	276,699				(21,100)	(118,908)		0001
State Stat	ODG GUNGLE CHAD CODG (TUG)	DOND DODTEDLIO	SCHEDULE D	ODEDLT	DADOLAVO DANK DLO	0500552V IDE 1701W5570	00/00/0047	10/01/0001 07/17/0017	OHE		4 500 000			(04.004)	(000,040)	(00.075)	(00.440)				0.700	/107 700	,		0001
2 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	CDS SINGLE SWAP ICE	BUND PURIFULIU	SCHEDULE D	UMEDII	_ BAHULATS BANK PLU	_ GOGOEF/VJP01/UUN00/3 _	.02/28/201/	12/21/2021 10//1//2017 .	SALE		4,500,000				,	(80,875)	(32,119,						7		0001
\$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$ \$	(CDX.NA.HY.28.V1)	BOND PORTFOLIO		CREDIT	. ICE	. T330E4AS4QXXS2TT7X50 .	.07/12/2017	06/20/202207/19/2017 .	SALE		86,000,000			(6, 108, 150)(6,609,100)	(83,611)	(6,084,089)	l			24,061	(525,011)		0001
2 August 2 No. 19 August 2 No.	CDS SINGLE SWAP ICE		SCHEDULE D																						1
Margar 19 19 19 19 19 19 19 1		BOND PORTFOLIO	COLEDITE D	CREDIT		_ T330E4AS4QXXS2TT7X50 _	_08/09/2017	06/20/2022 _08/15/2017 .	SALE		215,000,000			(3,924,389))(3,961,576)	(35,833)	(3,910,934)	····			13,455	(50,642	7		0001
Compared and Part Comp	09/20/2017	BOND PORTEOL IO	SCHEDULE D	CREDIT		E58DKGMJYYY,II N8C3868	09/09/2011	09/20/2017 09/20/2017	MATURITY		10 000 000		(171 979)			(73.056)			46 649		20 527				0001
Company of the comp	CDS CS3739527 ON MMM 100	BOILD TOTH GETO	SCHEDULE D	UNEDTT			.00,00,2011									(,0,000)									1
1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	09/20/2017	BOND PORTFOLIO		CREDIT		. E570DZWZ7FF32TWEFA76 .	.06/25/2012	.09/20/201709/20/2017 .	MATURITY		5,000,000	event/(1.0000)	(174,272)			(36,389)			10,590		23,958				0001
STATE AND IT COLUMN OF	ODG CINGLE CHAD ODG (ODGC)	DOND DODTEDLIO	SCHEDULE D	CDEDIT		DATVDEDCOVAZOGGAUDOZ	00/15/00*7	06/00/0000 40/40/0047	CHE		4 050 000			004 700	050 500	/7 4001	E00 700				/04 040	74 700]		0001
25 A. D. A. P. M. P. STOPLE 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		UNU PURIFULIU	SCHEDIII E D	UMEDII	N.A	. B41YDEBBGKMZUU31MB2/ .	LUB/ 15/201/	U0/20/2022 _10/16/201/ .	SALE	·	4,350,000		. [(7,129)	bu, /20			·	(21,048)	1, /80			0001
3 Out 2 for C (10) Out 2 Final State Section Sec	(CDX.NA.IG.28.V1)	BOND PORTFOLIO		CREDIT		_ T330E4AS4QXXS2TT7X50 _	08/11/2017	06/20/202210/24/2017 _	SALE		215,000,000	event/(1.0000)		(3,830,210	(4,778,445)	(441,944)	(3,674,457)	ll			155,753	(1,103,988)		0001
Secure 10 Secu			SCHEDULE D						l			credi t						ΙĪ]					I
State February Company Compa	CDS SINGLE SWAP CDS (KBH)	BOND PORTFOLIO	COUEDING D	CREDIT		. W22LROWP21HZNBB6K528 .	_06/22/2017	.06/20/202211/03/2017 .	SALE		4,500,000			(621, 199)(784,007)[(85,000)	(575,222)				45,976	(208,785)		0001
STATE SAME SAME SAME SAME SAME SAME SAME SAM	CDS SINGLE SWAP CDS (PRI)	BOND PORTFOLIO	SUMEDULE D	CREDIT		W22LR0WP2 H7NRR6K52R	10/03/2013	12/20/2018 11/16/2017	SALE		10 000 000		427 912		3 255	(RR RRQ)	89 643		260 104		(72 070)	(86.387)		0001
			SCHEDULE D	UNLEDTT		,						credit										,,00,007	1		
18 HEEF REP GEO (1) See Printing 10 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	CDS SINGLE SWAP SCDS (NUE)	BOND PORTFOLIO		CREDIT		. 7H6GLXDRUGQFU57RNE97	12/08/2015	12/20/2017 _ 12/20/2017 _	MATURITY		10,000,000		(101,153)			(98,333)			39,281		48,293				0001
Strain Service (1981) Dept	ODE CINCLE CHAD CODE (OI)	DOND DODTEDLIO	SCHEDULE D	CDEDIT		VDQVI INTCCT14LINAVI LIQQ	00/00/0016	10/20/2017 10/20/2017	MATIDITY		2 500 000		(202, 400)			(100 017)			10 110		107 510				0001
1 1 1 1 1 1 1 1 1 1	UDS STRUCKE SHAP SUDS (UT)	DUND FUNIFULIU	SCHEDULE D	UNEUTT		, KD3AUN/OUT 14HNATEUUZ .	.02/22/2010	12/20/2017	MATURITI		2,500,000		(202,400)			(122,917)			12,110						0001
1,000/10/ent 1,000/10/ent	CDS SINGLE SWAP CDS (SPLS)	BOND PORTFOLIO		CREDIT		. B4TYDEB6GKMZ0031MB27 .	10/16/2017	12/20/202212/20/2017 .	SALE		4,350,000	event/(5.0000)			141,375	(39,271)	94,513				(3,362)				0001
Secretary Column Secretary C	0929999. Subtotal - S	Swaps - Hedging Other	- Credit D	efault									(99,591)	(49,486,306	(52,579,129)	(1,825,518)	(49,086,034)	XXX	458,280		427,698	(3,493,095	5)		XXX
St 1966 64 St 1967 - OS 1962 549 C	0969999. Subtotal - S	Swaps - Hedging Other											(99,591)	(49,486,306	(52,579,129)	(1,825,518)	(49,086,034)	XXX	458,280		427,698	(3,493,095	5)		XXX
25 SIMES SUP CR (FIN) 15 SIMES SUP CR (FIN)																									i
			S									1 0000/(orodit													1
S SINLE SUP CE (RIN) 1.0000/credit 2.9 507 3.800 4.500 3.0000/credit 2.9 507 3.800 4.500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.9 500 3.0000/credit 3.00000/credit 3.0000/credit 3.0000/credit 3.0000/credit 3.0000/credit 3.00000/	CDS SINGLE SWAP CDS (WHR)			CREDIT	BARCLAYS BANK PLC	_ G5GSEF7VJP5170UK5573 _	02/20/2014	03/20/2019 _02/02/2017	SALE		5,000,000	event)	29,527			4,583	27,542	l				49,340	L		1
S SINES SINE OF SINE O															· ·										1
15 SINGE SUP CO. (1997) 15 SIN			S									1 0000 //1:4													1
Trible Cost	CDS SINGLE SWAP CDS (WHR)			CREDIT	BARCLAYS BANK PLC	G5GSFE7V.IP51701IK5573	02/20/2014	03/20/2019 02/02/2017	SALE		5 000 000	1.0000/(credit	29 527		76 882	4 583	27 542					49 340			i
S SIZERES ON OFF TOO CAST ACTUAL TO THE CAST ACTUAL	GOO OTHOLE OWN GOO (WITH)			UNLEDTT	. BANGEATO BANK TEO	. 40000 7701 0170010070 .	.02/20/2014	5072072013 .50270272017 .	ONEE			CVCIII)				,,000									1
S 63559785 09 FP 100 Cats Search 17 (7778014, GED) USA 60304/70611444MULV2 01/09/2012 03/20/2017 03/20/20/2017 03/20/2017																									1
1/20/2017	ODG 000E00040 ON DEE 400				COLDWAN GAGING DANK							1 0000 //1:4													1
The control of the	03/20/2017			CREDIT		KD3XUN7C6T14HNAVLU02	01/06/2012	03/20/2017 03/20/2017	MATURITY		10 000 000		59 338			21 667	63				(2 439)	(63	1		i
SC SSS785 OF P6 100	00/ 20/ 20 11	742718G#0 - CDS CS3537285 ON		UNEDTT III	- 00//		2017 007 2012	30,20,2011				010111)										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1		1
SC SSTATES OF FOR O Cash Security - (902/33047, SETATE SET																									i
SERIALE SUP DE USA MOSUMORSH MANULUZ 01/26/2012 03/20/2017 01/20/20	CDS CS3537385 ON DC 100				CUI DIMANI SACHS BANIV							1.0000//orodi													1
OS SINAE SWP (CE C(DX, MH, PX, 28 YI) COS SINAE SWP (CE C(DX	03/20/2017	887317AF2)		CREDIT	USA	KD3XUN7C6T14HNAYLU02	01/26/2012	03/20/2017 03/20/2017	MATURITY		20,000.000		428.401			43,333	462	ll			(17.802)	(462)		1
SINALE SUP DE TOS NRLES SUP DE TOS NRL		CDS SINGLE SWAP ICE																""							1
S SINGE SIMP ICE (000.MH 728.V1), OS 21807144 - OS ISST\$9555 ON 0FE-COUPN 100 09720720 due 09720	CDS SINGLE SWAP ICE			CDEDIT	ICE	TOODEAACAOVVOOTTOVOO	00/17/0017	00 (00 (0000 00 (04 (0047	CALE		49 500 000			0 004 675	0.005.704	00.000	0.075.050				(0.070)	(00.404	j l		1
SS SNEE SUP CE (20X, M, H/ 28, V1) CE T330E445400XS2TIT750 CE T330E445400XSZTIT750 CE T330E445400XSZTIT7	(UUA.NA.M1.20.V1)			CHEDII	IVE	_ 1330E4A54QXX52117X50 _	LUB/ 1//2U1/	100/20/2022 108/21/201/	OMLE		93,500,000	event/(0.0000)	·	∠,881,8/5	∠,805,794	30,208	∠,8/5,258	l -		}	(8,2/2)	(69,464	1		I
Statistical Cash Security Statistical Cash Security	CDS SINGLE SWAP ICE	(CDX.NA.HY.28.V1), CDS			1								:		1										1
CEC-COUP IN 100 09/20/2017, USB statehed to 09/20/2017	(CDX.NA.HY.28.V1)			CREDIT	. ICE	_ T330E4AS4QXXS2TT7X50 _	.08/17/2017	06/20/2022 . 08/23/2017 .	SALE		43,500,000			2,881,875	2,921,025	30,208	2,871,949				(8,272)	49,076			
S CS3738555 (N C8E-000PIN 2007/2077, COS attached to Cash Security - (302316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2002316405, 2007/2077 2007/2077 2002316405, 200					1																				1
Sc 53739555 (N CRE-COUP) Cash Security - (300216406, 2870 2470284E1) CITIBAN N.A. E5702NZ7F92THEFA76 06/25/2012 09/20/2017 09/20/2017 09/20/2017 05/2000 05/2000 05/2000 05/2000 09/20/2017 05/2000 05/2000 05/2000 05/2000 05/2000 05/2000 05/2000 05/2000 05/2000 05/2000 05/2000 05/2000 09/20/2017 05/2000 0					1																				1
2470284E1 2470284E1 2470284E1 2470284E1 2470284E1 2470284E1 2470284E1 2470284E1 2470284E1 2470284E1 2470284E1 24		Cash Security - (30231GAC6,			1								: [1
1029999. Subtotal - Swaps - Replication	100 09/20/2017	24702RAE1)			CITIBANK N.A.	E570DZWZ7FF32TWEFA76 _	_06/25/2012	09/20/2017 _09/20/2017	MATURITY		5,000,000)			ļ
1089999. Subtotal - Swaps - Income Generation			redit Defa	ult																			6		
1149999. Subtotal - Swaps - Other													591,934	5,763,750	5,880,582	170,972	5,802,816				(42,990)	77,766	6		
115999. Total Swaps - Interest Rate XXX XXX XXX 116999. Total Swaps - Credit Default 492,343 (43,722,556 (46,698,548 (1,654,546 (43,283,218 XXX 456,280 384,708 (3,415,330) XXX 1179999. Total Swaps - Foreign Exchange XXX XXX XXX XXX 1189999. Total Swaps - Total Return XXX XXX XXX			ıtion																						
116999. Total Swaps - Credit Default 492,343 (43,722,556 (46,698,548 (1,654,546 (43,283,218 XXX 458,280 384,708 (3,415,330) XXX 1179999. Total Swaps - Foreign Exchange XXX XXX XXX XXX 1189999. Total Swaps - Total Return XXX XXX XXX																									
117999. Total Swaps - Foreign Exchange XXX XXX 118999. Total Swaps - Total Return XXX XXX					·																				
1189999. Total Swaps - Total Return XXX XXX	1169999. Total Swap	s - Credit Default											492,343	(43,722,556	(46,698,548)	(1,654,546)	(43,283,218)		458,280		384,708	(3,415,330			
1199999. Total Swaps - Other XXX XX																									
	1199999, Total Swap	s - Other																XXX			1				XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

								, a op	tionio, our	, , , , , , , , , , , , ,	Conars, C		i i oiwaiac	remina	ted During	Our Cit 1	oui								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description																								
	of Item(s)											Strike	Cumulative												Hedge
	Hedged,						Date of		Indicate			Price,		Current Year							Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	Initial Cost	Initial Cost	tion	_	Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of				or	Termina-	Expiration,	Number		Index	of Premium	of Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)		, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central	Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
1209999. Total Swaps	3												492,343	(43,722,556	(46,698,548)	(1,654,546)	(43,283,218) XXX	458,280		384,708	(3,415,330)			XXX
BAS0H39R4 (1138 KRW) / 1 USD		SCHEDULEBA		GOLDMAN SACHS BANK								(1138.00000													
BAS0H39V5 (6.735 CNH) / 1	EQUITY PORTFOLIO	SCHEDULEBA	CURRENCY	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 _	07/26/2016	01/1//201/ .	.01/1//201/ .	MATURITY			KRW)/1 USD _(6.73500 CNH) /								(61,526)		37,445			0002
USD	EQUITY PORTFOLIO	SUILDOLLDA	CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 .	07/26/2016	01/17/2017	.01/17/2017	MATURITY		15,801,777				156, 108					(603,057)		156, 108			0002
BASOHFST2 (6.736 CNH) / 1		SCHEDULEBA		GOLDMAN SACHS BANK			Ī					_(6.73600 CNH) /						1		,					
USD	EQUITY PORTFOLIO		CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 _	_09/26/2016	01/17/2017	01/17/2017	MATURITY		623,893				6,072			.		(23,721)		6,072			0002
BASOHFSU9 1106.85 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	OUDDENOV	GOLDMAN SACHS BANK USA	VDQVI NIZOCT (ALINAVI LIQO	00 /00 /0040	04/47/0047	01/17/2017	MATURITY		47 140	1106.85000 KRW/(1 USD)			(0.000)					3,830		(0.000)			0000
BASOHJM37 (31.636 TWD) / 1	EQUITY PURIFULIU	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK	. KD3XUN7C6T14HNAYLU02 .	_09/20/2010	01/1//201/ .	.01/11/201/ .	MATURITY			(31.63600 TWD) /			(2,836)					3,830		(2,836)			0002
USD	EQUITY PORTFOLIO		CURRENCY	N.A	, 7H6GLXDRUGQFU57RNE97 _	10/12/2016	01/17/2017	.01/17/2017	MATURITY		6,000,000				(8,643)			.		(137,377)		(8,643)			0002
BASOLWMZ2 31.49 TWD / (1		SCHEDULE D		JPMORGAN CHASE BANK								31.49000 TWD /													
	EQUITY PORTFOLIO	00/50/1504	CURRENCY	N.A.	. 7H6GLXDRUGQFU57RNE97 .	_01/12/2017	.01/17/2017 .	.01/17/2017	MATURITY		6,027,818				(19 , 176)	ļ		-				(19, 176)			0002
BASOLXSQ4 6.855 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	01/12/2017	01/17/2017	01/17/2017	MATURITY			6.85500 CNH / (1			125,268							125,268			0002
BASOKHG67 (0.9032 EUR) / 1	Equition of the contract of th	SCHEDULE D	OUTILITOT	JPMORGAN CHASE BANK			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,					.(0.90324 EUR) /						1							
USD	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 _	.11/08/2016	.02/10/2017	.02/10/2017	MATURITY		5,522,340	1 USD								(250,547)		223,336			0002
BASOKHGF7 (0.8051 GBP) / 1	FOULTY PORTFOLIO	SCHEDULE D	OLIDDENOV	JPMORGAN CHASE BANK		44 (00 (00 : 0	00 (40 (00:=	00 (40 (00:=	WITHDLT!		505	_(0.80512 GBP) /			(0	J				(0.155)		(0.555)			2000
USD BASOKHGJ9 (0.9716 CHF) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK	. 7H6GLXDRUGQFU57RNE97 .	. 11/08/2016	.02/10/2017 .	.02/10/2017 .	MATURITY		585,006	1 USD _(0.97160 CHF) /			(2,826)	ł		-		(2,452)		(2,826)			0002
	EQUITY PORTFOLIO	JUILDULE D	CURRENCY	N.A.	, 7H6GLXDRUGQFU57RNE97 _	11/08/2016	02/10/2017	02/10/2017	MATURITY	L	3,251,318		L	L	107,722	L		1		(135, 119)		107,722	L		0002
BASOKHGK6 (6.8435 CNH) / 1		SCHEDULE D		JPMORGAN CHASE BANK	,							(6.84346 CNH) /								,					
USD	EQUITY PORTFOLIO		CURRENCY	N.A	. 7H6GLXDRUGQFU57RNE97 .	_11/08/2016	.02/10/2017 _	.02/10/2017	MATURITY			1 USD 0.91427 EUR / (1			24,952					(244,206)		24,952			0002
BASOKKYD5 0.9143 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK N.A.	, 7H6GLXDRUGQFU57RNE97 _	11/10/2016	02/10/2017	.02/10/2017	MATURITY		3,341,306				(95,961)					112,674		(95,961)			0002
BASOKKYH6 0.9818 CHF / (1	Edotti i dilli dello	SCHEDULE D	OUTILITOT	JPMORGAN CHASE BANK				302/10/2017	MATORITI			0.98176 CHF / (1			(50,501)										2002
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	. 7H6GLXDRUGQFU57RNE97 .	11/10/2016	02/10/2017	.02/10/2017	MATURITY		1,688,340				(38,871)			.		53,267		(38,871)			0002
BASOKKYK9 6.8759 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK N.A.	, 7H6GLXDRUGQFU57RNE97 _	11/10/2016	02/10/2017	02/10/2017	MATURITY		5,404,546	6.87592 CNH / (1			9,267					134.584		9,267			0002
BASOM8BB9 0.7995 GBP / (1	EQUITI FUNIFULIU	SCHEDULE D	CUNNEINCT	JPMORGAN CHASE BANK		11/10/2010	02/10/201/	02/10/201/	MATURITI			0.79952 GBP / (1			9,201			-		134,364		9,207			0002
USD)	EQUITY PORTFOLIO		CURRENCY	N.A.	7H6GLXDRUGQFU57RNE97 _	02/07/2017	02/10/2017	.02/10/2017	MATURITY		589,098	USD)			(1,267))						(1,267)			0002
BASOM8BD5 0.9363 EUR / (1		SCHEDULE D		JPMORGAN CHASE BANK								0.93489 EUR / (1													
USD) BASOM8BG8 6.8345 CNH / (1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK	. 7H6GLXDRUGQFU57RNE97 .	02/0//201/	.02/10/2017 .	.02/10/2017 .	MATURITY		2,067,745	USD) 6.83455 CNH / (1			(14,086)			-				(14,086)			0002
	EQUITY PORTFOLIO	JULIDOLL D	CURRENCY	N.A.	7H6GLXDRUGQFU57RNE97	02/07/2017	02/10/2017	02/10/2017	MATURITY		2,851,727		L		(12,297)							(12,297)	L		0002
BASOM8BL7 0.9969 CHF / (1		SCHEDULE D		JPMORGAN CHASE BANK								0.99693 CHF / (1													
USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	N.A.	. 7H6GLXDRUGQFU57RNE97 .	_02/07/2017	02/10/2017	.02/10/2017	MATURITY		1,506,067				(11,939)	ł						(11,939)			0002
BASOLXSB7 (3.2275 BRL) / 1 USD	EQUITY PORTFOLIO	SUMEDULE D	CURRENCY	JPMORGAN CHASE BANK N.A.	, 7H6GLXDRUGQFU57RNE97 _	01/13/2017	02/17/2017	02/17/2017	MATURITY		7,741,119	_(3.22750 BRL) / 1 USD			(307,480)							(307,480)			0002
BAS0H8DN7 (1112.5451 KRW) /		SCHEDULE D		GOLDMAN SACHS BANK							, , , , , ,	(1112.54506						1				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
1 USD	EQUITY PORTFOLIO		CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 .	_08/17/2016	.02/21/2017	.02/21/2017	MATURITY		3,000,000	KRW)/1 USD						-		(229, 968)		87,847			0002
BASOMBQP5 1150.3 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	02/12/2017	02/21/2017	02/21/2017	MATURITY		2 001 535	1150.30000 KRW/(1 USD)			10,619							10,619			0002
BASOLXSC5 (3.2296 BRL) / 1	Edotti i dilli dello	SCHEDULE D	OUTILITOT	GOLDMAN SACHS BANK	. NOONOW/OUT INNINITEDUE .	_02/10/201/	02/21/2011	02/21/2017	MATORITI		2,001,000	(3,22960 BRL) /						-							2000
USD	EQUITY PORTFOLIO		CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 .	_01/13/2017	.02/22/2017	.02/22/2017	MATURITY		912,005				(45,510)							(45,510)			0002
BASOMBQR1 (3.113 BRL) / 1	FOLLITY DODTEOL LO	SCHEDULE D	CURRENOV	DADOLAVO DANK CO	05005521/ IDE 17011/5570	00/40/0047	00/00/0047	00 (00 (0047	WATURITY		E 500 350	_(3.11300 BRL) /	l		(00 700)	j						(00 700)			0000
USD BASOMBQT7 (3.119 BRL) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK	. G5GSEF7VJP5170UK5573 .	02/ 13/201/	.02/22/2017 .	.02/22/2017 _	MATURITY		5,562,753	1 USD _(3.11900 BRL) /	l		(66,729)	ł		-				(66,729)			0002
USD	EQUITY PORTFOLIO		CURRENCY	USA		02/13/2017	02/22/2017	02/22/2017	MATURITY	ļ	6,811,799	1 USD	ļ	L	(94,999)	ļ		.		L	L	(94,999)	L	ļ	0002
BASOL6U49 (21.0493 MXN) / 1	FOULTY PORTFOLIO	SCHEDULE D	OLIDDENOV	JPMORGAN CHASE BANK	, THOSE VERNISON INTERVIEW	10 (04 (05 :5	00 (04 (00:=	00 (04 (00:=	WITHDLT!			(21.04928 MXN) /			(400 ::::	J				44		(400 :-:			2000
USD BASOLXSD3 (21.8555 MXN) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	. N.A	7H6GLXDRUGQFU57RNE97 _	12/01/2016	U3/21/2017 _	_03/21/2017 _	MATURITY		4,000,000	1 USD (21.85553 MXN) /	·		(408,424)	ł		-		44,282		(408,424)			0002
USD	EQUITY PORTFOLIO	OUILDOLL D	CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 _	.01/13/2017	03/21/2017	.03/21/2017	MATURITY		4,000,000				(577, 279)							(577,279)			0002
BASOMRT10 (19.5133 MXN) / 1		SCHEDULE D		GOLDMAN SACHS BANK						1		(19.51334 MXN) /													
USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 .	03/15/2017	.03/21/2017 .	.03/21/2017	MATURITY	·	10,123,072	1 USD (19.50717 MXN) /	}	}	(219,536)	ł		-				(219,536)	f	·	0002
BASOMRT28 (19.5072 MXN) / 1 USD	EQUITY PORTFOLIO	JUNEUULE IJ	CURRENCY	JPMORGAN CHASE BANK N.A.	, 7H6GLXDRUGQFU57RNE97	03/15/2017	03/21/2017	03/21/2017	MATURITY	L	10,967,911		l	l	(234,310)	1						(234,310)	l	L	0002
BASOFS7A0 (1,147.5 KRW) / 1		SCHEDULEBA		GOLDMAN SACHS BANK			Ī			[(1147.50000	[[T		1					[[
USD	EQUITY PORTFOLIO		CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 .	.04/29/2016	04/27/2017 _	.04/27/2017	MATURITY		13, 132, 171				(202,836)	ļ		-		(617,216)		(202,836)			0002
BASON3T12 1136 KRW / (1 USD)	EQUITY PORTFOLIO	SCHEDULEBA	CURRENCY	GOLDMAN SACHS BANK	. KD3XUN7C6T14HNAYLU02 _	04/13/2017	04/27/2017	04/27/2017	MATURITY		12 26E 112	1136.00000 KRW/(1 USD)	l			l									0002
BASOL2F86 (9.1584 SEK) / 1	Equiti I unii uEIU	SCHEDULE D	OUTHENUT	GOLDMAN SACHS BANK	. NOONOW/OUT 14FINATEUUZ .		JV4/21/201/ .	p-1/201/ _	maioniii			(9.15842 SEK) /													0002
USD	EQUITY PORTFOLIO		CURRENCY	USA	. KD3XUN7C6T14HNAYLU02 .	11/22/2016	05/08/2017	05/08/2017	MATURITY	ļ	7,000,000	1 USD	ļ		(258,219)	ļ				107,514		(258,219)			0002
BASOLD1H7 (8.9882 SEK) / 1	FOLLITY DODTEOL LO	SCHEDULE D		DADOLAVO DANK CO	05005521/ IDE 17011/5570			05 (00 (00 47	WATURITY		7 000 000	(8.98821 SEK) /	l			j				(04 340)		(404.040)			0000
USD BASOM8B94 (0.9312 EUR) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JEMORGAN CHASE BANK	_ G5GSEF7VJP5170UK5573 _	12/07/2016	05/08/2017	_05/08/2017 _	MATURITY		7,000,000	1 USD L_(0.93115 EUR) /			(124,212)	1		-		(24, 112)		(124,212)			0002
USD	EQUITY PORTFOLIO		CURRENCY	N.A	. 7H6GLXDRUGQFU57RNE97 .	.02/07/2017	05/09/2017	.05/09/2017	MATURITY		2,076,056	1 USD			(29,315)							(29,315)			0002
BASOM8BH6 (6.9046 CNH) / 1		SCHEDULE D		JPMORGAN CHASE BANK	,					1		_(6.90455 CNH) /													
USD	EQUITY PORTFOLIO	COUEDINE D	CURRENCY	N.A DANCE DANK	. 7H6GLXDRUGQFU57RNE97 .	02/07/2017	.05/09/2017 .	.05/09/2017 .	MATURITY	·	2,822,816	1 USD _(0.99193 CHF) /	}	}	2,757	}		-				2,757	}		0002
BASOM8BK9 (0.9919 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK N.A.		02/07/2017	05/09/2017	05/09/2017	MATURITY	L	1,513,654		l		20 , 195							20,195		L	0002
BASOMRTG7 (0.9292 EUR) / 1		SCHEDULE D		JPMORGAN CHASE BANK	,					[(0.92917 EUR) /	[[[1				25, .00	[[
USD	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97	_03/15/2017	05/09/2017	.05/09/2017	MATURITY		559,830	1 USD			(6,696)	l						(6,696)			0002

SCHEDULE DB - PART A - SECTION 2

						5	Showing al	Options, Ca	ps, Floors,	, Collars, :	Swaps and	d Forwards	: Termina	ted During	Current \	'ear								
1	2	3	4	5	i	6	7	8 9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description										0. "													l
	of Item(s) Hedged,						Date of	Indicate			Strike Price,	Cumulative Prior Year(s)	Current Year	Considera-						Current	Gain	Adjustment	Gain	Hedge Effectiveness
		Schedule	Type(s)				Maturity	Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of					mina- Expiration,	Number		Index	of Premium	of Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, C	Counterparty	Trade		on Maturity or		Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Cle	earinghouse	Date	tion D	ate Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
BASOMSCVO (0.9265 EUR) / 1	FOLLITY PORTEON IO	SCHEDULE D	OLIDDENOV	JPMORGAN CHASE BANK,	THOSE VERNICOTHE TRAINED	00 (40 (0047	05 (00 (0047 05 (0	(0047		500.07	_(0.92650 EUR) /			(5.075							(5.075)			0000
USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK.	7H6GLXDRUGQFU57RNE97	.03/16/201/	05/09/201705/0	/2017 _ MATURITY			6 1 USD 0.91048 EUR / (1			(5,075	1						(5,075)			0002
USD)	EQUITY PORTFOLIO		CURRENCY		7H6GLXDRUGQFU57RNE97 _	05/04/2017	05/09/2017 _05/0	/2017 MATURITY						(4,786	1						(4,786)			0002
BASONAHW1 0.9105 EUR / (1	FOLLITY PORTEON IO	SCHEDULE D	OLIDDENOV	JPMORGAN CHASE BANK,	THOSE VERNICOTHE TRAINED	05 (04 (0047	05 (00 (0047 05 (0	(0047		F74 00	0.91048 EUR / (1			(4.705							(4.705)			0000
USD) BASONAHZ4	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	N.A JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 _	_05/04/2017	05/09/2017 _05/0	/2017 _ MATURITY		571,32	0.91048 EUR / (1			(4,795	4						(4,795)			0002
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 _	05/04/2017	05/09/2017 _05/0	/2017 _MATURITY		2, 123, 18	9 USD)			(17,819)						(17,819))		0002
BASONAJ25 6.894 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CLIDDENCY	JPMORGAN CHASE BANK,	TUCCI VIDI ICCE IE TINIEOT	05/04/2017	05/09/2017 05/0	/2017 MATURITY		2,827,13	6.89400 CNH / (1			(7,077							(7.077)			0000
BASONAJ33 0.9868 CHF / (1	EQUITY PURIFULIU	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	_05/04/2017	U5/U9/2U1/ _U5/U	/201/ _MATURITY			0.98677 CHF / (1			(1,0//							(7,077)			0002
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 _	05/04/2017	05/09/2017 _05/0	/2017 MATURITY		1,521,57				(28,114)						(28, 114)			0002
BASOH8MZO (1.3121 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	09/19/2016	05/22/2017 _05/2	/2017 MATURITY		20,578,05	_(1.31207 AUD) /								(1,087,225)		367, 199			0002
BASOKXJAO (1.3439 AUD) / 1	EQUITITION OF CO.	SCHEDULE D	CONNENCT	JPMORGAN CHASE BANK,	NDOXON/COT 141 NATEOUZ _	_00/10/2010	03/22/2017 _03/2	/201/ _MK10H111		20,370,03	_(1.34392 AUD) /								(1,007,223)		, 100			0002
USD	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 _	11/16/2016	05/22/201705/2	/2017 _ MATURITY		6,000,00				(35,988)				(179,630)		(35,988)			0002
BASOL1ZTO (1.3625 AUD) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	11/21/2016	05/22/2017 05/2	/2017 MATURITY		9,322,40	_(1.36252 AUD) /			(185,704					(154, 461)		(185,704)	J		0002
BASOM3121 1.3285 AUD / (1		SCHEDULE D		GOLDMAN SACHS BANK							1.32854 AUD / (1													
USD)	EQUITY PORTFOLIO	OOLED! # E C	CURRENCY	USA I	KD3XUN7C6T14HNAYLU02 _	_01/25/2017	05/22/2017 _05/2	/2017 _ MATURITY		6,000,00		ļ	ļ	(33,120	1						(33, 120)	ļ		0002
BASONFKY2 (13.1956 ZAR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	.05/17/2017	05/22/201705/2	/2017 MATURITY		21,331,11	(13.19562 ZAR) / 9 1 USD		L	47,387							47,387	L		0002
BASONFKZ9 1.351 AUD / (1		SCHEDULE D		GOLDMAN SACHS BANK							1.35096 AUD / (1										•			
USD)	EQUITY PORTFOLIO	COLEDUI E D	CURRENCY		KD3XUN7C6T14HNAYLU02 _	_05/17/2017	.05/22/201705/2	/2017 _ MATURITY		14,085,25	2 USD)			158 , 720							158,720			0002
BASONFL05 1.3509 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	05/17/2017	05/22/2017 05/2	/2017 MATURITY		15,371,28	1.35093 AUD / (1 5 USD)			172,813							172,813			0002
				HSBC BANK USA,			T i			,											, .			
BASONFLP0 (13.146 ZAR) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	NATIONAL ASSOCIATION	1 IE8VN30JCEQV1H4R804	0E /17 /0017	05/00/0017 05/0	/2017 MATURITY		6,511,86	(13.14600 ZAR) /										38,899			0002
BASOLD1G9 (1.3218 CAD) / 1	EQUITY PURIFULIU	SCHEDULE D	CUHHENUT	GOLDMAN SACHS BANK	TIE6VN3UJUEQV IN4H6U4 .	_05/1//201/	05/22/2017 -105/2	/201/ _MATURITY			(1.32183 CAD) /													0002
USD	EQUITY PORTFOLIO		CURRENCY	USA I	KD3XUN7C6T14HNAYLU02 _	12/07/2016	06/08/2017 _06/0	/2017 _ MATURITY		13,000,00	1 USD			274,005					(160,962)		274,005			0002
BASOM3147 (1.3088 CAD) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	01/25/2017	06/09/2017 06/0	/2017 MATURITY		6.000.00	.(1.30878 CAD) /			184.479							184,479			0002
BASOM7UC8 (1.3191 CAD) / 1	Equiti i dilli della	SCHEDULE D	OUT ENOT	JPMORGAN CHASE BANK,	THOUSANDHOUGH GOTTINEST	201/20/2011	00/00/201/ 100/0	72017 JIIINTOTTTT		2,000,000	_(1.31141 CAD) /													2002
USD	EQUITY PORTFOLIO		CURRENCY		7H6GLXDRUGQFU57RNE97 .	.02/06/2017	06/08/2017 _06/0	/2017 _ MATURITY		3,900,00				112,309							112,309			0002
BASONOMW7 1.3372 CAD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	04/05/2017	06/08/2017 _06/0	/2017 MATURITY		9,697,40	1.33718 CAD / (1			(94, 195	,						(94, 195)			0002
BASONOMX5 1.3375 CAD / (1		SCHEDULE D		GOLDMAN SACHS BANK				1			1.33754 CAD / (1													
USD)	EQUITY PORTFOLIO	COLEDII E D	CURRENCY		KD3XUN7C6T14HNAYLU02 _	_04/05/2017	06/08/2017 _06/0	/2017 _ MATURITY		12,847,33	5 USD) L10.67417 GBP) /			(121,340)						(121,340)			0002
BASOGGZM8 (0.6742 GBP) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 _	06/23/2016	06/27/201706/2	/2017 _MATURITY		4,000,00									(649,924)		554,403			0002
BAS0HJCV6 0.8029 GBP / (1		SCHEDULE D		GOLDMAN SACHS BANK							0.80292 GBP / (1										,			
USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	USA I	KD3XUN7C6T14HNAYLU02 .	_10/10/2016	06/27/2017 _ 06/2	/2017 _ MATURITY		3,358,60	2 USD) _(0.95855 CHF) /								11,784					0002
USD	EQUITY PORTFOLIO	JUILDOLL D	CURRENCY	BARCLAYS BANK PLC (G5GSEF7VJP5170UK5573 _	06/30/2016	07/05/2017 _07/0	/2017 MATURITY		3,000,00	1 USD			23,137					(136,642)		23, 137			0002
BASOGJAF4 (0.9578 CHF) / 1		SCHEDULE D									.(0.95777 CHF) /						l T				,			
USD BASOGPM00 (0.9615 CHF) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	BARCLAYS BANK PLC (ызыхЫ-/VJP5170UK5573 _	_06/30/2016	U1/U5/2U17 _07/0	/2017 _ MATURITY		4,000,00	0 1 USD _(0.96152 CHF) /			34,062					(185,263)		34,062			0002
USD	EQUITY PORTFOLIO		CURRENCY	BARCLAYS BANK PLC (G5GSEF7VJP5170UK5573 .	.07/11/2016	07/05/201707/0	/2017 MATURITY		4,500,00	1 USD			20,870					(191,730)		20,870			0002
BAS0H65G5 (0.955 CHF) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	08/04/2010	07/05/2017 07/0	/2017 MATURITY		6.000.00	_(0.95504 CHF) /			68,043					(294.107)		68,043			0002
BASOL6U31 (8.4321 NOK) / 1	LWUIII FUNIFULIU	SCHEDULE D	OUNNEINUT	USA F GOLDMAN SACHS BANK	NDONUM/UUT 14MMATEUUZ _	_00/04/2016	01/00/201/ _0//0	72011 MAIUHIIT		0,000,000,000	_(8.43209 NOK) /	ļ							(294, 107)			<u> </u>		0002
USD	EQUITY PORTFOLIO		CURRENCY	USA	KD3XUN7C6T14HNAYLU02 _	12/01/2016	07/05/2017 _07/0	/2017 _ MATURITY		5,962,12	2 1 USD			(20,323	1				(112,882)		(20,323)			0002
BASONTBG1 (0.9733 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 _	_06/16/2017	07/05/2017 _07/0	/2017 _ MATURITY		4,000,00	_(0.97327 CHF) /			(30, 124							(30, 124)			0002
BASONXUH9 0.9594 CHF / (1	LACTITION OF THE PARTY OF THE P	SCHEDULE D	CONTRACT	GOLDMAN SACHS BANK	THOULAUHOUGH OUTTINEST	.00/ 10/201/	51,753/2011 101/0	, 2011 JMAIONIII			0.95936 CHF / (1			(50, 124							(50, 124)			0002
USD)	EQUITY PORTFOLIO	00150115	CURRENCY	USA I	KD3XUN7C6T14HNAYLU02 _	.06/28/2017	07/05/2017 _07/0	/2017 _ MATURITY		5,972,99		ļ	ļ	(41,037)						(41,037)	·		0002
BASONXUJ5 0.96 CHF / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	BARCLAYS BANK PLC (G5GSEE7VJP51701K5573	06/28/2017	07/05/2017 _07/0	/2017 MATURITY		11,493,75	0.95996 CHF / (1			(71,818	1						(71,818)	J		0002
BASONXUK2 0.9593 CHF / (1		SCHEDULE D		JPMORGAN CHASE BANK,							0.95928 CHF / (1													
USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 _	_06/28/2017	.07/05/201707/0	/2017 _ MATURITY		4,058,33	1 USD) (31,35941 TWD) /			(28,207	1						(28,207)			0002
BASOLXSF8 (31.3594 TIID) / 1 USD	EQUITY PORTFOLIO	OUMEDULE D	CURRENCY		KD3XUN7C6T14HNAYLU02	01/13/2017	07/17/2017 07/1	/2017 MATURITY		6.000.00		L	L	(189 , 460	1		l		L		(189,460)	L	L	0002
BAS0P30L7 30.36 TWD / (1		SCHEDULE D		GOLDMAN SACHS BANK						,	30.36000 TWD /			.,							,			
USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY		KD3XUN7C6T14HNAYLU02 _	.07/12/2017	07/17/2017 _07/1	/2017 _ MATURITY			2 (1 USD) 8.01366 NOK / (1	ļ	ļ	(8,052	 					l	(8,052)	ł		0002
BASOP7FA6 8.0137 NOK / (1 USD)	EQUITY PORTFOLIO	SUNEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	_07/24/2017	07/27/2017 _07/2	/2017 MATURITY		13,931,99				118,733							118,733			0002
BASOP7FE8 (8.0261 NOK) / 1		SCHEDULE D		JPMORGAN CHASE BANK,						1	.(8.02605 NOK) /]						,			l
USD BASOP7FF5 (8.024 NOK) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	N.A	7H6GLXDRUGQFU57RNE97	_07/24/2017	07/27/201707/2	/2017 _ MATURITY		23,498,29	3 1 USD _(8.02402 NOK) /			(236,896	}						(236,896)	1		0002
USD	EQUITY PORTFOLIO	OU ILDOLL D	CURRENCY		KD3XUN7C6T14HNAYLU02 _	.07/24/2017	07/27/2017 _ 07/2	/2017 MATURITY		23,504,23				(230,953	1						(230,953)			0002
BASONAHR2 (0.9066 EUR) / 1		SCHEDULE D		JPMORGAN CHASE BANK,							_(0.90655 EUR) /													2000
USD	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97	_05/04/2017	U8/03/2017 <u>1</u> 08/0	/2017 MATURITY	<u>- </u>	572,70	1 USD		L	53,514	<u> </u>				L		53,514	L	ļ	0002

SCHEDULE DB - PART A - SECTION 2

							Showing	all Op	tions, Cap	os, Floors,	Collars, S	Swaps and	d Forward	s Termina	ted During	Current \	/ear								
1	2	3	4		5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description of Item(s)											Strike	Cumulative												Hedge
	Hedged,						Date of		Indicate			Price,		Current Year							Current	Gain	Adjustment	Gain	Effectivenes
	Used for Income	Schedule	Type(s)				Maturity or	Termina-	Exercise, Expiration,	Number		Rate or Index	Initial Cost of Premium	Initial Cost of Premium	tion Received	Current	Book/ Adjusted		Unrealized Valuation	Total Foreign Exchange	Year's (Amortiza-	(Loss) on	to Carrying Value of	(Loss) on	at Inception and at
	Generation	Exhibit	Risk(s)	Exchange,	Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description (2.2222 FUR) (4.4	or Replicated	Identifier	(a)		Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
BASONAHSO (0.9066 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	05/04/2017	08/03/2017	8/03/2017	MATURITY		2,132,377	_(0.90655 EUR) / 7 1 USD			199,249							199,249			0002
BASONAHT8 (0.9066 EUR) / 1		SCHEDULE D		JPMORGAN CHASE BANK,								_(0.90655 EUR) /													0000
USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 .		.08/03/20170	8/03/201/	MATURITY		573,793	.(6.94950 CNH) /			53,615							53,615			0002
USD BASONAJ17 (0.9816 CHF) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	_05/04/2017	08/03/2017 _0	8/03/2017	MATURITY		2,804,558	1 USD _(0.98155 CHF) /			(16,685,715)							(16,685,715)			0002
USD	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 .	.05/04/2017	08/03/2017 _0	8/03/2017	MATURITY		1,529,659	9 1 USD			28,210							28,210			0002
BASONFM04 (0.8933 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	05/17/2017	08/03/2017	8/03/2017	MATURITY		175 906	_(0.89328 EUR) / 6 1 USD			18,772							18,772			0002
BASOPAAUO 0.8503 EUR / (1		SCHEDULE D		JPMORGAN CHASE BANK,								0.85027 EUR / (1													
USD) BASOPAAV8	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	07/28/2017	08/03/2017 _0	8/03/2017	MATURITY		610,615	5 USD) 0.85027 EUR / (1	·		(108,602)	ł						(108,602)			0002
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 .	.07/28/2017	08/03/2017 _0	8/03/2017	MATURITY		184,804	4 USD)			(32,869)							(32,869)			0002
BASOPAAW6 0.8503 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	. 07/28/2017	08/03/2017	8/03/2017	MATURITY		611,776				(108,809)							(108,809)			0002
BASOPAB13 0.8503 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97				MATURITY		2,273,531	0.85027 EUR / (1	1		(404,364)							(404,364)			0002
BASOPAB47 0.9678 CHF / (1		SCHEDULE D		JPMORGAN CHASE BANK,								0.96777 CHF / (1													
USD) BASOPAB62 6.7373 CNH / (1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	_07/28/2017	08/03/2017 _0	8/03/2017	_MATURITY		1,551,438	B USD) 6.73730 CNH / (1	·		(51,628)	ł				·		(51,628)	l		0002
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97	.07/28/2017	08/03/2017	8/03/2017	MATURITY		2,892,891	1 USD)			16,597,382							16,597,382			0002
BASOMGTD8 (3.2279 BRL) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 .	02/21/2017	08/15/2017	8/15/2017	MATURITY		2,000,000	_(3.22790 BRL) /			(18,825)							(18,825)			0002
BASOP2XT6 (3.2757 BRL) / 1		SCHEDULE D							WTIDIT!			_(3.27572 BRL) /													
USD BAS0P2Y73 (3.2739 BRL) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK	G5GSEF7VJP5170UK5573 _	. 10//11/201/	08/15/201/ _0	8/15/201/	MATURITY		5,286,426	(3.27390 BRL) /			(128,813)							(128,813)			0002
USD	EQUITY PORTFOLIO		CURRENCY	USA	KD3XUN7C6T14HNAYLU02	.07/11/2017	08/15/2017 _0	8/15/2017	MATURITY		6,489,508				(154,435)							(154,435)			0002
BASOP7FK4 3.1588 BRL / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 ,	.07/24/2017	08/15/2017 _0	8/15/2017	MATURITY		2,043,751				(24,925)							(24,925)			0002
BASOH8MI7 (98.7367 JPY) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	BADOLAVE BANK DLC	G5GSEF7VJP5170UK5573 _	09/19/2016	08/22/2017	8/22/2017	MATURITY		10.000.000	(98.73670 JPY) /	'		978,418					(1,423,991)		978,418			0002
BASOH8MX5 (98.7367 JPY) / 1		SCHEDULE D		GOLDMAN SACHS BANK							, ,	(98.73450 JPY) /	,												
USD BASOKXJ93 107.785 JPY / (1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	08/18/2016	08/22/2017 _0	8/22/2017	MATURITY		10,000,000	0 1 USD 107.78500 JPY/(1			978,619					(1,424,180)		978,619			0002
USD)	EQUITY PORTFOLIO		CURRENCY	USA	KD3XUN7C6T14HNAYLU02	11/16/2016	08/22/2017 _0	8/22/2017	MATURITY		6,000,000	USD)			(91,004)					386,647		(91,004)			0002
BASOLD1K0 112.1811 JPY / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 _	12/07/2016	08/22/2017	8/22/2017	MATURITY		8,000,000	112.18110 JPY/(1 0 USD)			199,999					212,523		199,999			0002
BASOLGYL5 114.727 JPY / (1	FOULTY PODTFOLIO	SCHEDULE D		GOLDMAN SACHS BANK					WTIDIT!			114.72700 JPY/(1								·		,			
USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	USA	KD3XUN7C6T14HNAYLU02		.08/22/20170		MATURITY		2,969,092	113.32000 JPY/(1			143,294					13,748		143,294			0002
USD) BASONNRQ5 (18.926 MXN) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	BARCLAYS BANK PLC JPMORGAN CHASE BANK,	G5GSEF7VJP5170UK5573	. 01/13/2017	08/22/2017 _0	8/22/2017	MATURITY			9 USD) (18.92599 MXN) /	,		28,094							28,094			0002
USD	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 .	.06/02/2017	09/18/2017 _0	9/18/2017	MATURITY		12,000,000	1 USD			(873,998)							(873,998)			0002
BASOPRB65 (17.9161 MXN) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	09/06/2017	09/18/2017	9/18/2017	MATURITY		30,700,000	(17.91609 MXN) /	'		(478,509)	,						(478,509)			0002
BASOPSBLO (17.7272 MXN) / 1		SCHEDULE D		JPMORGAN CHASE BANK,			T	.,,				(17.72723 MXN) /	'												
USD BASOLXSG6 (1172.0992 KRW) /	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	OLDMAN SACHS BANK	7H6GLXDRUGQFU57RNE97	_09/08/2017				-	215,000	(1172.09922	:	·	(1,049)	ł				·		(1,049)			0002
1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	USA	KD3XUN7C6T14HNAYLU02	.01/13/2017	_10/17/20171	0/17/2017	MATURITY		4,000,000	0 KRW)/1 USD (1171.55932	, 		(139,854)							(139,854)			0002
1 USD	EQUITY PORTFOLIO		CURRENCY	USA	KD3XUN7C6T14HNAYLU02 .	.01/13/2017	10/17/20171	0/17/2017	MATURITY		3,414	4 KRW)/1 USD			(118)							(118)			0002
BASOMBQQ3 (1147.1 KRW) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02			0/17/2017	MATURITY		2 900 620	(1147.10000 9 KRW)/1 USD	1		(37,503)							(37,503)			0002
BASOPRBB4 1133.3999 KRW / (1	1	SCHEDULE D		GOLDMAN SACHS BANK								1133.39990	1									(01,000)			
USD) BASQQ4AX7 1133.4157 KRW / (1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02	09/06/2017	_10/17/20171	0/17/2017	MATURITY		5, 120, 000	0 KRW/(1 USD) 1133.41573	·		4,056							4,056			0002
USD)	EQUITY PORTFOLIO		CURRENCY	USA	KD3XUN7C6T14HNAYLU02	10/10/2017	10/17/20171	0/17/2017	MATURITY		1,964,879	9 KRW/(1 USD)			1,584							1,584			0002
BASOPAAR7 (0.8465 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97 .	.07/28/2017	10/25/20171	0/25/2017	MATURITY		613,322	_(0.84652 EUR) / 2 1 USD			132							132			0002
BASOPAAX4 (0.8465 EUR) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D		JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97				MATURITY		614.488	_(0.84652 EUR) /			400							100			0002
BASOPAAY2 (0.8465 EUR) / 1		SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,		_07/28/2017		0/25/2017				.(0.84652 EUR) /	·		132	<u> </u>				ļ	L	132			0002
USD BASOPAB05 (0.8465 EUR) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	N.A JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 .	. 07/28/2017	_10/25/20171	0/25/2017	MATURITY		2,283,612	2 1 USD _(0.84652 EUR) /			490							490			0002
USD	. EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 .	.07/28/2017	10/25/20171	0/25/2017	MATURITY		185,623	3 1 USD			40							40			0002
BASOPAB39 (0.9627 CHF) / 1 USD	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	07/28/2017	10/25/2017	0/25/2017	MATURITY		1,559,629	_(0.96269 CHF) /	1		43,091							43,091			0002
BASOPAB54 (6.7663 CNH) / 1		SCHEDULE D		JPMORGAN CHASE BANK,								_(6.76630 CNH) /				[
USD BASOPESH2 (6.6872 CNH) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97	_07/28/2017	_10/25/20171	0/25/2017	_MATURITY		2,880,492	2 1 USD _(6.68720 CNH) /			(55,365)	ł						(55,365)			0002
USD	. EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 .	.08/10/2017	_10/25/20171	0/25/2017	MATURITY		493,892	2 1 USD 0.84837 EUR / (1			(3,608)							(3,608)			0002
BASOQ86T2 0.8484 EUR / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97 .	10/20/2017	10/25/2017	0/25/2017	MATURITY		611.981		Ί.		1.210							1 210			0002

SCHEDULE DB - PART A - SECTION 2 Showing all Options Care Floors Collars Swaps and Forwards Terminated During Current Year

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year 1																									
1	2	3	4		5		7											18	19	20	21	22	23	24	25
	Description														-								-		
	of Item(s)											Strike	Cumulative												Hedge
	Hedged,						Date of		Indicate			Price,		Current Year							Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)				Maturity		Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/ 	of Distr(s)	Fbassas	0	T d-	or	Termina-	Expiration,	Number	NI-4:I	Index	of Premium	of Premium		Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
Description	Generation or Replicated	Exhibit Identifier	Risk(s)		Counterparty Clearinghouse	Trade Date	Expira-	tion Date	Maturity or Sale	of Contracts	Notional Amount	Received (Paid)	(Received)	(Received) Paid	(Paid) on Termination	Year Income	Carrying Value	Code	Increase/ (Decrease)	Change in B./A.C.V.	tion)/ Accretion	Termination	Hedged Item	Termination Deferred	Termination (b)
Description BAS0086V7 0.8484 EUR / (1	or neplicated	SCHEDULE D	(a)	JPMORGAN CHASE BANK,	Jeannghouse	Date	lion	Date	Sale	Contracts	Amount	0.84837 EUR / (1	Faiu	raiu	remination	income	value	Code	(Decrease)	D./A.C.V.	Accretion	Recognized	item	Deterred	(D)
USD)	EQUITY PORTFOLIO	OUILDOLL D	CURRENCY	N.A.	7H6GLXDRUGQFU57RNE97	10/20/2017	10/25/2017	10/25/2017	MATURITY		185,217				366							366			0002
BASOQ8704 0.8484 EUR / (1		SCHEDULE D		JPMORGAN CHASE BANK,								0.84837 EUR / (1													1
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 1	10/20/2017	10/25/2017	10/25/2017	MATURITY		613, 144				1,212							1,212			0002
BAS0Q8720 0.8484 EUR / (1 USD)	FOULTY DODTEST TO	SCHEDULE D	OUDDENOV	JPMORGAN CHASE BANK,	ZUCCU VDDUCOCUEZDNEGZ	10 /00 /0017	10 /05 /0017	10 /05 /0017	MATURITY		2,278,617	0.84837 EUR / (1			4 505							4 505			10000
BASOQ8795 6.6245 CNH / (1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	7H6GLXDRUGQFU57RNE97 1	10/20/2017	_10/25/2017 _	_10/25/201/	MATURITY			6.62450 CNH / (1			4,505							4,505			0002
USD)	EQUITY PORTFOLIO	SUILDOLL D	CURRENCY	N.A.	7H6GLXDRUGOFU57RNF97	10/20/2017	10/25/2017	10/25/2017	MATURITY						(1,066)							(1,066)			0002
BAS0Q87A2 0.9836 CHF / (1		SCHEDULE D		JPMORGAN CHASE BANK,							, , , , , , , , , , , , , , , , , , , ,	0.98356 CHF / (1													1
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 1	10/20/2017	10/25/2017 .	10/25/2017	MATURITY		1,526,544				(10,005)							(10,005)			0002
BASOQ87B0 6.6245 CNH / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK,	ZUCCU VDDUCOCUEZDNEGZ	10 /00 /0017	10 (05 (0017	10 /05 /0017	MATURITY		2,942,150	6.62450 CNH / (1			(0.000)							(0.000)			0000
BASOPOQ01 (8.4061 SEK) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	N.A	7H6GLXDRUGQFU57RNE97 1	10/20/2017	10/25/2017	10/25/201/	MATURITY			(8.40610 SEK) /			(6,293)	ł						(6,293)			0002
USD	EQUITY PORTFOLIO	OU ILDULL D	CURRENCY	CITIBANK N.A.	E570DZWZ7FF32TWEFA760	07/06/2017	11/08/2017	11/08/2017	MATURITY		9,256,965				(18,932)	1						(18,932)			0002
BASOKKY03 (0.9665 CHF) / 1		SCHEDULE D		GOLDMAN SACHS BANK								_(0.96651 CHF) /													
USD	EQUITY PORTFOLIO		CURRENCY	USA	KD3XUN7C6T14HNAYLU02 1	11/10/2016	_11/14/2017 _	11/14/2017	MATURITY		10,355,541	1 USD			260,951					(295, 486)		260,951			0002
BASOM3R80 (0.9808 CHF) / 1	FOULTY DODTES IS	SCHEDULE D	OLIDDENOV	GOLDMAN SACHS BANK	LADOUR PLEADER AT A COURT AND	24 (07 (0047	44/44/0047	44 (44 (0047	WITH DITH		770 400	_(0.98076 CHF) /			0.400							0.400			10000
USD BASONX4T2 (0.9615 CHF) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK	KD3XUN7C6T14HNAYLU02C)1/2//201/	11/14/201/	.11/14/201/	MATURITY		778,486	. (0.96151 CHF) /													0002
USD (0.9013 GH) / 1	EQUITY PORTFOLIO	SUILDOLL D	CURRENCY	USA	KD3XUN7C6T14HNAYLU02	06/26/2017	11/14/2017	11/14/2017	MATURITY		5.962.617	1 USD			180.328							180.328			0002
BASONFL13 (1.3562 AUD) / 1		SCHEDULE D		GOLDMAN SACHS BANK								_(1.35623 AUD) /			, ,										1
USD	EQUITY PORTFOLIO		CURRENCY	USA	KD3XUN7C6T14HNAYLU02C	05/17/2017	11/20/2017	11/20/2017	MATURITY		29,345,933				(722,961)							(722,961)			0002
BASONTBH9 1.3162 AUD / (1		SCHEDULE D		GOLDMAN SACHS BANK								1.31623 AUD / (1													i
USD)	EQUITY PORTFOLIO	COLEDITE	CURRENCY	USA DANK	KD3XUN7C6T14HNAYLU02C	06/16/2017	11/20/2017 .	_11/20/2017	MATURITY		14,815,028	USD) 1.31596 AUD / (1			(82,780)	ļ						(82,780)			0002
BASONTBJ5 1.316 AUD / (1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	06/16/2017	11/20/2017	11/20/2017	MATURITY		5.000.000				(28,952)							(28,952)			0002
BAS0P4308 (1.2958 AUD) / 1	Equiti Full della	SCHEDULE D	OUTILITOT	JPMORGAN CHASE BANK,	NDONOITY OUT THIRM I EDOZ _ EV	30/ 10/ 2011	11/20/2011	1172072017	maroni i			(1.29580 AUD) /			(20,502)							(20,002)			1
USD	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97(07/13/2017	11/20/2017	11/20/2017	MATURITY		19,500,000				409,830							409,830			0002
BASOPDLR9 1.2665 AUD / (1		SCHEDULE D		GOLDMAN SACHS BANK								1.26651 AUD / (1													i
USD)	EQUITY PORTFOLIO	OCHEDINE D	CURRENCY	_ USA	KD3XUN7C6T14HNAYLU02C	08/07/2017	_11/20/2017 _	_11/20/2017	MATURITY		6,000,000				(258,902)	l						(258,902)			0002
BAS0PE5X2 (1.2697 AUD) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	00/00/2017	11/20/2017	11 /20 /2017	MATURITY		8,000,000	_(1.26969 AUD) /										325,985			0002
BASOPRB32 1.2563 AUD / (1	EQUITI FUNIFULIU	SCHEDULE D	CONNEINCT	GOLDMAN SACHS BANK	. 0303EF/V0F31/00N33/3	30/09/2011	11/20/2017	.11/20/201/	MATURITI		000,000, مــــــــــــــــــــــــــــــ	1.25627 AUD / (1													0002
USD)	EQUITY PORTFOLIO	00112022	CURRENCY	USA	KD3XUN7C6T14HNAYLU02	09/06/2017	11/20/2017	11/20/2017	MATURITY		4,872,437	USD)			(247,937)							(247,937)			0002
BASOPRB40 1.256 AUD / (1		SCHEDULE D		JPMORGAN CHASE BANK,								1.25598 AUD / (1													1
USD)	EQUITY PORTFOLIO		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97C	09/06/2017	_11/20/2017 _	_11/20/2017	MATURITY		17,600,000				(899,467)	l						(899,467)			0002
BASOPRB57 1.2561 AUD / (1 USD)	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	DADOLAVO DANK DLO	. G5GSEF7VJP5170UK5573	00 /00 /0047	11/00/0017	11 /00 /0017	MATURITY		8,086,548	1.25610 AUD / (1			(412,533)							(412,533)			0002
BASOPRBG3 (13.0412 ZAR) / 1	EQUITY PORTFOLIO	SCHEDULE D	CUHHENUT	BAHULATS BANK PLU	. GOGOEF/VJPO1/UNOO/3	J9/U0/201/	.11/20/2017 .	.11/20/201/	MATURITY		040,040, ط	(13.04116 ZAR) /			(412,533)							(412,533)			0002
USD	EQUITY PORTFOLIO	OU ILDOLL D	CURRENCY	BARCLAYS BANK PLC	. G5GSEF7VJP5170UK5573	09/06/2017	11/20/2017	11/20/2017	MATURITY		21,585,503				1,560,607							1,560,607			0002
				HSBC BANK USA,				,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,							,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			1
BASOPRBH1 (13.0588 ZAR) / 1		SCHEDULE D		NATIONAL ASSOCIATION								(13.05880 ZAR) /													i
USD	EQUITY PORTFOLIO	00150115.0	CURRENCY	IDUODOMI OLIAGE DANK	1 IE8 VN30JCEQV1H4R804 C	09/06/2017	_11/20/2017 _	_11/20/2017	MATURITY		4,900,000	1 USD			348 , 116							348,116			0002
BASOPSBK2 1.2373 AUD / (1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	JPMORGAN CHASE BANK, N.A.	7H6GLXDRUGQFU57RNE97	0 /02 /2017	11/20/2017	11/20/2017	MATURITY			1.23730 AUD / (1			(48, 262)							(48,262)			0002
BASOQ3UD1 1.2904 AUD / (1	EQUITI TOTTI DETO	SCHEDULE D	CONTILIVOT	JPMORGAN CHASE BANK,	THOULADHOUGH GOTHNEST _ [C	33/00/2011	11/20/2017	_11/20/201/	. MATORITI			1.29037 AUD / (1			(40,202)							(40,202)			0002
USD)	EQUITY PORTFOLIO		CURRENCY	N.A.	7H6GLXDRUGQFU57RNE97 1	10/09/2017	11/20/2017	11/20/2017	MATURITY		1,741,658				(43,759)	1						(43,759)			0002
				HSBC BANK USA,												1									i
BASOQB152 (14.231 ZAR) / 1	FOULTY DODTED: 10	SCHEDULE D	CURRENCY	NATIONAL ASSOCIATION		10 /07 /004=	11 (00 (001	11 /00 /00/=	MATURITY		450 000	(14.23100 ZAR) /			/4 000	J						// ***			0000
ngn	EQUITY PORTFOLIO		CURRENCY	HSBC BANK USA.	1 IE8VN30JCEQV1H4R804 1	10/2//201/	11/20/201/	_11/20/201/	MAIUHIIY		153,000	I NSD			(1,888)							(1,888)			0002
BASOQHLQ1 (14.3655 ZAR) / 1		SCHEDULE D		NATIONAL ASSOCIATION	1							(14.36550 ZAR) /													i
USD	EQUITY PORTFOLIO		CURRENCY		1 IE8 VN30 JCEQV 1H4R804 1	11/15/2017	11/20/2017	11/20/2017	MATURITY		1,353,210	1 USD			(29,649)	1						(29,649)			0002
BASOQH357 (0.991 CHF) / 1		SCHEDULE D		GOLDMAN SACHS BANK								.(0.99102 CHF) /	1	1				1 [
USD	EQUITY PORTFOLIO	00/50/15	CURRENCY	_ USA	KD3XUN7C6T14HNAYLU02 1	11/14/2017	_12/01/2017 _	_12/01/2017	MATURITY		16,144,928				(144,206)	ļ						(144,206)			0002
BASOLNQU9 (7.2178 CNH) / 1	EQUITY PORTFOLIO	SCHEDULE D	CURRENCY	DADOLAVO DANK DLO	0500557V IDE 17011V5570	10/01/0010	10/07/0017	10 /07 /0017	MATURITY		10,000,000	_(7.21780 CNH) /			(1.019.405)	J				(141, 158)		(1,013,405)			0002
BASOLNQV7 (7.2183 CNH) / 1	LAVIII FUNIFULIU	SCHEDULE D	OUNNEINGT	DATIOLATO BANK PLU	. G5GSEF7VJP5170UK5573	12/21/2010	12/2//201/ .	12/2//201/	maioniii		,000,000	(7.21830 CNH) /	l	†	(1,013,405)	†		[(141, 138)		(1,013,405)			0002
USD	EQUITY PORTFOLIO		CURRENCY	BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573 1	12/21/2016	12/27/2017	12/27/2017	MATURITY						(1,064,876)	L				(147,507)		(1,064,876)			0002
BASOP5KJ5 6.7967 CNH / (1		SCHEDULE D										6.79669 CNH / (1													
USD)	EQUITY PORTFOLIO		CURRENCY	BARCLAYS BANK PLC	_ G5GSEF7VJP5170UK55730	07/18/2017	12/27/2017	12/27/2017	MATURITY						296,689							296,689			0002
BASOPRB81 6.5718 ONH / (1	FOLLITY PORTFOL IO	SCHEDULE D	CURRENCY	DADOLAVO DANK DLO	. G5GSEF7VJP5170UK5573 . L0	00/06/0047	10/07/0017	10 /07 /00*7	MATURITY		14.242.171	6.57179 CNH / (1			.39.422										10000
1220000 Subtate! F	Forwards - Hedging Oth	or	CUMMENUT	DANULATO BANK PLU	. uuuser/vursi/uunss/3 . j.l	J3/U0/ZU1/	112/21/201/	L12/2//201/	_mm:UHIII	h	14,242,1/1	lnon)						XXX		(7.833.599)					XXX
1229999. Subiotal - F	-orwards - Hedging Otr 05581*AJ5 - BASOKVML6 3.533		ı — — —						ı		1	1	-	-	(2,704,320)			۸۸۸		(7,833,599)		(2,704,320)			^^^
	BRL / (1 USD) due 02/17/2017							1					1	I		İ		1							, l
BASOKVML6 3.5333 BRL / (1	FX FORWARD attached to Cash			JPMORGAN CHASE BANK,				1				3.53326 BRL / (1	1]		1		1							,
USD)	Security - (771196BA9)		CURRENCY	N.A	7H6GLXDRUGQFU57RNE97	11/14/2016	02/17/2017	02/17/2017	MATURITY		7,071,220	USD)			977,378	ļ					L	977,378			ı
	05581*AK2 - BAS0KVMN2 3.548							1					1	I		İ		1							, l
BASOKVMN2 3.548 BRL / (1	BRL / (1 USD) due 02/22/2017			COLDMAN CACHO DAR"				1				9 E4900 PPI / / 4	1	I		İ		1							, l
DROUNVIINZ 3.346 BHL / (1	FX FORWARD attached to Cash Security - (771196BA9)	'	CURRENCY	GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02 1	11/14/2010	02/22/2017	02/22/2017	MATURITY			3.54800 BRL / (1			127,354	1						127,354			i
UUU /	Jecui Ity = (// I BODA9)	-1	OUNDERVOT	UUN	NUONUN/UUI I4HINKILUUZ	11/14/2010	102/22/201/ .	JUL/ 22/ 20 1/	#WATCHILL			UUU)			121,304	·						121,304			

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

						S	howing a	II Opt	tions, Cap	s, Floors,	Collars, S	swaps and	d Forwards	s Termina	ted During	Current Y	'ear								
1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description																								
	of Item(s)						_					Strike	Cumulative								_				Hedge
	Hedged,						Date of		Indicate			Price,	Prior Year(s)	Current Year							Current	Gain	Adjustment	Gain	Effectiveness
		Schedule	Type(s)				Maturity _		Exercise,			Rate or	Initial Cost	Initial Cost	tion	_	Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	- /	of					rmina-	Expiration,	Number		Index	of Premium		Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counte				tion	Maturity or	of	Notional	Received	(Received)	(Received)	_(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description		Identifier	(a)	or Central Clearing	ghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
	05581*AL0 - BAS0L6U23 3.541																								
BASOL6U23 3.541 BRL / (1	BRL / (1 USD) due 02/22/2017, FX FORWARD attached to Cash			GOLDMAN SACHS BANK								3.54100 BRL / (1													
USD)	Security - (771196BA9)		CURRENCY	USA KD3XUN7	7C6T14HNAYLU02 12/	/01/2016	02/22/2017 02/	22/2017	MATURITY		6.000.000				906.798							906.798			
, , , , , , , , , , , , , , , , , , , ,	05581*AL0 - BAS0LD1J3 3.4634					I					,	,										,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
	BRL / (1 USD) due 02/22/2017,																								
	FX FORWARD attached to Cash											3.46337 BRL / (1													
USD)	Security - (771196BA9) 55404@AG9 - BASOHDR50		CUHHENCY	BARCLAYS BANK PLC G5GSEF7	/VJP51/0UK55/3 12/	/0//2016	02/22/201/02/	22/201/ _	MATURITY		5,000,000	USD)										629,482			
	19.9271 MXN / (1 USD) due																								
	03/21/2017. FX FORWARD																								
BASOHDR50 19.9271 MXN / (1	attached to Cash Security -			GOLDMAN SACHS BANK								19.92707 MXN /	'												
USD)	(771196BA9, 771196BA9)		CURRENCY	USA KD3XUN7	7C6T14HNAYLU02 09/	/16/2016	03/21/201703/	21/2017 _	MATURITY		14,300,000	(1 USD)			619,887	·						619,887			
	55404@AG9 - BASOHDR68																								
	19.8767 MXN / (1 USD) due 03/21/2017. FX FORWARD																								
BASOHDR68 19.8767 MXN / (1	attached to Cash Security -			JPMORGAN CHASE BANK,								19.87667 MXN /	,												
USD)	(771196BA9, 771196BA9)		CURRENCY		DRUGQFU57RNE97	/16/2016	03/21/201703/	21/2017	MATURITY		15,000,000											610,645			
· ·	81607#AD5 - BASOJX6L2 8.849																					·			
	SEK / (1 USD) due 05/08/2017,																								
BASOJX6L2 8.849 SEK / (1	FX FORWARD attached to Cash			COLDMAN CACHO DANK								0.04000.05V / /4	.												
USD)	Security - (771196BA9, 771196BA9)		CLIBBENCY	GOLDMAN SACHS BANK USA KD3XUN7	706T14HNAVI II02 114	/03/2016	15/08/2017 05/	08/2017	MATURITY		8,148,750	8.84900 SEK / (1	'		15, 131							15, 131			
03D)	81607#AD5 - BASOJX6N8 8.8534		OUTILINOT	OOA	7001 141 INATEOUZ 117	/03/2010 1	33/00/201/ 103/	30/201/	MATORITI		, 140,730	030)													
	SEK / (1 USD) due 05/08/2017,																								
	FX FORWARD attached to Cash																								
	Security - (771196BA9,											8.85340 SEK / (1	1												
USD)	771196BA9) 98914*AF6 - BASOHBN30		CUHHENCY	BARCLAYS BANK PLC G5GSEF7	/VJP51/0UK55/3 11/	/03/2016 _0	15/08/201/ 105/	08/201/ _	MATURITY		15,068,757	USD)										37,367			
	14.0887 ZAR / (1 USD) due																								
	05/22/2017. FX FORWARD																								
BASOH8N30 14.0887 ZAR / (1	attached to Cash Security -			JPMORGAN CHASE BANK,								14.08870 ZAR /													
USD)	(191241AG3, 771196BA9)		CURRENCY	N.A	DRUGQFU57RNE9708/	/18/2016	05/22/201705/	22/2017 _	MATURITY		12,409,657	(1 USD)													
	98914*AF6 - BASOH8NB2 14.055																								
	ZAR / (1 USD) due 05/22/2017, FX FORWARD attached to Cash			HSBC BANK USA.																					
BASOH8NB2 14.055 ZAR / (1	Security - (191241AG3,			NATIONAL ASSOCIATION								14.05500 ZAR /	,												
USD)	771196BA9)		CURRENCY		30JCEQV1H4R80408/	/18/2016	05/22/2017 _ 05/	22/2017	MATURITY		6,090,715											382,253			
,	98914*AG4 - BASOM3154											, , ,			,							,			
	13.6077 ZAR / (1 USD) due																								
BASOM3154 13.6077 ZAR / (1	05/22/2017, FX FORWARD			IDUODOMI GUIOF DANK								13.60773 ZAR /													
USD)	attached to Cash Security - (912828U99)		CURRENCY	JPMORGAN CHASE BANK, N.A 7H6GLXDI	DDI ICOEI IEZDNIEGZ 01	/0E /0017 (DE /20 /2017 DE /	22/2017	MATHRITY		4,500,000				130,230							130,230			
03D)	98914*AH2 - RASOMGTOD		CUNNEINGT	N.A /HOGEADI	DRUGUEUS/RINES/ . LU I/	/23/201/ 1	372272017	22/201/ .	MATURITI			(1 030)				'		· · · · · · · · · · · · · · · · · · ·							
	13.3549 ZAR / (1 USD) due																								
	05/22/2017, FX FORWARD																								
BASOMGTCO 13.3549 ZAR / (1	attached to Cash Security -			JPMORGAN CHASE BANK,								13.35489 ZAR /													
USD) BASOKKY37 8.3789 NOK / (1	(912810RV2) 65527#AA1 - BASOKKY37		CURRENCY	N.A 7H6GLXDI GOLDMAN SACHS BANK	DRUGQFU57RNE97 _ 02/	/21/201/	15/22/201/05/	22/201/	MATURITY		3,400,000	(1 USD) 8.37886 NOK / (1			33,393							33,393			
USD)	8.378863 FGN / 1		CURRENCY		7C6T14HNAYLU02 11/	/10/2016	07/05/2017 07/	05/2017	MATURITY		6.000.000		`L	L	(17,555	sl		l		L		(17,555)			
BASOM3139 8.3251 NOK / (1	65527#AB9 - BASOM3139			GOLDMAN SACHS BANK								8.32511 NOK / (1			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	T									
USD)	8.325119 NOK / 1		CURRENCY	USA KD3XUN7	7C6T14HNAYLU0201/	/25/2017	07/27/201707/	27/2017 _	MATURITY		12,000,000		ļ					.				572,622			
BASOM7UD6 8.2494 NOK / (1	65527#AC7 - BASOM7UD6		OURDENION	GOLDMAN SACHS BANK	70074418111171100	(00 (0047	7 (07 (0047	27 (00 47	WITHDLT!			8.24936 NOK / (1	4	1	450	.[450			
USD)	8.249364 NOK / 1		CURRENCY	USA KD3XUN7 GOLDMAN SACHS BANK	7C6T14HNAYLU02 02/	/06/201/	1//2//201/ 107/	2//201/ _	MAIUHIIY		4,000,000	USD) 8.31339 NOK / (1	· 	}	152,739	'}	·					152,739			
USD)	8.313394 FGN / 1		CURRENCY	USA KD3XUN7	706T14HNAYLU02 02	/23/2017	07/27/2017 07/	27/2017	MATURITY		6.700.000		`L	L	309,828	L	L	l		L		309,828	L		
BASOPOQ19 8.3644 NOK / (1				JPMORGAN CHASE BANK,				,				8.36437 NOK / (1						T							
USD)			CURRENCY		DRUGQFU57RNE9707/	/06/2017	07/27/201707/	27/2017 _	MATURITY		9,200,000	USD)			484,465							484,465			
BASOMBQS9 3.241 BRL / (1	05581*AM8 - BASOMBQS9 3.241											3.24100 BRL / (1		1											
USD)	BRL / 1 USD		CURRENCY	BARCLAYS BANK PLC G5GSEF7	7VJP5170UK557302/	/13/2017	08/15/201708/	15/2017 _	MATURITY		5,343,058	USD)			72,181							72,181			
BASOMBQU4 3.2445 BRL / (1 USD)	05581*AM8 - BASOMBQU4 3.2445 BRL / 1 US		CURRENCY	GOLDMAN SACHS BANK USA KD3XUN7	7C6T14HNAYLU02 _ 02/	/13/2017	ng/15/2017 ng/	15/2017	MATURITY		6,548,313	3.24450 BRL / (1	1	1	95,630	d.						95,630			
BASOMRT44 20.0155 MXN / (1	55404@AH7 - BASOMRT44		CONTRACTOR	JPMORGAN CHASE BANK,	, 001 I THINNIE UUZ _ [UZ/	0/201/ []	, 10/201/ 100/	.5/ 20 17			دا د, ۱۵۰۰, پر ۔۔۔۔۔	L. 20.01547 MXN /		<u> </u>		<u> </u>		1				30,000			
USD)	20.01547 MXN / 1		CURRENCY	N.A 7H6GLXDI	DRUGQFU57RNE9703/	/15/2017	09/18/201709/	18/2017	MATURITY		21, 100, 000				2,839,869			l				2,839,869			
BASONNVW7 18.7115 MXN / (1	55404@AJ3 - BASONNVW7			JPMORGAN CHASE BANK,								18.71145 MXN /	1												
USD)	18.711458 MXN / 1		CURRENCY	N.A	DRUGQFU57RNE9706/	/05/2017	09/18/2017 _09/	18/2017 _	MATURITY		12,000,000	(1 USD)				ļ		.				728,065			
BASOP5KK2 17.6815 MXN / (1	55404@AK0 - BAS0P5KK2			JPMORGAN CHASE BANK,								17.68154 MXN /	Ί	1		1									
USD)	17.681548 MXN / 1 81607#AE3 - BASONAHK7		CURRENCY	N.A 7H6GLXD	UHUGQFU57RNE97 _ L07/	/18/2017	19/18/2017 109/	18/2017	MATURITY	 	9,000,000		.}	}	20,618	·}	}	·		 		20,618	 		
BASONAHK7 8.7433 SEK / (1 USD)	81607#AE3 - BASUNAHK7 8.743263 SEK / 1		CURRENCY	CITIBANK N.A E570DZW	W77EE32TWEE476 05	/04/2017	11/08/2017 11/	ng /20 17	MATURITY		8.900.000	8.74326 SEK / (1	Ί	1	375,898							375,898			
BASONFL62 13.6126 ZAR / (1	98914*AJ8 - BASONFL62		OUTSILINGS	OTTOMIN N.A ES/UUZII	HETTI DETHICTRIO _ LUD/	· 04/2011	11/00/201/ +11/	JU2011 _	mr.i Ulli I I		,300,000 و	L13.61262 ZAR /		†	090,090 داد	` 	·	1				0,090 د الو			
USD)	13.61262 ZAR / 1		CURRENCY	BARCLAYS BANK PLC G5GSEF7	7VJP5170UK5573 _ 05/	/17/2017	11/20/2017	20/2017	MATURITY		20,679,340			L	(654,444							(654,444))		
					22.2.2.2007																			,	

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

							9 -	,	,,			o a. a.			,									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
	Description																							
	of Item(s)										Strike	Cumulative												Hedge
	Hedged,					Date of		Indicate			Price,	Prior Year(s)		Considera-						Current	Gain	Adjustment	Gain	Effectiveness
	Used for	Schedule	Type(s)			Maturity		Exercise,			Rate or	Initial Cost	Initial Cost	tion		Book/		Unrealized	Total Foreign	Year's	(Loss)	to Carrying	(Loss)	at Inception
	Income	/	of			or	Termina-	Expiration,	Number		Index	of Premium	of Premium	Received	Current	Adjusted		Valuation	Exchange	(Amortiza-	on	Value of	on	and at
	Generation	Exhibit	Risk(s)	Exchange, Counterparty	Trade	Expira-	tion	Maturity or	of	Notional	Received	(Received)	(Received)	(Paid) on	Year	Carrying		Increase/	Change in	tion)/	Termination	Hedged	Termination	Termination
Description	or Replicated	Identifier	(a)	or Central Clearinghouse	Date	tion	Date	Sale	Contracts	Amount	(Paid)	Paid	Paid	Termination	Income	Value	Code	(Decrease)	B./A.C.V.	Accretion	Recognized	Item	Deferred	(b)
				HSBC BANK USA,																				
BASONFLQ8 13.546 ZAR / (1	98914*AJ8 - BASONFLQ8 13.54	6		NATIONAL ASSOCIATION							13.54600 ZAR /													
USD)	ZAR / 1 US		CURRENCY	1 E8 VN30 J CEQV 1 H4 R804	_05/17/2017	111/20/2017	11/20/2017	MATURITY		6,319,578	(1 USD)			(229,946							(229,946)			
1239999. Subtotal -	Forwards - Replication													10,030,339			XXX				10,030,339			XXX
1269999. Subtotal -	Forwards													7,326,019			XXX		(7,833,599))	7,326,019			XXX
1399999. Subtotal -	Hedging Effective												385.120	3.033.258		385.120	XXX				2.648.138			XXX
1409999. Subtotal -	Hedging Other											(99.591)	(43.551.006	(55, 283, 449	(1,825,518	(43, 150, 734	XXX	458,280	(7.833.599)	427.698	(12.132.715)			XXX
1419999. Subtotal -	Replication											591,934	8,446,250							(42,990	16,071,769			XXX
1429999. Subtotal -	Income Generation																XXX							XXX
1439999. Subtotal -	Other																XXX							XXX
1449999 - Totals												492,343	(34,719,636	(27,693,106	(1,654,546	(34,280,298	XXX	458,280	(7,833,599)	384,708	6,587,192			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 of part on debt security.
- 10	0002	Foreign currency forward effectively reduces foreign currency exposure on foreign denominated equities.
- 10	0005	Equity options provide an offset to decreases in equity markets.

1389999. Subtotal - Short Futures

1409999. Subtotal - Hedging Other

1419999. Subtotal - Replication

1439999. Subtotal - Other

1449999 - Totals

1399999. Subtotal - Hedging Effective

1429999. Subtotal - Income Generation

ANNUAL STATEMENT FOR THE YEAR 2017 OF THE ALLSTATE INSURANCE COMPANY

SCHEDULE DB - PART B - SECTION 1

								Futures Contracts	s Open b	ecennoer c	or Ourie	iii i cai									
1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly	Effective He	edges	18	19	20	21	22
														15	16	17					l
																Change in					l
																Variation		Change in			l
				Description												Margin		Variation		Hedge	I
				of Item(s)												Gain		Margin		Effectiveness	I
				Hedged,			Date of										Cumulative			at	I
				Used for		Type(s)	Maturity						Book/			to Adjust	Variation	(Loss)		Inception	I
	Number			Income	Schedule/	of	or			Transac-	Reporting		Adjusted	Cumulative	Deferred	Basis of	Margin for	Recognized		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	tion	Date		Carrying	Variation	Variation	Hedged	All Other	in Current	Potential	Year-end	One (1)
	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Price	Fair Value	Value	Margin	Margin	Item	Hedges	Year	Exposure	(b)	Point
			FUTURE S&P500 EMINI			(-7								g			3			(-/	<u> </u>
ESH8	28	3,746,400	MAR 18	. EMP. DEF. COMP	STMT. INC	Equity/Index.	.03/16/2018 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/11/2017 .	2,653.9500	2,676.0000	(13,580)		30,870				30,870	126,000	100/100	50
			FUTURE S&P MID 400																		I
FAH8	111			_ EMP. DEF. COMP	STMT. INC	Equity/Index_	_03/16/2018 _	CME LCZ7XYGSLJUHFXXNXD88 .	_12/11/2017 _	1,894.6315	1,902.4000	(128,760)		86,230				86,230	666,000	100/100	100
			FUTURE EMINI MSCI																		I
MFSH8	281				STMT. INC	Equity/Index.	.03/16/2018 .	ICE T330E4AS4QXXS2TT7X50 .	12/11/2017 .	2,016.3000	2,045.5000	2,810		410,260				410,260	1,011,600	100/100	J50
DT1// 10	500		FUTURE RUSSELL 2000		OT11T 1110		00 (40 (00 40	aur Lattivoor Eurovavaa	10 (11 (0017	4 504 0000	4 500 5000	(000,000)		044 400				044 400	4 050 000	100 /100	
RTYH8	560				SIMI. INC	Equity/Index_	.03/16/2018 .	CME LCZ7XYGSLJUHFXXNXD88 .	12/11/201/ .	1,524.2000	1,536.5000	(366,800)		344,400				344,400	1,652,000	100/100	150
CDLIO	120	88.308.000	FUTURE S&P 500 MAR 1		STMT. INC	Emilty/Inday	02/15/2010	CMELCZ7XYGSLJUHFXXNXD88 .	10/11/0017	2 652 0500	2 676 0000	(320, 100)		727 . 650				727.650	2,970,000	100 / 100	250
107000	Cubtotal I		Hedging Effective		SIMI. INC	Equity/index.	. 03/ 13/2016 .	CINE LOZ/X103LJUNFXXIIXD00 .	12/11/2017 .	2,000.9000	2,070.0000	,									XXX
1279999.	Subiolai - Li			!	ı	1		T	1	1		(826,430)		1,599,410				1,599,410	6,425,600	^^^	
ECHO		1.070.400	FUTURE S&P500 EMINI	EQUITY DODTEDLIA	COMEDITE D	Emilty/Inday	02/16/2010	CME LCZ7XYGSLJUHFXXNXD88 _	10/00/0017	2 672 2500	2 676 0000	1.083					1.100	1,100	36,000	0001	l 50
1000000	Cl-4-4-1	, ,		. EQUITE FURTFULTU	OUNEDULE D	Equity/Index_	_ 03/ 10/2018 _	COME LCZ/XYGSLJUHFXXNXD88 .	12/28/2017	2,013.2000	∠,0/0.0000	, ,					,	,			30
			ledging Other									1,083		1			1,100	1,100	36,000	XXX	XXX
1329999.	Subtotal - L	ong Futures										(825,347)		1,599,410			1,100	1,600,510	6,461,600	XXX	XXX

(826,430

(825, 347)

1,083

1,599,410

1,599,410

XXX

XXX

XXX

XXX

XXX

XXX

XXX

6,425,600

6,461,600

36,000

1,599,410

1,100 1,600,510

1,100

1,100

XXX

XXX

XXX

XXX

XXX

XXX

XXX

	Beginning	Cumulative	Ending
Broker Name	Cash Balance	Cash Change	Cash Balance
JP MORGAN	6,944,050	(109,223)	6,834,827
Total Net Cash Deposits	6,944,050	(109,223)	6,834,827

(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

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

								uture Contracts Terminated Dece	ilinei 31	or Guirent	eai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chang	e in Variation	Margin	19	20
				Description											16	17	18	Hedge	1
				of Item(s)														Effective-	1
				Hedged,			Date of						Indicate		Gain	Gain (Loss)		ness at	1
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	1
	Number			Income	Schedule/	of	or				Termina-		Expiration,	Variation	Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
			FUTURE S&P500 EMINI MAR			EQUITY/INDEX													
ESH7	54	6,389,280	17	EMP. DEF. COMP	STMT. INC.		03/17/2017 _	CME LCZ7XYGSLJUHFXXNXD88 .	12/12/2016 _	2,299.5426	. 03/15/2017 .	2,366.3530	SALE	180,388	183, 148			100/100	50
FOUT	66	7 040 000	FUTURE S&P500 EMINI JUN	END DEE OOND	OTHE INO	EQUITY/INDEX	00 (40 (0047	ONE LOZZVYCOL BUEVVANODO	00 (00 (0047	0 070 7000	00/40/0047	0.075.0004	041.5	(0.045)	(0.045)			400 (400	1 50
ESM/		7,840,938	FUTURE S&P500 EMINI SEP	EMP. DEF. COMP	STMT. INC	EQUITY/INDEX	.06/16/2017 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/02/2017 .	2,376.7909	.06/12/2017 .	2,375.9984	SALE	(2,615)	(2,615)			100/100	50
ESU7	64	7,951,050	17	EMP. DEF. COMP.	STMT. INC.	EQUITITY INDEX	09/15/2017 .	CME LCZ7XYGSLJUHFXXNXD88 .	09/05/2017 .	2,448.8391	09/12/2017	2,484.6564	SALE	114,616	114,616			100/100	50
			FUTURE S&P500 EMINI DEC			EQUITY/INDEX				,		,							
ESZ7	80	10,469,050	17	EMP. DEF. COMP	STMT. INC		12/15/2017 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/02/2017 .	2,507.8750	12/11/2017 .	2,617.2187	SALE	437,375	437,375			100/100	50
			FUTURE S&P MID 400			EQUITY/INDEX													1
FAH/	123	21,006,710	EMINI MAR 17 FUTURE S&P MID 400	EMP. DEF. COMP	STMT. INC.	EQUITY/INDEX	03/17/2017 _	CME LCZ7XYGSLJUHFXXNXD88 .	12/12/2016 .	1,691.1512	03/15/201/ .	1,707.8392	SALE	205, 262	567,782			100/100	100
FAM7	117	20 523 820	EMINI JUN 17	EMP. DEF. COMP.	STMT. INC.	EQUITIT/ INDEX	06/16/2017	CME LCZ7XYGSLJUHFXXNXD88	03/15/2017	1,706.7000	06/12/2017	1.754.1493	SALE	555.157	555, 157			100/100	100
		20,020,020	FUTURE S&P MID 400			EQUITY/INDEX	2307 107 2011	2027/10020017/1002001	1307 107 2011 1		2,007 127 20 17 2	1,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	0.22		, , , , , , , , , , , , , , , , , , , ,			100/ 100	1
FAU7	111	19,296,240	EMINI SEP 17	EMP. DEF. COMP	STMT. INC.		09/15/2017 .	CME LCZ7XYGSLJUHFXXNXD88 .	.08/03/2017 .	1,756.7468	.09/12/2017 .	1,738.3765	SALE	(203,911)	(203,911)			100/100	100
			FUTURE S&P MID 400			EQUITY/INDEX													1
FAZ7	115	21,738,220	EMINI DEC 17	EMP. DEF. COMP	STMT. INC.		_12/15/2017 _	CME LCZ7XYGSLJUHFXXNXD88 .	_11/02/2017 _	1,741.5735	12/11/2017 _	1,890.2566	SALE	1,709,856	1,709,856			100/100	100
MFSH7	250	00 000 000	FUTURE EMINI MSCI EAFE INDEX MAR 17	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	00/17/0017	105 122054404040402177450	10/10/0010	1.689.9404	00/15/0017	1.778.5181	SALE	1 107 001	1,230,596			100/100	50
MF5F/	200		FUTURE EMINI MSCI EAFE	EMP. DEF. COMP.	. SIMI. INC	EQUITY/INDEX	.03/17/2017 .	T330E4AS4QXXS2TT7X50	12/12/2016 .	1,089.9404		1,778.3181	SALE	1, 107, 221	1,230,390			100/ 100	
MFSM7	260	24.497.200	INDEX JUN 17	EMP. DEF. COMP.	STMT. INC.	EGOTTI) TIEDEX	06/16/2017	ICE T330E4AS4QXXS2TT7X50	06/02/2017	1,772.7823	06/12/2017	1,884.3530	SALE	1,450,419	1,450,419			100/100	50
			FUTURE EMINI MSCI EAFE			EQUITY/INDEX				,	_				, , ,				1
MFSU7	299	29,491,865	INDEX SEP 17	EMP. DEF. COMP	STMT. INC		09/15/2017 .	ICET330E4AS4QXXS2TT7X50	09/05/2017 .	1,887.6194	.09/12/2017 .	1,972.6530	SALE	1,271,252	1,271,252			100/100	50
WE077	200	00 517 100	FUTURE EMINI MSCI EAFE	SUD DEE ANUD	071/7 11/0	EQUITY/INDEX	10 (15 (0017	T0005 440 400//00TTTV50	10 (00 (0017	4 070 4007	40 (44 (0047	0.040.0000	0.11.5	000 001	200 004			400 /400	1 50
MFSZ7	323	32,517,130	INDEX DEC 17 FUTURE RUSSELL 2000	EMP. DEF. COMP	STMT. INC	EQUITY/INDEX	12/15/2017 _	ICET330E4AS4QXXS2TT7X50	10/03/2017 _	1,972.1207	12/11/201/ .	2,013.3982	SALE	666,631	666,631			100/100	50
RTAH7	615	42.578.010	EMINI ICE MAR 17	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	.03/17/2017 .	ICE	12/12/2016 .	1,386.6500	03/15/2017	1,384.6071	SALE	(62,819)	851,993			100/100	50
1117/11/			FUTURE RUSSELL 2000	Liii . DLi . 00mi	OTMIT. 1140	EQUITY/INDEX	.30/11/2011	10000470447702117700		1,000.0000	.307 137 2017 .	1,004.0071	UNLL	(02,013)				100/ 100	1
RTAM7	593	42,005,990	EMINI ICE JUN 17	EMP. DEF. COMP	STMT. INC.		_06/16/2017 _	ICE T330E4AS4QXXS2TT7X50	_05/03/2017 _	1,382.7632	.06/12/2017 .	1,416.7282	SALE	1,007,060	1,007,060			100/100	50
			FUTURE RUSSELL 2000			EQUITY/INDEX													1
RTAU7	584	41,534,990	EMINI ICE SEP 17	EMP. DEF. COMP	STMT. INC		09/15/2017 .	ICET330E4AS4QXXS2TT7X50	09/05/2017 .	1,417.4319	09/12/2017 .	1,422.4312	SALE	145,978	145,978			100/100	50
RTYZ7	580	44 000 700	FUTURE RUSSELL 2000 EMINI CME DEC 17	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	_12/15/2017 _	CME LCZ7XYGSLJUHFXXNXD88 .	_12/04/2017 _	1,423.2460	10/11/0017	1,520.5310	SALE	2,821,263	2,821,263			100/100	50
H11Z/		44,096,720	EMINI ONE DEC 17	EMP. DEF. COMP	51M1. INC	EQUITY/INDEX	12/ 13/2017 .	COME LOZZATGSLJUMFAXNAD88 .	12/04/2017 .	1,423.2400	12/11/201/ _	1,520.5310	SALE	2,821,203	2,821,203			100/100	
SPH7	133	78 682 800	FUTURE S&P 500 MAR 17	EMP. DEF. COMP	STMT. INC.	EQUITIT/ INDEX	.03/16/2017 .	CMELCZ7XYGSLJUHFXXNXD88 .	12/12/2016 .	2,254.6000	03/15/2017	2.366.4000	SALE	3,716,858	4,328,658			100/100	250
0						EQUITY/INDEX	230, 10, 2011	2027/10020017/1002001				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			,020,000			100/ 100	
SPM7	133	80,802,750	FUTURE S&P 500 JUN 17	EMP. DEF. COMP	STMT. INC.		_06/15/2017 _	CME LCZ7XYGSLJUHFXXNXD88 .	_03/15/2017 _	2,363.3000	_06/12/2017 _	2,430.1431	SALE	2,222,533	2,222,533			100/100	250
						EQUITY/INDEX													1
SPU7	132	82,087,500	FUTURE S&P 500 SEP 17	EMP. DEF. COMP	STMT. INC	FOULTY / INDEX	09/14/2017 .	CME LCZ7XYGSLJUHFXXNXD88 .	.06/12/2017 .	2,428.3500	.09/12/2017 .	2,487.5000	SALE	1,951,462	1,951,462			100/100	250
SP77	132	87 483 000	FUTURE S&P 500 DEC 17	EMP. DEF. COMP.	STMT. INC.	EQUITY/INDEX	12/14/2017	CMELCZ7XYGSLJUHFXXNXD88 _	_09/12/2017 _	2,485.8000	12/11/2017	2,651.0000	SALE	5,451,112	5.451.112			100/100	250
1270000			Hedging Effective	LIII . DLI . OOMI	Oimi . 1110		/ 17/201/ .	COZIA I GOLGO II AMANDOO	- 1102/12/10/1	2, 400.0000	/ 11/201/ -	£,001.0000	JALL	24.745.097	26.760.365			XXX	XXX
1213339.	Gubiolai - L	.orig i uluico - I	FUTURE S&P500 EMINI MAR			EQUITY/INDEX								44,140,091	20,700,303			\\\\\	^^^
ESH7	1,497	177,217,116		EQUITY PORTFOLIO	SCHEDULE D		.03/17/2017 .	CMELCZ7XYGSLJUHFXXNXD88 .	.03/09/2017 .	2,362.1053	.03/10/2017	2,367.5881	SALE	410.387	410,387			0001	50
	,,		FUTURE S&P500 EMINI MAR			EQUITY/INDEX				,,				,001	,,				
ESH8	1, 165	156,382,252		EQUITY PORTFOLIO	SCHEDULE D		_03/16/2018 _	CME LCZ7XYGSLJUHFXXNXD88 .	12/19/2017 .	2,689.2065	12/19/2017 .	2,684.6738	SALE	(266,487)	(266,487)			0001	50
			FUTURE S&P500 EMINI JUN			EQUITY/INDEX													1
ESM7	155	18,215,249	FUTURE S&P500 EMINI SEP	EQUITY PORTFOLIO	SCHEDULE D	EQUITY/INDEX	.06/16/2017 .	CME LCZ7XYGSLJUHFXXNXD88 .	05/19/2017 .	2,348.1060	. 95/22/2017 .	2,350.3127	SALE	17, 102	17, 102			0001	50
F917	8.455	1.028.395.093	17	EQUITY PORTFOLIO	SCHEDULE D	EQUITY INDEX	_09/15/2017 _	CMELCZ7XYGSLJUHFXXNXD88 _	.06/29/2017 .	2,430.9645	_06/30/2017 _	2,432.5898	SALE	687.094	687,094			0001	50
L007		, 020,000,000	FUTURE S&P500 EMINI DEC	Lagorii i omii OLIO		EQUITY/INDEX	_30/10/201/ _	LOZINI GOLGOI I MINADOO	50/ 20/ 201/ _				UNLL	, 007, 034				5501	
ESZ7	2,384	306,703,913		EQUITY PORTFOLIO	SCHEDULE D		12/15/2017 .	CME LCZ7XYGSLJUHFXXNXD88 .	11/15/2017 .	2,578.2570	11/16/2017 .	2,572.9774	SALE	(629, 323)	(629, 323)			0001	50
1289999.	Subtotal - L	ong Futures - I	Hedging Other											218,773	218,773			XXX	XXX
				FUTURE S&P500 EMINI MAR										· ·					
			FUTURE S&P500 EMINI MAR	17 - attached to a Cash		EQUITY/INDEX									1				1
ESH7	7	827,922	17	Security			_03/17/2017 _	CME LCZ7XYGSLJUHFXXNXD88 .	_03/08/2017 _	2,364.9643	_03/09/2017 _	2,365.4507	SALE	170	170				50
			FUTURE S&P500 EMINI JUN	FUTURE S&P500 EMINI JUN 17 - attached to a Cash		EQUITY/INDEX									1				1
ESM7	58	6,827,899		1/ - attached to a Cash Security		EQUIIT/INDEX	_06/16/2017 _	CMELCZ7XYGSLJUHFXXNXD88 .	.05/17/2017 .	2.345.5430	05/10/2017	2,354.4058	SALE	25,702	25,702				50
LUIII			17	ocour ity			00/ 10/ 20 1/ _	COLTATOCLOCIT ANNADOO	-20/11/201/	2,070.0400	- 200/ 10/ 2017 .		UNLL		£5,702				JU

SCHEDULE DB - PART B - SECTION 2

Future Contracts Terminated December 31 of Current Year

							i utule	Contracts Terminated Dece	eniber 3 i	or Current	i eai								
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Chano	e in Variation	Margin	19	20
				Description										_	16	17	18	Hedae	
				of Item(s)											.0	.,	10	Effective-	
				Hedged,			Date of						Indicate		Cain	Coin (Loos)			
						T (-)								0	Gain	Gain (Loss)		ness at	
				Used for		Type(s)	Maturity						Exercise,	Cumulative	(Loss)	Used to		Inception	
	Number			Income	Schedule/	of	or				Termina-		Expiration,		Recognized	Adjust Basis		and at	Value of
Ticker	of	Notional		Generation	Exhibit	Risk(s)	Expira-		Trade	Transaction	tion	Termination	Maturity or	Margin at	in Current	of Hedged		Termination	One (1)
Symbol	Contracts	Amount	Description	or Replicated	Identifier	(a)	tion	Exchange	Date	Price	Date	Price	Sale	Termination	Year	Item	Deferred	(b)	Point
				FUTURE S&P500 EMINI JUN															
			FUTURE S&P500 EMINI JUN	17 - attached to a Cash		EQUITY/INDEX													
ESM7	26	3,046,959	17	Security			_06/16/2017 . CME	LCZ7XYGSLJUHFXXNXD88 .	_03/23/2017	2,343.1027	_03/24/2017 _	2,343.7727	SALE	871	871				50
				FUTURE S&P500 EMINI SEP															
				17 - attached to a Cash		EQUITY/INDEX													
ESU7	4,347	526,659,669	17	Security			09/15/2017 CME	LCZ7XYGSLJUHFXXNXD88 .	07/11/2017	2,422.7863	07/12/2017 .	2,423.0529	SALE	57,946	57,946				50
				FUTURE S&P500 EMINI SEP															
F0117	705	07 000 500		17 - attached to a Cash		EQUITY/INDEX	00 (45 (00 47) 045	LOTTIVOOL EUEVVANDOO	00 (00 (00 47	0 400 0700	07 (05 (00 17	0 407 4074		44.047	44.047				50
ESU7	725		1/	SecurityFUTURE S&P500 EMINI DEC			CME	LCZ7XYGSLJUHFXXNXD88 .	06/30/2017 .	2,426.9702	.0//05/201/ .	2,427.4071	SALE	14,317	14,317				50
			CITTIDE CODEOU CHINI DEC	17 - attached to a Cash		EQUITY/INDEX													
ESZ7	5	631.490		Security		EQUITIT/ INDEX	12/15/2017 CME	LCZ7XYGSLJUHFXXNXD88	10/26/2017	2.521.9000	10/27/2017	2.525.9190	SALE	1.005	1.005				50
LOZ/			''	FUTURE RUSSELL 2000			12/ 13/2017 OML	LOZ/ATGOLJOTE ANNADOO	10/20/2017	2,321.3000	10/21/2011 .	2,020.9190	OALL	1,003	1,003				
				EMINI CME DEC 17 -															1
			FUTURE RUSSELL 2000	attached to a Cash		EQUITY/INDEX													1
RTYZ7	585	43.827.348	EMINI CME DEC 17	Secur i tv		Equition 11. DEX	12/15/2017 CME	LCZ7XYGSLJUHFXXNXD88	09/27/2017	1,486,3361	11/06/2017	1.498.3287	SALE	350.783	350.783				50
1299999	Subtotal - Li	ona Futures -	Renlication	,	1					,		-		450 794	450.794			XXX	XXX
		ona Futures												25.414.664	27.429.932			XXX	XXX
.02000.		ong rataroo	FUTURE S&P500 EMINI MAR			EQUITY/INDEX								20,111,001	27,120,002			7001	7001
ESH7	13.618	1.564.591.155		EQUITY PORTFOLIO	SCHEDULE D	Equition 11. DEX	_03/17/2017 . CME	LCZ7XYGSLJUHFXXNXD88	12/29/2016	2,290.2126	03/13/2017	2,297.8701	SALE	(5,213,963)	(5,221,008)			0001	50
		,,,	FUTURE S&P500 EMINI MAR			EQUITY/INDEX													
ESH8	6,206	830, 120, 968	18	EQUITY PORTFOLIO	SCHEDULE D		_03/16/2018 _ CME	LCZ7XYGSLJUHFXXNXD88	12/21/2017	2,674.5039	12/29/2017 .	2,675.2628	SALE	(235, 492)	(235,492)			0001	50
	•		FUTURE S&P500 EMINI JUN			EQUITY/INDEX													
ESM7	49,077	5,818,636,364		EQUITY PORTFOLIO	SCHEDULE D		O6/16/2017 CME	LCZ7XYGSLJUHFXXNXD88 .	.06/07/2017	2,371.7012	.06/12/2017 .	2,371.2694	SALE	1,059,450	1,059,450			0001	50
			FUTURE S&P500 EMINI SEP			EQUITY/INDEX													
ESU7	27,971	3,431,824,022		EQUITY PORTFOLIO	SCHEDULE D		09/15/2017 CME	LCZ7XYGSLJUHFXXNXD88 .	09/08/2017	2,454.5067	09/11/2017 .	2,453.8864	SALE	867,514	867,514			0001	50
			FUTURE S&P500 EMINI DEC			EQUITY/INDEX													
ESZ7	42,088	5,403,784,965		EQUITY PORTFOLIO	SCHEDULE D		12/15/2017 CME	LCZ7XYGSLJUHFXXNXD88 .	12/08/2017	2,566.3076	12/11/2017 .	2,567.8927	SALE	(3,335,672)	(3,335,672)			0001	50
MEGLIZ.	1 710	00 004 404	FUTURE MSCI EMER MKT	FOULTY DODTEOU IO	COLEDITE D	EQUITY/INDEX	00/15/0017	T000E44040VV00TT7VE0	00 (00 (0047	1 015 5005	07/10/0017	1 000 0500	0415	(0.007.400)	(0.007.400)			0001	
MESU7	1,716	89,224,121	MINI SEP 17 FUTURE MSCI EMER MKT	EQUITY PORTFOLIO	SCHEDULE D		ICE		06/09/2017	1,015.5095	07/12/2017 _	1,039.9522	SALE	(2,097,183)	(2,097,183)			0001	50
MESU7	2.584	120 220 020	MINI SEP 17	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	.09/15/2017 . ICE		08/30/2017	1.059.1481	09/21/2017	1.077.7416	SALE	(2,402,287)	(2.402.287)			0001	EO
MEOU/	2,304		FUTURE MSCI EMER MKT	LUUIII FUNIFULIU	OU LUULE U	INTEREST	10/201/ICE			1,009.1481	. 1/2017 .	1,0//./410	SALE	(2,402,287)	(2,402,287)	 		0001	
MESZ7	1.937	107 268 902	MINI DEC 17	EQUITY PORTFOLIO	SCHEDULE D	INTEREST	12/15/2017ICE	T330E4AS40XXS2TT7X50	.09/27/2017	1 084 8364	11/06/2017	1, 107, 6159	SALE	(2,206,189)	(2,206,189)			0001	50
		, , ,	Hedging Other	_40 I OIIII OE IO	00. EDOLL D		p 10/201/ 10L	10002-110-10/10/2117/30	O/E//E///	······································	p// 00/ E01/		JALL	(13,563,822)	(13.570.867)			XXX	XXX
		hort Futures	ricaging Other											(13,563,822)	(13,570,867)			XXX	XXX
		edging Effecti	ve											24,745,097	26,760,365			XXX	XXX
	1409999. Subtotal - Hedging Other XXX XXX																		
1419999.	1419999. Subtotal - Replication											450,794	450,794			XXX	XXX		
1429999.	Subtotal - In	come Genera	tion							-								XXX	XXX
1439999	Subtotal - O	ther																XXX	XXX
														11 850 942	13 850 065				
1770000	1449999 - Totals 11,850,842 13,859,065 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	Equity futures provide an offset to decreases in equity markets.	

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open December 31 of Current Year

1	2	3	4	Bool	k/Adjusted Carrying V	'alue		Fair Value		11	12
		Credit		5	6	7	8	9	10		
	Master	Support	Fair Value of	Contracts With	Contracts With						
Description of Exchange,	Agreement	Annex	Acceptable	Book/Adjusted	Book/Adjusted	Exposure Net of	Contracts With	Contracts With	Exposure	Potential	Off-Balance
Counterparty or Central Clearinghouse	(Y or N)	(Y or N)	Collateral	Carrying Value >0	Carrying Value <0	Collateral	Fair Value >0	Fair Value <0	Net of Collateral	Exposure	Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX	15,480,737	(2,975,000)	15,480,737	7,050,393	(3,804,240)	7,050,393	6,461,600	3,486,600
BANK OF AMERICA, N.A. B4TYDEB6GKMZ0031MB27	У	Υ									
BARCLAYS BANK PLC G5GSEF7VJP5170UK5573	У	Y		1,763,407	(1,705,466)	57,941	2,093,629	(2,437,261)		10,092,327	10,092,327
BNP PARIBAS	У	Y			(217,484)			(217,484)			
CITIBANK N.A. E570DZWZ7FF32TWEFA76	У	Y			(799,671)		1,405	(929,848)		4,619	
CREDIT SUISSE INTERNATIONAL E58DKGMJYYYJLN8C3868	У	ΥΥ									
DEUTSCHE BANK AG	У	Ү									
GOLDMAN SACHS BANK USA	У	Y		1,689,364	(9,860,645)		1,707,756	(9,860,645)		11,217,919	3,046,638
GOLDMAN SACHS INTERNATIONAL	У	Y		44,490	(1,411,579)		44,490	(1,411,579)			
HSBC 11E8VN30JCEQV1H4R804	У	Y									
JPMORGAN CHASE BANK, N.A. 7H6GLXDRUGGFU57RNE97	у	<u>Y</u>		170,466	(2,014,422)		221,743	(1,890,496)		4,719,647	2,875,692
MORGAN STANLEY CAPITAL SERVICES LLC 17331LVCZKQKX5T7XV54	У	Y			(98,394)			(98,394)			
THE ROYAL BANK OF SCOTLAND PLC RR30W1CWW1PCS8A4S074 UBS AG BFM8T61CT2L1QCEM1K50	<u>Y</u>	Y									
0299999. Total NAIC 1 Designation				3,667,727	(16,107,661)	57.941	4,069,023	(16,845,707)		26,034,511	16,014,657
0899999. Aggregate Sum of Central Clearinghouses				0,001,121	(10,107,001)	07,041	4,000,020	(10,040,707)		20,004,011	10,014,007
0000000. Aggregate out of ochtral oleanighouses											
				†							
				†							
				†							
						•					
0999999 - Gross Totals				19, 148, 464	(19,082,661)	15,538,678	11,119,416	(20,649,947)	7,050,393	32,496,111	19,501,257
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64		-		19, 148, 464	(19,082,661)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

Collateral Pledged by Reporting Entity

	1	2	3	4	5	6	7	8	9
							Book/Adjusted		Type of Margin
	Exchange, Counterparty or Central Clearinghouse		CUSIP				Carrying	Maturity	Margin
	or Central Clearinghouse	Type of Asset Pledged	Identification	Description	Fair Value	Par Value	Value	Date	(I, V or IV)
BARCLAYS BANK PLC	G5GSEF7VJP5170UK5573	Cash		CASH	360,000	360,000	360,000		V
BNP PARIBAS		Cash		CASH	370,000	370,000	370,000		V
CITIBANK N.A.	E570DZWZ7FF32TWEFA76	Cash		CASH	990,000	990,000	990,000		VV
GOLDMAN SACHS BANK USA	KD3XUN7C6T14HNAYLU02	Cash		CASH	2,080,000	2,080,000	2,080,000		V
GOLDMAN SACHS BANK USA	KD3XUN7C6T 14HNAYLU02	Cash		CASH	2,840,000	2,840,000	2,840,000		V
GOLDMAN SACHS INTERNATIONAL	W22LR0WP21HZNBB6K528	Cash		CASH	1,380,000	1,380,000	1,380,000		V
JPMORGAN CHASE BANK, N.A	7H6GLXDRUGQFU57RNE97	Cash		CASH	1,610,000	1,610,000	1,610,000		V
0199999 - Total					9,630,000	9,630,000	9,630,000	XXX	XXX

Collateral Pledged to Reporting Entity

1	2	3	4	5	6	7	8	9
						Book/Adjusted Carrying		Type of
Exchange, Counterparty		CUSIP				Carrying	Maturity	Margin
Exchange, Counterparty or Central Clearinghouse	Type of Asset Pled	Identif	on	Fair Value	Par Value	Value	Date	(I, V or IV)
			<u></u>					
								-
					 			- -
0299999 - Total						XXX	XXX	XXX

SCHEDULE DL - PART 1 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year assets reported in aggregate on Line 10 of the Assets page and not included on Schedules A, B, BA, D, DB and E)

(Securitie	es lending collateral assets reported in aggregate on Line 10	of the	Assets page and	l not included on Sch	<u>iedules A, B, BA, D, </u>	DB and E)
1	2	3	4	5	6	7
			NAIC			
CUSIP			Designation/		Book/Adjusted	
Identification	Description	Code	Market Indicator	Fair Value	Carrying Value	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. Subto	otal - 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		24,822,317	24,822,317	01/02/2018
9099999. Total	- Cash (Schedule E Part 1 type)			24,822,317	24,822,317	XXX
9999999 - Total	ls			24,822,317	24,822,317	XXX
General Interrog	gatories:			·	·	·
 Total ac 	ctivity for the year Fair Value \$	/Adjuste	d Carrying Value \$	23,390,324		

١.	rotal activity for the year	raii value \$	23,390,324	book/Adjusted Carrying value \$	23,090,024		
2.	Average balance for the	year Fair Value \$	18,427,477	Book/Adjusted Carrying Value \$	18,427,477		
3.	Reinvested securities len	iding collateral assets b	ook/adjusted carrying v	value included in this schedule by	NAIC designation:		
	NAIC 1 \$ 24.822.3	317 NAIC 2 \$	NAIC 3 \$	NAIC 4 \$	NAIC 5 \$	NAIC 6 \$	

SCHEDULE DL - PART 2 SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1	es lending collateral assets included on Schedules A, B, BA,	ט, טס	and E and not re	ported in aggregate (on Line 10 of the As	sets page)
	2	3	4	5	6	7
CUSIP			NAIC Designation/		Pools/Adjusted	
Identification	Description	Code	Designation/ Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
	- U.S. Government Bonds	Oouc	Warker Indicator	Tall Value	Carrying value	XXX
	- All Other Government Bonds					XXX
1799999. Total	- U.S. States, Territories and Possessions Bonds					XXX
	- U.S. Political Subdivisions Bonds					XXX
	- U.S. Special Revenues Bonds					XXX
	ALTERA CORP				10,040,444 5,003,996	11/15/2018 08/15/2018
191216-BF-6	COCA-COLA CO				28,992,849	11/01/2018
	HOME DEPOT INC				28,994,069 9,999,593	09/10/2018
	BROWN-FORMAN CORPORATION				4,502,974	01/15/2018
209111-EV-1	CONSOLIDATED EDISON CO OF NEW YORK		1FE	4,691,313	4,732,784	12/01/2018
	E.I. DU PONT DE NEMOURS		1FE			07/15/2018
	WISC ELEC POWER		1FE	4,997,920	5,011,550	06/15/2018
	ANHEUSER-BUSCH INBEV FINANCE INC				5,006,182	02/01/2019
	BRISTOL-MYERS SQUIBB CO			7,464,135 14,937,735	7,496,511 14.993.067	02/27/2019
713448-DR-6	PEPSICO INC		1FE	19,889,800	19,989,930	05/02/2019
	PHILIP MORRIS INTERNATIONAL INC		1FE	9,938,860	9,981,893	11/01/2019
	otal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligation	ations		174,807,531	175,062,241	XXX
	Industrial and Miscellaneous (Unaffiliated) Bonds Hybrid Securities		+	174,807,531	175,062,241	XXX
	- Parent, Subsidiaries and Affiliates Bonds					XXX
	otal - SVO Identified Funds					XXX
	- Issuer Obligations		1	174,807,531	175,062,241	XXX
6299999. Total	- Residential Mortgage-Backed Securities					XXX
	- Commercial Mortgage-Backed Securities					XXX
	- Other Loan-Backed and Structured Securities					XXX
	- SVO Identified Funds					XXX
6699999. Total				174,807,531	175,062,241	XXX
	- Preferred Stocks - Common Stocks					XXX
	- Preferred and Common Stocks					XXX
209111-ET-6	CONSOLIDATED EDISON COMPANY OF NEW			6,560,788	6,570,094	04/01/2018
	DATMLER FINANCE NA LLC				1,387,126	01/11/2018
	GLAXOSMITHKLINE CAPITAL			11,032,707 18.980.445	11,053,432 19,010,651	05/15/2018 XXX
	SAN DIEGO GAS AND ELECTRIC CO				12,999,433	01/02/2018
80686E-A5-1	SCHLUMBERGER HLDGS CORP			7,497,480	7,498,742	01/05/2018
70109M-A8-7 08465S-AC-3	PARKER HANNIFIN CORP			4,498,146 5,995,998	4,498,731 5,997,085	01/08/2018 01/12/2018
00038C-AG-4	ABB TREASURY CENTER USA INC				1,998,700	01/16/2018
	KCP&L GREATER MISSOURI OPERATIONS				6,999,646 5,999,733	01/02/2018
	ABBVIE INC					04 (00 (0040
						01/02/2018
	DOMINION GAS HOLDINGS LLC			16,207,534 10,954,868	16,219,789 10,957,056	01/16/2018
84757B-A2-0	SPECTRA ENERGY PARTNERS LP			16,207,534 10,954,868 15,062,213		01/16/2018 01/17/2018 01/02/2018
84757B-A2-0 12665K-A2-2	SPECTRA ENERGY PARTNERS LP					01/16/2018 .01/17/2018 .01/02/2018 .01/02/2018
84757B-A2-0	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP					
84757B-A2-0	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK COPP NORTHIEST NATURAL GAS COMPANY MESTPAC BANKING CORP POSE CORP					
84757B-A2-0 12665K-A2-2 66765F-AA-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHIEST NATURAL GAS COMPANY WESTPAC BANKING CORP POSE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILLITY HOLDINGS INC.				16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 933, 542 1, 999, 897 6, 999, 650 2, 999, 688	
84757B-A2-0 12665K-A2-2 66765F-AA-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PG&E CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION			16, 207, 534 .10, 954, 868 .15, 062, 213 .5, 998, 766 .594, 673 .4, 992, 896 .1, 999, 589 .6, 998, 600 .2, 999, 280 .5, 555, 499	16, 219, 789 .10, 957, 056 .15, 064, 184 .5, 999, 692 .594, 755 .4, 939, 542 .1, 999, 897 .6, 999, 650 .2, 999, 698 .5, 57, 928	01/16/2018 01/17/2018 01/02/2018 01/02/2018 01/10/2018 01/31/2018 01/02/2018 01/02/2018 01/02/2018 01/03/2018 01/08/2018
84757B-A2-0 12665K-A2-2 66765F-AA-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6	SPECTRA EMERGY PARTNERS LP CVS/CAREMARK CORP NORTHHIEST NATURAL GAS COMPANY WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO			16, 207, 534 10, 954, 868 15, 062, 213 5, 998, 766 594, 673 4, 992, 896 1, 999, 589 6, 998, 600 2, 999, 280 15, 555, 499 11, 994, 216		
84757B-A2-0 12665K-A2-2 66765F-AA-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHIEST NATURAL GAS COMPANY WESTPAC BANKING CORP POSE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION. WISCONSIN GAS CO. NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (16, 207, 534 .10, 954, 868 .15, 062, 213 .5, 998, 766 .594, 673 .4, 992, 896 .1, 999, 589 .6, 988, 600 .2, 999, 280 .15, 555, 499 .11, 994, 216 .3, 997, 928 .999, 703	16, 219, 789 .10, 957, 056 .15, 064, 184 .5, 999, 692 .594, 755 .4, 933, 542 .1, 999, 897 .6, 999, 650 .2, 999, 698 .15, 557, 928 .11, 995, 987 .3, 998, 311	01/16/2018 01/17/2018 01/02/2018 01/02/2018 01/02/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/03/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018
847578-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 682368-A2-4	SPECTRA EMERGY PARTNERS LP CVS/CAREMARK CORP NORTHHIEST NATURAL GAS COMPANY WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTRENUTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC			16, 207, 534 .10, 954, 868 .15, 062, 213 .5, 998, 766 .594, 673 .4, 992, 896 .1, 999, 589 .6, 988, 600 .2, 999, 280 .15, 555, 499 .11, 994, 216 .3, 997, 928 .999, 703 .20, 621, 040	16, 219, 789 .10, 957, 056 .15, 064, 184 .5, 999, 692 .594, 755 .4, 993, 542 .1, 999, 897 .6, 999, 650 .2, 999, 698 .15, 557, 928 .11, 995, 987 .3, 998, 311 .999, 836 .20, 624, 117	01/16/2018 01/17/2018 01/02/2018 01/02/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/09/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 64112C-A9-4 06336C-A5-0 68236B-A2-4 04956M-AB-3	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHIEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPOPATION WISCONSIN GAS CO NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC. ATMOS ENERGY CORP			16, 207, 534 .10, 954, 868 .15, 062, 213 .5, 998, 766 .594, 673 .4, 992, 896 .1, 999, 589 .6, 988, 600 .2, 999, 280 .15, 555, 499 .11, 994, 216 .3, 997, 928 .999, 703	16, 219, 789 .10, 957, 056 .15, 064, 184 .5, 999, 692 .594, 755 .4, 933, 542 .1, 999, 897 .6, 999, 650 .2, 999, 698 .15, 557, 928 .11, 995, 987 .3, 998, 311	01/16/2018 01/17/2018 01/02/2018 01/02/2018 01/02/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/03/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-A8-3 79744K-AH-3 06538C-AV-3	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTRENUTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (16, 207, 554 10, 954, 868 15, 062, 213 5, 998, 766 594, 673 4, 992, 896 11, 999, 589 6, 998, 600 2, 999, 280 15, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 997, 852 13, 942, 948 14, 140, 679	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 983, 542 1, 999, 897 6, 999, 650 2, 999, 688 15, 557, 928 11, 995, 987 3, 998, 314 999, 836 20, 624, 117 3, 998, 344 13, 3, 943, 757 14, 182, 550	01/16/2018 01/17/2018 01/10/2018 01/02/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/09/2018 01/09/2018 01/09/2018 01/11/2018 01/17/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-AB-3 79744K-AH-3 006538C-AV-3 30040Y-A4-6	SPECTRA ENERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO. NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (CONE GAS INC. ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO. BANK OF TOKYO MITSUBISHI UFJ LTD (CONE GAS INC. ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO. BANK OF TOKYO MITSUBISHI UFJ LTD (CONE GAS INC. CONE G			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 1, 999, 599 6, 998, 600 2, 999, 260 15, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 397, 852 13, 942, 948 14, 180, 679 744, 785	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 933, 542 1, 999, 897 6, 999, 650 2, 999, 658 15, 557, 928 11, 995, 987 3, 998, 311 999, 836 20, 624, 117 3, 998, 344 13, 943, 757 141, 182, 550 744, 879	01/16/2018 01/17/2018 01/102/2018 01/02/2018 01/10/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/05/2018 01/02/2018 01/02/2018 01/10/2018 01/11/2018 01/12/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-A8-3 79744K-AH-3 06538C-AV-3 30040Y-A4-6 1518T3-A2-8 23337V-AC-3	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS ENERGY CORP SAND IEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSOURCE ENERGY CORP CONTEMPO INT ENERGY INC.			16, 207, 534 10, 954, 868 15, 062, 213 5, 998, 766 594, 673 4, 992, 896 11, 999, 589 6, 998, 600 2, 999, 260 25, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 997, 828 13, 942, 948 14, 180, 679 744, 785 2, 499, 881 249, 481	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 939, 542 11, 999, 897 6, 999, 650 2, 999, 698 15, 557, 928 11, 995, 987 3, 998, 311 999, 836 20, 624, 117 3, 998, 334 13, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 999, 821	01/16/2018 01/17/2018 01/10/2018 01/02/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/09/2018 01/11/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/02/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-AB-3 79744K-AH-3 06538C-AV-3 30040Y-A4-6 151813-A2-8 23337U-AC-3 45856X-AK-3	SPECTRA ENERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO. NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC. ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO. BANK OF TOKYO MITSUBISHI UFJ LTD (CENTERPOINT ENERGY CORP CENTERPOINT ENERGY CORP CENTERPOINT ENERGY INC. DTE GAS CO.			16, 207, 534 10, 954, 868 15, 962, 213 5, 998, 766 5, 946, 773 4, 992, 896 1, 999, 599 6, 998, 600 2, 999, 200 15, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 997, 852 13, 942, 948 14, 180, 679 7, 744, 785 2, 499, 481 2, 299, 773 5, 994, 540	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 933, 542 1, 999, 699 15, 557, 928 11, 995, 987 3, 998, 311 999, 896 20, 624, 117 3, 998, 344 31, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 999, 821	01/16/2018 01/17/2018 01/10/2018 01/02/2018 01/10/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/05/2018 01/10/2018 01/11/2018 01/29/2018 01/29/2018 01/29/2018 01/12/2018 01/12/2018 01/12/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-AB-3 79744K-AH-3 06538C-AV-3 30040Y-A4-6 151813-A2-8 23337U-AC-3 45856X-AK-3	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC. ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSOURCE ENERGY CENTERPOINT ENERGY INC. DTE GAS CO INTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. CANADIAN NATIONAL RAILWAY COMPANY			16, 207, 534 10, 954, 868 15, 062, 213 5, 998, 766 594, 673 4, 992, 896 11, 999, 589 6, 998, 600 2, 999, 260 25, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 997, 828 13, 942, 948 14, 180, 679 744, 785 2, 499, 881 249, 481	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 939, 542 11, 999, 897 6, 999, 650 2, 999, 698 15, 557, 928 11, 995, 987 3, 998, 311 999, 836 20, 624, 117 3, 998, 334 13, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 999, 821	01/16/2018 01/17/2018 01/02/2018 01/02/2018 01/02/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/05/2018 01/05/2018 01/07/2018 01/07/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018 01/17/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 64112Q-A9-4 06538C-A5-0 68236B-A2-4 04956M-AB-3 79744K-AH-3 06538C-AV-3 30040Y-A4-6 151813-A2-8 23337V-AC-3 45856X-AK-3 136390-A3-7 03209M-A2-0 79955H-A2-5	SPECTRA ENERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO. NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC. ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO. BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSULGE ENERGY CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. DITE GAS CO. INTERCONTINENTAL EXCHANGE INC. CANADIAN NATIONAL RAILWAY COMPANY AMPHENDL CORPORATION REED ELSEVIER INC.			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 11, 999, 598 6, 998, 600 2, 999, 260 15, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 997, 852 13, 942, 948 14, 180, 679 744, 785 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 4, 818 4, 818, 818, 818, 818, 818, 818, 818, 81	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 933, 542 1, 999, 699 6, 999, 650 2, 999, 650 15, 557, 928 11, 995, 987 3, 989, 311 999, 836 20, 624, 117 3, 989, 344 13, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 999, 821 5, 985, 320 2, 2, 499, 811 8, 049, 584 14, 264, 285	01/16/2018 01/17/2018 01/10/2018 01/02/2018 01/10/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/105/2018 01/102/2018 01/11/2018 01/12/2018 01/12/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/102/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69338F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-A8-3 79744K-AH-3 06538C-A7-3 30040Y-A4-6 1518T3-A2-8 23337U-AC-3 438639C-A3-7 03209M-A2-0 775955H-A2-5 92240F-A9-4	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSUNCE ENERGY CENTERPOINT ENERGY INC. DTE GAS CO INTERPOINT ENERGY INC. CANADIAN MATIONAL RAILBLY COMPANY AMPHENOL CORPORATION REED ELSEVIER INC VECTREN UTILITY HOLDINSS INC.			16, 207, 534 10, 954, 868 11, 954, 868 15, 962, 213 15, 988, 766 15, 988, 766 15, 988, 766 16, 988, 600 17, 999, 589 18, 999, 280 11, 994, 216 18, 997, 928 19, 997, 928 19, 997, 928 19, 997, 928 11, 994, 216 11, 994, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 216 11, 904, 304 11, 908, 304	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 933, 542 1, 999, 897 6, 999, 650 2, 999, 650 15, 557, 928 11, 995, 987 3, 998, 311 999, 836 20, 624, 117 3, 3, 988, 314 13, 943, 757 14, 182, 550 744, 879 2, 499, 870 299, 821 5, 995, 320 2, 499, 811 8, 049, 584 14, 264, 285 1, 999, 111	01/16/2018 01/17/2018 01/17/2018 01/02/2018 01/02/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/08/2018 01/08/2018 01/08/2018
847578-A2-0 12665K-A2-2 66765C-A4-0 9612C1-AX-5 69339C-A2-9 90220W-A2-2 90220W-A2-2 91820M-A8-9 91670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956W-AB-3 79744K-AH-3 06538C-AV-3 305040Y-A4-6 1518T3-A2-8 23337U-AC-3 45856K-AK-3 136390-A3-7 075956H-A2-5 92240F-A3-7 92240F-A3-7 975956H-A2-5 92240F-A3-7 975956H-A2-5 92240F-A3-4 4451E1-A2-0 66578R-A2-9	SPECTRA ENERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO. NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC. ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO. BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSULGE ENERGY CENTERPOINT ENERGY INC. CENTERPOINT ENERGY INC. DITE GAS CO. INTERCONTINENTAL EXCHANGE INC. CANADIAN NATIONAL RAILWAY COMPANY AMPHENDL CORPORATION REED ELSEVIER INC.			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 11, 999, 598 6, 998, 600 2, 999, 260 15, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 997, 852 13, 942, 948 14, 180, 679 744, 785 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 2, 499, 481 4, 818 4, 818, 818, 818, 818, 818, 818, 818, 81	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 933, 542 1, 999, 699 6, 999, 650 2, 999, 650 15, 557, 928 11, 995, 987 3, 989, 311 999, 836 20, 624, 117 3, 989, 344 13, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 999, 821 5, 985, 320 2, 2, 499, 811 8, 049, 584 14, 264, 285	01/16/2018 01/17/2018 01/10/2018 01/02/2018 01/10/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/105/2018 01/102/2018 01/11/2018 01/12/2018 01/12/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/19/2018 01/102/2018
84757B-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 64112C-A9-4 06538C-A5-0 68236B-A2-4 04956M-A8-3 79744K-AH-3 06538C-A7-3 30040Y-A4-6 1518T3-A2-8 23337U-AC-3 13639D-A3-7 03209M-A2-0 759555H-A2-5 592240F-A9-4 4851E1-A2-0 66578R-A2-9 68236B-A2-4	SPECTRA ENERGY PARTNERS LP CVS/CAREMARK CORP NORTHHIEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPOPATION WISCONSIN GAS CO NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSUURCE ENERGY CENTERPOINT ENERGY INC. DTE GAS CO INTERPOINT ENERGY INC. DTE GAS CO INTERPOINT ENERGY INC. CANADIAN NATIONAL RAILWAY COMPANY AMPHENDL CORPORATION RECED ELSEVIER INC. VECTREN UTILITY HOLDINGS INC. KANASS CITY POWER & LIGHT COMPANY MORTHERN STATES POWER COMPANY (WIS			16, 207, 534 10, 954, 868 11, 954, 868 15, 962, 213 15, 998, 766 1594, 673 14, 992, 896 11, 999, 589 16, 998, 600 15, 555, 499 11, 994, 216 13, 997, 928 1999, 703 20, 621, 040 23, 397, 852 33, 947, 848 14, 180, 679 744, 785 24, 994, 481 299, 773 5, 994, 540 24, 994, 488 8, 048, 511 14, 262, 131 11, 998, 940 11, 997, 597 4, 999, 100 4, 997, 792	16, 219, 789 10, 957, 056 15, 064, 184 15, 999, 692 1594, 755 4, 933, 542 1, 999, 897 6, 999, 650 2, 999, 698 15, 557, 928 11, 995, 987 3, 398, 311 999, 836 20, 624, 117 3, 398, 314 13, 943, 757 14, 182, 550 7, 744, 879 2, 499, 870 299, 821 5, 995, 320 2, 499, 811 8, 049, 584 14, 264, 285 1, 1997, 899 4, 999, 775 4, 989 4, 999, 775 4, 989 4, 999, 775	01/16/2018 01/17/2018 01/17/2018 01/02/2018 01/02/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/02/2018 01/02/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/10/2/2018 01/10/2/2018 01/10/2/2018 01/10/2/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018
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847578-A2-0 12665K-A2-2 66765F-A4-0 9612C1-AX-5 69339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-AB-3 79744K-AH-3 30040Y-A4-6 151813-A2-8 23337V-A6-3 45856X-AK-3 136390-A3-7 03220M-A2-0 75955H-A2-5 92240F-A9-4 4851E1-A2-0 66578R-A2-9 68236B-A8-1 68478M-A4-2 03028U-A6-0 03028U-A6-0 03028U-A6-0	SPECTRA ENERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTRENUTILITY HOLDINGS INC. VF CORPORATION. WISCONSIN GAS CO NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS ENERGY CORP SAN DIECO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSOURCE ENERGY CENTERPOINT ENERGY INC. DIE GAS CO. INTERCONTINENTAL EXCHANGE INC. CANADIAN NATIONAL RAILWAY COMPANY AMPHENOL CORPORATION REED ELSEVIER INC. VECTREN UTILITY HOLDINGS INC. VECTREN UTILITY HOLDINGS INC. VECTREN STATES POWER COMPANY (WIS ONE GAS INC NISSAN MOTOR ACCEPTANCE CORP. AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 1, 1993, 598, 600 2, 999, 260 15, 555, 499 11, 994, 216 3, 997, 792 13, 942, 948 14, 180, 679 744, 785 2, 499, 481 2, 299, 773 5, 994, 540 2, 499, 481 11, 194, 262, 131 11, 998, 940 11, 907, 597 14, 999, 100 14, 997, 792 15, 499, 790 15, 56, 66, 60, 99, 271 19, 9992, 510	16, 219, 789 10, 957, 056 15, 064, 184 15, 999, 692 15, 947, 955 14, 933, 542 11, 999, 897 16, 6, 999, 650 2, 999, 689 15, 557, 928 11, 995, 987 3, 998, 311 999, 836 20, 624, 117 3, 398, 344 13, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 299, 821 5, 995, 320 2, 499, 871 1, 907, 899 11, 909, 934 14, 264, 285 1, 999, 111 1, 1907, 899 14, 999, 775 15, 498, 179 16, 010, 049 19, 993, 375 16, 100, 049 19, 993, 375 16, 100, 049 19, 993, 375 15, 095, 302 19, 100, 100, 100, 100, 100, 100, 100, 1	01/16/2018 01/17/2018 01/17/2018 01/02/2018 01/02/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/02/2018 01/11/2018 01/12/2018 01/12/2018 01/12/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/09/2018
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847578-A2-0 12665K-A2-2 66765C-A4-0 9612C1-AX-5 68339F-A2-9 9612C1-AX-5 68339F-A2-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956ll-AB-3 79744K-AH-3 00508C-A3-0 6538C-A7-3 30040Y-A4-6 1518T3-A2-8 2337V-AC-3 45856K-AK-3 13639D-A3-7 03209ll-A2-0 75955H-A2-5 92240F-A9-4 4851E1-A2-0 66538C-A8-1 66578R-A2-9 68236B-A8-1 66578R-A2-9 68236B-A8-1 66578R-A2-9 68236B-A8-1 66578R-A2-9 68236B-A8-1 66578R-A2-9 68236B-A8-1 66578R-A2-9 68236B-A8-1 66578R-A2-9 68236B-A8-1 66475ll-A4-2 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6	SPECTRA ENERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTRAC BANKING CORP PORE OORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC. ATMOS ENERGY CORP SAN DIECO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSOURCE ENERGY CENTERPOINT ENERGY CONTINENTAL EXCHANGE INC CANADIAN NATIONAL RAILWAY COMPANY AMPHENOL CORPORATION REED ELSEVIER INC VECTREN UTILITY HOLDINGS INC. VECTREN UTILITY HOLDINGS INC. VECTREN UTILITY HOLDINGS INC. NISSAN MOTOR ACCEPTANCE CORP. AMERICAN TANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CORP SOUTHERN CALIFORNIA ELIGNIC COMPANY ANTICS ENERGY CORP. SUTHERN CALIFORNIA ELIGNIC CORP. AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CORP ROCKIELL COLLINS INC. BLACKROCK LIQUIDITY FED FUND — INSTITUTIONAL SHARES			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 11, 999, 598 6, 998, 600 2, 999, 200 15, 555, 499 11, 994, 216 3, 997, 928 999, 703 20, 621, 040 3, 997, 852 13, 942, 948 14, 180, 679 7, 744, 785 2, 499, 481 2, 299, 773 5, 944, 540 2, 499, 481 1, 198, 940 1, 197, 597 1, 998, 940 1, 997, 792 15, 495, 676 6, 009, 271 9, 992, 510 9, 992, 510 9, 992, 510 9, 992, 510 9, 992, 510 9, 992, 510 9, 999, 370 4, 999, 977 2, 7, 940	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 993, 594 11, 999, 897 6, 999, 650 2, 999, 688 15, 557, 928 11, 995, 987 3, 988, 311 999, 836 20, 624, 117 3, 998, 344 33, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 999, 821 15, 995, 320 2, 499, 811 8, 049, 584 14, 264, 285 1, 999, 111 1, 907, 899 11, 999, 111 1, 907, 899 4, 999, 775 4, 998, 454 15, 498, 179 6, 010, 049 9, 993, 375 9, 993, 322 5, 499, 751 9, 990, 958 4, 999, 751 9, 990, 958 4, 999, 751	01/16/2018 01/17/2018 01/17/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/09/2018 01/09/2018 01/10/2018 01/10/2018 01/11/2018 01/11/2018 01/11/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/12/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2/2018 01/10/2/2018 01/10/2/2018 01/10/2/2018 01/10/2018 01/10/2/2018 01/10/2/2018
847579-A2-0 1847579-A2-0 186567-A2-0 186657-A2-0 1876765-A3-0 18712-A2-0 1872-A2-0 1872-A2-0 1872-A2-0 1872-A2-0 1872-A2-0 1872-A3-7 1872-A3-0 1872-A3-7 1872-A3-0 187	SPECTRA EMERGY PARTNERS LP CVS/CAREMARK CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PGAE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION. WISCONSIN GAS CO. NETAPP INC. BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS EMERGY CORP SAN DIEGO GAS AND ELECTRIC CO. BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSQUECE ENERGY CENTERPO INT EMERGY INC. UNITEROXITINENTAL EXCHANGE INC. CANADIAN NATIONAL RAILWAY COMPANY AMPHENOL CORPORATION REED ELSEVIER INC. VECTREN UTILITY HOLDINGS INC. KANGAS CITY POWER & LIGHT COMPANY NORTHERN STATES POWER COMPANY (WIS. ONE GAS INC. NISSAN MOTOR ACCEPTANCE CORP. AMERICAN TRANSMISSION CO. BOOKWELL COLLINS INC.			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 1, 1993, 599 11, 994, 216 3, 997, 228 11, 994, 216 3, 997, 288 11, 994, 216 3, 997, 288 11, 994, 216 3, 997, 928 11, 994, 216 11, 994, 216 11, 994, 216 11, 994, 216 11, 994, 216 11, 997, 928 11, 994, 216 11, 997, 792 11, 998, 940 11, 11, 11, 11, 11, 11, 11, 11, 11, 11,	16, 219, 789 10, 957, 056 15, 064, 184 15, 999, 692 15, 947, 955 14, 993, 542 11, 999, 897 16, 6999, 650 2, 999, 689 15, 557, 928 11, 995, 987 13, 989, 311 1999, 836 20, 624, 117 3, 998, 394 13, 943, 757 141, 182, 550 744, 879 2, 499, 870 2, 499, 870 2, 499, 870 2, 499, 871 1, 999, 836 14, 264, 285 1, 999, 111 1, 1907, 899 14, 999, 775 15, 498, 179 15, 010, 049 19, 993, 375 19, 990, 956 15, 995, 300 15, 499, 751 16, 999, 3375 17, 499, 179 18,	01/16/2018 01/17/2018 01/17/2018 01/02/2018 01/02/2018 01/02/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/08/2018 01/02/2018 01/17/2018 01/17/2018 01/12/2018 01/08/2018 01/08/2018 01/09/2018 01/10/2018 01/10/2018
8475P-A2-0 12665K-A2-2 66765F-A4-0 98 12C1-AX-5 89338F-A2-9 98 12C1-AX-5 89338F-A2-9 922Q0F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956II-AB-3 79744K-AH-3 0040Y-A4-6 1518173-A2-8 23337U-AC-3 45856X-AK-3 136390-A3-7 03209U-A2-6 6578R-A2-9 68256B-A8-1 68256B-A8-1 68256B-A8-1 69475U-A4-2 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-6 03028U-A9-1 04956III-AI-0 8424C1-A2-4 37362L-AI-2 77434W-A2-1 09248U-70-0 09248U-61-9	SPECTRA ENERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE CORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS ENERGY CORP SAN DIEGO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSOURCE ENERGY CENTERPOINT ENERGY INC DIEGAS CO INTERCONTINENTAL EXCHANGE INC CANADIAN NATIONAL RAILWAY COMPANY AMPHENOL CORPORATION REED ELSEVIER INC VECTREN UTILITY HOLDINGS INC. KARASAS CITY POWER & LIGHT COMPANY NORTHERN STATES POWER COMPANY (WIS ONE GAS INC NISSAM MOTOR ACCEPTANCE CORP. AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION COP ROCKWIELD CALLINS INC. BLACKROCK LIQUIDITY FED FUND — INSTITUTIONAL SHARES TREASKRY TEMP FUND PUR MORGAN INSTITUTIONAL PRIME MONEY MARKET STATE STREET CL INST LIQUID RSV			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 11, 999, 599 11, 994, 216 3, 997, 292 15, 555, 499 11, 994, 216 3, 997, 852 13, 942, 948 14, 180, 679 744, 785 2, 499, 481 2, 999, 773 5, 994, 540 2, 499, 481 1, 1998, 940 1, 1997, 792 1, 1998, 940 1, 997, 792 1, 999, 792 1, 999, 792 1, 999, 792 1, 999, 792 1, 999, 792 1, 999, 792 1, 999, 792 1, 999, 200 1, 999, 201 1, 990, 201 1, 990, 201 1, 990, 554	16, 219, 789 10, 957, 056 15, 064, 184 5, 999, 692 594, 755 4, 993, 594 11, 999, 897 6, 999, 650 22, 999, 688 15, 557, 928 11, 995, 987 3, 999, 311 999, 836 20, 624, 117 3, 999, 344 33, 943, 757 14, 182, 550 744, 879 2, 499, 870 2, 999, 821 1, 995, 987 1, 999, 821 1, 997, 987 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 821 1, 999, 775 1, 999, 821 1, 999, 775 1, 999, 983, 922 1, 999, 983, 925 1, 999, 983, 925 1, 999, 983, 925 1, 999, 983, 925 1, 999, 783 1, 999, 983, 925 1, 999, 784 1, 79, 940 1, 999, 743 1, 79, 940 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 999, 749 1, 990, 988 1, 999, 743 1, 79, 940 21, 960, 598 11, 402, 079 25, 155, 523	01/16/2018 01/17/2018 01/17/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/08/2018 01/08/2018 01/09/2018 01/09/2018 01/10/2018 01/10/2018 01/10/2018 01/11/2018 01/11/2018 01/11/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2/2018 03/01/2018 03/01/2018
847578-A2-0 12665K-A2-2 66765C-A4-0 9612C1-AX-5 68339F-A2-9 9612C1-AX-5 68339F-A2-9 90220M-A2-2 92240F-A3-7 91820N-A8-9 97670S-A8-6 641120-A9-4 06538C-A5-0 68236B-A2-4 04956M-AB-3 79744K-AH-3 0040Y-A4-6 1518T3-A2-8 23337J-AC-3 45856X-AK-3 136390-A3-7 03209M-A2-0 75955H-A2-5 92240F-A9-4 4851E1-A2-0 66578R-A2-9 66256B-A8-1 68276B-	SPECTRA EMERGY PARTNERS LP CVS/CAREMARY CORP NORTHHEST NATURAL GAS COMPANY WESTPAC BANKING CORP PORE OORP TYCO INTERNATIONAL HOLDING SARL VECTREN UTILITY HOLDINGS INC. VF CORPORATION WISCONSIN GAS CO NETAPP INC BANK OF TOKYO MITSUBISHI UFJ LTD (ONE GAS INC ATMOS ENERGY CORP SAN DIECO GAS AND ELECTRIC CO BANK OF TOKYO MITSUBISHI UFJ LTD (EVERSOLRICE EMERGY CENTERPOINT ENERGY CONTERDONT INENTAL EXCHANGE INC CANADIAN NATIONAL RAILWAY COMPANY AMPHENOL CORPORATION REED ELSEVIER INC VECTREN UTILITY HOLDINGS INC. VECTREN UTILITY HOLDINGS INC. VECTREN UTILITY HOLDINGS INC. VECTREN UTILITY HOLDINGS INC. NISSAN MOTOR ACCEPTANCE CORP. AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO AMERICAN TRANSMISSION CO BLACKNOCK LIQUIDITY FED FUND — INSTITUTIONAL SHARES TREASKRY TEMP FUND JP MORGAN INSTITUTIONAL PRIME MONEY MARKET STATE STREET CL INST LIQUID RSV - Cash Equivalents (Schedule E Part 2 type)			16, 207, 534 10, 954, 868 15, 962, 213 15, 998, 766 594, 673 4, 992, 896 11, 999, 599 11, 994, 216 3, 997, 792 11, 994, 216 3, 997, 792 11, 994, 216 12, 999, 260 13, 997, 262 13, 942, 948 14, 180, 679 14, 180, 679 15, 594, 540 16, 180, 180, 180, 180, 180, 180, 180, 180	16, 219, 789 10, 957, 056 15, 064, 184 15, 999, 692 15, 947, 955 14, 993, 542 11, 999, 897 15, 557, 928 11, 999, 897 15, 557, 928 11, 999, 893 15, 557, 928 11, 999, 830 20, 624, 117 3, 998, 341 39, 943, 757 141, 182, 550 744, 879 2, 499, 870 2, 499, 870 2, 499, 870 2, 499, 870 1, 14, 182, 550 1, 199, 199, 836 14, 264, 285 1, 999, 111 1, 1907, 899 14, 999, 775 15, 498, 179 16, 010, 049 19, 993, 375 19, 990, 958 14, 990, 751 19, 990, 958 17, 940 21, 960, 598 17, 940 21, 960, 598	01/16/2018 01/17/2018 01/17/2018 01/02/2018 01/02/2018 01/10/2018 01/10/2018 01/10/2018 01/10/2018 01/02/2018 01/02/2018 01/02/2018 01/02/2018 01/08/2018 01/09/2018 03/01/2018

9999999 - Totals
General Interrogatories:

1.	Total activity for the year	Fair Value \$(14,569,178)	Book/Adjusted Carrying Value \$(12,919,700)
2.	Average balance for the year	Fair Value \$576, 191, 383	Book/Adjusted Carrying Value \$576,349,502

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
			Amount of Interest	Amount of Interest		
		Rate of	Received During	Accrued December 31		
Depository	Code	Interest	Year	of Current Year	Balance	*
Bank of America, N.A New York, New York						
Bank of New York Mellon New York, New York		0.250	6,812	2,567	32,855,357	XXX
Bank of New York Mellon New York, New York					1,466,597	XXX
Bank of OklahomaTulsa, Oklahoma					122,576	XXX
Citibank, N.A New York, New York		0.250	1,434		14,727,305	XXX
Fifth Third Bank Cincinnati, Ohio					549,565	XXX
First Hawaiian Bank Honolulu, Hawaii					218,472	XXX
Manufacturers and Traders Trust Co Baltimore, Maryland						XXX
Branch Banking and Trust Co Richmond, Virginia						
Capital One N.A						
Huntington National Bank Columbus, Ohio					204,436	XXX
JP Morgan Chase Bank, N.A New York, New York		0. 180	157	16	144,915,997	XXX
KeyBank National Association					657,649	XXX
HSBC Bank, USA Buffalo, New York						
Regions Bank Birmingham, Alabama						
U.S. Bank, N.A St. Paul, Minnesota						
Wells Fargo Bank, N.A Charlotte, North Carolina						
Wells Fargo Bank, N.A Charlotte, North Carolina					2,279,121	XXX
Northrim Bank Anchorage, Alaska		0.200	536	135	266,709	XXX
0199998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - open						
depositories	XXX	XXX				XXX
0199999. Totals - Open Depositories	XXX	XXX	8,939	2,718	(650,784,896)) XXX
0299998 Deposits in depositories which do not exceed the						
allowable limit in any one depository (See instructions) - suspended						
depositories	XXX	XXX				XXX
0299999. Totals - Suspended Depositories	XXX	XXX				XXX
0399999. Total Cash on Deposit	XXX	XXX	8,939	2,718	(650,784,896)) XXX
0499999. Cash in Company's Office	XXX	XXX	XXX	XXX		XXX
0599999 Total - Cash	XXX	XXX	8,939	2,718	(650,784,896)) XXX

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

								•	. • •			
ſ	1.	January	(759,884,249)	4.	April	(738, 794, 172)	7.	July	(751, 359, 584)	10.	October	(800,520,043)
	2.	February	(692,728,719)	5.	May	(766,700,138)	8.	August	(837, 254, 751)	11.	November	(840,668,636)
	3.	March	(738, 796, 386)	6.	June	(849, 430, 435)	9.	September	(733, 184, 771)	12.	December	(650,784,896)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

		Show Investments Owner	December 31 of 0	Jurrent Year				
1	2	3	4	5	6	7	8	9
OLIOID.						Book/Adjusted	Amount of Interest	Amount Received
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year
	al - U.S. Government Bonds							
	al - All Other Government Bonds							-
	al - U.S. States, Territories and Possessions Bonds							
	al - U.S. Political Subdivisions Bonds							
3199999. Tot	al - U.S. Special Revenues Bonds							
	. ABB TREASURY CENTER USA INC		12/19/2017	0.000	01/16/2018	1,998,700		1,127
	ABBY IE INC		12/14/2017	0.000	01/02/2018	5,999,733 6,010,049		4,800 4,389
	AMERICAN TRANSMISSION CO		12/19/2017	0.000	01/16/2018	9.993.375		5,742
	AMPHENOL CORPORATION		12/20/2017	0.000	01/02/2018	8,049,584		4,991
	ATMOS ENERGY CORP		12/18/2017	0.000	01/11/2018	3,998,344		2,318
	. ATMOS ENERGY CORP		12/19/2017	0.000	01/17/2018	9,993,022		5,669
	BANK OF MONTREAL		12/14/201712/12/2017	0.000 0.000	01/16/2018	16,219,789 999,836		12,254 822
	BANK OF TOKYO MITSUBISHI UFJ LTD (12/29/2017	0.000	01/29/2018	14,182,550		1,870
	BERKSHIPE HATHAWAY ENERGY CO		12/14/2017	0.000	01/12/2018	5,997,085		4.770
	CVS/CAREMARK CORP		12/28/2017	0.000	01/02/2018	5,999,692		925
	. CANADIAN NATIONAL RAILWAY COMPANY		12/05/2017	0.000	01/03/2018	2,499,811		2,550
	CENTERPOINT ENERGY INC.		12/29/2017	0.000	01/02/2018	2,499,870		390
	DOMINION GAS HOLDINGS LLC		12/29/2017	0.000	01/12/2018	299,821 10,957,056		
	EVERSURCE ENERGY		12/27/2017	0.000	01/04/2018	744.879		
	GEORGIA TRANSMISSION CORP		12/20/2017	0.000	01/22/2018	9,990,958		5, 167
	INTERCONTINENTAL EXCHANGE INC		12/29/2017	0.000	01/19/2018	5,995,320		780
	. KANSAS CITY POWER & LIGHT COMPANY		12/29/2017	0.000	01/02/2018	1,907,899		302
	KCP&L GREATER MISSOURI OPERATIONS		12/19/2017	0.000 0.000	01/02/2018			4,601 844
	NISSAN MOTOR ACCEPTANCE CORP.		12/28/201712/06/2017	0.000	01/09/2018	3,998,311		
	NORTHERN STATES POWER COMPANY (WIS		12/29/2017	0.000	01/02/2018	4,999,775		675
	NORTHWEST NATURAL GAS COMPANY		12/29/2017	0.000	01/10/2018			82
	ONE GAS INC		12/29/2017	0.000	01/02/2018	20,624,117		5,263
	. ONE GAS INC		12/29/2017	0.000	01/08/2018	4,998,454		663
	PG&E CORP PARKER HANNIFIN CORP		12/29/201712/05/2017	0.000	01/02/2018	1,999,897 4,498,731		308 4,894
	REED ELSEVIER INC		12/29/2017	0.000	01/02/2018	14,264,285		2,146
	BOCKWELL COLLINS INC.		12/29/2017	0.000	01/02/2018	4,999,743		771
	SAN DIEGO GAS AND ELECTRIC CO		12/29/2017	0.000	01/02/2018	12,999,433		1,701
	SAN DIEGO GAS AND ELECTRIC CO		12/21/2017	0.000	01/17/2018	13,943,757		7,377
	SCHLUMBERGER HLDGS CORP		12/07/2017	0.000	01/05/2018	7,498,742		
	SOUTHERN CALIFORNIA EDISON COMPANY		12/18/2017	0.000	01/02/2018	5,499,751		3,486
	. SPECTRA ENERGY PARTNERS LP		12/21/2017	0.000	01/02/2018	15,064,184 6,999,650		8,976 1,050
	VF CORPORATION		12/29/2017	0.000	01/08/2018	15,557,928		
	VECTREN UTILITY HOLDINGS INC.		12/20/2017	0.000	01/03/2018	2,999,698		1,810
	. VECTREN UTILITY HOLDINGS INC		12/27/2017	0.000	01/09/2018	1,999,111		556
	WISCONSIN GAS CO		12/29/201712/20/2017	0.000	01/31/2018	4,993,542		646 6.880
0000000 0			12/20/2017	0.000	01/08/2018	, , , , ,		,
	ototal - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					307,365,050		152,133
	al - Industrial and Miscellaneous (Unaffiliated) Bonds					307,365,050		152,133
	al - Hybrid Securities							
	al - Parent, Subsidiaries and Affiliates Bonds							
	ototal - SVO Identified Funds							
	al - Issuer Obligations					307,365,050		152,133
	al - Residential Mortgage-Backed Securities							
	al - Commercial Mortgage-Backed Securities							
8099999. Tot	al - Other Loan-Backed and Structured Securities							
8199999. Tot	al - SVO Identified Funds							
8399999. Tot						307,365,050		152,133
09248U-70-0	BLACKROCK LIQUIDITY FED FUND - INSTITUTIONAL SHARES		12/28/2017	0.420	XXX		6.954	824
	ototal - Exempt Money Market Mutual Funds - as Identified by the SVO			0.420		7,940	6,954	824
09248U-61-9	TREASURY TEMP FUND		12/28/2017	0.820	XXX	21,960,598	40,207	3,992
JJZ40U-0 I-9	IIILOUGH ILM I VID		12/ 20/ 20 1/			£1,300,398 [40,207	بر المستقل الم

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

	Show investment		2 D000111001 01 01 0	anont roan					
1	2	3	4	5	6	7	8	9	
						Book/Adjusted	Amount of Interest	Amount Received	
CUSIP	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Carrying Value	Due and Accrued	During Year	
4812A2-60-3	JP MORGAN INSTITUTIONAL PRIME MONEY MARKET		12/28/2017	1.400	XXX	11,402,079	6,867	10,272	
85749P-10-1	STATE STREET OL INST LIQUID RSV		12/28/2017	1.430	XXX	25, 155, 523	82,513		
8699999. Subto	3699999. Subtotal - All Other Money Market Mutual Funds 129,587 14,26								
8899999 - Tota	8899999 - Total Cash Equivalents 365,891,189								

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2		For the Policyholders	All Other Special Deposits		
		Type of		3 Book/Adjusted	4	5 Book/Adjusted	6	
	States, Etc.	Deposit	Purpose of Deposit	Carrying Value	Fair Value	Carrying Value	Fair Value	
1.		AL						
2.		λKC	PROPERTY & CASUALTY			266,709	266,709	
3.		AZ						
4.		ARB	WORKERS' COMPENSATION			14,964,268	16,171,350	
5. 6.		Ю				14,904,208	10, 171,330	
7.		CT						
8.		DEB	PROPERTY & CASUALTY			118,196	135,466	
9.		С						
10.		FL						
11.	Georgia	6AB	PROPERTY & CASUALTY			174,583	188,666	
12.	Hawaii	ні						
13.	Idaho	IDB	PROPERTY & CASUALTY			75,022	82,424	
14.	Illinois	JLB	MULTIPLE PURPOSE	2,833,232	3,053,418	131 , 145	142,336	
15.		IN ST	PROPERTY & CASUALTY			109,992	109,992	
16.	lowa							
17.	Kansasl							
18.	Kentucky							
19.	Louisiana							
20.	Maine							
21.	Maryland	1DB	PROPERTY & CASUALTY			184,544	183,917	
22. 23.	Massachusetts		PROPERTY & CASUALTY			184,344	103,917	
24.	Minnesota							
25.	Mississippi							
26.	Missouri							
27.		ит [
28.	Nebraska							
29.	Nevada							
30.	New Hampshire							
31.	New Jersey		PROPERTY & CASUALTY			120,774	131,878	
32.	New Mexico	імВ	PROPERTY & CASUALTY			356,554	412,289	
33.	New York	1YB	PROPERTY & CASUALTY			1,977,258	2, 144,606	
34.	North Carolina		PROPERTY & CASUALTY			300 , 151	329,695	
35.		1D						
36.)H						
37.	Oklahoma							
38.	Oregon		PROPERTY & CASUALTY			1,307,830	1,328,816	
39.	PennsylvaniaI							
40.	Rhode Island							
41.		SC						
42. 43.	South Dakota	N						
44.		F.V.						
45.	Utahl							
46.	Vermont							
47.	Virginia							
48.	WashingtonV							
49.	West VirginiaV							
50.	Wisconsin							
51.	WyomingV							
52.	American Samoa							
53.	Guam							
54.	Puerto Rico							
55.	U.S. Virgin Islands							
56.	Northern Mariana Islands							
57.	CanadaCA							
58.	Aggregate Alien and Other		XXX					
59.	Subtotal	XXX	XXX	2,833,232	3,053,418	20,087,026	21,628,144	
	DETAILS OF WRITE-INS							
5898.	Summary of remaining write-ins for Line 58 from overflow page	r XXX	XXX					
5899	Totals (Lines 5801 thru 5803 plus							
	5898)(Line 58 above)	XXX	XXX					

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ALLSTATE INSURANCE COMPANY

THIS SECTION INCLUDES THE FOLLOWING SCHEDULES:

Schedule P Prior Reserves by Line

Schedule P - Part 1 - Summary

		are i Gaiiiiiai y						
							Salvage &	
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	727,517	510,502	469,504	87,317	125,835		1,920,674
2	2003	-5,606	9,617	9,604	1,152	6,583		21,349
3	2004	8,078	5,921	10,603	1,393	4,153		30,148
4	2005	-971	15,337	12,202	5,215	5,524		37,307
5	2006	11,776	7,262	12,102	2,877	5,169		39,187
6	2007	14,567	5,100	10,941	3,904	87,871		122,384
	2007 & Pr	755,361	553,739	524,955	101,859	235,134		2,171,049

Schedule P - Part 1 A - Homeowners/Farmowners

							Salvage &	
		Losses U	npaid	Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	9,933	21,242	952	2,433	437		34,997
2	2003	1,416	3,052	133	343	142		5,086
3	2004	955	2,449	91	275	125		3,895
4	2005	2,721	2,943	216	331	261		6,472
5	2006	1,235	252	160	34	158		1,839
6	2007	1,659	106	222	71	2,965		5,023
	2007 & Pr	17,920	30,043	1,775	3,488	4,087		57,313

Schedule P - Part 1 B - Private Passenger Auto Liability/Medical

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							Salvage &	
		Losses U	Losses Unpaid		Defense + Cost Unpaid		Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	216,699	-236,724	357,866	-10,017	117,399		445,224
2	2003	-7,160	5,991	9,454	697	5,990		14,972
3	2004	6,175	1,060	10,390	877	3,811		22,312
4	2005	-4,766	10,049	11,868	4,554	4,995		26,699
5	2006	7,546	5,431	11,576	2,740	4,754		32,047
6	2007	9,934	3,162	10,330	3,655	20,375		47,456
Г	2007 & Pr	228,427	-211,031	411,484	2,506	157,325		588,710

Schedule P - Part 1 C - Commercial Auto /Truck Liability/Medical

_								
							Salvage &	
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	3,434	1,251	882	152	301		6,020
2	2003	9	133	1	9	13		165
3	2004	624	224	84	16	8		956
4	2005	441	465	69	81	25		1,082
5	2006	972	256	79	18	9		1,335
6	2007	1,092	366	91	62	577		2,188
	2007 & Pr	6,572	2,695	1,207	338	934		11,745

Schedule P - Part 1 D - Workers Compensation

	chedule 1 -1 art 1 b - Workers Compensation										
	·	_			·		Salvage &				
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &			
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid			
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24			
1	2002 & PR	40,192	27,351	2,180	1,536	2,604		73,862			
2	2003					16		16			
3	2004										
4	2005										
5	2006										
6	2007					1,644		1,644			
	2007 & Pr	40,192	27,351	2,180	1,536	4,264		75,522			

Schedule P - Part 1 E - Commercial Multiple Peril

_								
							Salvage &	
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	24,743	11,712	3,589	2,656	1,267		43,967
2	2003	34	441	11	103	81		669
3	2004	130	2,188	31	225	183		2,758
4	2005	73	1,763	23	187	149		2,196
5	2006	1,264	1,322	231	85	211		3,113
6	2007	858	1,423	255	108	708		3,352
	2007 & Pr	27,101	18,850	4,141	3,364	2,598		56,055

Schedule P - Part 1 F 1 - Medical Malpractice Occurance

			The initial majoration obtained									
							Salvage &					
		Losses U	npaid	Defense + 0	Cost Unpaid	Adjusting & Subrogation T		Total Net Losses &				
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid				
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24				
1	2002 & PR	81	31	7	3			122				
2	2003											
3	2004											
4	2005											
5	2006											
6	2007											
	2007 & Pr	81	31	7	3			122				

Schedule P - Part 1 F 2 - Medical Malpractice Claims Made

			•				Salvage &	
		Losses U	npaid	Defense + 0	Defense + Cost Unpaid Adjusting &		Subrogation	Total Net Losses &
	Case Basis Bulk + IBNF		Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR							
2	2003							
3	2004							
4	2005			N	UNI			
5	2006							
6	2007							
	2007 & Pr							

Schedule P - Part 1 G - Special Liability

							Salvage &	
		Losses Unpaid		Defense + 0	Cost Unpaid	Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
	1 2002 & PR	1,735	1,103	82	31	0		2,951
I.	2 2003					0		0
	3 2004					0		0
1	4 2005					0		0
	5 2006					0		0
	6 2007					39		39
	2007 & Pr	1,735	1,103	82	31	39		2,990

Schedule P - Part 1 H 1 - Other Liability Occurence

	oncaale i	art i i i otioi Elabinty occarence									
							Salvage &				
		Losses U	npaid	Defense + 0	Cost Unpaid	Adjusting &	Subrogation	Total Net Losses &			
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid			
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24			
1	2002 & PR	66,098	248,036	10,063	30,054	2,549		356,800			
2	2003			0		133		133			
3	2004	11	0	0	0	21		32			
4	2005	183	118	9	61	83		453			
5	2006	380		41		25		446			
6	2007	84	43	2	5	9,859		9,994			
	2007 & Pr	66,756	248,198	10,116	30,120	12,669		367,859			

Schedule P - Part 1 H 2 - Other Liability Claims Made

	•						Salvage &	
		Losses U	Inpaid	Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR							
2	2003							
3	2004							
4	2005			V				
5	2006			_				
6	2007							
	2007 & Pr							

Schedule P - Part 1 I - Special Property

	chedule F - Fart 11 - Special Property										
							Salvage &				
		Losses U	npaid	Defense + 0	Cost Unpaid	Adjusting & Subroga	Subrogation	Total Net Losses &			
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid			
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24			
1	2002 & PR	808	302	71	27	0		1,209			
2	2003	1		0		3		4			
3	2004	36		0		1		37			
4	2005	14		0		0		14			
5	2006	20		0		0		20			
6	2007	7		0	2	217		226			
	2007 & Pr	886	302	72	30	221		1,511			

Schedule P - Part 1 J - Auto Physical Damage

	modulo i	art i o mate i myer						
							Salvage &	
		Losses U	npaid	Defense + 0	Cost Unpaid	Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	596	1	23	0	9		628
2	2003	88	0	3	0	4		95
3	2004	148		5	0	4		158
4	2005	348		13	0	9		370
5	2006	360		14	1	11		385
6	2007	907	0	35	2	1,565		2,508
	2007 & Pr	2,446	1	93	2	1,603		4,145

Schedule P - Part 1 K - Fidelity/Surety

		-	-				Salvage &	
		Losses U	npaid	Defense + 0	Cost Unpaid	Adjusting & Subrogation	Total Net Losses &	
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	68		3		0		70
2	2003							
3	2004							
4	2005							
5	2006							
6	2007	1		0		1		1
	2007 & Pr	68	_	3		1		72

Schedule P - Part 1 L - Other

						Salvage &		
		Losses U	npaid			Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis Bulk + IBNR (Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1 2	2002 & PR							
2	2003							
3	2004							
4	2005			N	\mathbf{ON}			
5	2006							
6	2007							
	2007 & Pr							

Schedule P - Part 1 M - International

							Salvage &	
		Losses U	Inpaid		Cost Unpaid	Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR							
2	2003							
3	2004							
4	2005			V				
5	2006							
6	2007							
	2007 & Pr							

Schedule P - Part 1 N - Reinsurance A

							Salvage &	
		Losses U	npaid	Defense + 0	Cost Unpaid	Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	85	76	1	1			163
2	2003							
3	2004							
4	2005							
5	2006							
6	2007							
	2007 & Pr	85	76	1	1			163

Schedule P - Part 1 O - Reinsurance B

	medale i	art i O itemodian						
							Salvage &	
		Losses U	npaid	Defense + 0	Cost Unpaid	Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	1,964	779	9	9			2,761
2	2003							
3	2004							
4	2005							
5	2006							
6	2007							
	2007 & Pr	1,964	779	9	9			2,761

Schedule P - Part 1 P - Reinsurance C

	•					Salvage &	
	Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
	Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
	13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1 2002 & PR							
2 2003							
3 2004							
4 2005			N	UNI			
5 2006							
6 2007							
2007 & Pr							

Schedule P - Part 1 R 1 - Products Liability Occurrence

			-				Salvage &	
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR	361,082	435,342	93,775	60,433	1,269		951,901
2	2003	6		1		201		208
3	2004							
4	2005	15		4		2		20
5	2006	1		0		0		1
6	2007	24		6		49,922		49,952
	2007 & Pr	361,128	435,342	93,786	60,433	51,393		1,002,082

Schedule P - Part 1 R 2 - Products Liability Claims Made

							Salvage &	
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR							
2	2003							
3	2004							
4	2005			V				
5	2006			_				
6	2007							
	2007 & Pr							

Schedule P - Part 1 S - Financial Guaranty/Mortgage Guaranty

				g				
							Salvage &	
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR							
2	2003							
3	2004							
4	2005			V				
5	2006							
6	2007							
	2007 & Pr							

Schedule P - Part 1 T - Warranty

		art i i - warranty						
							Salvage &	
		Losses Unpaid		Defense + Cost Unpaid		Adjusting &	Subrogation	Total Net Losses &
		Case Basis	Bulk + IBNR	Case Basis	Bulk + IBNR	Other Unpaid	Anticipated	Expenses Unpaid
		13 & 14	15 & 16	17 & 18	19 & 20	21 & 22	23	24
1	2002 & PR							
2	2003							
3	2004							
4	2005			N				
5	2006							
6	2007							
	2007 & Pr	·						