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PROPERTY AND CASUALTY COMPANIES - ASSOCIATION EDITION

QUARTERLY STATEMENT

AS OF MARCH 31, 2018
OF THE CONDITION AND AFFAIRS OF THE

American Family Mutual Insurance Company, S.I.

NAIC Group Code: 0473, (current period) 0473, (prior period) NAIC Company Code: 19275 Employer's ID Number: 39-0273710

Organized under the Laws of Wisconsin, State of Domicile or Port of Entry: Wisconsin, Country of Domicile: U. S.

Incorporated/Organized: May 18, 1927 Commenced Business: October 3, 1927

STATUTORY HOME OFFICE:
6000 American Parkway, Madison, Wisconsin 53783-0001

MAIN ADMINISTRATIVE OFFICE, MAILING ADDRESS AND PRIMARY LOCATION OF BOOKS AND RECORDS:
6000 American Parkway, Madison, Wisconsin 53783-0001
Telephone: 608-249-2111
Internet Website Address: www.amfam.com

STATUTORY STATEMENT CONTACT: Scott J. Lewandowski
Telephone: 608-249-2111, Ext. 30419; Fax: 877-571-4803; E-Mail: slewando@amfam.com

OFFICERS

Name	Title
Jack Charles Salzwedel	C.E.O.
William Boyd Westrate	President
Daniel James Kelly	Chief Financial Officer, Treasurer
David Clifford Holman	Chief Strategy Officer, Secretary
Jessica Jean Stauffacher	Chief Operating Officer – American Family Agency
Kristin Rogers Kirkconnell	Chief Information Officer
Mark Valdez Afable	Chief Legal Officer, Vice President
Gerry William Benusa	Chief Sales Officer, Vice President
Peter Chesley Gunder	Chief Business Development Officer, V.P.
David Alan Graham	Chief Investment Officer, Vice President
Telisa LaTonja Yancy	Chief Marketing Officer
Christopher Robert Listau	Commercial Farm/Ranch, President
Mary Anne Theilen	Personal Lines President
Richard Martin Steffen	Life, President
Ann Frances Wenzel	Assistant Secretary
Troy Peter Van Beek	Assistant Treasurer
May Deu Vang	Assistant Treasurer

DIRECTORS OR TRUSTEES

Jack Charles Salzwedel
Daniel James Kelly
David Clifford Holman
William Boyd Westrate
Jessica Jean Stauffacher

State of Wisconsin
County of Dane

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

Signature	Signature	Signature
William B. Westrate	David C. Holman	Daniel J. Kelly
President	Chief Strategy Officer, Secretary	Chief Financial Officer, Treasurer

Subscribed and sworn to before me this 30th day of April, 2018

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

My Commission Expires: KIMBERLY A. SCHROEDER NOTARY PUBLIC STATE OF WISCONSIN MY COMMISSION EXPIRES 11/2/2018

ASSETS

		Current Statement Date 1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	4 December 31 Prior Year Net Admitted Assets
1.	Bonds	8,536,479,844		8,536,479,844	8,433,880,275
2.	Stocks:				
	2.1 Preferred stocks				
	2.2 Common stocks	4,506,178,560		4,506,178,560	4,729,636,594
3.	Mortgage loans on real estate:				
	3.1 First liens	66,043,576		66,043,576	49,931,000
	3.2 Other than first liens				
4.	Real estate:				
	4.1 Properties occupied by the company (less $ ..... encumbrances)	250,368,897		250,368,897	251,797,319
	4.2 Properties held for the production of income (less $ ..... encumbrances)	7,529,322		7,529,322	7,651,260
	4.3 Properties held for sale (less $ ..... encumbrances)	159,946		159,946	153,317
5.	Cash ($ (148,150,270)), cash equivalents ($ 228,231,304) and short-term investments ($ 181,358,001)	261,439,035		261,439,035	209,915,870
6.	Contract loans (including $ ..... premium notes)				
7.	Derivatives				
8.	Other invested assets	1,128,264,359	2,890,554	1,125,373,805	1,099,729,453
9.	Receivables for securities	318,875,747		318,875,747	12,923,942
10.	Securities lending reinvested collateral assets				
11.	Aggregate write-ins for invested assets	26,000		26,000	
12.	Subtotals, cash and invested assets (Lines 1 to 11)	15,075,365,286	2,890,554	15,072,474,732	14,795,619,030
13.	Title plants less $ ..... charged off (for Title insurers only)				
14.	Investment income due and accrued	84,556,688		84,556,688	88,064,546
15.	Premiums and considerations:				
	15.1 Uncollected premiums and agents' balances in the course of collection	7,869,936	2,870,768	4,999,168	8,241,304
	15.2 Deferred premiums, agents' balances and installments booked but deferred and not yet due (including $ 1,760,340 earned but unbilled premiums)	1,991,855,876	176,034	1,991,679,842	1,878,202,506
	15.3 Accrued retrospective premiums ($ .....) and contracts subject to redetermination ($ .....)				
16.	Reinsurance:				
	16.1 Amounts recoverable from reinsurers	80,237,934		80,237,934	6,431,189
	16.2 Funds held by or deposited with reinsured companies				
	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	69,344,383		69,344,383	132,542,722
18.2	Net deferred tax asset	137,484,214		137,484,214	118,865,481
19.	Guaranty funds receivable or on deposit	12,603,800	1,787,790	10,816,010	10,926,451
20.	Electronic data processing equipment and software	270,235,599	255,901,588	14,334,011	13,431,121
21.	Furniture and equipment, including health care delivery assets ($ .....)	64,497,147	64,497,147		
22.	Net adjustment in assets and liabilities due to foreign exchange rates				
23.	Receivables from parent, subsidiaries and affiliates	178,825,981		178,825,981	75,893,563
24.	Health care ($ .....) and other amounts receivable				
25.	Aggregate write-ins for other than invested assets	59,218,354	31,591,233	27,627,121	29,180,261
26.	Total assets excluding Separate Accounts, Segregated Accounts and Protected Cell Accounts (Lines 12 to 25)	18,032,095,198	359,715,114	17,672,380,084	17,157,398,174
27.	From Separate Accounts, Segregated Accounts and Protected Cell Accounts				
28.	Total (Lines 26 and 27)	18,032,095,198	359,715,114	17,672,380,084	17,157,398,174
	DETAILS OF WRITE-INS				
1101.	Swap collateral receivable-initial margin	26,000		26,000	
1102.					
1103.					
1198.	Summary of remaining write-ins for Line 11 from overflow page				
1199.	Totals (Lines 1101 through 1103 plus 1198)(Line 11 above)	26,000		26,000	
2501.	Cash advances	82,307	82,307		
2502.	Advances	1,033,863	1,033,863		
2503.	Prepaid expenses	30,467,568	30,467,568		
2598.	Summary of remaining write-ins for Line 25 from overflow page	27,634,616	7,495	27,627,121	29,180,261
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	59,218,354	31,591,233	27,627,121	29,180,261

LIABILITIES, SURPLUS AND OTHER FUNDS

		1 Current Statement Date	2 December 31, Prior Year
1.	Losses (current accident year $ 750,650,998)	3,467,906,417	3,500,568,120
2.	Reinsurance payable on paid losses and loss adjustment expenses	485,184,687	293,293,016
3.	Loss adjustment expenses	790,213,305	817,682,310
4.	Commissions payable, contingent commissions and other similar charges	10,258,335	30,180,328
5.	Other expenses (excluding taxes, licenses and fees)	990,085,655	1,025,533,588
6.	Taxes, licenses and fees (excluding federal and foreign income taxes)	28,366,164	25,679,120
7.1	Current federal and foreign income taxes (including $ on realized capital gains (losses))		
7.2	Net deferred tax liability		
8.	Borrowed money $ 630,000,000 and interest thereon $ 2,422,736	632,422,736	632,331,194
9.	Unearned premiums (after deducting unearned premiums for ceded reinsurance of $ 257,927,774 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)	3,456,890,336	3,484,944,310
10.	Advance premium	66,287,578	50,050,817
11.	Dividends declared and unpaid:		
	11.1 Stockholders		
	11.2 Policyholders	1,308,919	788,163
12.	Ceded reinsurance premiums payable (net of ceding commissions)	142,569,314	72,275,842
13.	Funds held by company under reinsurance treaties	4,696	4,696
14.	Amounts withheld or retained by company for account of others	13,174,020	16,077,036
15.	Remittances and items not allocated	11,424,949	12,234,069
16.	Provision for reinsurance (including $ certified)	12,489,000	12,489,000
17.	Net adjustments in assets and liabilities due to foreign exchange rates		
18.	Drafts outstanding	1,007,978	4,459,431
19.	Payable to parent, subsidiaries and affiliates	10,820,701	56,279,193
20.	Derivatives	1,979,240	2,511,910
21.	Payable for securities	486,483,934	154,649,697
22.	Payable for securities lending		
23.	Liability for amounts held under uninsured plans		
24.	Capital notes $ and interest thereon $		
25.	Aggregate write-ins for liabilities	257,097,558	334,001,523
26.	Total liabilities excluding protected cell liabilities (Lines 1 through 25)	10,865,975,522	10,526,033,362
27.	Protected cell liabilities		
28.	Total liabilities (Lines 26 and 27)	10,865,975,522	10,526,033,362
29.	Aggregate write-ins for special surplus funds	1,250,000	1,250,000
30.	Common capital stock	3,000,000	3,000,000
31.	Preferred capital stock		
32.	Aggregate write-ins for other than special surplus funds		
33.	Surplus notes		
34.	Gross paid in and contributed surplus		
35.	Unassigned funds (surplus)	6,802,154,562	6,627,114,812
36.	Less treasury stock, at cost:		
	36.1 shares common (value included in Line 30 $)		
	36.2 shares preferred (value included in Line 31 $)		
37.	Surplus as regards policyholders (Lines 29 to 35, less 36)	6,806,404,562	6,631,364,812
38.	Totals (Page 2, Line 28, Col. 3)	17,672,380,084	17,157,398,174
	DETAILS OF WRITE-INS		
2501.	All other liabilities	26,466,033	23,369,998
2502.	Liability for retirement & post employment benefits	230,631,525	310,631,525
2503.			
2598.	Summary of remaining write-ins for Line 25 from overflow page		
2599.	Totals (Lines 2501 through 2503 plus 2598)(Line 25 above)	257,097,558	334,001,523
2901.	Non-assessable guaranty fund	1,250,000	1,250,000
2902.			
2903.			
2998.	Summary of remaining write-ins for Line 29 from overflow page		
2999.	Totals (Lines 2901 through 2903 plus 2998)(Line 29 above)	1,250,000	1,250,000
3201.			
3202.			
3203.			
3298.	Summary of remaining write-ins for Line 32 from overflow page		
3299.	Totals (Lines 3201 through 3203 plus 3298)(Line 32 above)		

STATEMENT OF INCOME

		1 Current Year to Date	2 Prior Year to Date	3 Prior Year Ended December 31
	UNDERWRITING INCOME			
1.	Premiums earned:			
	1.1 Direct (written $ 1,123,922,880)	1,218,270,892	1,288,269,670	5,054,847,877
	1.2 Assumed (written $ 1,058,877,220)	922,152,136	573,760,489	3,263,800,619
	1.3 Ceded (written $ 102,954,071)	32,523,025	31,513,486	127,847,014
	1.4 Net (written $ 2,079,846,029)	2,107,900,003	1,830,516,673	8,190,801,482
	DEDUCTIONS:			
2.	Losses incurred (current accident year $ 1,174,396,448):			
	2.1 Direct	533,967,702	703,879,612	3,385,346,665
	2.2 Assumed	637,824,882	376,462,777	2,393,873,463
	2.3 Ceded	12,764,684	5,137,488	394,204,439
	2.4 Net	1,159,027,900	1,075,204,901	5,385,015,689
3.	Loss adjustment expenses incurred	216,036,110	204,871,685	939,106,425
4.	Other underwriting expenses incurred	626,835,791	574,131,895	2,528,259,314
5.	Aggregate write-ins for underwriting deductions			
6.	Total underwriting deductions (Lines 2 through 5)	2,001,899,801	1,854,208,481	8,852,381,428
7.	Net income of protected cells			
8.	Net underwriting gain or (loss) (Line 1 minus Line 6 + Line 7)	106,000,202	(23,691,808)	(661,579,946)
	INVESTMENT INCOME			
9.	Net investment income earned	82,358,289	67,862,177	303,109,248
10.	Net realized capital gains (losses) less capital gains tax of $ 24,862,653	81,263,838	114,425,536	161,136,619
11.	Net investment gain (loss) (Lines 9 + 10)	163,622,127	182,287,713	464,245,867
	OTHER INCOME			
12.	Net gain or (loss) from agents' or premium balances charged off (amount recovered $ 1,021,032 amount charged off $ 6,167,177)	(5,146,145)	(4,807,312)	(20,760,473)
13.	Finance and service charges not included in premiums	27,331,929	10,183,290	110,841,875
14.	Aggregate write-ins for miscellaneous income	(4,634,340)	(3,913,845)	(26,143,469)
15.	Total other income (Lines 12 through 14)	17,551,444	1,462,133	63,937,933
16.	Net income before dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Lines 8 + 11 + 15)	287,173,773	160,058,038	(133,396,146)
17.	Dividends to policyholders	957,529	973,229	2,283,883
18.	Net income, after dividends to policyholders, after capital gains tax and before all other federal and foreign income taxes (Line 16 minus Line 17)	286,216,244	159,084,809	(135,680,029)
19.	Federal and foreign income taxes incurred	38,335,686	(18,087,728)	(239,016,510)
20.	Net income (Line 18 minus Line 19)(to Line 22)	247,880,558	177,172,537	103,336,481
	CAPITAL AND SURPLUS ACCOUNT			
21.	Surplus as regards policyholders, December 31 prior year	6,631,364,812	6,866,974,449	6,866,974,449
22.	Net income (from Line 20)	247,880,558	177,172,537	103,336,481
23.	Net transfers (to) from Protected Cell accounts			
24.	Change in net unrealized capital gains (losses) less capital gains tax of $ (35,238,882)	(131,030,988)	(20,174,379)	306,294,672
25.	Change in net unrealized foreign exchange capital gain (loss)			
26.	Change in net deferred income tax	(16,620,149)	(30,982,141)	(315,559,269)
27.	Change in nonadmitted assets	7,012,176	(7,340,211)	(10,121,366)
28.	Change in provision for reinsurance			(11,808,000)
29.	Change in surplus notes			
30.	Surplus (contributed to) withdrawn from protected cells			
31.	Cumulative effect of changes in accounting principles			
32.	Capital changes:			
	32.1 Paid in		(110,043,185)	
	32.2 Transferred from surplus (Stock Dividend)		113,043,185	3,000,000
	32.3 Transferred to surplus			
33.	Surplus adjustments:			
	33.1 Paid in			
	33.2 Transferred to capital (Stock Dividend)		(113,043,185)	(3,000,000)
	33.3 Transferred from capital			
34.	Net remittances from or (to) Home Office			
35.	Dividends to stockholders	(12,201,847)		(257,715,544)
36.	Change in treasury stock			
37.	Aggregate write-ins for gains and losses in surplus	80,000,000	9,100,001	(50,036,611)
38.	Change in surplus as regards policyholders (Lines 22 through 37)	175,039,750	17,732,622	(235,609,637)
39.	Surplus as regards policyholders, as of statement date (Lines 21 plus 38)	6,806,404,562	6,884,707,071	6,631,364,812
	DETAILS OF WRITE-INS			
0501.				
0502.				
0503.				
0598.	Summary of remaining write-ins for Line 5 from overflow page			
0599.	Totals (Lines 0501 through 0503 plus 0598)(Line 5 above)			
1401.	Miscellaneous income/(expense)	(4,634,340)	(3,913,845)	(26,143,469)
1402.				
1403.				
1498.	Summary of remaining write-ins for Line 14 from overflow page			
1499.	Totals (Lines 1401 through 1403 plus 1498)(Line 14 above)	(4,634,340)	(3,913,845)	(26,143,469)
3701.	SSAP 92 & 102 pension adjustment	50,000,000	11,700,001	(2,864,309)
3702.	SSAP 92 & 102 contract termination payments adj	30,000,000	(2,600,000)	(47,172,302)
3703.				
3798.	Summary of remaining write-ins for Line 37 from overflow page			
3799.	Totals (Lines 3701 through 3703 plus 3798)(Line 37 above)	80,000,000	9,100,001	(50,036,611)

CASH FLOW

		1 Current Year To Date	2 Prior Year To Date	3 Prior Year Ended December 31
	Cash from Operations			
1.	Premiums collected net of reinsurance	2,055,740,268	1,783,539,723	8,090,949,449
2.	Net investment income	108,917,904	94,928,639	398,642,588
3.	Miscellaneous income	17,551,444	1,462,133	63,937,933
4.	Total (Lines 1 to 3)	2,182,209,616	1,879,930,495	8,553,529,970
5.	Benefit and loss related payments	1,073,604,677	957,608,972	5,072,203,486
6.	Net transfers to Separate Accounts, Segregated Accounts and Protected Cell Accounts			
7.	Commissions, expenses paid and aggregate write-ins for deductions	922,913,347	856,246,102	3,367,482,503
8.	Dividends paid to policyholders	436,773	389,532	2,383,283
9.	Federal and foreign income taxes paid (recovered) net of $ ..... tax on capital gains (losses)			42,663,656
10.	Total (Lines 5 through 9)	1,996,954,797	1,814,244,606	8,484,732,928
11.	Net cash from operations (Line 4 minus Line 10)	185,254,820	65,685,889	68,797,041
	Cash from Investments			
12.	Proceeds from investments sold, matured or repaid:			
	12.1 Bonds	3,348,408,072	2,403,498,754	8,769,922,547
	12.2 Stocks	490,818,323	727,373,527	1,374,664,839
	12.3 Mortgage loans	107,424		
	12.4 Real estate			481,859
	12.5 Other invested assets	31,043,459	9,104,560	90,642,228
	12.6 Net gains or (losses) on cash, cash equivalents and short-term investments	(28,454)	(13,063)	(36,625)
	12.7 Miscellaneous proceeds	331,834,237	12,528,404	74,938,703
	12.8 Total investment proceeds (Lines 12.1 to 12.7)	4,202,183,061	3,152,492,182	10,310,613,551
13.	Cost of investments acquired (long-term only):			
	13.1 Bonds	3,498,964,361	2,448,332,435	8,843,475,638
	13.2 Stocks	295,250,158	654,473,734	1,213,353,019
	13.3 Mortgage loans	16,220,000		49,931,000
	13.4 Real estate	2,501,975	6,281,015	26,132,492
	13.5 Other invested assets	50,590,894	103,584,186	263,590,633
	13.6 Miscellaneous applications	309,187,557	4,006,770	30,460,967
	13.7 Total investments acquired (Lines 13.1 to 13.6)	4,172,714,945	3,216,678,140	10,426,943,749
14.	Net increase (or decrease) in contract loans and premium notes			
15.	Net cash from investments (Line 12.8 minus Line 13.7 and Line 14)	29,468,116	(64,185,958)	(116,330,198)
	Cash from Financing and Miscellaneous Sources			
16.	Cash provided (applied):			
	16.1 Surplus notes, capital notes			
	16.2 Capital and paid in surplus, less treasury stock			
	16.3 Borrowed funds			130,000,000
	16.4 Net deposits on deposit-type contracts and other insurance liabilities			
	16.5 Dividends to stockholders	12,201,847		147,672,359
	16.6 Other cash provided (applied)	(150,997,924)	(11,765,909)	(54,528,501)
17.	Net cash from financing and miscellaneous sources (Line 16.1 through Line 16.4 minus Line 16.5 plus Line 16.6)	(163,199,771)	(11,765,909)	(72,200,860)
	RECONCILIATION OF CASH, CASH EQUIVALENTS AND SHORT-TERM INVESTMENTS			
18.	Net change in cash, cash equivalents and short-term investments (Line 11, plus Lines 15 and 17)	51,523,165	(10,265,978)	(119,734,017)
19.	Cash, cash equivalents and short-term investments:			
	19.1 Beginning of year	209,915,870	329,649,887	329,649,887
	19.2 End of period (Line 18 plus Line 19.1)	261,439,035	319,383,909	209,915,870

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

20.0001. Proceeds from Bonds Sold	36,279,837	302,758,539	131,749,394
20.0002. Proceeds from Equities Sold	4,747,016	5,450,878	33,798,578
20.0003. Cost of Bonds Acquired	36,304,859	302,721,655	407,761,451
20.0004. Cost of Equities Acquired	4,747,016	5,450,878	33,798,578
20.0005. In Kind Disposal/Dividend - Other LT Invested Assets		104,202,206	104,202,206
20.0006. Other LT Invested Assets Acquired		54,202,206	54,202,206
20.0007. Consideration on Disposal - Stocks		60,043,185	

NOTES TO FINANCIAL STATEMENTS

1. SUMMARY OF SIGNIFICANT ACCOUNTING POLICIES AND GOING CONCERN

A. Accounting Practices

American Family Mutual Insurance Company, S.I. (the Company) prepares its statutory financial statements in accordance with accounting practices prescribed or permitted by the Office of the Commissioner of Insurance of the State of Wisconsin (OCI). Prescribed statutory accounting practices include the National Association of Insurance Commissioners' (NAIC) "Accounting Practices and Procedures Manual", as well as state laws, regulations, and general administrative rules applicable to all insurance enterprises domiciled in a particular state. In addition, the OCI has a right to permit other specific practices that may deviate from prescribed practices. No permitted differences in statutory accounting practices between the OCI and the NAIC are used in the preparation of these statutory financial statements.

A reconciliation of the Company's net income and capital and surplus between NAIC SAP and practices prescribed and permitted by the State of Wisconsin is shown below:

NET INCOME	SSAP #	F/S Page	F/S Line #	2018	2017
(1) State Basis (Page 4, Line 20, Columns 1 & 3)	XXX	XXX	XXX	$ 247,880,558	$ 103,336,481
(2) State Prescribed Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(3) State Permitted Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(4) NAIC SAP (1-2-3=4)	XXX	XXX	XXX	$ 247,880,558	$ 103,336,481
SURPLUS					
(5) State Basis (Page 3, Line 37, Columns 1 & 2)	XXX	XXX	XXX	$ 6,806,404,562	$ 6,631,364,812
(6) State Prescribed Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(7) State Permitted Practices that increase/(decrease) NAIC SAP:	N/A	N/A	N/A	-	-
(8) NAIC SAP (5-6-7=8)	XXX	XXX	XXX	$ 6,806,404,562	$ 6,631,364,812

B. Use of Estimates in the Preparation of the Financial Statements

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

C. Accounting Policy

Premiums, reserves and expenses are accounted for in accordance with the NAIC Accounting Practices and Procedures manual, subject to deviations prescribed or permitted by the State of Wisconsin as described above.

In addition, the Company uses the following accounting policies:

(1) Investments in short-term bonds rated "1" (highest quality) or "2" (high quality) by the Securities Valuation Office ("SVO") of the NAIC are reported in the financial statements at amortized cost. Bonds rated "3" (medium quality), "4" (low quality), "5" (lower quality), or "6" (lowest quality) by the SVO are reported at the lower of amortized cost or fair value. The interest method is used to amortize any purchase premium or discount, including estimates of future prepayments obtained from independent sources. Money market mutual funds are recorded at amortized cost, which approximates fair market value.

(2) Investments in bonds rated "1" (highest quality) or "2" (high quality) by the Securities Valuation Office ("SVO") of the NAIC are reported in the financial statements at amortized cost. Bonds rated "3" (medium quality), "4" (low quality), "5" (lower quality), or "6" (lowest quality) by the SVO are reported at the lower of amortized cost or fair value. Investments in commercial mortgage-backed securities (CMBS) and non-agency residential mortgage-backed securities (RMBS) utilize a two-step process to obtain a valuation and rating in accordance with SSAP 43R, *Loan Backed and Structured Securities*. The first step derives a rating for valuation by comparing the current amortized cost to the modeled range of values assigned to the six NAIC designations for each security. This determines whether the securities are stated at the lower of amortized cost or fair value per the above rules. The second step utilizes the same modeled range of values to derive a rating for reporting using the current carrying value as determined in the first step.

Ratings and valuations for investments in asset-backed securities, loan-backed securities, and structured securities (other than Equipment Trust Certificates and Credit Tenant Leases) that are otherwise rated by a credit rating provider (CRP) are calculated using a two-step process. The first step derives a rating for valuation based on the CRP rating and the NAIC model valuation table. The second step utilizes the model valuation table to derive a rating for reporting using the current carrying value as determined in the first step. Securities whose initial rating is NAIC 1 or NAIC 6 in step one are not further modified by step two. The interest method is used to amortize any purchase premium or discount, including estimates of future prepayments obtained from independent sources.

(3) Common stocks, other than investments in stocks of subsidiaries and affiliates, are stated at market.

(4) The Company holds no preferred stocks.

(5) Mortgage loans on real estate are generally carried at their aggregate unpaid principal balances.

(6) Loan-backed securities are valued at amortized cost using the interest method, including anticipated prepayments at the date of purchase. These values are adjusted for updated prepayment information using the retrospective method.

(7) Investments in subsidiary, controlled and affiliated companies are stated as follows:

NOTES TO FINANCIAL STATEMENTS

American Family Insurance Mutual Holding Company (AFI MHC) owns 100% of American Family Holdings (Holdings). Holdings owns 100% of American Family Mutual Insurance Company, S.I. (AFMICSI.). The Company owns 100% of a holding company (AMFAM, Inc.) and 100% of two non-insurance companies American Family Brokerage, Incorporated (AFBI) and The AssureStart Insurance Agency, LLC (AIA). AFBI is valued using GAAP equity. AIA is valued using GAAP equity adjusted to a statutory basis of accounting. The holding company is valued using the sum of the following: holding company investments in insurance companies valued using statutory equity, investments in non-insurance companies valued using GAAP equity, and unamortized statutory goodwill.

(8) Investments in joint ventures, partnerships and limited liability companies are stated at the underlying audited GAAP equity value. Investments in Low Income Housing Tax Credit Property investments are valued at amortized cost.

(9) All derivatives are stated at fair value.

(10) The Company anticipates investment income as a factor in the premium deficiency calculation, in accordance with SSAP No. 53, Property-Casualty Contracts – Premiums.

(11) Unpaid losses and loss adjustment expenses include an amount determined from individual case estimates and loss reports and an amount, based on past experience, for losses incurred but not reported. Such liabilities are necessarily based on assumptions and estimates and while management believes the amounts are adequate, the ultimate liability may be in excess of or less than the amount provided. The methods for making such estimates and for establishing the resulting liability, are continually reviewed and any adjustments are reflected in the period determined.

(12) The Company has not modified its capitalization policy during the reporting period.

(13) The Company does not record a pharmaceutical rebate receivable.

D. Going Concern – Not applicable

2. ACCOUNTING CHANGES AND CORRECTIONS OF ERRORS

Not applicable

3. BUSINESS COMBINATIONS AND GOODWILL

No significant changes

4. DISCONTINUED OPERATIONS

Not applicable

5. INVESTMENTS

A. Mortgage Loans, including Mezzanine Real Estate Loans

(1) The maximum and minimum lending rates for mortgage loans issued during the first three months of 2018 ranged from 4.38% to 4.58%.

(2) The maximum percentage of any one loan to the value of security at the time of the loan, exclusive of insured or guaranteed or purchase money mortgages was 61% at March 31, 2018.

(3)

Description	Current Year	Prior Year
Taxes, assessments and any amounts advanced and not included in the mortgage loan total	0	0

(4) Age Analysis of Mortgage Loans

	Farm	Residential		Commercial		Mezzanine	Total
		Insured	All Other	Insured	All Other		
a. Current Year							
1. Average Recorded Investment							
(a) Current					$66,043,576		$66,043,576
b. Prior Year							
1. Average Recorded Investment							
(a) Current					$36,446,000		$36,446,000

(5) Investment in Impaired Loans With or Without Allowance for Credit Losses – Not applicable.

(6) Investment in Impaired Loans – Not applicable.

(7) Allowance for Credit Losses – Not applicable.

(8) Mortgage Loans Derecognized as a Result of Foreclosure – Not applicable.

(9) Commercial mortgage loans are placed on nonaccrual status after a default notice has been issued and the borrower has failed to cure the defect in a reasonable amount of time. Once a loan reaches nonaccrual status any accrued interest income is derecognized and future accrual of interest is suspended until the loan is made current. If the ultimate collectability of principal, either in whole or in part, is in doubt, any payment received on a nonaccrual loan shall first be applied to reduce principal to the extent necessary to eliminate such doubt.

D. Loan-Backed Securities

(1) Prepayment assumptions for the vast majority of loan-backed securities are obtained from a leading, nationally recognized provider of market data and analytics. If the assumptions for a specific security are not available from the provider, the Company obtains the figures from broker dealer survey values.

(2) Not applicable

(3) Not applicable

(4) Aggregate unrealized loss positions on loan-backed securities:

a. The aggregate amount of unrealized losses:

1.	Less than 12 Months	$ (10,241,457)
2.	12 Months or Longer	$ (4,539,003)

b. The aggregate related fair value of securities with unrealized losses:

1.	Less than 12 Months	$ 757,818,973
2.	12 Months or Longer	$ 124,024,409

(5) The Company believes that the unrealized losses related to these securities are temporary. In determining whether these unrealized losses are temporary, the Company considers severity of impairment, duration of impairment, forecasted market price recovery, and the intent and ability of the Company to hold the investment until the market price has recovered or the investment matures.

E. Dollar Repurchase Agreements and/or Securities Lending Transactions – Not applicable

F. Repurchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable

G. Reverse Purchase Agreements Transactions Accounted for as Secured Borrowing – Not applicable

H. Repurchase Agreements Transactions Accounted for as a Sale – Not applicable

I. Reverse Repurchase Agreements Transactions Accounted for as a Sale – Not applicable

J. Real Estate

(1) No impairment losses were recognized as of March 31, 2018 or throughout 2017.

(2) There were no real estate sales as of March 31, 2018 and March 31, 2017, other than the land sale described in Note 5(J)(4).

(3) The Company has not experienced a change in plan of sale for an investment in real estate.

(4) The Company owns American Center properties with the intent to develop and sell the land. Lots are listed and sold through licensed real estate brokers following planned marketing and sale methods. Timing of sales is determined by market conditions. There was no gain on the sale recognized of The American Center lots as of March 31, 2018 and March 31, 2017. The Company has entered into an agreement to sell three property lots in 2018 with a combined adjusted book value of $159,946. As such, these properties are classified as held for sale as of March 31, 2018.

a.–e. The Company has no receivables from these operations.

(5) The Company does not hold any real estate investments with participating mortgage loan features.

K. Low-Income Housing Tax Credits (LIHTC)

No significant changes

L. Restricted Assets

No significant changes

M. Working Capital Finance Investments

(2) Not applicable

(3) Not applicable

N. Offsetting and Netting of Assets and Liabilities

The following table provides gross and net amounts for the Company's derivative instruments, which are subject to enforceable master netting agreements. Derivative assets and liabilities are offset and reported net in accordance with a valid right of offset. See Note 16, Part (4) for additional information the Company's collateral balances.

	Gross Amount Recognized	Amount Offset	Net Amount Presented on Financial Statements
(1) Assets			
Derivatives	$ 10,688,425	$ (10,688,425)	$ -
(2) Liabilities			
Derivatives	$ (20,817,256)	$ 18,838,016	$ (1,979,240)

O. Structured Notes

The Company invests in structured notes, which are characterized by non-fixed coupon payments, with the exception of securities tied to a non-leveraged typical interest rate index (such as LIBOR and T-Bill rates). Loan-backed securities are excluded from this category. The following table details the securities that the Company has determined meet this definition at March 31, 2018.

NOTES TO FINANCIAL STATEMENTS

CUSIP Identification	Actual Cost	Fair Value	Book/Adjusted Carrying Value	Mortgage-Referenced Security (YES/NO)
01728VFV7	$ 20,648,063	$ 21,342,905	$ 20,962,789	NO
03938LAP9	473,438	443,438	443,438	NO
03938LAS3	815,500	813,750	813,750	NO
06051GGS2	4,595,000	4,493,359	4,595,000	NO
06051GGV5	2,441,900	2,452,150	2,442,190	NO
12508EAD3	649,188	663,000	649,333	NO
172967LP4	1,625,000	1,584,245	1,625,000	NO
20772JHL9	3,905,500	3,914,333	3,901,193	NO
2201473E0	5,060,050	5,022,700	5,059,047	NO
226373AL2	189,500	201,500	191,686	NO
249002BA3	4,105,200	4,017,120	4,095,093	NO
251237W66	3,367,000	3,816,029	3,537,884	NO
29271LAD6	192,000	173,500	173,500	NO
29379VBM4	351,645	343,350	351,493	NO
30161NAW1	2,156,515	2,129,339	2,155,306	NO
3130A2CT1	6,022,697	5,959,429	6,009,168	NO
3135G0T52	52,892,027	52,986,027	52,918,781	NO
346843LP8	5,006,850	4,924,600	5,006,735	NO
38141GWQ3	2,445,000	2,353,679	2,445,000	NO
388640S54	4,536,063	4,472,651	4,533,648	NO
398905AK5	1,000,000	1,007,800	1,000,000	NO
404280BJ7	2,425,690	2,408,280	2,425,749	NO
42824CAN9	1,459,719	1,438,581	1,449,202	NO
454798TG4	1,879,825	1,851,428	1,880,253	NO
45905U7J7	2,807,700	2,807,585	2,807,700	NO
46613PSY3	1,765,000	2,014,252	1,929,837	NO
46647PAE6	4,440,189	4,331,665	4,439,880	NO
46647PAF3	2,654,659	2,569,427	2,653,936	NO
491189EE2	7,948,080	8,480,261	8,194,360	NO
539439AP4	1,999,600	1,928,060	1,999,625	NO
55608JAN8	3,320,000	3,349,581	3,320,000	NO
57582PBS8	2,322,525	2,601,407	2,511,287	NO
57582PDM9	34,555,000	34,684,230	34,689,537	NO
576004FR1	4,130,400	4,274,047	4,217,962	NO
59259R5Q3	10,076,080	9,994,855	10,006,135	NO
59259Y6G9	11,637,230	11,541,860	11,628,361	NO
59261AHV2	12,830,125	11,970,655	12,118,161	NO
607167DX8	3,500,000	3,496,920	3,500,000	NO
60855RAG5	1,100,000	1,086,250	1,086,250	NO
626717AG7	288,750	274,500	274,500	NO
659155FN0	13,714,801	13,503,442	13,702,288	NO
665859AS3	955,000	917,335	955,000	NO
708692AJ7	209,760	207,261	207,985	NO
708692BF4	962,816	950,000	961,947	NO
744320AW2	720,000	686,160	720,000	NO
780097BE0	5,247,359	5,252,318	5,247,836	NO
786134PG5	17,440,675	19,990,399	18,070,738	NO
80281LAG0	1,006,450	952,860	1,006,238	NO
808194AB0	850,000	896,750	850,000	NO
88283LJZ0	5,617,200	5,345,400	5,532,631	NO
89356BAB4	381,430	364,875	379,869	NO
912828PP9	2,138,649	2,515,159	2,447,859	NO
913366BU3	3,500,000	4,453,180	3,746,033	NO
95000U2A0	2,035,968	1,960,342	2,035,101	NO
96634RAQ5	4,517,300	4,528,773	4,519,090	NO
969457BM1	1,386,000	1,391,250	1,379,652	NO
98417EAT7	1,902,315	1,886,914	1,901,970	NO
G5485FAC6	3,586,688	3,524,824	3,542,459	NO
P09646AD5	5,364,333	5,310,375	5,182,669	NO
Total	$ 305,155,452	$ 308,856,365	$ 306,432,134	XXX

P. 5* Securities – Not applicable

Q. Short Sales

(1) Unsettled Short Sale Transactions (Outstanding as of Reporting Date)

		Proceeds Received	Current Fair Value of Securities Sold Short	Unrealized Gain or Loss	Expected Settlement (# of Days)	Fair Value of Short Sales Exceeding (or expected to exceed) 3 Settlement Days	Fair Value of Short Sales Expected to be Settled by Secured Borrowing
a.	Bonds	18,955,477	(18,955,477)	-	42	(18,955,477)	-
b.	Preferred Stock	-	-	-	-	-	-
c.	Common Stock	-	-	-	-	-	-
d.	Totals (a+b+c)	18,955,477	(18,955,477)	-	XXX	(18,955,477)	-

(2) Settled Short Sale Transactions

		Proceeds Received	Current Fair Value of Securities Sold Short	Realized Gain or Loss on Transaction	Fair Value of Short Sales that Exceeded 3 Settlement Days	Fair Value of Short Sales Settled by Secured Borrowing
a.	Bonds	14,661,357	(14,592,264)	69,093	(14,592,264)	-
b.	Preferred Stock	-	-	-	-	-
c.	Common Stock	-	-	-	-	-
d.	Totals (a+b+c)	14,661,357	(14,592,264)	69,093	(14,592,264)	-

R. Prepayment Penalty and Acceleration Fees

The following table discloses the number of CUSIPs sold, disposed or otherwise redeemed as a result of a callable feature (including make whole call provisions) and the aggregate amount of investment income generated as a result of a prepayment penalty and/or acceleration fee for the General Account and Protected Cell.

		General Account	Protected Cell
1.	Number of CUSIPs	20	-
2.	Aggregate Amount of Investment Income	654,909	-

6. JOINT VENTURES, PARTNERSHIPS AND LIMITED LIABILITY COMPANIES

No significant changes

7. INVESTMENT INCOME

No significant changes

8. DERIVATIVE INSTRUMENTS

H. Financing Premiums – Not applicable

9. INCOME TAXES

No significant changes

10. INFORMATION CONCERNING PARENT, SUBSIDIARIES AND AFFILIATES

D. Due to or from Related Parties

The Company reported the following as receivable from affiliates as of March 31, 2018 and December 31, 2017:

	2018	2017
American Family Brokerage, Inc.	$ 16,804,508	$ 9,412,684
American Family Financial Service, Inc.	5,491,035	6,768,842
American Family Insurance Company	79,350,969	-
American Family Life Insurance Company	27,440,884	26,109,532
American Standard Insurance Company of Ohio	4,375,915	-
American Standard Insurance Company of Wisconsin	23,598,859	12,873,138
AmFam Holdings, Inc.	922,991	3,424,838
AMFAM, Inc.	-	-
Midvale Indemnity Company	20,239,837	16,933,025
New Ventures LLC	598,931	370,701
PGC Holding Corp.	-	-
The AssureStart Insurance Agency, LLC	2,052	803
	$ 178,825,981	$ 75,893,563

NOTES TO FINANCIAL STATEMENTS

The Company also report the following as payable to affiliates as of March 31, 2018 and December 31, 2017:

	2018	2017
American Standard Insurance Company of Ohio	$ -	$ 2,549,832
American Family Insurance Company	-	39,908,035
PGC Holding Corp.	314,835	1,041,897
Homesite Group Incorporated	10,505,866	12,779,429
	$ 10,820,701	$ 56,279,193

Intercompany receivable and payable balances are evaluated on an individual company basis. Terms of the settlement require that these amounts be settled within 90 days.

G. Nature of Relationships that could affect operations (Refer to Schedule Y)

The Company is a member of a holding company structure as illustrated in Schedule Y.

11. DEBT

B. FHLB (Federal Home Loan Bank) Agreements

(1) The Company is a member of the Federal Home Loan Bank of Chicago (FHLBC). Through its membership the Company executed a 30-year fixed rate advance of $500,000,000 from the FHLBC in 2013. The Company pays monthly interest to FHLBC at a fixed annual interest rate of 5.12%, and principal is due in a balloon payment at the end of the advance's 30 year term. The Company paid $6,400,000 in interest on the advance and recorded accrued interest of $2,204,444 as of March 31, 2018. The Company also executed a 1-year fixed rate advance of $130,000,000 from the FHLBC in 2017. The Company pays monthly interest to FHLBC at a fixed annual interest rate of 1.95%, and the principal is due in a balloon payment at the end of the advance's 1 year term. The Company paid $542,208 in interest on the advance and recorded accrued interest of $218,292 as of March 31, 2018. Both advances are fully collateralized with member stock and qualified securities with a book value of $743,203,718 and market value of $749,105,458 as of March 31, 2018.

The Company held shares of 126,000 of FHLBC stock with a carrying value of $12,600,000 as of March 31, 2018 and December 31, 2017. The Company has determined the actual maximum borrowing capacity as $630,000,000 as of March 31, 2018 and December 31, 2017, based on the value of FHLBC stock times 50 as the Company holds 50-1 stock. However, the Company's borrowing capacity net of outstanding advances was $0 as of March 31, 2018 and December 31, 2017. The shares in FHLBC stock are considered Class B shares and are recorded as common stock in the Statement of Financial Position.

(2) FHLB Capital Stock

a. Aggregate Totals

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Current Year			
a. Membership Stock - Class A	$ -	$ -	$ -
b. Membership Stock - Class B	1,229,100	1,229,100	-
c. Activity Stock	11,370,900	11,370,900	-
d. Excess Stock	-	-	-
e. Aggregate Total (a+b+c+d)	12,600,000	12,600,000	-
f. Actual or estimated Borrowing Capacity as Determined by the Insurer	630,000,000	XXX	XXX
2. Prior Year-end			
a. Membership Stock - Class A	$ -	$ -	$ -
b. Membership Stock - Class B	1,229,100	1,229,100	-
c. Activity Stock	11,370,900	11,370,900	-
d. Excess Stock	-	-	-
e. Aggregate Total (a+b+c+d)	12,600,000	12,600,000	-
f. Actual or estimated Borrowing Capacity as Determined by the Insurer	630,000,000	XXX	XXX

11B(2)a1(f) should be equal to or greater than 11B(4)a1(d)
11B(2)a2(f) should be equal to or greater than 11B(4)a2(d)

b. Membership Stock (Class A and B) Eligible and Not Eligible for Redemption

	1	2	Eligible for Redemption			
			3	4	5	6
Membership Stock	Current Year Total (2+3+4+5+6)	Not Eligible for Redemption	Less Than 6 Months	6 Months to Less Than 1 year	1 to Less Than 3 Years	3 to 5 Years
1. Class A	$ -	$ -	$ -	$ -	$ -	$ -
2. Class B	1,229,100	1,229,100	-	-	-	-

11B(2)b1 Current Year Total (Column 1) should equal 11B(2)a1(a) Total (Column 1)
11B(2)b2 Current Year Total (Column 1) should equal 11B(2)a1(b) Total (Column 1)

NOTES TO FINANCIAL STATEMENTS

(3) Collateral Pledged to FHLB

a. Amount Pledged as of Reporting Date

	1 Fair Value	2 Carrying Value	3 Aggregate Total Borrowing
1. Current Year Total General and Protected Cell Accounts Total Collateral Pledged (Lines 2+3)	$ 749,105,458	$ 743,203,718	$ 630,000,000
2. Current Year General Account Total Collateral Pledged	749,105,458	743,203,718	630,000,000
3. Current Year Protected Cell Accounts Total Collateral Pledged	-	-	-
4. Prior Year-end Total General and Protected Cell Accounts Total Collateral Pledged	757,831,022	742,475,354	630,000,000

11B(3)a1 (Columns 1, 2, and 3) should be equal to or less than 11B(3)b1 (Columns 1, 2, and 3, respectively)
11B(3)a2 (Columns 1, 2, and 3) should be equal to or less than 11B(3)b2 (Columns 1, 2, and 3, respectively)
11B(3)a3 (Columns 1, 2, and 3) should be equal to or less than 11B(3)b3 (Columns 1, 2, and 3, respectively)
11B(3)a4 (Columns 1, 2, and 3) should be equal to or less than 11B(3)b4 (Columns 1, 2, and 3, respectively)

b. Maximum Amount Pledged During Reporting Period

	1 Fair Value	2 Carrying Value	3 Amount Borrowed at Time of Maximum Collateral
1. Current Year Total General and Protected Cell Accounts Maximum Collateral Pledged (Lines 2+3)	$ 749,105,458	$ 743,203,718	$ 630,000,000
2. Current Year General Account Maximum Collateral Pledged	749,105,458	743,203,718	630,000,000
3. Current Year Protected Cell Accounts Maximum Collateral Pledged	-	-	-
4. Prior Year-end Total General and Protected Cell Accounts Maximum Collateral Pledged	757,831,022	742,475,354	630,000,000

(4) Borrowing from FHLB

a. Amount as of the Reporting Date

	1 Total 2+3	2 General Account	3 Protected Cell Accounts	4 Funding Agreements Reserves Established
1. Current Year				
(a) Debt	$ 630,000,000	$ 630,000,000	$ -	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	630,000,000	630,000,000	-	-
2. Prior Year-end				
(a) Debt	630,000,000	630,000,000	-	XXX
(b) Funding Agreements	-	-	-	-
(c) Other	-	-	-	XXX
(d) Aggregate Total (a+b+c)	630,000,000	630,000,000	-	-

b. Maximum Amount during Reporting Period (Current Year)

	1 Total 2+3	2 General Account	3 Protected Cell Accounts
1. Debt	$ 630,000,000	$ 630,000,000	$ -
2. Funding Agreements	-	-	-
3. Other	-	-	-
4. Aggregate Total (Lines 1+2+3)	630,000,000	630,000,000	-

11B(4)b4 (Columns 1, 2, and 3) should be equal to or greater than 11B(4)a1(d) (Columns 1, 2, and 3, respectively)

c. FHLB - Prepayment Obligation

	Does the company have prepayment obligations under the following arrangements (YES/NO)?
1. Debt	NO
2. Funding Agreements	NO
3. Other	NO

12. RETIREMENT PLANS, DEFERRED COMPENSATION, POSTEMPLOYMENT BENEFITS AND COMPENSATED ABSENCES AND OTHER POSTRETIREMENT PLANS

A. Defined Benefit Plan

(4) Components of net periodic benefit cost

NOTES TO FINANCIAL STATEMENTS

	Pension Benefits		Postretirement Benefits		Special or Contractual Benefits Per SSAP No. 11	
	Q1 2018	Q1 2017	Q1 2018	Q1 2017	Q1 2018	Q1 2017
a. Service cost	$ 14,405,329	$ 12,926,817	$ 834,029	$ 801,400	$ 19,542,401	$ 15,042,052
b. Interest cost	10,980,707	10,966,112	564,402	575,204	119,753	147,964
c. Expected return on plan assets	(16,707,313)	(12,989,158)	-	-	-	-
d. Amortization of unrecognized transition obligation or transition asset	(904,199)	(904,199)	-	-	-	-
e. Amount of recognized (gains)/losses	(1,773,931)	6,106,588	39,221	39,221	-	-
f. Amount of prior service cost recognized	5,427,815	(1,773,931)	67,302	36,137	-	-
g. Amount of gain or loss recognized due to a settlement or curtailment	-	-	-	-	-	-
h. Net periodic cost	$ 11,428,408	$ 14,332,230	$ 1,504,954	$ 1,451,962	$ 19,662,154	$ 15,190,016

13. CAPITAL AND SURPLUS, DIVIDEND RESTRICTIONS AND QUASI-REORGANIZATIONS

(10) Change in Unassigned Funds

The portion of unassigned funds (surplus) represented or reduced by cumulative gross unrealized gains and losses is $2,239,285,479.

14. CONTINGENCIES

A. Contingent Commitments

The Company enters into contractual agreements that require capital contributions to limited partnerships. These contributions are recorded on the financial statements as other invested assets. Capital is typically contributed to the partnerships over multiple years. At any time, The Company will have commitments to the partnerships that have not yet been funded. As of March 31, 2018 and December 31, 2017, the Company was obligated to contribute $659,311,437 and $638,399,016 in additional capital to various limited partnerships, respectively. These contributions will be callable under the commitments to the partnerships over the life of the partnerships.

(1) All LIHTC commitments are recorded in aggregate write-in for liabilities, and there are no additional contingencies related to these commitments.

The Company's contingent commitment to its affiliate American Family Financial Services, Inc. was terminated as outlined under Note 10E.

D. Claims Related Extra Contractual Obligations and Bad Faith Losses Stemming from Lawsuits

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

	Direct
Claims related ECO and bad faith losses paid during the reporting period	$ 1,158,236

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

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

(f) Per Claim	X	(g) Per Claimant	

G. All Other Contingencies

The Company is the defendant in ongoing worker classification class action litigation related to a segment of the Company's past and current exclusive agent population. In the event of a decision in favor of the plaintiffs, the Company estimates losses ranging between $0 and $75,000,000 would be incurred. In the Company's judgment, a loss is not probable and, as such, no accrual has been recorded as of March 31, 2018.

Lawsuits arise against the Company in the normal course of business. Contingent liabilities arising from litigation, income taxes, and other matters are not considered material in relation to the financial position of the Company.

15. LEASES

No significant changes

16. INFORMATION ABOUT FINANCIAL INSTRUMENTS WITH OFF-BALANCE SHEET RISK AND FINANCIAL INSTRUMENTS WITH CONCENTRATIONS OF CREDIT RISK

(1) Interest Rate Swaps

As of March 31, 2018, the Company only owns interest rate swap agreements that were transacted and cleared through the central clearinghouse at the Chicago Mercantile Exchange (CME), where the CME serves as the counterparty for both parties to the swap contract. These 8 contracts are carried at a net liability position on the balance sheet, with total notional value of $1,255,000,000 and net carry value of ($10,128,831). The above carrying values are reported gross of offsetting collateral balances.

As of December 31, 2017, the Company owned 9 interest rate swap agreements that were transacted and cleared through the central clearinghouse at the Chicago Mercantile Exchange (CME), where the CME serves as the counterparty for both parties to the swap contract. These contracts are carried at a net liability position on the balance sheet, with total notional value of $1,255,000,000 and net carry value of ($2,373,537). The above carrying value is reported gross of offsetting collateral balances.

The table below summarizes the face amount of the Company's financial instruments with off-balance-sheet risk.

	Assets		Liabilities	
	2018	2017	2018	2017
a. Swaps	$	$ 0	$ 1,255,000,000	$ 1,255,000,000
b. Futures	$ 0	$ 0	$ 0	$ 0
c. Options	$ 0	$ 0	$ 0	$ 0
d. Total	$ 0	$ 0	$ 1,255,000,000	$ 1,255,000,000

(2) The credit risk, market risk and cash requirements of the Company's derivative instruments are discussed in Note 8, Part A of the 2016 annual statement. The accounting policies for the Company's derivative instruments are disclosed in Note 1, Part C and Note 8, Part C of the 2016 annual statement.

(3) The Company has no credit exposure at March 31, 2018 and December 31, 2017 and holds no collateral against this exposure. 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 derivative contracts with a positive statement value at the reporting date reduced by the effect, if any, of legally enforceable master netting agreements.

The Company records collateral receivable or payable, when applicable, on the collateral call (trade) date. Typically collateral trades lag the valuation date of the derivative contracts by one day. As a result the net credit exposure shown on Schedule DB generally will not take into account any collateral received or posted as a result of valuation changes from the last day of the reporting period. Collateral levels are monitored daily to ensure proper collateral is received in or transferred out per CSA guidelines.

Derivative valuations found on Schedule DB and elsewhere in this Statement are clean, meaning the values exclude interest receivable (payable). Interest receivable (payable) is accounted for as a separate asset (liability) on page 2 (page 3) of the Statement and does not factor into the reported derivative valuations. From an investment management perspective, dirty valuations that include accrued interest receivable (payable) are utilized to determine appropriate collateral calls for a given day. This may lead to a divergence between net credit exposures shown on Schedule DB with actual collateral required per CSA guidelines. When interest receivable or payable is considered, essentially creating a dirty valuation, collateral guidelines are in compliance with prescribed CSA levels in order to mitigate credit risk to an appropriate level.

(4) The Company's policy for requiring collateral is discussed in Note 8, Part A. In general, cash collateral pledged is in the custody of the party receiving the collateral while securities pledged remain in the custody of the party making the pledge. However, securities can be accessed by the company receiving the pledge at any time, subject to replacement. All swap contracts are subject to enforceable master netting agreements. These agreements permit either party to net payments due for transactions covered by the agreements, and the Company nets derivative asset and derivative liability positions with the same counterparty to arrive at a single derivative asset or liability balance per counterparty in accordance with a valid right to offset. Cash collateral payable (receivable) is netted with derivative assets (liabilities) and the net amount is recorded in the Statements of Financial Positions where applicable. Under the provisions of the agreements, collateral is either pledged or obtained when certain predetermined exposure limits are exceeded. At March 31, 2018, the Company has no outstanding interest rate swap agreements with over-the-counter (OTC) counterparties, and thus has no collateral exchanged with such counterparties. In relation to centrally cleared swaps as of March 31, 2018, the Company pledged initial margin of $26,000 in cash as well as securities with a book value of $5,555,009 and market value of $5,555,009 to the CME. In addition, the Company pledged $8,175,591 in cash as variation margin to the CME. In relation to centrally cleared swaps as of December 31, 2017, the Company pledged initial margin of $0 in cash as well as securities with a book value and market value of $6,449,709 to the CME. In addition, the CME pledged $138,373 in cash as variation margin to the Company.

17. SALE, TRANSFER AND SERVICING OF FINANCIAL ASSETS AND EXTINGUISHMENT OF LIABILITIES

B. Transfer and Servicing of Financial Assets

(2) Servicing Assets and Servicing Liabilities – Not applicable

(4) Securitizations, Asset-Backed Financing Arrangements and Similar Transfers Accounted for as Sales When the Transferor has Continuing Involvement – Not applicable

NOTES TO FINANCIAL STATEMENTS

C. Wash Sales

(1) In the course of managing the Company's investment portfolio, securities may be sold and reacquired within 30 days of the sale date. Such transactions are referred to as wash sales and are accounted for as sales.

(2) The details by NAIC designation 3 or below, or unrated of such wash sales occurring during the three months ended March 31, 2018 are:

Description	NAIC Designation	Number of Transactions	Book Value of Securities Sold	Cost of Securities Repurchased	Gain (Loss)
Bonds	3	1	$ 4,021,128	$ 3,974,225	$ (45,669)
Bonds	4	1	$ 245,000	$ 246,225	$ 7,963
Bonds	5	0	$ 0	$ 0	$ 0
Bonds	6	0	$ 0	$ 0	$ 0
Common Stocks		224	$ 14,651,845	$ 16,476,858	$ 2,374,651

18. GAIN OR LOSS TO THE REPORTING ENTITY FROM UNINSURED A&H PLANS AND THE UNINSURED PORTION OF PARTIALLY INSURED PLANS

Not applicable

19. DIRECT PREMIUM WRITTEN/PRODUCED BY MANAGING GENERAL AGENTS/THIRD PARTY ADMINISTRATORS

Not applicable

20. FAIR VALUE MEASUREMENTS

A. Valuation, Techniques, and Inputs

(1) The following summarizes the Company's financial assets carried at fair value as of March 31, 2108.

Description for each class of asset or liability	(Level 1)	(Level 2)	(Level 3)	Total
a. Assets at fair value				
Bonds				
Municipals	$ -	$ 2,028,841	$ -	$ 2,028,841
Corporates	-	315,524,685	-	315,524,685
Total Bonds	-	317,553,526	-	317,553,526
Common Stock				
Industrial and Misc	2,168,412,707	12,600,000	-	2,181,012,707
Total Common Stocks	2,168,412,707	12,600,000	-	2,181,012,707
Cash Equivalents	218,437,902	-	-	218,437,902
Total assets at fair value	$ 2,386,850,609	$ 330,153,526	$ -	$ 2,717,004,135
b. Liabilities at fair value				
Derivative liabilities				
Interest Rate Contracts	$ -	$ 10,128,831		$ 10,128,831
Total liabilities at fair value	$ -	$ 10,128,831	$ -	$ 10,128,831

There were no material transfers between Levels 1 and 2 during the first three months of 2018.

(2) The following provides a summary of changes in fair value during the first three months of 2018 of Level 3 financial assets carried at fair value at March 31, 2018:

Description	Ending Balance as of Prior Year End	Transfers into Level 3	Transfers out of Level 3	Total gains and (losses) included in Net Income	Total gains and (losses) included in Surplus	Purchases	Issuances	Sales	Settlements	Ending Balance for Current 3/31/2018
a. Assets:										
Bonds										
RMBS	102,998,624	-	-	(1,755,233)	(72,003)	793,786,036	-	(894,957,424)	-	-
Common Stocks	1,645	-	-	-	(1,645)	-	-	-	-	-
Total Assets	$ 103,000,269	$ -	$ -	$ (1,755,233)	$ (73,648)	$ 793,786,036	$ -	$ (894,957,424)	$ -	$ -

(3) There were no material transfers into or out of level 3 during the first three months of 2018.

(4) The Financial assets and financial liabilities recorded on the Balance Sheet at fair value are categorized based on the reliability of inputs to the valuation techniques as follows:

Level 1 Financial assets and financial liabilities whose values are based on unadjusted quoted prices for identical assets or liabilities in an active market that the Company can access.

Level 2 Financial assets and financial liabilities whose values are based on the following:
Quoted prices for similar assets or liabilities in active markets;
Quoted prices for identical or similar assets or liabilities in non-active markets; or
Valuation models, whose inputs are observable, directly or indirectly, for substantially the full term of the asset or liability.

Level 3 Financial assets and financial liabilities whose values are based on prices or valuation techniques that require inputs that are both unobservable and significant to the overall fair value measurement. These inputs may reflect the Company's estimates of the assumptions that market participants would use in valuing the financial assets and financial liabilities.

The availability of observable inputs varies by instrument. In situations where fair value is based on internally developed pricing models or inputs that are unobservable in the market, the determination of fair value requires more judgment. In many instances, inputs used to measure fair value fall into different levels of the fair value hierarchy. In those instances, for disclosure purposes, the level in the fair value hierarchy within which the fair value measurement is categorized is determined based on the lowest level input that is significant to the fair value measurement in its entirety.

The fair value guidance establishes a hierarchy for inputs used in determining fair value that maximize the use of observable inputs and minimizes the use of unobservable inputs by requiring that observable inputs be used when available.

Fair value is a market-based measure considered from the perspective of a market participant who owns an asset or owes a liability. Accordingly, when market observable data is not readily available, the Company's own assumptions are set to reflect those that market participants would be presumed to use in pricing the asset or liability at the measurement date. The Company uses prices and inputs that are current as of the measurement date, including during periods of market disruption. In periods of market disruption, the ability to observe prices and inputs may be reduced for many instruments. This condition could cause an instrument to be reclassified from Level 1 to Level 2 or from Level 2 to Level 3.

When available, the Company uses the market approach to estimate the fair value of its financial instruments, which is based on quoted prices in active markets that are readily and regularly available. Generally, these are the most liquid of the Company's holdings and valuation of these securities does not involve management judgment. Matrix pricing and other similar techniques are other examples of the market approach.

When quoted prices in active markets are not available, the Company uses the income approach, or a combination of the market and income approaches, to estimate the fair value of its financial instruments. The income approach involves using discounted cash flow and other standard valuation methodologies. The inputs in applying these market standard valuation methodologies include, but are not limited to interest rates, benchmark yields, bid/ask spreads, dealer quotes, liquidity, term to maturity, estimated future cash flows, credit risk and default projections, collateral performance, deal and tranche attributes, and general market data.

The following valuation techniques and inputs were used to estimate the fair value of each class of significant financial instruments:

Level 1 Measurements

Common Stocks: Comprised of actively traded, exchange listed U.S. and international equity securities. Valuation is based on unadjusted quoted prices for identical assets in active markets that the Company can access.

Cash Equivalents: Comprised of actively traded money market funds that have daily quoted net asset values for identical assets that the Company can access.

Level 2 Measurements

Bonds:
The majority of the Company's fixed income securities are carried at amortized cost. Those carried at fair value are valued using the market and income approaches by leading, nationally recognized providers of market data and analytics. When available, recent trades of identical or similar assets are used to price these securities. However because many fixed income securities do not actively trade on a daily basis, pricing models are often used to determine security prices. The pricing models discount future cash flows at estimated market interest rates. These rates are derived by calculating the appropriate spreads over comparable U.S. Treasury securities based on credit quality, industry, and structure of the asset. Observable inputs used by the models include benchmark yields, bid/ask spreads, dealer quotes, liquidity, term to maturity, credit risk and default projections, collateral performance, deal and tranche attributes, and general market data. Inputs may vary depending on type of security. Pricing for specific security types is as follows:

Municipals: Valued based on inputs including quoted prices for identical or similar assets in markets that are not active, benchmark yield curves, bid/ask spreads, and credit quality.

Corporates: Valued based on inputs including quoted prices for identical or similar assets in markets that are not active, benchmark yield curves, bid/ask spreads, and credit quality.

Common Stocks: Comprised of the non-actively traded investment in Federal Home Loan Bank (FHLB) stock. While not actively traded, the valuation for this investment is perpetually quoted at $100 by the FHLB.

Cash Equivalents: Comprised of actively traded money market funds that have daily quoted net asset values for identical assets that the Company can access.

Derivative Instruments: Over-the-counter (OTC) derivatives, including interest rate swaps, are valued using models that rely on inputs such as interest rate yield curves that are observable for substantially the full term of the contract. These models discount cash flows at each coupon date and the valuation of interest rate swaps is the difference between the values of the discounted cash flows of the fixed and floating legs of the swap. Fair value is the estimated amount that the Company would receive (pay) to terminate the derivative contracts at the reporting date. Derivative assets (liabilities) are reported gross of collateral payable (receivable) for purposes of fair value disclosures in Note 20.

(5) Derivative Fair Values – All information related to derivatives measured and reported at fair value is presented above.

B. Other Fair Value Disclosures – Not applicable

C. Valuation, Methods, and Assumptions

(1) The following summarizes the fair value of the Company's financial assets and liabilities as of March 31, 2018:

Type of Financial Instrument	Aggregate Fair Value	Admitted Assets	(Level 1)	(Level 2)	(Level 3)	Not Practicable (Carrying Value)
Bonds	$ 8,498,662,602	$ 8,536,479,844	$ 677,210,645	$ 7,666,007,030	$ 155,444,927	$ -
Common Stock	2,181,012,707	2,181,012,707	2,168,412,707	12,600,000	-	-
Cash Equivalents	228,230,857	228,231,304	228,230,857	-	-	-
Short-term Investments	181,213,544	181,358,174	99,181,199	82,032,345	-	-
Mortgage loans	65,451,682	66,043,576	-	65,451,682	-	-
Other Invested Assets	1,126,839,533	1,123,948,973	-	-	1,126,839,533	-
Derivative Liabilities	(10,128,831)	(10,128,831)	-	(10,128,831)	-	-

(2) The following valuation methods and assumptions were used to measure the fair values of each type of financial asset and financial liability:

Bonds: The fair value of Level 1 bonds, consisting of U.S. Treasury Notes, is determined using unadjusted quoted prices in an active market. Valuation methods and assumptions for the majority of Level 2 bonds are discussed in Note 20A(4). A small segment of Level 2 and all Level 3 bonds are valued internally using matrix pricing, broker quotes, discounted cash flow models, and benchmark and spread analysis, or externally using a pricing vendor that specializes in pricing esoteric securities.

Common Stocks: Valuation methods and assumptions are discussed in Note 20A(4).

Cash Equivalents: Comprised of primarily actively traded Level 1 money market funds that have daily quoted net asset values for identical assets that the Company can access.

Short-term Investments: The fair value of Level 1 U.S. Treasury Notes is determined using unadjusted quoted prices in an active market. Valuation methods and assumptions for Level 2 short-term bonds are the same as the methods and assumptions used to value long-term bonds as discussed in Note 20A(4).

Mortgage Loans: The fair value of mortgage loans on real estate is estimated by discounting future cash flows using the current rate at which similar loans with comparable maturities would be made to borrowers with similar credit ratings.

Derivatives: Valuation methods and assumptions are discussed in Note 20A(4).

Other Invested assets: Comprised of limited partnership interests in investment funds. Valued using capital account valuations as reported by the various limited partnerships, which approximate fair value.

D. Not Practical to Estimate Fair Value – Not applicable

21. OTHER ITEMS

F. Subprime-Mortgage-Related Risk Exposure

(1) Subprime Mortgage Exposures

The Company defines our exposure to subprime mortgage related risk as any mortgage-backed security that contains underlying mortgages designated as subprime. We reviewed all our residential mortgage-backed pools and collateralized mortgage obligations for any such risk. Since our direct exposure through investments in subprime mortgage related risk is zero and our direct exposure through "other" investments is immaterial, we have not had the need to mitigate that risk exposure.

(3) Direct Exposure through Other Investments

	Actual Cost	Book/Adjusted Carrying Value (excluding interest)	Fair Value	Other Than Temporary Impairment Losses Recognized
a. Residential mortgage-backed securities	97,694	97,227	95,603	0
b. Commercial mortgage-backed securities	0	0	0	0
c. Collateralized debt obligations	0	0	0	0
d. Structured securities	0	0	0	0
e. Equity investment SCAs	0	0	0	0
f. Other assets	0	0	0	0
g. Total	97,694	97,227	95,603	0

22. EVENTS SUBSEQUENT

Subsequent events have been considered through May 10, 2018, the date of issuance of these statutory financial statements.

Type I – Recognized Subsequent Events

The Company does not have any Type I events that merit recognition or disclosure in these statements.

NOTES TO FINANCIAL STATEMENTS

Type II – Nonrecognized Subsequent Events

The Company does not have any Type II events that merit recognition or disclosure in these statements.

23. REINSURANCE

No significant changes

24. RETROSPECTIVELY RATED CONTRACTS & CONTRACTS SUBJECT TO REDETERMINATION

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

(1) Did the reporting entity write accident and health insurance premium that is subject to the Affordable Care Act risk-sharing provisions (YES/NO)? YES

The Company had zero balances for the risk corridors program due to a lack of sufficient data to estimate the recoverable amounts.

(2) Impact of Risk-Sharing Provisions of the Affordable Care Act on Admitted Assets, Liabilities and Revenue for the Current Year

	AMOUNT
a. Permanent ACA Risk Adjustment Program	
Assets	
1. Premium adjustments receivable due to ACA Risk Adjustment	$ -
Liabilities	
2. Risk adjustment user fees payable for ACA Risk Adjustment	$ -
3. Premium adjustments payable due to ACA Risk Adjustment	$ -
Operations (Revenue & Expense)	
4. Reported as revenue in premium for accident and health contracts (written/collected) due to ACA Risk Adjustment	$ -
5. Reported in expenses as ACA risk adjustment user fees (incurred/paid)	$ -
b. Transitional ACA Reinsurance Program	
Assets	
1. Amounts recoverable for claims paid due to ACA Reinsurance	$ -
2. Amounts recoverable for claims unpaid due to ACA Reinsurance (Contra Liability)	$ -
3. Amounts receivable relating to uninsured plans for contributions for ACA Reinsurance	$ -
Liabilities	
4. Liabilities for contributions payable due to ACA Reinsurance - not reported as ceded premium	$ -
5. Ceded reinsurance premiums payable due to ACA Reinsurance	$ -
6. Liabilities for amounts held under uninsured plans contributions for ACA Reinsurance	$ -
Operations (Revenue & Expense)	
7. Ceded reinsurance premiums due to ACA Reinsurance	$ -
8. Reinsurance recoveries (income statement) due to ACA Reinsurance payments or expected payments	$ -
9. ACA Reinsurance contributions - not reported as ceded premium	$ -
c. Temporary ACA Risk Corridors Program	
Assets	
1. Accrued retrospective premium due to ACA Risk Corridors	$ -
Liabilities	
2. Reserve for rate credits or policy experience rating refunds due to ACA Risk Corridors	$ -
Operations (Revenue & Expense)	
3. Effect of ACA Risk Corridors on net premium income (paid/received)	$ -
4. Effect of ACA Risk Corridors on change in reserves for rate credits	$ -

(3) Roll-forward of prior year ACA risk-sharing provisions for the following asset (gross of any nonadmission) and liability balances, along with the reasons for adjustments to the prior year balance.

NOTES TO FINANCIAL STATEMENTS

	Accrued During the Prior Year on Business Written Before December 31 of the Prior Year		Received or Paid as of the Current Year on Business Written Before December 31 of the Prior Year		Differences		Adjustments			Unsettled Balances as of the Reporting Date	
					Prior Year Accrued Less Payments (Col 1-3)	Prior Year Accrued Loss Payments (Col 2-4)	To Prior Year Balances	To Prior Year Balances		Cumulative Balance from Prior Years (Col 1-3+7)	Cumulative Balance from Prior Years (Col 2-4+8)
	1	2	3	4	5	6	7	8		9	10
	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Receivable	(Payable)	Ref	Receivable	(Payable)
a. Permanent ACA Risk Adjustment Program											
1. Premium adjustments receivable	-	-	-	-	-	-	-	-	A	-	-
2. Premium adjustments (payable)	-	-	-	-	-	-	-	-	B	-	-
3. Subtotal ACA Permanent Risk Adjustment Program	-	-	-	-	-	-	-	-		-	-
b. Transitional ACA Reinsurance Program											
1. Amounts recoverable for claims paid	-	-	-	-	-	-	-	-	C	-	-
2. Amounts recoverable for claims unpaid (contra liability)	-	-	-	-	-	-	-	-	D	-	-
3. Amounts receivable relating to uninsured plans	-	-	-	-	-	-	-	-	E	-	-
4. Liabilities for contributions payable due to ACA reinsurance - not reported as ceded premium	-	-	-	-	-	-	-	-	F	-	-
5. Ceded reinsurance premiums payable	-	-	-	-	-	-	-	-	G	-	-
6. Liability for amounts held under uninsured plans	-	-	-	-	-	-	-	-	H	-	-
7. Subtotal ACA Transitional Reinsurance Program	-	-	-	-	-	-	-	-		-	-
c. Temporary ACA Risk Corridors Program											
1. Accrued retrospective premium	-	-	-	-	-	-	-	-	I	-	-
2. Reserve for rate credits or policy experience rating refunds	-	-	-	-	-	-	-	-	J	-	-
3. Subtotal ACA Risk Corridors Program	-	-	-	-	-	-	-	-		-	-
d. Total for ACA Risk Sharing Provisions	-	-	-	-	-	-	-	-		-	-

Explanation of Adjustments

A
B
C
D
E
F
G
H
I
J

25. CHANGE IN INCURRED LOSSES AND LOSS ADJUSTMENT EXPENSES

The estimated cost of loss and loss adjustment expenses attributable to insured events of prior year's decreased by $27,702,418 during the first three months of 2018 as a result of re-estimation of unpaid losses and loss adjustment expenses. This is 0.6% of unpaid losses and loss adjustment expenses of $4,318,250,430 as of December 31, 2017. Increases or decreases of this nature occur as the result of claim settlements during the current year, and as additional information is received regarding individual claims, causing changes from the original estimates of individual claims. Recent loss development trends are also taken into account in evaluating the overall adequacy of unpaid losses and loss adjustment expenses.

26. INTERCOMPANY POOLING ARRANGEMENTS

Not applicable

27. STRUCTURED SETTLEMENTS

No significant changes

28. HEALTH CARE RECEIVABLES

Not applicable

29. PARTICIPATING POLICIES

Not applicable

30. PREMIUM DEFICIENCY RESERVES

No significant changes

31. HIGH DEDUCTIBLES

Not applicable

32. DISCOUNTING OF LIABILITIES FOR UNPAID LOSSES AND UNPAID LOSS ADJUSTMENT EXPENSES

No significant changes

33. ASBESTOS/ENVIRONMENTAL RESERVES

No significant changes

34. SUBSCRIBERS SAVINGS ACCOUNT

Not applicable

35. MULTIPLE PERIL CROP INSURANCE

Not applicable

NOTES TO FINANCIAL STATEMENTS

36. FINANCIAL GUARANTY INSURANCE

B. Schedule of insured financial obligations at the end of the period – Not applicable

GENERAL INTERROGATORIES

PART 1 - COMMON INTERROGATORIES

GENERAL

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

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

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

2.2 If yes, date of change: .....

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

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

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

3.4 Is the reporting entity publicly traded or a member of a publicly traded group? ..... Yes [ ] No [X]

3.5 If the response to 3.4 is yes, provide the CIK (Central Index Key) code issued by the SEC for the entity/group. .....

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

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

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

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

6.1 State as of what date the latest financial examination of the reporting entity was made or is being made. 12/31/2016

6.2 State the as of date that the latest financial examination report became available from either the state of domicile or the reporting entity. This date should be the date of the examined balance sheet and not the date the report was completed or released. 12/31/2011

6.3 State as of what date the latest financial examination report became available to other states or the public from either the state of domicile or the reporting entity. This is the release date or completion date of the examination report and not the date of the examination (balance sheet date). 01/30/2013

6.4 By what department or departments?
Wisconsin Department of Insurance

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

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

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

7.2 If yes, give full information:

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

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

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

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

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

GENERAL INTERROGATORIES

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

9.2 Has the code of ethics for senior managers been amended? Yes [ ] No [X]
9.21 If the response to 9.2 is Yes, provide information related to amendment(s).

9.3 Have any provisions of the code of ethics been waived for any of the specified officers? Yes [ ] No [X]
9.31 If the response to 9.3 is Yes, provide the nature of any waiver(s).

FINANCIAL

10.1 Does the reporting entity report any amounts due from parent, subsidiaries or affiliates on Page 2 of this statement? Yes [X] No [ ]
10.2 If yes, indicate any amounts receivable from parent included in the Page 2 amount: $

INVESTMENT

11.1 Were any of the stocks, bonds, or other assets of the reporting entity loaned, placed under option agreement, or otherwise made available for use by another person? (Exclude securities under securities lending agreements.) Yes [ ] No [X]
11.2 If yes, give full and complete information relating thereto:

12. Amount of real estate and mortgages held in other invested assets in Schedule BA: $
13. Amount of real estate and mortgages held in short-term investments: $
14.1 Does the reporting entity have any investments in parent, subsidiaries and affiliates? Yes [X] No [ ]
14.2 If yes, please complete the following:

	1 Prior Year-End Book/Adjusted Carrying Value	2 Current Quarter Book/Adjusted Carrying Value
14.21 Bonds	$	$
14.22 Preferred Stock	$	$
14.23 Common Stock	$ 2,312,407,251	$ 2,325,165,853
14.24 Short-Term Investments	$	$
14.25 Mortgage Loans on Real Estate	$	$
14.26 All Other	$	$
14.27 Total Investment in Parent, Subsidiaries and Affiliates (Subtotal Lines 14.21 to 14.26)	$ 2,312,407,251	$ 2,325,165,853
14.28 Total Investment in Parent included in Lines 14.21 to 14.26 above	$	$

15.1 Has the reporting entity entered into any hedging transactions reported on Schedule DB? Yes [X] No [ ]
15.2 If yes, has a comprehensive description of the hedging program been made available to the domiciliary state? Yes [X] No [ ]
If no, attach a description with this statement.

GENERAL INTERROGATORIES

16. For the reporting entity's security lending program, state the amount of the following as of the current statement date:
    16.1 Total fair value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2. $
    16.2 Total book adjusted/carrying value of reinvested collateral assets reported on Schedule DL, Parts 1 and 2 $
    16.3 Total payable for securities lending reported on the liability page. $

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

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

1 Name of Custodian(s)	2 Custodian Address
Northern Trust	50 South La Salle Street, Chicago, IL 60603

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

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

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

17.4 If yes, give full information relating thereto:

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

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

1 Name of Firm or Individual	2 Affiliation
BlackRock Investments, LLC	U
Shenkman Capital Management, Inc.	U
Northern Trust Securities, Inc.	U
Capital Guardian Trust Company	U
Boston Partners Global Investors, Inc.	U
Pacific Investment Management Company LLC	U
Deutsche Bank Securities Inc.	U
Western Asset Management Company	U
David Sebald	I
David Voge	I
David Komberec	I
Neil Zamansky	I
Charles Breunig	I

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

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

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

1 Central Registration Depository Number	2 Name of Firm or Individual	3 Legal Entity Identifier (LEI)	4 Registered With	5 Investment Management Agreement (IMA) Filed
CRD# 38642	BlackRock Investments, LLC	5493006MRTEZZ4S4CQ20	Registered with the SEC	NO
CRD# 112192	Shenkman Capital Management, Inc.	549300915M5PZJRLF317	Registered with the SEC	NO
CRD# 7927	Northern Trust Securities, Inc.	3CHS099JSPHD9HGNYJ46	Registered with the SEC	NO
CRD# 108236	Capital Guardian Trust Company	3G3N6ILPZEX7LYVFIB79	Registered with the SEC	NO
CRD# 124982	Boston Partners Global Investors, Inc.	1J20BQ2FEQG10NZV3K54	Registered with the SEC	NO
CRD# 104559	Pacific Investment Management Company LLC	549300KGPYQZXGMYYN38	Registered with the SEC	NO
CRD# 2525	Deutsche Bank Securities Inc.	9J6MB0007BECTDTUZW19	Registered with the SEC	NO
CRD# 110441	Western Asset Management Company	549300C5A561UXUICN46	Registered with the SEC	NO

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

18.2 If no, list exceptions:

19. By self-designating 5*GI securities, the reporting entity is certifying the following elements for each self-designated 5*GI security:
    a. Documentation necessary to permit a full credit analysis of the security does not exist.
    b. Issuer or obligor is current on all contracted interest and principal payments.
    c. The insurer has an actual expectation of ultimate payment of all contracted interest and principal.

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

GENERAL INTERROGATORIES

PART 2 - PROPERTY & CASUALTY INTERROGATORIES

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

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

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

3.2 If yes, give full and complete information thereto.

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

4.2 If yes, complete the following schedule:

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

5. Operating Percentages:

5.1 A&H loss percent ..... 239.880 %

5.2 A&H cost containment percent ..... 0.000 %

5.3 A&H expense percent excluding cost containment expenses ..... 9.160 %

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

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

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

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

7. Is the reporting entity licensed or chartered, registered, qualified, eligible or writing business in at least two states? ..... Yes [X] No [ ]

7.1 If no, does the reporting entity assume reinsurance business that covers risks residing in at least one state other than the state of domicile of the reporting entity? ..... Yes [ ] No [ ]

SCHEDULE F - CEDED REINSURANCE

Showing All New Reinsurers - Current Year to Date

1 NAIC Company Code	2 ID Number	3 Name of Reinsurer	4 Domiciliary Jurisdiction	5 Type of Reinsurer	6 Certified Reinsurer Rating (1 through 6)	7 Effective Date of Certified Reinsurer Rating
00000	AA-3194139	AXIS Specialty Limited	BMU	Authorized		
00000	AA-3190936	D.E. Shaw Re (Bermuda) Ltd.	BMU	Unauthorized		
00000	AA-1120175	Fidelis Underwriting Limited	GBR	Unauthorized		
00000	AA-5420050	Korean Reinsurance Company	KOR	Unauthorized		
00000	AA-1127225	Lloyd's Syndicate 1225 (AES)	GBR	Authorized		
00000	AA-1120106	Lloyd's Syndicate 1969 (APL)	GBR	Authorized		
00000	AA-1120152	Nautical Management Ltd o/b/o Lloyd's Syndicate 2357	GBR	Authorized		
00000	AA-5280021	Pioneer Underwriting Limited/Cathay Century	TWN	Unauthorized		
00000	AA-3191314	Prospero Re Ltd	BMU	Unauthorized		
00000	AA-5420022	Samsung Fire & Marine Insurance Co., Ltd.	KOR	Unauthorized		

SCHEDULE T - EXHIBIT OF PREMIUMS WRITTEN

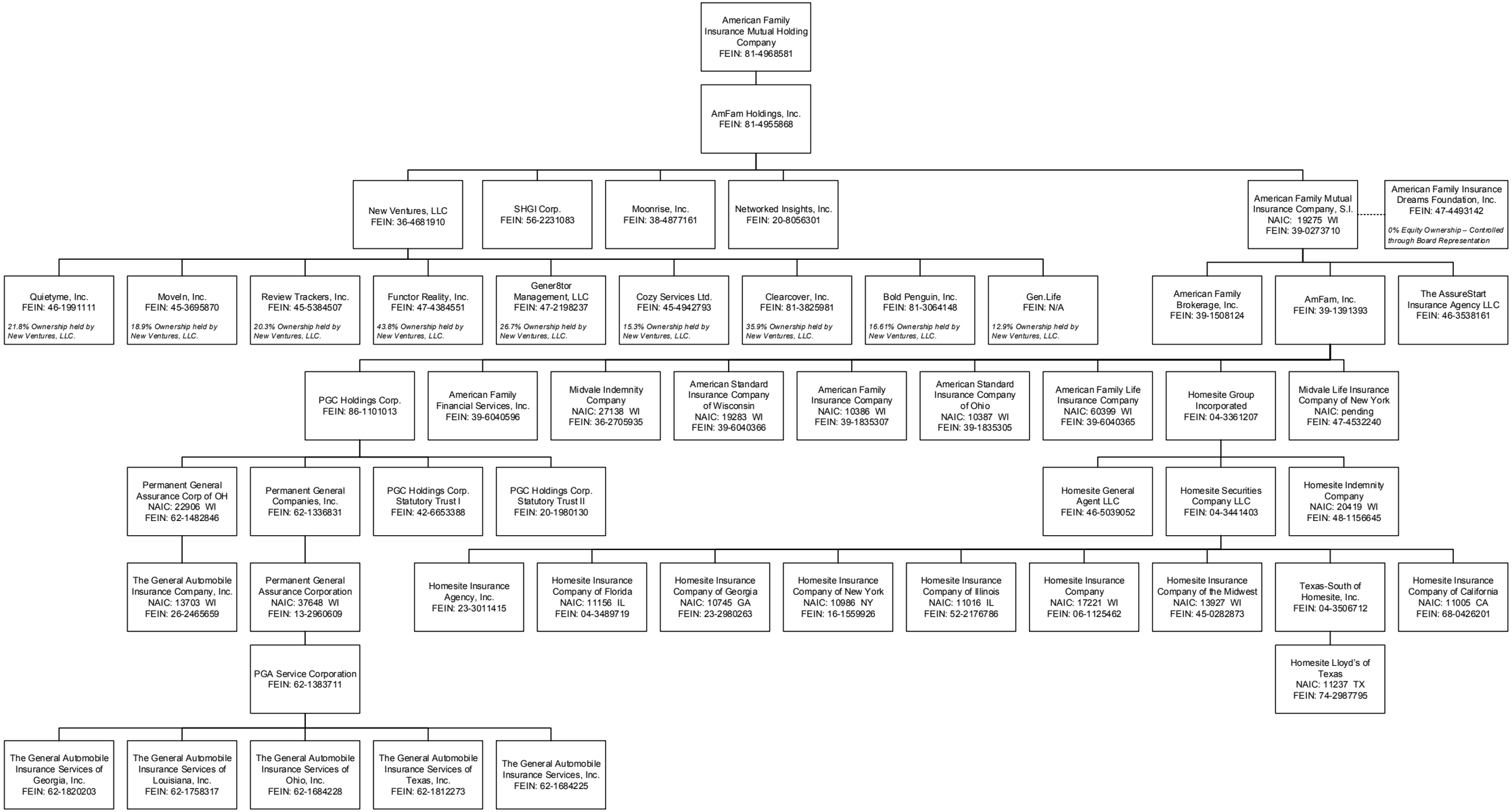
Current Year to Date - Allocated by States and Territories

States, etc.	1 Active Status (a)	Direct Premiums Written 2 Current Year To Date	Direct Premiums Written 3 Prior Year To Date	Direct Losses Paid (Deducting Salvage) 4 Current Year To Date	Direct Losses Paid (Deducting Salvage) 5 Prior Year To Date	Direct Losses Unpaid 6 Current Year To Date	Direct Losses Unpaid 7 Prior Year To Date
1. Alabama AL	N						
2. Alaska AK	N						
3. Arizona AZ	L	63,596,152	70,756,223	37,283,442	42,298,269	128,657,356	135,458,266
4. Arkansas AR	N						
5. California CA	N						
6. Colorado CO	L	95,813,990	104,166,378	69,131,661	77,708,351	318,140,000	315,507,165
7. Connecticut CT	N						
8. Delaware DE	N						
9. District of Columbia DC	N						
10. Florida FL	Q						
11. Georgia GA	L	356,220	227,572	40,374	18,523	454,040	300,931
12. Hawaii HI	N						
13. Idaho ID	L	6,101,948	7,040,610	3,537,544	5,332,031	11,894,006	13,384,308
14. Illinois IL	L	101,025,480	105,929,423	64,867,694	59,599,974	242,282,583	239,485,529
15. Indiana IN	L	44,525,588	49,283,252	26,882,682	26,785,570	79,604,662	86,400,752
16. Iowa IA	L	36,279,129	38,330,280	19,411,235	18,556,578	65,582,559	62,386,417
17. Kansas KS	L	83,555,427	86,805,395	40,701,631	42,757,340	113,588,288	115,588,818
18. Kentucky KY	N						
19. Louisiana LA	N						
20. Maine ME	N						
21. Maryland MD	N						
22. Massachusetts MA	N						
23. Michigan MI	N						
24. Minnesota MN	L	150,679,522	153,778,694	90,364,567	73,015,383	293,077,112	242,842,132
25. Mississippi MS	N						
26. Missouri MO	L	178,855,210	188,525,242	109,495,382	123,293,532	377,181,694	439,368,417
27. Montana MT	L						
28. Nebraska NE	L	28,945,281	30,486,927	15,409,325	14,345,739	60,536,587	59,655,249
29. Nevada NV	L	17,750,116	19,498,550	11,074,168	15,611,607	57,284,842	59,429,502
30. New Hampshire NH	N						
31. New Jersey NJ	N						
32. New Mexico NM	L						
33. New York NY	N						
34. North Carolina NC	L						
35. North Dakota ND	L	14,376,097	15,470,258	5,792,000	7,218,757	20,384,862	23,161,808
36. Ohio OH	L	19,080,058	13,703,605	9,846,078	5,423,175	18,391,310	15,465,178
37. Oklahoma OK	N						
38. Oregon OR	L	23,244,234	26,051,518	14,453,309	19,516,786	47,449,553	55,561,473
39. Pennsylvania PA	N						
40. Rhode Island RI	N						
41. South Carolina SC	L	4,814	360,138	72,944	216,901	467,631	412,505
42. South Dakota SD	L	18,998,795	19,485,621	7,584,644	7,213,670	33,502,733	33,415,790
43. Tennessee TN	L						
44. Texas TX	L	(200)	7,870	1,495		16,003	219
45. Utah UT	L	13,213,037	14,324,739	9,251,511	10,288,113	30,320,157	34,406,432
46. Vermont VT	N						
47. Virginia VA	L						
48. Washington WA	L	36,028,530	41,551,625	28,716,185	34,597,312	121,258,866	138,975,540
49. West Virginia WV	N						
50. Wisconsin WI	L	191,493,452	197,486,814	107,083,737	106,021,803	437,899,368	457,611,069
51. Wyoming WY	L						
52. American Samoa AS	N						
53. Guam GU	N						
54. Puerto Rico PR	N						
55. U.S. Virgin Islands VI	N						
56. Northern Mariana Islands MP	N						
57. Canada CAN	N						
58. Aggregate Other Alien OT	XXX						
59. Totals	XXX	1,123,922,880	1,183,270,734	671,001,608	689,819,414	2,457,974,212	2,528,817,500
DETAILS OF WRITE-INS							
58001.	XXX						
58002.	XXX						
58003.	XXX						
58998. Summary of remaining write-ins for Line 58 from overflow page	XXX						
58999. Totals (Lines 58001 through 58003 plus 58998)(Line 58 above)	XXX						

(a) Active Status Counts:

L - Licensed or Chartered - Licensed Insurance carrier or domiciled RRG 27
R - Registered - Non-domiciled RRGs
E - Eligible - Reporting entities eligible or approved to write surplus lines in the state (other than their state of domicile - see DSLI)
Q - Qualified - Qualified or accredited reinsurer 1
D - 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 29

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



SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	81-4968581				American Family Insurance Mutual Holding Company	WI	UIP					N	
		00000	81-4955868				AmFam Holdings, Inc.	WI	UDP	American Family Insurance Mutual Holding Company	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	19275	39-0273710				American Family Mutual Insurance Company, S.I.	WI	RE	AmFam Holdings, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	39-1508124				American Family Brokerage, Inc.	WI	DS	American Family Mutual Insurance Company, S.I.	Ownership	100.000	American Family Insurance Mutual Holding Company	Y	
		00000	39-1391393				AmFam, Inc.	WI	DS	American Family Mutual Insurance Company, S.I.	Ownership	100.000	American Family Insurance Mutual Holding Company	Y	
		00000	46-3538161				The AssureStart Insurance Agency, LLC	WI	DS	American Family Mutual Insurance Company, S.I.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	47-4493142				American Family Insurance Dreams Foundation, Inc.	WI	OTH	American Family Mutual Insurance Company, S.I.	Board of Directors	0.000	American Family Insurance Dreams Foundation, Inc	N	2
		00000	86-1101013				PGC Holdings Corporation	DE	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	39-6040596				American Family Financial Services, Inc.	WI	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	27138	36-2705935				Midvale Indemnity Company	WI	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	19283	39-6040366				American Standard Insurance Company of Wisconsin	WI	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	10386	39-1835307				American Family Insurance Company	WI	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	10387	39-1835305				American Standard Insurance Company of Ohio	WI	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	60399	39-6040365				American Family Life Insurance Company	WI	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	04-3361207				Homesite Group Incorporated	DE	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	47-4532240				Midvale Life Insurance Company of New York	NY	DS	AmFam, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	22906	62-1482846				Permanent General Assurance Corporation of Ohio	WI	DS	PGC Holdings Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	62-1336831				Permanent General Companies, Inc.	TN	DS	PGC Holdings Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	42-6653388				PGC Holdings Corp. Statutory Trust 1	DE	DS	PGC Holdings Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	20-1980130				PGC Holdings Corp. Statutory Trust 2	DE	DS	PGC Holdings Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	13703	26-2465659				The General Automobile Insurance Company, Inc.	WI	DS	Permanent General Assurance Corporation of Ohio	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	37648	13-2960609				Permanent General Assurance Corporation	WI	DS	Permanent General Companies, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	62-1383711				PGA Service Corporation	TN	DS	Permanent General Assurance Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	62-1820203				The General Auto Insurance Services of Georgia, Inc.	GA	DS	PGA Service Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	62-1758317				The General Auto Insurance Services of Louisiana, Inc.	LA	DS	PGA Service Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	62-1684228				The General Auto Insurance Services of Ohio, Inc.	OH	DS	PGA Service Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	62-1812273				The General Auto Insurance Services of Texas, Inc.	TX	DS	PGA Service Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	

SCHEDULE Y

PART 1A - DETAIL OF INSURANCE HOLDING COMPANY SYSTEM

1 Group Code	2 Group Name	3 NAIC Company Code	4 ID Number	5 Federal RSSD	6 CIK	7 Name of Securities Exchange if Publicly Traded (U.S. or International)	8 Names of Parent, Subsidiaries Or Affiliates	9 Domiciliary Location	10 Relationship to Reporting Entity	11 Directly Controlled by (Name of Entity/Person)	12 Type of Control (Ownership, Board, Management, Attorney-in-Fact, Influence, Other)	13 If Control is Ownership Provide Percentage	14 Ultimate Controlling Entity(ies)/Person(s)	15 Is an SCA Filing Required? (Y/N)	16 *
		00000	62-1684225				The General Auto Insurance Services, Inc.	CA	DS	PGA Service Corporation	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	46-5039052				Homesite General Agent, LLC	DE	DS	Homesite Group Incorporated	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	04-3441403				Homesite Securities Company LLC	DE	DS	Homesite Group Incorporated	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	20419	48-1156645				Homesite Indemnity Company	WI	DS	Homesite Group Incorporated	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	23-3011415				Homesite Insurance Agency, Inc.	MA	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	11156	04-3489719				Homesite Insurance Company of Florida	IL	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	10745	23-2980263				Homesite Insurance Company of Georgia	GA	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	10986	16-1559926				Homesite Insurance Company of New York	NY	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	11016	52-2176786				Homesite Insurance Company of Illinois	IL	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	17221	06-1125462				Homesite Insurance Company	WI	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	13927	45-0282873				Homesite Insurance Company of the Midwest	WI	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	04-3506712				Texas-South of Homesite, Inc.	TX	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	11005	68-0426201				Homesite Insurance Company of California	CA	DS	Homesite Securities Company LLC	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
0473	American Family Insurance Group	11237	74-2987795				Homesite Lloyds's of Texas	TX	DS	Texas-South of Homesite, Inc.	Attorney-In-Fact	0.000	American Family Insurance Mutual Holding Company	N	
		00000	56-2231083				SHGI Corp.	NC	NIA	AmFam Holdings, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	38-4877161				Moonrise, Inc.	WI	NIA	AmFam Holdings, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	20-8056301				Networked Insights, Inc.	WI	NIA	AmFam Holdings, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	36-4681910				New Ventures, LLC	WI	NIA	AmFam Holdings, Inc.	Ownership	100.000	American Family Insurance Mutual Holding Company	N	
		00000	46-1991111				Quietyme, Inc.	WI	OTH	New Ventures, LLC	Ownership	21.800	Quietyme, Inc.	N	1
		00000	45-3695870				Moveln, Inc.	WI	OTH	New Ventures, LLC	Ownership	18.900	Moveln, Inc.	N	1
		00000	45-5384507				Review Trackers, Inc.	DE	OTH	New Ventures, LLC	Ownership	20.300	Review Trackers, Inc.	N	1
		00000	47-4384551				Functor Reality, Inc.	DE	OTH	New Ventures, LLC	Ownership	43.800	Functor Reality, Inc.	N	1
		00000	47-2198237				Gener8tor Management, LLC	WI	OTH	New Ventures, LLC	Ownership	26.700	Gener8tor Management, LLC	N	1
		00000	45-4942793				Cozy Services Ltd.	DE	OTH	New Ventures, LLC	Ownership	15.300	Cozy Services Ltd.	N	1
		00000	81-3825981				Clearcover, Inc.	DE	OTH	New Ventures, LLC	Ownership	35.900	Clearcover, Inc.	N	1
		00000	81-3064148				Bold Penguin, Inc.	DE	OTH	New Ventures, LLC	Ownership	16.610	Bold Penguin, Inc.	N	1
		00000					Gen.Life		OTH	New Ventures, LLC	Ownership	12.900	Gen.Life	N	1

Asterisk	Explanation
1	Investments held by New Ventures, LLC where a controlling interest is presumed to exist due to a greater than 10% ownership interest
2	501(c)(3) organization with greater than 50% board of director control

PART 1 - LOSS EXPERIENCE

	Line of Business	Current Year to Date 1 Direct Premiums Earned	2 Direct Losses Incurred	3 Direct Loss Percentage	4 Prior Year to Date Direct Loss Percentage
1.	Fire	539,990	566,904	105.0	65.3
2.	Allied Lines	3,684,692	209,554	5.7	17.2
3.	Farmowners multiple peril	29,333,120	9,872,955	33.7	79.5
4.	Homeowners multiple peril	408,534,712	122,726,818	30.0	45.1
5.	Commercial multiple peril	102,687,393	44,409,403	43.2	49.9
6.	Mortgage guaranty				
8.	Ocean marine				
9.	Inland marine	865,261	353,968	40.9	50.6
10.	Financial guaranty				
11.1	Medical professional liability - occurrence				
11.2	Medical professional liability - claims-made				
12.	Earthquake	4,796,144			(0.1)
13.	Group accident and health	21,112			
14.	Credit accident and health				
15.	Other accident and health	5,372,434	7,857,622	146.3	99.5
16.	Workers' compensation	12,906,354	6,166,610	47.8	49.0
17.1	Other liability - occurrence	32,671,426	29,299,571	89.7	48.5
17.2	Other liability - claims-made	550,838	301,629	54.8	(10.4)
17.3	Excess workers' compensation				
18.1	Products liability - occurrence	38,577			
18.2	Products liability - claims-made				
19.1,19.2	Private passenger auto liability	333,890,000	184,166,658	55.2	65.8
19.3,19.4	Commercial auto liability	10,583,369	5,499,099	52.0	63.4
21.	Auto physical damage	271,366,003	122,236,620	45.0	55.5
22.	Aircraft (all perils)				
23.	Fidelity	346,452	307,385	88.7	26.3
24.	Surety				
26.	Burglary and theft	83,015	(7,094)	(8.5)	(0.1)
27.	Boiler and machinery				
28.	Credit				
29.	International				
30.	Warranty				
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business				
35.	Totals	1,218,270,892	533,967,702	43.8	54.6
	DETAILS OF WRITE-INS				
3401.					
3402.					
3403.					
3498.	Summary of remaining write-ins for Line 34 from overflow page				
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)				

PART 2 - DIRECT PREMIUMS WRITTEN

	Line of Business	1 Current Quarter	2 Current Year to Date	3 Prior Year Year to Date
1.	Fire	479,628	479,628	506,645
2.	Allied Lines	3,124,376	3,124,376	3,046,680
3.	Farmowners multiple peril	29,636,697	29,636,697	30,664,690
4.	Homeowners multiple peril	312,229,941	312,229,941	325,811,484
5.	Commercial multiple peril	116,925,971	116,925,971	115,269,273
6.	Mortgage guaranty			
8.	Ocean marine			
9.	Inland marine	983,937	983,937	1,025,396
10.	Financial guaranty			
11.1	Medical professional liability - occurrence			
11.2	Medical professional liability - claims-made			
12.	Earthquake	4,134,792	4,134,792	4,129,916
13.	Group accident and health	21,112	21,112	
14.	Credit accident and health			
15.	Other accident and health	7,286,047	7,286,047	7,884,028
16.	Workers' compensation	12,940,453	12,940,453	17,585,107
17.1	Other liability - occurrence	31,082,589	31,082,589	30,876,862
17.2	Other liability - claims-made	550,838	550,838	570,121
17.3	Excess workers' compensation			
18.1	Products liability - occurrence	49,927	49,927	66,836
18.2	Products liability - claims-made			
19.1,19.2	Private passenger auto liability	328,420,010	328,420,010	346,675,407
19.3,19.4	Commercial auto liability	12,300,419	12,300,419	11,808,770
21.	Auto physical damage	263,321,467	263,321,467	286,898,059
22.	Aircraft (all perils)			
23.	Fidelity	355,509	355,509	367,453
24.	Surety			
26.	Burglary and theft	79,167	79,167	84,007
27.	Boiler and machinery			
28.	Credit			
29.	International			
30.	Warranty			
31.	Reinsurance - Nonproportional Assumed Property	XXX	XXX	XXX
32.	Reinsurance - Nonproportional Assumed Liability	XXX	XXX	XXX
33.	Reinsurance - Nonproportional Assumed Financial Lines	XXX	XXX	XXX
34.	Aggregate write-ins for other lines of business			
35.	Totals	1,123,922,880	1,123,922,880	1,183,270,734
	DETAILS OF WRITE-INS			
3401.				
3402.				
3403.				
3498.	Summary of remaining write-ins for Line 34 from overflow page			
3499.	Totals (Lines 3401 through 3403 plus 3498)(Line 34 above)			

PART 3 (000 omitted)

LOSS AND LOSS ADJUSTMENT EXPENSE RESERVES SCHEDULE

Years in Which Losses Occurred	1 Prior Year-End Known Case Loss and LAE Reserves	2 Prior Year-End IBNR Loss and LAE Reserves	3 Total Prior Year-End Loss and LAE Reserves (Cols. 1+2)	4 2018 Loss and LAE Payments on Claims Reported as of Prior Year-End	5 2018 Loss and LAE Payments on Claims Unreported as of Prior Year-End	6 Total 2018 Loss and LAE Payments (Cols. 4+5)	7 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported and Open as of Prior Year End	8 Q.S. Date Known Case Loss and LAE Reserves on Claims Reported or Reopened Subsequent to Prior Year End	9 Q.S. Date IBNR Loss and LAE Reserves	10 Total Q.S. Loss and LAE Reserves (Cols.7+8+9)	11 Prior Year-End Known Case Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols.4+7 minus Col. 1)	12 Prior Year-End IBNR Loss and LAE Reserves Developed (Savings)/ Deficiency (Cols. 5+8+9 minus Col. 2)	13 Prior Year-End Total Loss and LAE Reserve Developed (Savings)/ Deficiency (Cols. 11+12)
1. 2015 + Prior	429,969	742,607	1,172,576	142,749	1,994	144,743	363,929	4,052	651,914	1,019,895	76,709	(84,647)	(7,938)
2. 2016	358,768	546,995	905,763	96,715	1,312	98,027	317,808	3,260	473,160	794,228	55,755	(69,263)	(13,508)
3. Subtotals 2016 + Prior	788,737	1,289,602	2,078,339	239,464	3,306	242,770	681,737	7,312	1,125,074	1,814,123	132,464	(153,910)	(21,446)
4. 2017	1,093,530	1,146,381	2,239,911	663,030	41,881	704,911	763,096	27,968	737,680	1,528,744	332,596	(338,852)	(6,256)
5. Subtotals 2017 + Prior	1,882,267	2,435,983	4,318,250	902,494	45,187	947,681	1,444,833	35,280	1,862,754	3,342,867	465,060	(492,762)	(27,702)
6. 2018	XXX	XXX	XXX	XXX	487,514	487,514	XXX	405,924	509,328	915,252	XXX	XXX	XXX
7. Totals	1,882,267	2,435,983	4,318,250	902,494	532,701	1,435,195	1,444,833	441,204	2,372,082	4,258,119	465,060	(492,762)	(27,702)
8. Prior Year-End Surplus As Regards Policyholders	6,631,365										Col. 11, Line 7 As % of Col. 1 Line 7	Col. 12, Line 7 As % of Col. 2 Line 7	Col. 13, Line 7 As % of Col. 3 Line 7
											1. 24.7	2. (20.2)	3. (0.6)
													Col. 13, Line 7 As a % of Col. 1 Line 8
													4. (0.4)

SUPPLEMENTAL EXHIBITS AND SCHEDULES INTERROGATORIES

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

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

Explanations:

1.

2.

3.

Bar Codes:

1. Trusteed Surplus Statement [Document Identifier 490]

2. Supplement A to Schedule T [Document Identifier 455]

3. Medicare Part D Coverage Supplement [Document Identifier 365]

OVERFLOW PAGE FOR WRITE-INS

Additional Write-ins for Assets Line 25

	Current Statement Date			4
	1 Assets	2 Nonadmitted Assets	3 Net Admitted Assets (Cols. 1 - 2)	December 31 Prior Year Net Admitted Assets
2504. Miscellaneous receivables	27,634,616	7,495	27,627,121	29,180,261
2597. Summary of remaining write-ins for Line 25 from overflow page	27,634,616	7,495	27,627,121	29,180,261

SCHEDULE A - VERIFICATION

Real Estate

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	259,601,896	249,034,773
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition		4,134,280
	2.2 Additional investment made after acquisition	2,501,975	21,998,212
3.	Current year change in encumbrances		
4.	Total gain (loss) on disposals		454,504
5.	Deduct amounts received on disposals		481,859
6.	Total foreign exchange change in book/adjusted carrying value		
7.	Deduct current year's other than temporary impairment recognized		
8.	Deduct current year's depreciation	4,045,707	15,538,014
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)	258,058,164	259,601,896
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)	258,058,164	259,601,896

SCHEDULE B - VERIFICATION

Mortgage Loans

		1 Year to Date	2 Prior Year Ended December 31
1.	Book value/recorded investment excluding accrued interest, December 31 of prior year	49,931,000	
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	16,220,000	49,931,000
	2.2 Additional investment made after acquisition		
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)		
6.	Total gain (loss) on disposals		
7.	Deduct amounts received on disposals	107,424	
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		
10.	Deduct current year's other than temporary impairment recognized		
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	66,043,576	49,931,000
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)	66,043,576	49,931,000
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)	66,043,576	49,931,000

SCHEDULE BA - VERIFICATION

Other Long-Term Invested Assets

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	1,108,690,356	944,548,922
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition	1,456,532	80,221,258
	2.2 Additional investment made after acquisition	49,134,362	237,571,581
3.	Capitalized deferred interest and other		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease)	273,584	52,162,098
6.	Total gain (loss) on disposals		(143,580)
7.	Deduct amounts received on disposals	31,043,459	194,844,434
8.	Deduct amortization of premium and depreciation	247,016	1,652,963
9.	Total foreign exchange change in book/adjusted carrying value		
10.	Deduct current year's other than temporary impairment recognized		9,172,526
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)	1,128,264,359	1,108,690,356
12.	Deduct total nonadmitted amounts	2,890,554	8,960,903
13.	Statement value at end of current period (Line 11 minus Line 12)	1,125,373,805	1,099,729,453

SCHEDULE D - VERIFICATION

Bonds and Stocks

		1 Year to Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value of bonds and stocks, December 31 of prior year	13,163,516,869	12,708,670,353
2.	Cost of bonds and stocks acquired	3,770,388,207	9,578,544,728
3.	Accrual of discount	1,928,347	6,601,573
4.	Unrealized valuation increase (decrease)	(159,288,335)	145,368,649
5.	Total gain (loss) on disposals	106,154,945	287,639,480
6.	Deduct consideration for bonds and stocks disposed of	3,816,029,970	9,450,334,585
7.	Deduct amortization of premium	24,666,568	101,796,919
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		11,176,410
10.	Total investment income recognized as a result of prepayment penalties and/or acceleration fees	654,909	
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9+10)	13,042,658,404	13,163,516,869
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)	13,042,658,404	13,163,516,869

SCHEDULE D - PART 1B

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

NAIC Designation	1 Book/Adjusted Carrying Value Beginning of Current Quarter	2 Acquisitions During Current Quarter	3 Dispositions During Current Quarter	4 Non-Trading Activity During Current Quarter	5 Book/Adjusted Carrying Value End of First Quarter	6 Book/Adjusted Carrying Value End of Second Quarter	7 Book/Adjusted Carrying Value End of Third Quarter	8 Book/Adjusted Carrying Value December 31 Prior Year
BONDS								
1. NAIC 1 (a)	6,740,157,391	3,217,945,613	3,064,056,248	(42,161,810)	6,851,884,946			6,740,157,391
2. NAIC 2 (a)	1,263,151,375	414,582,393	376,446,296	60,653,389	1,361,940,861			1,263,151,375
3. NAIC 3 (a)	276,929,892	51,045,434	49,909,649	(9,086,377)	268,979,300			276,929,892
4. NAIC 4 (a)	267,586,982	31,342,936	38,426,844	(38,983,547)	221,519,527			267,586,982
5. NAIC 5 (a)	24,898,692		1,927,255	335,176	23,306,613			24,898,692
6. NAIC 6 (a)	327,250			(327,250)				327,250
7. Total Bonds	8,573,051,582	3,714,916,376	3,530,766,292	(29,570,419)	8,727,631,247			8,573,051,582
PREFERRED STOCK								
8. NAIC 1								
9. NAIC 2								
10. NAIC 3								
11. NAIC 4								
12. NAIC 5								
13. NAIC 6								
14. Total Preferred Stock								
15. Total Bonds and Preferred Stock	8,573,051,582	3,714,916,376	3,530,766,292	(29,570,419)	8,727,631,247			8,573,051,582

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

NAIC 1 $ 183,992,443 ; NAIC 2 $ 7,064,433 ; NAIC 3 $ 94,527 NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DA - PART 1

Short-Term Investments

	1 Book/Adjusted Carrying Value	2 Par Value	3 Actual Cost	4 Interest Collected Year-to-Date	5 Paid for Accrued Interest Year-to-Date
9199999 Totals	181,358,001	XXX	181,213,124	222,269	138,731

SCHEDULE DA - VERIFICATION

Short-Term Investments

	1 Year To Date	2 Prior Year Ended December 31
1. Book/adjusted carrying value, December 31 of prior year	129,884,522	367,260,796
2. Cost of short-term investments acquired	197,926,310	4,966,641,440
3. Accrual of discount	333,182	286,914
4. Unrealized valuation increase (decrease)	340	(513)
5. Total gain (loss) on disposals	(26,041)	(38,120)
6. Deduct consideration received on disposals	146,669,994	5,203,969,491
7. Deduct amortization of premium	90,318	296,504
8. Total foreign exchange change in book/adjusted carrying value		
9. Deduct current year's other than temporary impairment recognized		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	181,358,001	129,884,522
11. Deduct total nonadmitted amounts		
12. Statement value at end of current period (Line 10 minus Line 11)	181,358,001	129,884,522

SCHEDULE DB - PART A - VERIFICATION

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)	(2,373,537)
2.	Cost Paid/(Consideration Received) on additions	
3.	Unrealized Valuation increase/(decrease)	(7,255,459)
4.	Total gain (loss) on termination recognized	
5.	Considerations received/(paid) on terminations	
6.	Amortization	(499,835)
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item	
8.	Total foreign exchange change in Book/Adjusted Carrying Value	
9.	Book/Adjusted Carrying Value at End of Current Period (Lines 1+2+3+4-5+6+7+8)	(10,128,831)
10.	Deduct nonadmitted assets	
11.	Statement value at end of current period (Line 9 minus Line 10)	(10,128,831)

SCHEDULE DB - PART B - VERIFICATION

Futures Contracts

1.	Book/Adjusted carrying value, December 31 of prior year (Line 6, prior year)	
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change column)	
3.1	Add:	
	Change in variation margin on open contracts - Highly Effective Hedges	
	3.11 Section 1, Column 15, current year to date minus	
	3.12 Section 1, Column 15, prior year	
	Change in variation margin on open contracts - All Other	
	3.13 Section 1, Column 18, current year to date minus	
	3.14 Section 1, Column 18, prior year	
3.2	Add:	
	Change in adjustment to basis of hedged item	
	3.21 Section 1, Column 17, current year to date minus	
	3.22 Section 1, Column 17, prior year	
	Change in amount recognized	
	3.23 Section 1, Column 19, current year to date minus	
	3.24 Section 1, Column 19, prior year	
3.3	Subtotal (Line 3.1 minus Line 3.2)	
4.1	Cumulative variation margin on terminated contracts during the year	
4.2	Less:	
	4.21 Amount used to adjust basis of hedged item	
	4.22 Amount recognized	
4.3	Subtotal (Line 4.1 minus Line 4.2)	
5.	Dispositions gains (losses) on contracts terminated in prior year:	
	5.1 Total gain (loss) recognized for terminations in prior year	
	5.2 Total gain (loss) adjusted into the hedged item(s) for terminations in prior year	
6.	Book/Adjusted carrying value at end of current period (Lines 1+2+3.3-4.3-5.1-5.2)	
7.	Deduct total nonadmitted amounts	
8.	Statement value at end of current period (Line 6 minus Line 7)	

NONE

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

N O N E

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

N O N E

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

N O N E

SCHEDULE E - PART 2 - VERIFICATION

(Cash Equivalents)

		1 Year To Date	2 Prior Year Ended December 31
1.	Book/adjusted carrying value, December 31 of prior year	261,772,550	43,582,385
2.	Cost of cash equivalents acquired	1,395,436,029	1,380,600,848
3.	Accrual of discount	58,269	526,354
4.	Unrealized valuation increase (decrease)		
5.	Total gain (loss) on disposals	(2,413)	1,495
6.	Deduct consideration received on disposals	1,429,033,131	1,162,936,411
7.	Deduct amortization of premium		2,121
8.	Total foreign exchange change in book/adjusted carrying value		
9.	Deduct current year's other than temporary impairment recognized		
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	228,231,304	261,772,550
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)	228,231,304	261,772,550

SCHEDULE A - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Office bldg, 225 N 45th Street, Phoenix AZ	Phoenix	AZ						3,218
Office bldg. 9510 Meridian Blvd., Englewood, CO	Englewood	CO						8,107
Northwest Regional Office 6131 Blue Circle Dr.	Eden Prairie	MN						15,854
Midland Regional Office 4802 Mitchell Ave.	St. Joseph	MO						13,309
National Headquarters Office 6000 American Pkwy.	Madison	WI						830,905
Warehouse 615 Mayfair Ave	Madison	WI						(89,024)
Great Lakes Regional Office 302 N. Walbridge Ave.	Madison	WI						1,494,159
Office bldg, 2335 City View Dr	Madison	WI						229,513
Office bldg, 800 E Washington	Madison	WI						480
TAC Lots	Madison	WI						(4,546)
0199999. Acquired by Purchase								2,501,975
0399999 - Totals								2,501,975

SCHEDULE A - PART 3

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

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

NONE

E01

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
626	NEW BOSTON	MI		01/16/2018	4.460	1,820,000		3,800,000
660	BRYAN	TX		03/26/2018	4.460	1,200,000		2,400,000
664	LOCKPORT	NY		01/12/2018	4.380	1,800,000		3,000,000
665	BUFFALO	NY		01/17/2018	4.580	2,400,000		3,925,000
667	HILLIARD	OH		02/28/2018	4.510	2,860,000		4,825,000
668	DUBLIN	OH		02/28/2018	4.510	6,140,000		10,240,000
0599999. Mortgages in good standing - Commercial mortgages-all other						16,220,000		28,190,000
0899999. Total Mortgages in good standing						16,220,000		28,190,000
1699999. Total - Restructured Mortgages								
2499999. Total - Mortgages with overdue interest over 90 days								
3299999. Total - Mortgages in the process of foreclosure								
3399999 - Totals						16,220,000		28,190,000

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/ Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) /Accretion	Current Year's Other Than Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/ Recorded Investment Excluding Accrued Interest on Disposal	Consid- eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
625	CARPINTERIA	CA		12/06/2017		3,200,000							38,261	38,261			
626	NEW BOSTON	MI		01/16/2018									3,311	3,311			
657	VERO BEACH	FL		11/15/2017		4,400,000							23,131	23,131			
658	AUBURN	CA		12/15/2017		4,385,000							16,647	16,647			
663	NACOGDOCHES	TX		11/29/2017		1,500,000							18,258	18,258			
664	LOCKPORT	NY		01/12/2018									4,701	4,701			
665	BUFFALO	NY		01/17/2018									3,115	3,115			
0299999. Mortgages with partial repayments						13,485,000							107,424	107,424			
0599999 - Totals						13,485,000							107,424	107,424			

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11	12	13
		3	4									
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Commitment for Additional Investment	Percentage of Ownership
000000-00-0	Balance Point Capital Managers III, LLC	Westport	CA	Balance Point Capital Managers III, LLC		07/07/2017	2		1,179,552		16,725,088	6.700
000000-00-0	Hancock Timberland and Farmland Fund LP	Boston	MA	John Hancock Natural Resource Corporation		01/03/2018	2	448,000	8,402,555		31,092,800	5.700
000000-00-0	New Canaan Funding Mezzanine VI, LP	Wheaton	IL	New Canaan Funding Mezzanine VI GP, LLC		11/06/2015	2		16,664		4,693,983	10.300
000000-00-0	Maranon Mezzanine Fund, L.P.	Chicago	IL	Maranon Capital, LP		03/05/2010	2		25,106		1,438,565	4.900
000000-00-0	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Maranon Mezzanine GP II, L.P.		11/01/2013	2		1,706,111		9,801	6.300
000000-00-0	Mezzanine Partners, III, L.P.	New York	NY	HPS Mezzanine Partners III GP, L.P.		09/23/2016	2		1,702,117		13,436,171	0.400
000000-00-0	NXT Capital Senior Loan Fund IV, L.P.	Chicago	IL	NXT Capital, LLC		06/09/2016	2		3,205,959		6,605,813	8.000
000000-00-0	NXT Capital Senior Loan Fund V, L.P.	Chicago	IL	NXT Capital Senior Loan Fund V GP, LLC		08/30/2017	2		904,329		20,945,593	6.000
000000-00-0	Yukon Capital Partners 3(C)(7) III, L.P.	Minneapolis	MN	Yukon Partners III, L.L.C.		02/10/2017	2		1,155,025		15,568,526	3.600
1399999. Joint Venture Interests - Fixed Income - Unaffiliated								448,000	18,297,418		110,516,340	XXX
000000-00-0	Centana Growth Partners I, L.P.	New York	NY	Centana Growth parnters GP LLC		03/02/2016	1		373,427		4,333,673	2.800
000000-00-0	OrbiMed Private Investments IV, L.P.	New York	NY	OrbiMed Advisors, LLC		12/15/2009	1		35,265		1,374,886	1.800
000000-00-0	Edison Venture Fund VII, L.P.	Lawrenceville	NJ	Edison Venture Fund		10/15/2010	1		154,000			2.800
000000-00-0	Edison Venture Fund VIII, L.P.	Lawrenceville	NJ	Edison Partners VIII LLC		05/10/2015	1		1,140,000		3,540,000	4.400
000000-00-0	Friedman Fleischer Lowe Cap Prtnrs III	San Francisco	CA	Friedman Fleischer & Lowe GP III, LLC		08/10/2007	3		21,484		738,812	1.100
000000-00-0	Frontier Fund IV, L.P.	Charlotte	NC	Frontier IV Investment Group, LLC		12/01/2014	1		608,909		684,923	1.800
000000-00-0	Frontier Fund V, L.P.	Charlotte	NC	Frontier V Investment Group, LLC		10/01/2017	1		142,636		10,943,683	1.700
000000-00-0	Fulcrum Growth Fund III, LLC	Atlanta	GA	Fulcrum Fund III Manager, LLC		07/20/2017	1		452,231		5,110,000	3.400
000000-00-0	Grey Moutain Partners Fund III GP. LP	Boulder	CO	Grey Moutain Partners Fund III GP. LP		04/25/2013	3		1,356,535		2,654,053	2.400
000000-00-0	Industrial Growth Partners IV, L.P.	San Francisco	CA	IGP Capital Partners IV, LLC		04/07/2011	3		350,000		1,331,592	1.700
000000-00-0	Industrial Growth Partners V, L.P.	San Francisco	CA	IGP Capital Partners V, LLC		04/22/2016	3		288,750		8,296,705	1.400
000000-00-0	Industrial Opportunity Partners III GP,LLC	Evanston	IL	Industrial Opportunity Partners III GP,LLC		07/03/2017	3		809,167		12,189,969	3.800
000000-00-0	Mercato Partners Growth III, L.P.	Salt Lake City	UT	Mercato Parnters Growth III GP, LLC		03/01/2015	1		1,263,847		4,700,000	4.100
000000-00-0	Madrona Venture Fund V. L. P.	Seattle	WA	Madrona Investment Partners V GP		06/01/2012	1		118,750		1,125,000	1.700
000000-00-0	Madrona Venture Fund VI. L. P.	Seattle	WA	Mondrona Investment Partners VI LP		05/21/2015	1		860,200		3,612,500	2.800
000000-00-0	MVM IV, LP	London		MVM GP (No. 4) Scottish LP		02/01/2015	1		161,074		4,383,636	4.500
000000-00-0	New Mountain Partners V, L.P.	New York	NY	New Mountain Investments V LLC		08/25/2017	3		1,068,661		12,814,823	0.200
000000-00-0	Orbimed Private Investments VI, LP	New York	NY	Orbimed Capital GP VI LLC		09/15/2015	1		1,692,116		3,475,000	1.000
000000-00-0	Orbimed Private Investments VII, LP	New York	NY	Orbimed Capital GP VII LLC		02/01/2018	1	355,005			9,500,000	1.000
000000-00-0	Osage University Partners II, L.P.	Bala Cynwyd	PA	Osage Univesity GP II, L.P.		10/01/2014	1		874,000		5,780,706	4.600
000000-00-0	Osage Venture Partners IV, L.P.	Bala Cynwyd	PA	Osage GP IV., L.P.		12/15/2015	1		560,000		2,950,000	5.500
000000-00-0	Partners Group, USA Inc	Zug		Partners Group, USA Inc		07/01/2011	3		1,980,198		20,302,059	99.000
000000-00-0	PEG Secondary Private Equity Investors III, L.P.	New York	NY	Secondary III GP LLC		07/25/2016	3		148,148		8,088,766	1.200
000000-00-0	Pfingsten Partners Fund V, L.P.	Chicago	IL	Pfingsten Partners V, L.P.		05/15/2015	3		392,670		6,796,092	2.700
000000-00-0	Riverside Micro-Cap Fund III	Cleveland	OH	RMCF III Associates III, LLC		07/01/2014	3		439,170		181,773	1.600
000000-00-0	Stone Arch Capital III, L.P.	Minneapolis	MN	Stone Arch Capital Management III LP		03/12/2015	3		1,219,512		6,830,000	4.900
000000-00-0	Trident VI, LP	Greenwich	CT	Trident Capital VI, LP		12/20/2013	3		20,357		2,193,657	0.400
000000-00-0	TSG 7A L.P.	San Francisco	CA	TSG 7A Management LLC		12/01/2015	3		491,384		4,672,646	0.400
000000-00-0	TSG 7B L.P.	San Francisco	CA	TSG 7B Management LLC		12/01/2015	3		8,177		1,740,032	0.400
000000-00-0	Venture Investors Early Stage Fd V, L.P.	Madison	WI	Venture Investors, LLC		04/01/2012	1		142,754		1,620,000	7.300
000000-00-0	Warburg Pincus Energy, L.P.	New York	NY	Warburg Pincus Energy GP L.P.		05/01/2014	3		372,165		3,700,000	0.300
000000-00-0	Warburg Pincus Private Equity XII L.P.	New York	NY	Warburg Pincus XII, L.P.		12/01/2015	1		799,699		8,415,000	0.100
1699999. Joint Venture Interests - Common Stock - Affiliated								355,005	18,345,286		164,079,986	XXX
000000-00-0	Partners Group Direct Infrastructure 2016 (USD), A, LP	New York	NY	Partners Group Cayman Management I Limited		03/31/2016	3		4,324,412		10,237,167	0.700
000000-00-0	Stonepeak Infrastructure Fund II, LP	New York	NY	Stonepeak Associates II LLC		11/12/2015	3		4,616,433		9,670,227	0.700
000000-00-0	Stonepeak Infrastructure Fund III, LP	New York	NY	Stonepeak Associates III LLC		10/06/2017	3	653,527			24,273,764	0.400
000000-00-0	Sole Shipping Special Opportunities Fund II, L.P.	St. Helier		Sole Shipping SO II Limited		11/10/2016	3		3,550,813		10,177,548	7.500
4299999. Any Other Class of Assets - Unaffiliated								653,527	12,491,658		54,358,706	XXX
4499999. Total - Unaffiliated								1,101,527	30,789,076		164,875,046	XXX
4599999. Total - Affiliated								355,005	18,345,286		164,079,986	XXX
4699999 - Totals								1,456,532	49,134,362		328,955,032	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/ Adjusted Carrying Value Less Encum-brances, Prior Year	Unrealized Valuation Increase (De-crease)	Current Year's (Depre-ciation) or (Amorti-zation)/ Accretion	Current Year's Other Than Temporary Impair-ment Recog-nized	Capital-ized Deferred Interest and Other	Total Change in Book/ Adjusted Carrying Value (9+10-11+12)	Total Foreign Exchange Change in Book/ Adjusted Carrying Value	Book/ Adjusted Carrying Value Less Encum-brances on Disposal	Consid-eration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Invest-ment Income
000000-00-0	Falcon Strategic Partners V, LP	New York	NY	Return of Capital	06/16/2016	03/15/2018	610,119							610,119	610,119				586,505
000000-00-0	LBC Credit Partners IV, L.P.	Philadelphia	PA	Return of Capital	12/21/2016	02/14/2018	145,868							145,868	145,868				157,814
000000-00-0	New Canaan Funding Mezzanine VI, LP	Wheaton	IL	Return of Capital	11/06/2015	02/23/2018	476,176							476,176	476,176				15,796
000000-00-0	Maranon Mezzanine Fund, L.P.	Chicago	IL	Return of Capital	03/05/2010	03/29/2018	506,706							506,706	506,706				65,863
000000-00-0	Maranon Mezzanine Fund II, L.P.	Chicago	IL	Return of Capital	11/01/2013	03/09/2018	2,037,280							2,037,280	2,037,280				1,133,257
000000-00-0	Maranon Senior Credit Fund II, LP	Chicago	IL	Return of Capital	04/12/2013	01/26/2018	3,677,511							3,677,511	3,677,511				775,821
000000-00-0	Mezzanine Partners, III, L.P.	New York	NY	Return of Capital	09/23/2016	03/29/2018	76,414							76,414	76,414				153,088
000000-00-0	Peninsula Fund V, L.P.	Detroit	MI	Return of Capital	10/16/2009	03/29/2018	568,214							568,214	568,214				238,250
1399999. Joint Venture Interests - Fixed Income - Unaffiliated							8,098,288							8,098,288	8,098,288				3,126,394
000000-00-0	Brentwood Associates Private Equity V	Los Angeles	CA	Return of Capital	07/01/2014	01/22/2018	23,817							23,817	23,817				46,059
000000-00-0	OrbiMed Private Investments III, L.P.	New York	NY	Return of Capital	06/23/2006	03/29/2018	744,682							744,682	744,682				(280,896)
000000-00-0	OrbiMed Private Investments IV, L.P.	New York	NY	Return of Capital	12/15/2009	03/27/2018	364,970							364,970	364,970				549,780
000000-00-0	Crescendo IV, LP	Minneapolis	MN	Return of Capital	06/19/2000	02/15/2018	188,461							188,461	188,461				(151,752)
000000-00-0	Crosslink Ventures V, L.P.	San Francisco	CA	Return of Capital	03/14/2005	03/29/2018	431,428							431,428	431,428				571,893
000000-00-0	Crosslink Ventures VI, L.P.	San Francisco	CA	Return of Capital	10/30/2009	01/24/2018	152,694							152,694	152,694				765,343
000000-00-0	Friedman Fleischer Lowe Cap Prtnrs III	San Francisco	CA	Return of Capital	08/10/2007	02/09/2018	84,241							84,241	84,241				105,435
000000-00-0	Frontier III Invesment Group, LLC	Charlotte	NC	Return of Capital	07/11/2011	02/13/2018	209,947							209,947	209,947				53,393
000000-00-0	Industrial Growth Partners IV, L.P.	San Francisco	CA	Return of Capital	04/07/2011	01/24/2018	686,504							686,504	686,504				2,083,340
000000-00-0	J.P. Morgan Secondary PE Inv, LLC	New York	NY	Return of Capital	10/05/2009	02/26/2018	70,642							70,642	70,642				110,075
000000-00-0	CM Equity Partners II, L.P.	New York	NY	Return of Capital	03/19/2002	02/07/2018	470,651							470,651	470,651				(156,179)
000000-00-0	Madrona Venture Fund V. L. P.	Seattle	WA	Return of Capital	06/01/2012	02/20/2018	57,148							57,148	57,148				192,852
000000-00-0	Orbimed Royalty Opportunities II, LP	New York	NY	Return of Capital	02/01/2015	03/15/2018	140,795							140,795	140,795				148,064
000000-00-0	Osage University Partners II, L.P.	Bala Cynwyd	PA	Return of Capital	10/01/2014	03/15/2018	415,190							415,190	415,190				882,279
000000-00-0	Partners Group, USA Inc	Zug		Return of Capital	07/01/2011	03/29/2018	4,767,703							4,767,703	4,767,703				8,103,584
000000-00-0	PEG Secondary Private Equity Investors III, L.P.	New York	NY	Return of Capital	07/25/2016	01/26/2018	15,109							15,109	15,109				7,388
000000-00-0	River Associates Investment	Chattanooga	TN	Return of Capital	09/30/2011	02/27/2018	779,710							779,710	779,710				1,667,329
000000-00-0	Riverside Micro-Cap Fund III	Cleveland	OH	Return of Capital	07/01/2014	03/02/2018	304,109							304,109	304,109				328,451
000000-00-0	Southvest Fund V, L.P.	Nashville	TN	Return of Capital	04/18/2005	02/16/2018	382,248							382,248	382,248				229,521
000000-00-0	Southvest Fund VI, L.P.	Nashville	TN	Return of Capital	04/10/2009	03/05/2018	21,151							21,151	21,151				84,603
000000-00-0	Southvest Fund VII, L.P.	Nashville	TN	Return of Capital	12/23/2015	03/15/2018	389							389	389				96,765
000000-00-0	Thoma Bravo Fund IX	Chicago	IL	Return of Capital	11/26/2008	03/23/2018	18,679							18,679	18,679				1,257,997
000000-00-0	Tailwind Capital Partners I, L.P.	New York	NY	Return of Capital	08/08/2007	03/29/2018	11,806							11,806	11,806				26,092
000000-00-0	Trident V, L.P.	Greenwich	CT	Return of Capital	12/30/2010	02/21/2018	512,705							512,705	512,705				391,774
000000-00-0	Trident VI, LP	Greenwich	CT	Return of Capital	12/20/2013	02/20/2018	387,568							387,568	387,568				57,265
000000-00-0	TSG6, LP	San Francisco	CA	Return of Capital	11/15/2011	02/16/2018	24,648							24,648	24,648				4,007
000000-00-0	VCFA Private Equity Partners IV, L.P.	Palo Alto	CA	Return of Capital	12/19/2003	03/27/2018	46,500							46,500	46,500				53,500
000000-00-0	Warburg Pincus Private Equity XI, L.P.	New York	NY	Return of Capital	10/02/2012	02/16/2018	375,000							375,000	375,000				99,390
000000-00-0	Wind Point Partners VI, L.P.	Chicago	IL	Return of Capital	12/06/2004	03/21/2018	96,278							96,278	96,278				
000000-00-0	Wind Point Partners VIII - A, L.P.	Chicago	IL	Return of Capital	12/15/2016	01/09/2018	747,930							747,930	747,930				
1599999. Joint Venture Interests - Common Stock - Unaffiliated							12,532,703							12,532,703	12,532,703				17,327,352
000000-00-0	MAHF XIX	Columbia	MO	Amortization	01/30/2009	03/31/2018	58,975		(58,975)			(58,975)							
000000-00-0	MAHF XVIII	Columbia	MO	Amortization	01/30/2009	03/31/2018	188,041		(188,041)			(188,041)							
3799999. Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							247,016		(247,016)			(247,016)							
000000-00-0	IFM Global Infrastructure Fund	New York	NY	Return of Capital	12/16/2013	02/05/2018	3,147,435							3,147,435	3,147,435				1,757,381
000000-00-0	Partners Group Direct Infrastructure 2016 (USD), A, LP	New York	NY	Return of Capital	03/31/2016	02/28/2018	3,861,652							3,861,652	3,861,652				89,203
000000-00-0	Sheridan Production Partners III, L.P.	Houston	TX	Return of Capital	10/17/2014	01/29/2018	93,750							93,750	93,750				
000000-00-0	Stonepeak Infrastructure Fund II, LP	New York	NY	Return of Capital	11/12/2015	03/02/2018	3,309,631							3,309,631	3,309,631				695
4299999. Any Other Class of Assets - Unaffiliated							10,412,468							10,412,468	10,412,468				1,847,279
4499999. Total - Unaffiliated							31,290,475		(247,016)			(247,016)		31,043,459	31,043,459				22,301,025
4599999. Total - Affiliated																			
4699999 - Totals							31,290,475		(247,016)			(247,016)		31,043,459	31,043,459				22,301,025

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
01N032-63-4	GINNIE MAE I TBA MBS 3.500% 03/01/48		03/15/2018	Various		37,404,891	37,200,000	68,717	1
01N032-64-2	GINNIE MAE I TBA MBS 3.500% 04/01/48		03/27/2018	Various		37,377,281	37,200,000	65,100	1
21H030-61-7	GINNIE MAE II TBA 30YR 03.000% JAN 3.000% 01/01/48		01/17/2018	Various		23,032,344	23,000,000	40,250	1
21H030-62-5	GINNIE MAE II TBA 30YR 03.000% FEB 3.000% 02/01/47		02/15/2018	Various		45,568,750	46,000,000	76,667	1
21H030-63-3	GINNIE MAE II TBA 30YR 03.000% MAR 3.000% 03/01/47		03/15/2018	Various		36,386,594	37,200,000	58,900	1
21H030-64-1	GINNIE MAE II TBA 30YR 03.000% APR 3.000% 04/01/47		03/27/2018	Various		45,005,547	46,000,000	69,000	1
21H032-63-9	GINNIE MAE II TBA 30YR 03.500% MAR 3.500% 03/01/47		03/15/2018	Various		18,847,613	18,750,000	34,635	1
21H032-64-7	GINNIE MAE II TBA 30YR 03.500% APR 3.500% 04/01/47		03/27/2018	Various		15,441,332	15,350,000	26,863	1
21H032-65-4	GINNIE MAE II TBA 30YR 03.500% MAY 3.500% 05/01/47		03/27/2018	Various		18,830,215	18,750,000	36,458	1
21H040-61-6	GINNIE MAE II TBA 30YR 04.000% JAN 4.000% 01/01/48		01/17/2018	Various		10,712,253	10,304,000	24,043	1
21H040-62-4	GINNIE MAE II TBA 30YR 04.000% FEB 4.000% 02/01/48		02/15/2018	Various		45,779,381	44,250,000	98,333	1
21H040-63-2	GINNIE MAE II TBA 30YR 04.000% MAR 4.000% 03/01/47		03/15/2018	Various		50,685,469	49,150,000	103,761	1
21H040-64-0	GINNIE MAE II TBA 30YR 04.000% APR 4.000% 04/01/47		03/14/2018	Various		2,744,813	2,675,000	5,350	1
21H040-65-7	GINNIE MAE II TBA 30YR 04.000% MAY 4.000% 05/01/47		03/27/2018	Various		5,477,672	5,350,000	11,889	1
36179T-LR-4	GINNIE MAE II POOL # MA4836 3.000% 11/20/47		03/27/2018	Goldman Sachs		15,687,633	16,000,136	1,333	1
36179T-UA-1	GINNIE MAE II POOL # MA5077 3.500% 03/20/48		03/27/2018	Nomura Securities Internationa		22,166,719	22,000,000	2,139	1
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		02/05/2018	Jeffries		688,107	700,000	4,931	1
912810-RY-6	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 08/15/47		02/05/2018	Bank of America		746,314	800,000	10,582	1
912810-RZ-3	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 11/15/47		01/30/2018	Jeffries		1,054,412	1,100,000	6,602	1
912810-SA-7	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 02/15/48		02/12/2018	RBC Capital Markets		778,189	800,000		1
912828-2K-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 07/31/19		01/23/2018	Various		40,624,023	41,000,000	271,151	1
912828-2R-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 08/15/27		02/13/2018	Various		10,806,799	11,385,000	127,385	1
912828-2X-7	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/19		01/30/2018	Various		19,525,949	19,750,000	91,764	1
912828-3C-2	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 10/31/22		03/09/2018	Various		37,207,267	38,125,000	239,387	1
912828-3F-5	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/27		02/28/2018	Various		30,660,830	32,380,000	199,374	1
912828-3P-3	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 12/31/24		03/12/2018	Goldman Sachs		6,096,791	6,310,000	28,238	1
912828-3R-9	UNITED STATES TREASURY SENIOR GOVT IBND 0.500% 01/15/28		01/25/2018	Barclays Bank PLC		10,053,232	10,110,000	2,234	1
912828-3T-5	UNITED STATES TREASURY SENIOR GOVT BND 1.768% 01/31/20		02/16/2018	Various		30,943,398	30,945,000	20,395	1
912828-3V-0	UNITED STATES TREASURY SENIOR GOVT BND 2.500% 01/31/25		02/02/2018	SOC GEN LDN FI		5,620,078	5,700,000	2,756	1
912828-3W-8	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 02/15/28		03/28/2018	Various		70,047,581	70,650,000	155,344	1
912828-3X-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 02/15/21		03/12/2018	Bank of America		1,860,869	1,870,000	3,138	1
912828-3Y-4	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 02/29/20		03/26/2018	Morgan Stanley		7,995,312	8,000,000	13,696	1
912828-3Z-1	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 02/28/25		03/14/2018	JP Morgan		31,009,688	31,000,000	37,065	1
912828-4A-5	UNITED STATES TREASURY SENIOR GOVT BND 2.625% 02/28/23		03/26/2018	Various		73,634,756	73,600,000	87,444	1
912828-4B-3	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 03/15/21		03/14/2018	Barclays Bank PLC		15,983,125	16,000,000	1,033	1
912828-A4-2	US TREASURY NOTES 2%11/30/20 2.000% 11/30/20		01/30/2018	Bank of Montreal		19,854,688	20,000,000	68,132	1
912828-A8-3	US TREASURY NOTES 2.375%12/31/20 2.375% 12/31/20		02/06/2018	Various		41,819,456	41,680,000	102,862	1
912828-B5-8	UNITED STATES TREASURY 2.125%01/31/21 2.125% 01/31/21		02/02/2018	Bank of Montreal		44,736,328	45,000,000	13,208	1
912828-B9-0	US TREASURY NOTES 2%02/28/21 2.000% 02/28/21		03/16/2018	Morgan Stanley		36,632,762	37,095,000	38,305	1
912828-C5-7	US TREASURY NOTES 2.25%03/31/21 2.250% 03/31/21		01/29/2018	Bank of Montreal		8,582,195	8,600,000	64,854	1
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24 2.375% 08/15/24		02/20/2018	Toronto Dominion Bank		19,480,469	20,000,000	7,873	1
912828-D8-0	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 08/31/19		03/09/2018	Citi International		16,262,418	16,400,800	8,691	1
912828-F2-1	UNITED STATES TREASURY 2.125%09/30/21 2.125% 09/30/21		03/14/2018	Citi International		1,975,313	2,000,000	19,382	1
912828-G3-8	UNITED STATES TREASURY 2.25%11/15/24 2.250% 11/15/24		03/26/2018	Various		23,689,996	24,510,000	160,864	1
912828-G6-1	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 11/30/19		03/13/2018	Wells Fargo Securities		16,200,915	16,400,800	70,289	1
912828-G8-7	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 12/31/21		01/31/2018	Morgan Stanley		29,661,328	30,000,000	56,354	1
912828-G9-5	UNITED STATES TREASURY 1.625%12/31/19 1.625% 12/31/19		02/05/2018	Various		41,392,143	41,788,000	67,492	1
912828-J2-7	UNITED STATES TREASURY 2%02/15/25 2.000% 02/15/25		02/16/2018	Toronto Dominion Bank		5,978,602	6,300,000	1,740	1
912828-J8-4	UNITED STATES TREASURY 1.375%03/31/20 1.375% 03/31/20		03/13/2018	Citi International		10,443,071	10,635,000	66,286	1
912828-K5-8	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 04/30/20		03/26/2018	Various		22,236,919	22,635,000	95,845	1
912828-L5-7	UNITED STATES TREASURY 1.75%09/30/22 1.750% 09/30/22		01/25/2018	Various		64,690,652	66,525,000	348,566	1
912828-M4-9	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 10/31/22		01/18/2018	Bank of Montreal		6,175,578	6,320,000	26,188	1
912828-M5-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/25		02/06/2018	Barclays Bank PLC		8,518,125	8,800,000	45,945	1
912828-N3-0	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 12/31/22		01/22/2018	Morgan Stanley		9,856,657	10,000,000	14,675	1
912828-NT-3	UNITED STATES TREASURY 2.625% 08/15/20 2.625% 08/15/20		01/29/2018	Jeffries		13,125,938	13,000,000	155,788	1
912828-P9-5	UNITED STATES TREASURY SENIOR GOVT BND 1.000% 03/15/19		02/13/2018	Nomura Securities Internationa		18,433,213	18,640,000	78,267	1
912828-PC-8	US TREASURY NOTES 2.625% 11/15/20 2.625% 11/15/20		01/11/2018	Wells Fargo Securities		6,273,183	6,180,000	25,992	1
912828-PX-2	US TREASURY NOTES 3.625% 02/15/21 3.625% 02/15/21		01/18/2018	Morgan Stanley		41,701,563	40,000,000	630,435	1
912828-R6-9	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 05/31/23		03/29/2018	DEUTSCHE BANK		6,297,070	6,600,000	36,241	1
912828-RC-6	US TREASURY NOTES 2.125% 08/15/21 2.125% 08/15/21		03/14/2018	Wells Fargo Securities		19,735,196	19,970,000	32,824	1
912828-S4-3	UNITED STATES TREASURY SENIOR GOVT BND 0.750% 07/15/19		02/20/2018	Various		31,686,671	32,284,000	20,374	1
912828-SN-1	US TREASURY NOTES 1.5%03/31/19 1.500% 03/31/19		02/06/2018	Wells Fargo Securities		18,544,616	18,640,000	99,857	1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
912828-T3-4	UNITED STATES TREASURY SENIOR GOVT BND 1.125% 09/30/21		01/25/2018	Various		9,679,318	10,095,000	36,543	1
912828-T5-9	UNITED STATES TREASURY GOVT BND 1.000% 10/15/19		01/02/2018	Bank of America		78,744	80,000	176	1
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		03/28/2018	Various		23,138,993	24,625,000	158,933	1
912828-V8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 01/31/24		02/23/2018	Royal Bank of Scotland		4,161,278	4,275,000	6,908	1
912828-VF-4	UNITED STATES TREASURY 1.375%05/31/20 1.375% 05/31/20		03/26/2018	Various		34,091,607	34,789,000	127,097	1
912828-VJ-6	UNITED STATES TREASURY 1.875%06/30/20 1.875% 06/30/20		03/13/2018	Nomura Securities Internationa		19,828,135	20,030,000	75,735	1
912828-VV-9	UNITED STATES TREASURY 2.125%08/31/20 2.125% 08/31/20		03/23/2018	Bank of Montreal		894,551	900,000	1,351	1
912828-W2-2	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 02/15/20		02/09/2018	Various		69,865,756	70,885,000	477,126	1
912828-W4-8	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 02/29/24		03/06/2018	Royal Bank of Scotland		4,130,552	4,275,000	1,728	1
912828-WC-0	US TREASURY NOTES 1.75%10/31/20 1.750% 10/31/20		03/26/2018	Nomura Securities Internationa		3,299,695	3,355,000	23,842	1
912828-X4-7	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 04/30/22		03/28/2018	Various		25,406,139	26,050,000	195,340	1
912828-X7-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 04/30/24		02/13/2018	Barclays Bank PLC		9,601,953	10,000,000	58,564	1
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		02/06/2018	Morgan Stanley		5,040,141	5,200,000	28,657	1
912828-XT-2	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 05/31/24		01/25/2018	Barclays Bank PLC		614,214	635,000	1,989	1
912828-XX-3	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 06/30/24		03/13/2018	Toronto Dominion Bank		25,914,178	27,060,000	109,137	1
0599999. Subtotal - Bonds - U.S. Governments						1,646,215,546	1,661,661,736	5,686,412	XXX
13063C-S4-3	CALIFORNIA STATE OF MUNI BND GO 5.000% 09/01/31		03/14/2018	Fifth Third Securities		2,206,622	1,900,000	3,958	1FE
20772J-5K-4	CONNECTICUT STATE OF MUNITAX BND GO 5.090% 10/01/30		01/26/2018	Stifel Nicolaus		1,112,540	1,000,000	16,825	1FE
452151-LF-8	ILLINOIS STATE OF MUNITAX BND GO 5.100% 06/01/33		01/31/2018	Stifel Nicolaus		1,110,277	1,125,000	6,716	2FE
452152-G3-9	ILLINOIS STATE OF MUNI BND GO 5.000% 02/01/22		01/23/2018	Oppenheimer		105,459	100,000	2,417	2FE
452152-P4-7	ILLINOIS STATE OF MUNI BND GO 5.000% 11/01/20		03/02/2018	Stifel Nicolaus		9,443,610	9,000,000	147,500	2FE
452152-P8-8	ILLINOIS STATE OF MUNI BND GO 5.000% 11/01/24		02/12/2018	Siebert, Branford, Shank & Co		11,197,032	10,550,000	140,667	2FE
452152-R8-6	ILLINOIS STATE OF MUNI BND GO 5.000% 12/01/21		01/03/2018	Stifel Nicolaus		25,084,373	23,650,000	72,264	2FE
70914P-LZ-3	PENNSYLVANIA (COMMONWEALTH OF) MUNITAX BND GO 4.550% 02/15/21		02/09/2018	Loop Capital Markets		1,049,810	1,000,000	22,497	1FE
93974C-L6-5	WASHINGTON STATE OF MUNI BND GO 4.000% 07/01/27		02/15/2018	Stifel Nicolaus		5,340,150	5,000,000	27,222	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						56,649,873	53,325,000	440,066	XXX
10973R-AY-8	BRISBANE CALIF MUNI BND GO 0.000% 07/01/27		01/03/2018	Piper Jaffray		671,370	870,000		1FE
167615-SQ-7	CHICAGO ILL PK DIST MUNI BND GO 5.000% 01/01/22		03/05/2018	Stifel Nicolaus		544,260	500,000	4,583	1FE
213185-LD-1	COOK CNTY ILL MUNI BND GO 5.000% 11/15/19		01/19/2018	Loop Capital Markets		2,158,886	2,045,000		1FE
213185-LF-6	COOK CNTY ILL MUNI BND GO 5.000% 11/15/21		01/19/2018	Loop Capital Markets		1,104,290	1,000,000		1FE
215633-LR-7	COOK CNTY ILL HIGH SCH DIST NO MUNI BND GO 4.000% 12/01/29		01/30/2018	Stifel Nicolaus		3,887,201	3,735,000	24,900	1FE
251130-EC-0	DETROIT MICH CITY SCH DIST TAXABLE QSBLF 6.645% 05/01/29		02/28/2018	Various		2,201,500	1,850,000	41,319	1FE
34440T-DH-3	FOLSOM CORDOVA CALIF UNI SCH D MUNI BND GO 5.250% 10/01/35		02/07/2018	Stifel Nicolaus		3,803,497	3,210,000	59,920	1FE
34440V-AT-5	FOLSOM CORDOVA CALIF UNI SCH D MUNI BND GO 5.250% 10/01/35		02/07/2018	Stifel Nicolaus		5,580,832	4,710,000	87,920	1FE
653335-BE-8	NEZ PERCE CNTY IDAHO INDPT SCH MUNI BND GO 5.000% 09/15/28		03/01/2018	Loop Capital Markets		3,051,195	2,575,000	91,198	1FE
798025-NG-3	SAN JACINTO TEX CMNTY COLLEGE MUNI BND GO 5.000% 02/15/31		01/03/2018	Stifel Nicolaus		1,910,865	1,605,000	31,208	1FE
937411-FB-7	WASHINGTON UNIF SCH DIST CALIF MUNI BND GO 0.000% 08/01/26		02/21/2018	Piper Jaffray		3,513,416	4,570,000		1FE
939307-JF-2	WASHINGTON MULTNOMAH & YAMHILL MUNI BND GO 5.000% 06/15/34		02/15/2018	RBC Capital Markets		4,007,210	3,450,000	28,271	1FE
965672-EZ-7	WHITESIDE & LEE CNTYS ILL CMNT MUNI BND GO 4.000% 12/01/20		03/07/2018	Stifel Nicolaus		1,329,284	1,270,000		1FE
965672-FA-1	WHITESIDE & LEE CNTYS ILL CMNT MUNI BND GO 4.000% 12/01/21		03/07/2018	Stifel Nicolaus		1,399,690	1,325,000		1FE
965672-FB-9	WHITESIDE & LEE CNTYS ILL CMNT MUNI BND GO 4.000% 12/01/22		03/07/2018	Stifel Nicolaus		1,459,466	1,375,000		1FE
965672-FC-7	WHITESIDE & LEE CNTYS ILL CMNT MUNI BND GO 4.000% 12/01/23		03/07/2018	Stifel Nicolaus		1,526,768	1,435,000		1FE
965672-FD-5	WHITESIDE & LEE CNTYS ILL CMNT MUNI BND GO 4.000% 12/01/24		03/07/2018	Stifel Nicolaus		1,588,504	1,490,000		1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						39,738,234	37,015,000	369,319	XXX
010869-CD-5	ALAMEDA CORRIDOR TRANSN AUTH C TAXABLE NatRe 6.600% 10/01/29		03/07/2018	Various		7,079,728	5,715,000	105,272	1FE
01179R-RQ-8	ALASKA MUN BD BK AUTH MUNI BND REV 5.000% 12/01/30		03/14/2018	RBC Capital Markets		1,647,113	1,450,000	21,146	1FE
011839-QE-0	ALASKA HOUSING FIN CORP PreRfnd 06/01/22 @100 5.000% 12/01/24		02/22/2018	Tax Free Exchange		4,143,829	3,750,000		1Z
011839-QJ-9	ALASKA HOUSING FIN CORP Unrefunded Balance 5.000% 12/01/24		02/22/2018	Tax Free Exchange		1,215,523	1,100,000		1FE
01F022-41-0	FANNIE MAE TBA 15YR 02.500% JAN 2.500% 01/01/33		01/11/2018	Various		12,618,788	12,700,000	14,111	1
01F022-42-8	FANNIE MAE TBA 15YR 02.500% FEB 2.500% 02/01/32		02/09/2018	Various		41,435,484	42,000,000	40,833	1
01F022-43-6	FANNIE MAE TBA 15YR 02.500% MAR 2.500% 03/01/32		03/13/2018	Various		24,024,219	24,600,000	23,917	1
01F022-44-4	FANNIE MAE TBA 15YR 02.500% APR 2.500% 04/01/32		03/27/2018	Various		19,122,566	19,600,000	21,778	1
01F030-41-3	FANNIE MAE TBA 15YR 03.000% JAN 3.000% 01/01/33		01/11/2018	Various		1,014,375	1,000,000	1,333	1
01F030-42-1	FANNIE MAE TBA 15YR 03.000% FEB 3.000% 02/01/32		02/09/2018	Various		33,752,616	33,625,000	39,229	1
01F030-43-9	FANNIE MAE TBA 15YR 03.000% MAR 3.000% 03/01/32		02/09/2018	Bank of America		23,891,355	23,925,000	27,913	1
01F030-44-7	FANNIE MAE TBA 15YR 03.000% APR 3.000% 04/01/32		03/12/2018	Bank of America		23,809,113	23,925,000	31,900	1
01F030-61-1	FANNIE MAE TBA 30YR 03.000% JAN 3.000% 01/01/48		01/08/2018	Various		16,055,682	16,100,000	13,417	1
01F030-62-9	FANNIE MAE TBA 30YR 03.000% FEB 3.000% 02/01/47		02/08/2018	Various		35,266,711	35,850,000	35,850	1
01F030-63-7	FANNIE MAE TBA 30YR 03.000% MAR 3.000% 03/01/47		03/08/2018	Various		43,337,875	44,800,000	44,800	1
01F030-64-5	FANNIE MAE TBA 30YR 03.000% APR 3.000% 04/01/47		03/27/2018	Various		43,408,750	44,800,000	41,067	1
01F032-61-7	FANNIE MAE TBA 30YR 03.500% JAN 3.500% 01/01/48		01/08/2018	Various		(1,518,883)	(1,482,000)	(1,441)	1
01F032-62-5	FANNIE MAE TBA 30YR 03.500% FEB 3.500% 02/01/47		02/08/2018	Various		1,429,411	1,425,000	1,663	1

SCHEDULE D - PART 3

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01F032-62-5	FANNIE MAE TBA 30YR 03.500% FEB 3.500% 02/01/47		02/08/2018	Various		(2,380,960)	(2,325,000)	(2,713)	1
01F032-63-3	FANNIE MAE TBA 30YR 03.500% MAR 3.500% 03/01/47		02/06/2018	JP Morgan		8,150,941	8,100,000	9,450	1
01F032-63-3	FANNIE MAE TBA 30YR 03.500% MAR 3.500% 03/01/47		02/26/2018	Various		(8,403,344)	(8,400,000)	(9,800)	1
01F032-64-1	FANNIE MAE TBA 30YR 03.500% APR 3.500% 04/01/47		03/23/2018	Various		15,784,473	15,800,000	16,897	1
01F032-64-1	FANNIE MAE TBA 30YR 03.500% APR 3.500% 04/01/47		03/08/2018	Various		(18,955,477)	(19,050,000)	(20,373)	1
01F040-64-4	FANNIE MAE TBA 30YR 04.000% APR 4.000% 04/01/47		03/27/2018	Various		11,873,914	11,600,000	14,178	1
01F042-61-6	FANNIE MAE TBA 30YR 04.500% JAN 4.500% 01/01/48		01/05/2018	Various		4,787,754	4,500,000	5,625	1
01F042-62-4	FANNIE MAE TBA 30YR 04.500% FEB 4.500% 02/01/48		01/03/2018	Morgan Stanley		2,391,855	2,250,000	3,375	1
01F042-63-2	FANNIE MAE TBA 30YR 04.500% MAR 4.500% 03/01/48		03/08/2018	Various		4,716,475	4,500,000	6,750	1
091096-KQ-9	BIRMINGHAM ALA WTRWKS BRD MUNI BND REV 5.000% 01/01/30		03/07/2018	Stifel Nicolaus		1,576,976	1,350,000	12,750	1FE
13034P-YY-7	CALIFORNIA HOUSING FINANCE AGE MUNITAX BND REV 3.848% 08/01/31		02/21/2018	Janney Montgomery Scott LLC		3,229,454	3,250,000	7,643	1FE
13034P-ZW-0	CALIFORNIA HOUSING FINANCE AGE MUNITAX BND REV 3.656% 02/01/29		02/09/2018	Janney Montgomery Scott LLC		999,000	1,000,000	1,219	1FE
167727-HN-9	CHICAGO (CITY OF) MUNI BND REV 0.000% 01/01/21		01/19/2018	Oppenheimer		323,939	350,000		2FE
16772P-AV-8	CHICAGO ILL TRANSIT AUTH SALES MUNI BND REV 5.250% 12/01/25		01/31/2018	George K. Baum		305,805	280,000	2,491	1FE
167736-A8-0	CHICAGO (CITY OF) MUNI BND REV 5.000% 11/01/21		01/23/2018	Morgan Stanley		1,102,170	1,000,000	11,667	1FE
186352-PV-6	CLEVELAND OHIO MUNI BND REV 5.000% 01/01/27		02/26/2018	Stifel Nicolaus		1,295,561	1,185,000	9,381	1FE
20282E-AB-2	COMMONWEALTH FING AUTH PA MUNI BND REV 5.000% 06/01/21		02/15/2018	Jeffries		4,879,500	4,500,000		1FE
20282E-AC-0	COMMONWEALTH FING AUTH PA MUNI BND REV 5.000% 06/01/22		02/15/2018	Jeffries		3,851,470	3,500,000		1FE
20282E-AD-8	COMMONWEALTH FING AUTH PA MUNI BND REV 5.000% 06/01/23		02/15/2018	Jeffries		556,220	500,000		1FE
20282E-AE-6	COMMONWEALTH FING AUTH PA MUNI BND REV 5.000% 06/01/24		02/15/2018	Jeffries		1,122,180	1,000,000		1FE
207758-NY-5	CONNECTICUT STATE OF 5.000% 01/01/28		01/30/2018	Oppenheimer		203,837	185,000	771	1FE
207758-RC-9	CONNECTICUT STATE OF MUNI BND REV 5.000% 10/01/26		01/09/2018	Ramirez		1,697,865	1,500,000	20,833	1FE
207758-SD-6	CONNECTICUT STATE OF MUNI BND REV 5.000% 09/01/26		01/24/2018	Oppenheimer		171,203	150,000	3,021	1FE
207758-SJ-3	CONNECTICUT STATE OF MUNI BND REV 5.000% 09/01/31		02/26/2018	Stifel Nicolaus		1,104,990	1,000,000	24,583	1FE
207758-TD-5	CONNECTICUT STATE OF MUNI BND REV 5.000% 09/01/25		01/25/2018	Stifel Nicolaus		4,487,431	3,930,000	80,783	1FE
207758-VM-2	CONNECTICUT STATE OF MUNI BND REV 5.000% 09/01/25		01/23/2018	Stifel Nicolaus		2,222,563	1,900,000	38,000	1FE
20775C-YL-2	CONNECTICUT ST HSG FIN AUTH MUNI BND REV 1.900% 05/15/20		02/16/2018	Hutchinson,Shockey,Erley & Co		880,814	885,000		1FE
235036-Q8-6	DALLAS FORT WORTH TEX INTL ARP 5.250% 11/01/28		01/24/2018	Oppenheimer		232,256	200,000	2,479	1FE
249301-FJ-6	DENVER COLO URBAN RENEWAL AUTH 5.000% 12/01/23		03/07/2018	George K. Baum		39,209	35,000	476	1FE
3130AC-KB-9	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND 2.625% 09/10/27		02/15/2018	Bank of America		347,805	365,000	3,513	1
3130AD-7C-0	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND 2.750% 12/10/27		01/16/2018	Various		5,312,493	5,370,000	10,497	1
3130AD-N3-2	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND 2.125% 02/11/20		02/08/2018	Wells Fargo Securities		66,438,195	66,560,000		1
313381-FD-2	FEDERAL HOME LOAN BANKS AGENCY BND 2.500% 12/10/27		01/24/2018	DEUTSCHE BANK		2,417,398	2,510,000	7,844	1
3135G0-T5-2	FANNIE MAE AGENCY BND 1.375% 05/01/20		02/28/2018	Nomura Securities Internationa		22,794,753	23,023,000	57,072	1
3136AY-7L-1	FANNIE MAE-ACES FNA_18-M1 LCF SENIOR CMBS 18-M1 2.986% 12/25/27		01/03/2018	Morgan Stanley		1,679,081	1,667,000	4,010	1
3137EA-EL-9	FREDDIE MAC SENIOR AGENCY BND 2.375% 02/16/21		02/15/2018	Wells Fargo Securities		73,505,432	73,700,000		1
3137GA-BF-3	FREDDIE MAC FHLMC_3726 FHLMC Mixed Mortgages 4.500% 09/15/40		03/01/2018	Interest Capitalization		25,022	25,022		1
31418C-P9-9	FANNIE MAE POOL # MA3147 3.000% 10/01/47		03/27/2018	Wells Fargo Securities		20,522,737	21,125,133	1,760	1
31418C-TD-6	FANNIE MAE POOL # MA3247 3.000% 01/01/33		03/27/2018	Bank of America		25,432,325	25,500,059	2,125	1
31418C-U8-5	FANNIE MAE POOL # MA3306 4.000% 03/01/48		03/27/2018	Morgan Stanley		15,879,009	15,499,986	1,722	1
39081J-BC-1	GREAT LAKES WTR AUTH MICH MUNI BND REV 4.000% 07/01/33		01/08/2018	Stifel Nicolaus		1,066,620	1,000,000	1,000	1FE
400653-GH-8	GUAM POWER AUTHORITY MUNI BND REV 5.000% 10/01/22		01/11/2018	Piper Jaffray		1,638,368	1,460,000	21,292	1FE
40065N-AK-3	GUAM GOVT MUNI BND REV 5.000% 01/01/26		03/26/2018	Stifel Nicolaus		1,406,160	1,350,000	16,313	1FE
40065N-AS-6	GUAM GOVT MUNI BND REV 5.000% 01/01/27		03/26/2018	Stifel Nicolaus		1,294,900	1,250,000	15,104	1FE
40065N-BE-6	GUAM GOVT MUNITAX BND REV 4.383% 01/01/22		03/13/2018	Stifel Nicolaus		2,301,491	2,305,000	12,303	1FE
455280-L8-8	INDIANAPOLIS LOCAL PUBLIC IMPR MUNI BND REV 0.000% 02/01/23		02/16/2018	Stifel Nicolaus		5,352,985	6,035,000		1FE
46615S-AQ-1	JEA FLA WTR & SWR SYS REV FO MUNI BND REV 5.000% 10/01/28		01/17/2018	Tax Free Exchange		1,601,019	1,410,000		2
46615S-BD-9	JEA FLA WTR & SWR SYS MUNI BND RE/Unrfnded Balance 5.000% 10/01/28		01/17/2018	Tax Free Exchange		1,521,536	1,340,000		1FE
474176-KE-3	JEFFERSON LA SALES TAX DIST MUNI BND REV 5.000% 12/01/31		01/09/2018	Stifel Nicolaus		895,215	750,000	4,167	1FE
48507T-FN-8	KANSAS CITY MO MUNI BND REV 5.000% 01/01/29		01/26/2018	Stifel Nicolaus		2,533,894	2,165,000	8,720	1FE
544495-4M-3	LOS ANGELES CALIF DEPARTMENT O MUNI BND REV 5.000% 07/01/33		03/28/2018	Siebert, Branford, Shank & Co		1,184,770	1,000,000		1FE
544495-4N-1	LOS ANGELES CALIF DEPARTMENT O MUNI BND REV 5.000% 07/01/34		03/28/2018	Siebert, Branford, Shank & Co		1,475,138	1,250,000		1FE
57419R-D5-1	MARYLAND ST CMNTY DEV ADMIN MUNITAX BND REV 3.463% 09/01/31		02/09/2018	Janney Montgomery Scott LLC		4,884,400	5,000,000	77,918	1FE
574300-HY-8	MARYLAND ST TRANSN AUTH MUNITAX BND REV 5.788% 07/01/29		03/09/2018	Stifel Nicolaus		2,562,230	2,200,000	25,467	1FE
57587A-GH-5	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 2.250% 06/01/20		03/29/2018	Ramirez		1,043,662	1,045,000	7,968	1FE
57587A-GJ-1	MASSACHUSETTS ST HSG FIN AGY MUNI BND REV 2.350% 12/01/20		03/29/2018	Ramirez		1,199,364	1,200,000	9,557	1FE
592247-J3-5	METROPOLITAN PIER & EXPOSITION MUNI BND REV 0.000% 12/15/29		01/30/2018	Morgan Stanley		1,073,363	1,750,000		2FE
59259R-5Q-3	METROPOLITAN TRANS AUTH N Y MUNI BND REV 5.000% 11/15/30		01/05/2018	Jeffries		10,076,080	9,500,000	71,250	1FE
59259R-WQ-3	METROPOLITAN TRANS AUTH N Y MUNI BND REV 5.250% 11/15/24		01/02/2018	JP Morgan		12,074,400	10,000,000	71,458	1FE
59333P-H4-3	MIAMI-DADE CNTY FLA MUNI BND REV 5.000% 10/01/27		01/05/2018	Mesirow Capital Market		1,163,980	1,000,000	13,611	1FE
59333T-EL-0	MIAMI-DADE CNTY FLA MUNI BND REV 5.000% 06/01/33		01/17/2018	Stifel Nicolaus		3,841,931	3,375,000	22,500	1FE
59335K-AD-9	MIAMI-DADE CNTY FLA MUNI BND REV 5.000% 10/01/20		02/15/2018	Stifel Nicolaus		1,074,190	1,000,000	18,750	2FE

SCHEDULE D - PART 3

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

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64578E-JK-4	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 5.000% 06/15/23		01/05/2018	RBC Capital Markets		1,110,150	1,000,000	139	2FE
64578E-KG-1	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 4.000% 06/15/22		01/05/2018	RBC Capital Markets		1,158,916	1,100,000		2FE
64578E-KH-9	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 4.000% 06/15/23		01/05/2018	RBC Capital Markets		1,272,120	1,200,000		2FE
645918-6B-4	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 5.000% 06/15/29		03/22/2018	Stifel Nicolaus		5,320,700	5,000,000	70,139	2FE
645918-T9-4	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 5.000% 03/01/26		02/28/2018	Stifel Nicolaus		2,902,109	2,715,000	377	2FE
645918-U8-4	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 5.000% 03/01/22		03/01/2018	Various		7,982,074	7,360,000	142,393	2FE
646066-2E-9	NEW JERSEY STATE EDUCATIONAL F MUNITAX BND REV 3.118% 09/01/24		01/05/2018	Janney Montgomery Scott LLC		1,610,781	1,625,000	3,519	1FE
646136-E9-8	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.250% 06/15/26		02/08/2018	Stifel Nicolaus		2,651,988	2,480,000	20,615	2FE
649883-B4-6	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 2.100% 04/01/20		03/28/2018	Ramirez		1,390,118	1,395,000	81	1FE
649883-B5-3	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 2.200% 10/01/20		03/28/2018	Ramirez		1,574,280	1,580,000	97	1FE
649883-F4-2	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 1.900% 04/01/20		03/28/2018	Ramirez		993,200	1,000,000	53	1FE
649883-G2-5	NEW YORK ST MORTGAGE AGENCY MUNI BND REV 2.000% 10/01/20		03/28/2018	Ramirez		684,666	690,000	38	1FE
66285W-SF-4	NORTH TEXAS TOLLWAY AUTHORITY MUNI BND REV 5.000% 01/01/27		01/24/2018	Stifel Nicolaus		691,116	600,000	2,083	1FE
724568-GB-0	PITTSBURG CALIF REDEV AGY MUNI BND REV 0.000% 08/01/24		03/07/2018	Stifel Nicolaus		4,212,000	5,000,000		1FE
74442P-GH-2	PUBLIC FINANCE AUTHORITY WIS MUNITAX BND REV 4.032% 07/01/28		03/16/2018	Wells Fargo Securities		1,000,000	1,000,000		1FE
74442P-GY-5	PUBLIC FINANCE AUTHORITY WIS MUNITAX BND REV 4.032% 07/01/28		03/16/2018	Wells Fargo Securities		1,000,000	1,000,000		1FE
751073-KM-8	RALEIGH-DURHAM N C ARPT AUTH MUNI BND REV 5.000% 05/01/28		01/11/2018	Ramirez		1,260,479	1,080,000	11,250	1FE
79467B-AD-7	SALES TAX SECURITIZATION CORP MUNI BND REV 5.000% 01/01/23		01/31/2018	Loop Capital Markets		562,870	500,000	3,333	1FE
79467B-AW-5	SALES TAX SECURITIZATION CORP MUNITAX BND REV 3.105% 01/01/26		03/16/2018	Jeffries		1,939,880	2,000,000	16,560	1FE
79876C-BY-3	SAN MARCOS CALIF REDEV AGY MUNITAX BND REV 3.125% 10/01/28		03/08/2018	Raymond James & Assoc Inc		1,711,728	1,800,000	13,750	1FE
80263K-AE-9	SANTA ROSA CALIF REDEV AGY MUNI BND REV 5.000% 08/01/30		01/12/2018	Stifel Nicolaus		1,471,000	1,250,000	28,819	1FE
882762-EX-1	TEXAS STATE TURNPIKE AUTHORITY MUNI BND REV 0.000% 08/15/22		02/16/2018	Keybanc Capital Markets Inc		2,202,061	2,455,000		1FE
92419R-AJ-1	VERMONT HSG FIN AGY MUNITAX BND REV 3.050% 11/01/25		01/09/2018	Morgan Stanley		500,000	500,000		1FE
3199999. Subtotal - Bonds - U.S. Special Revenues						720,804,511	716,618,200	1,501,441	XXX
000367-AA-0	APOLLO AVIATION SECURITIZATION ABS 18-1A 3.844% 01/16/38		01/23/2018	Goldman Sachs		9,999,985	10,000,000		1FE
000367-AB-8	APOLLO AVIATION SECURITIZATION ABS 18-1A 5.437% 01/16/38		01/23/2018	Goldman Sachs		5,999,817	6,000,000		2FE
001055-AN-2	AFLAC INC COMMON STOCK SR NT 2.4%20 2.400% 03/16/20		03/29/2018	Citi International		1,188,564	1,200,000	1,440	1FE
00130H-BZ-7	AES CORP SENIOR CORP BND 4.000% 03/15/21		03/01/2018	Morgan Stanley		230,000	230,000		3FE
00130H-CA-1	AES CORP SENIOR CORP BND 4.500% 03/15/23		03/01/2018	Morgan Stanley		240,000	240,000		3FE
00206R-EM-0	AT&T INC SENIOR CORP BND 3.900% 08/14/27		03/21/2018	Wells Fargo Securities		631,575	630,000	2,662	2FE
00206R-EN-8	AT&T INC SENIOR CORP BND 4.900% 08/14/37		03/27/2018	Various		1,849,640	1,840,000	11,236	2FE
00206R-EP-3	AT&T INC SENIOR CORP BND 5.150% 02/14/50		03/27/2018	Wells Fargo Securities		311,520	310,000	1,960	2FE
00215V-AA-0	AREIT_18-CRE1 SENIOR CMBS 18-CRE1 144A 2.636% 02/15/35		02/14/2018	Goldman Sachs		8,500,000	8,500,000		1FE
00215V-AE-2	AREIT_18-CRE1 SUB CMBS 18-CRE1 144A 3.436% 02/15/35		02/14/2018	Goldman Sachs		4,000,000	4,000,000		1FE
00215V-AG-7	AREIT_18-CRE1 SENIOR CMBS 18-CRE1 144A 3.886% 02/15/35		02/14/2018	Goldman Sachs		8,500,000	8,500,000		1FE
02406P-AY-6	AMERICAN AXLE & MANUFACTURING, SENIOR CORP BND 6.250% 03/15/26		03/12/2018	Citi International		700,000	700,000		4FE
02529G-AG-7	AMERICAN CREDIT ACCEPTANCE REC SUB ABS 17-1 144A 3.540% 03/13/23		01/30/2018	JP Morgan		7,031,445	7,000,000	12,390	2AM
025816-BD-0	AMERICAN EXPRESS CO SENIOR CORP BND 2.650% 12/02/22		03/29/2018	Various		3,094,698	3,200,000	25,918	1FE
0258M0-DT-3	AMERICAN EXPRESS CREDIT FR 2.375%052620 2.375% 05/26/20		03/20/2018	RBC Capital Markets		512,247	520,000	3,979	1FE
026874-DK-0	AMERICAN INTERNATIONAL GROUP I SENIOR CORP BND 4.200% 04/01/28		03/19/2018	Bank of America		2,534,511	2,544,000		2FE
030506-AA-7	AMERICAN WOODMARK CORP SENIOR CORP BND 144A 4.875% 03/15/26		01/31/2018	Wells Fargo Securities		285,000	285,000		3FE
032511-BN-6	ANADARKO PETROLEUM CORP SENIOR CORP BND 5.550% 03/15/26		03/15/2018	Bank of America		1,896,388	1,750,000	1,079	3FE
03350W-AA-7	ANDEAVOR LOGISTICS LP / TESORO SENIOR CORP BND 3.500% 12/01/22		03/22/2018	Barclays Bank PLC		2,453,500	2,500,000	28,681	2FE
03350W-AC-3	ANDEAVOR LOGISTICS LP / TESORO SENIOR CORP BND 4.250% 12/01/27		03/22/2018	Bank of America		2,668,215	2,750,000	38,309	2FE
035240-AJ-9	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND 3.500% 01/12/24		03/20/2018	Barclays Bank PLC		1,870,732	1,880,000		1FE
035240-AL-4	ANHEUSER-BUSCH INBEV WORLDWIDE SENIOR CORP BND 4.000% 04/13/28		03/20/2018	Barclays Bank PLC		3,472,560	3,500,000		1FE
036752-AF-0	ANTHEM INC SENIOR CORP BND 2.950% 12/01/22		03/29/2018	DEUTSCHE BANK		488,545	500,000	5,408	2FE
037411-AZ-8	APACHE CORP SR NT 3.25%22 3.250% 04/15/22		03/27/2018	Morgan Stanley		988,820	1,000,000	14,806	2FE
038522-AQ-1	ARAMARK SERVICES INC SENIOR CORP BND 144A 5.000% 02/01/28		01/10/2018	Goldman Sachs		385,000	385,000		3FE
05377R-CA-0	AVIS BUDGET RENTAL CAR FUNDING SENIOR ABS 15-2A 144A 2.630% 12/20/21		02/16/2018	Citi International		3,963,125	4,000,000	292	1
05522R-CY-2	BA CREDIT CARD TRUST ABS 18-A1 2.700% 07/17/23		02/16/2018	Bank of America		9,998,621	10,000,000		1FE
055377-AA-3	BCC FUNDING CORP BCCFC_18-1A ABS 18-1A 144A 1.900% 02/20/19		02/14/2018	CSFB SUISSE GROUP		2,000,000	2,000,000		1FE
055377-AC-9	BCC FUNDING CORP BCCFC_18-1A ABS 18-1A 144A 3.390% 08/21/23		02/14/2018	CSFB SUISSE GROUP		9,998,115	10,000,000		1FE
058498-AV-8	BALL CORP SENIOR CORP BND 4.875% 03/15/26		03/06/2018	DEUTSCHE BANK		590,000	590,000		3FE
06051G-GV-5	BANK OF AMERICA CORP SENIOR CORP BND 144A 3.004% 12/20/23		03/16/2018	Bank of America		2,441,900	2,500,000	18,775	1FE
07556Q-BR-5	BEAZER HOMES USA INC BEAZER HOMES USA INC 5.875% 10/15/27		02/26/2018	Tax Free Exchange		450,000	450,000		4FE
08162P-AT-8	BENCHMARK MORTGAGE TRUST BMARK LCF SENIOR CMBS 18-B1 3.571% 01/15/51		01/19/2018	RBC Capital Markets		3,615,271	3,510,000	10,445	1FE
08580B-AA-4	BERRY PETROLEUM COMPANY LLC SENIOR CORP BND 144A 7.000% 02/15/26		02/02/2018	Goldman Sachs		345,000	345,000		4FE
095796-AA-6	BLUE RACER MIDSTREAM / FINANCE SENIOR CORP BND 144A 6.125% 11/15/22		01/09/2018	Bank of America		225,213	215,000	2,048	4FE
103304-BM-2	BOYD GAMING CORP BOYD GAMING CORPORATION 6.375% 04/01/26		03/27/2018	Bank of America		628,500	600,000	18,913	4FE
103557-AA-2	BOYNE USA INC SECURED CORP BND 144A 7.250% 05/01/25		03/27/2018	Wells Fargo Securities		575,000	575,000		4
110394-AG-8	BRISTOW GROUP INC SECURED CORP BND 144A 8.750% 03/01/23		02/23/2018	CSFB SUISSE GROUP		851,538	860,000		4

SCHEDULE D - PART 3

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11134L-AD-1	BROADCOM CORPORATION/BROADCOM 3.000% 01/15/22		02/21/2018	Tax Free Exchange		9,927,696	9,960,000		2
11134L-AF-6	BROADCOM CORP BROADCOM CORPORATION 3.625% 01/15/24		03/16/2018	Barclays Bank PLC		1,729,288	1,760,000	11,519	2FE
11134L-AF-6	BROADCOM CORP BROADCOM CORPORATION 3.625% 01/15/24		02/21/2018	Tax Free Exchange		2,772,365	2,790,000		2FE
12189L-AF-8	BURLINGTON NORTHERN SENIOR CORP BND 3.450% 09/15/21		03/27/2018	JP Morgan		507,675	500,000	671	1FE
123262-AN-7	BUSINESS JET SECURITIES LLC BJ SENIOR ABS 181 144A 4.335% 02/15/33		02/21/2018	DEUTSCHE BANK		15,799,723	15,800,000		1FE
124847-AC-8	CBS RADIO INC SENIOR CORP BND 144A 7.250% 11/01/24		02/14/2018	CSFB SUISSE GROUP		144,039	139,000	2,939	4FE
12508V-AC-7	CCG_18-1 ABS 18-1 144A 3.090% 06/16/25		02/05/2018	JP Morgan		3,999,628	4,000,000		1FE
12508V-AD-5	CCG_18-1 ABS 18-1 144A 3.420% 06/16/25		02/05/2018	JP Morgan		999,859	1,000,000		2FE
125581-GW-2	CIT GROUP INC SENIOR CORP BND 5.250% 03/07/25		03/06/2018	Bank of America		435,000	435,000		3
125581-GX-0	CIT GROUP INC SUB CORP BND 6.125% 03/09/28		03/06/2018	Bank of America		440,000	440,000		3
126307-AS-6	CSC HLDGS LLC SENIOR CORP BND 144A 5.375% 02/01/28		03/13/2018	Various		1,209,688	1,235,000	5,151	3FE
12636L-AZ-3	CSAIL_16-C5 PAC SENIOR CMBS 16-C5 3.533% 11/15/48		01/31/2018	Morgan Stanley		823,836	805,000	79	1FE
12636Y-AC-6	CRH AMERICA FINANCE INC SENIOR CORP BND 144A 3.950% 04/04/28		03/27/2018	Bank of America		1,659,496	1,670,000		2
126408-GZ-0	CSX CORP. COMMON STOCK $1 PAR NT 3.7%23 3.700% 11/01/23		03/22/2018	Pierpont Securities LLC		2,642,952	2,600,000	38,747	2FE
12652H-AA-6	CSI COMPRESSCO LP SECURED CORP BND 144A 7.500% 04/01/25		03/08/2018	Bank of America		730,000	730,000		4FE
12654T-AA-8	CNX MIDSTREAM PARTNERS LP/CNX SENIOR CORP BND 144A 6.500% 03/15/26		03/09/2018	JP Morgan		490,000	490,000		4FE
126650-CW-8	CVS HEALTH CORP SENIOR CORP BND 4.100% 03/25/25		03/22/2018	Various		17,227,923	17,250,000	23,034	2FE
126650-CX-6	CVS HEALTH CORP SENIOR CORP BND 4.300% 03/25/28		03/22/2018	Wells Fargo Securities		2,798,389	2,830,000	5,746	2FE
126650-DC-1	CVS HEALTH CORP SENIOR CORP BND 3.350% 03/09/21		03/15/2018	DEUTSCHE BANK		2,102,352	2,100,000	1,954	2FE
134429-BG-3	CAMPBELL SOUP CO SENIOR CORP BND 4.150% 03/15/28		03/23/2018	BNP Paribas SA		1,934,091	1,965,000	2,492	2FE
14040H-BW-4	CAPITAL ONE FIN CORP SENIOR CORP BND 3.800% 01/31/28		01/25/2018	Morgan Stanley		1,047,921	1,050,000		2
14314A-AB-5	CARMAX AUTO OWNER TRUST CARMX_ ABS 18-1 2.230% 05/17/21		01/17/2018	RBC Capital Markets		3,499,766	3,500,000		1
151020-AR-5	CELGENE CORP SENIOR CORP BND 3.550% 08/15/22		03/29/2018	Various		1,246,970	1,250,000	5,621	2FE
151020-AS-3	CELGENE CORP SENIOR CORP BND 3.875% 08/15/25		03/23/2018	Cantor Fitzgerald		1,971,880	2,000,000	9,042	2FE
151020-BB-9	CELGENE CORP SENIOR CORP BND 3.900% 02/20/28		03/23/2018	Citi International		3,416,945	3,500,000	14,029	2FE
156700-BA-3	CENTURYLINK INC SENIOR CORP BND 7.500% 04/01/24		03/19/2018	Bank of America		815,000	800,000	28,333	4FE
159864-AC-1	CHARLES RIVER LABS INTL INC. SENIOR CORP BND 144A 5.500% 04/01/26		03/28/2018	JP Morgan		685,000	685,000		3FE
166764-BG-4	CHEVRON CORP SENIOR CORP BND 2.100% 05/16/21		03/27/2018	Various		2,443,240	2,500,000	18,608	1FE
172967-GT-2	CITIGROUP INC SUB NT 3.5%23 3.500% 05/15/23		03/16/2018	HSBC Bank USA, NA		1,980,960	2,000,000	24,306	2FE
17305E-GK-5	CITIBANK CREDIT CARD ISSUANCE ABS 18-A1 2.490% 01/20/23		01/25/2018	Citi International		9,998,616	10,000,000		1FE
184496-AL-1	CLEAN HARBORS, INC. SR NT 5.125%21 5.125% 06/01/21		03/07/2018	Bank of America		202,500	200,000	2,790	3FE
18451Q-AM-0	CLEAR CHANNEL WORLDWIDE HOLDIN SENIOR CORP BND 6.500% 11/15/22		03/06/2018	DEUTSCHE BANK		460,125	450,000	9,181	4FE
20269D-AD-7	COMMONBOND STUDENT LOAN TRUST ABS 18-AGS 3.820% 02/25/44		03/09/2018	Goldman Sachs		999,774	1,000,000		1FE
21051H-AB-2	CLUB_18-NP1 SUB ABS 18-NP1 144A 0.000% 05/15/24		03/15/2018	Citi International		2,499,918	2,500,000		2AM
22160K-AK-1	COSTCO WHSLE CORP SENIOR CORP BND 2.300% 05/18/22		03/29/2018	Various		974,785	1,000,000	8,497	1FE
221644-AA-5	COTT HOLDINGS INC SENIOR CORP BND 144A 5.500% 04/01/25		03/26/2018	Jeffries		148,500	150,000	4,056	4FE
228187-AA-8	CROWN AMERICAS LLC SENIOR CORP BND 144A 4.750% 02/01/26		01/18/2018	Citi International		480,000	480,000		4FE
22822V-AD-3	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 2.250% 09/01/21		03/27/2018	Goldman Sachs		10,138	10,500	18	2FE
22822V-AG-6	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 3.200% 09/01/24		03/27/2018	Goldman Sachs		10,055	10,500	26	2FE
22822V-AJ-0	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 3.150% 07/15/23		01/09/2018	Citi International		1,992,600	2,000,000		4
23283P-AG-9	CYRUSONE CYRUSONE LP/CYRUSONE FINANCE C 5.000% 03/15/24		01/08/2018	Tax Free Exchange		571,729	565,000		3FE
23283P-AK-0	CYRUSONE LP / CYRUSONE FINANCE CYRUSONE LP/CURUSONE FINANCE C 5.375% 03/15/27		01/08/2018	Tax Free Exchange		460,783	450,000		3FE
23311R-AA-4	DCP MIDSTREAM OPERATING LP SENIOR CORP BND 144A 6.750% 09/15/37		02/14/2018	Morgan Stanley		464,800	415,000	11,750	3FE
23311R-AD-8	DCP MIDSTREAM LLC NT 144A 5.35%20 5.350% 03/15/20		02/16/2018	Morgan Stanley		410,500	400,000	9,273	3FE
23342W-AC-2	DT AUTO OWNER TRUST DTAOT_18-1 SUB ABS 18-1 144A 3.040% 01/18/22		03/06/2018	Wells Fargo Securities		4,999,573	5,000,000		1FE
23342W-AE-8	DT AUTO OWNER TRUST DTAOT_18-1 SUB ABS 18-1 144A 3.470% 12/15/23		03/06/2018	Wells Fargo Securities		9,999,832	10,000,000		1FE
23342W-AG-3	DT AUTO OWNER TRUST DTAOT_18-1 SUB ABS 18-1 144A 3.810% 12/15/23		03/06/2018	Wells Fargo Securities		9,999,003	10,000,000		2AM
23355L-AC-0	DXC TECHNOLOGY CO SENIOR CORP BND 4.250% 04/15/24		03/22/2018	Various		3,387,151	3,300,000	60,894	2FE
24422E-UB-3	DEERE & CO SENIOR CORP BND 3.050% 01/06/28		01/03/2018	HSBC Bank USA, NA		2,061,655	2,065,000		1
25179M-AP-8	DEVON ENERGY CORPORATION SR NT 3.25%22 3.250% 05/15/22		03/29/2018	Morgan Stanley		792,224	800,000	9,967	2FE
25272K-AD-5	DIAMOND 1 FINANCE CORPORATION/ SECURED CORP BND 144A 4.420% 06/15/21		03/14/2018	Various		6,529,234	6,390,000	71,242	2FE
25272K-AG-8	DIAMOND 1 FINANCE CORPORATION/ SECURED CORP BND 144A 5.450% 06/15/23		01/26/2018	Citi International		702,462	650,000	4,428	2FE
254683-AY-1	DISCOVER CARD EXECUTION NOTE T Credit card receivables 1.670% 01/18/22		01/02/2018	Various		9,937,976	10,000,000	8,814	1FE
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND 3.950% 03/20/28		03/23/2018	Citi International		2,719,281	2,859,000	2,196	2FE
25470X-AW-5	DISH DBS CORP SR GLBL NT 24 5.875% 11/15/24		03/02/2018	Bank of America		833,063	900,000	16,230	3FE
25755T-AF-7	DPABS_17-1A ABS 17-1A 2.995% 07/25/47		03/08/2018	Bank of America		4,996,766	4,975,000	19,040	3AM
26112T-AJ-5	DOWNSTREAM DEVELOPMENT AUTHORI SECURED CORP BND 144A 10.500% 02/15/23		01/24/2018	CSFB SUISSE GROUP		905,850	915,000		4
26208G-AA-7	DRIVE AUTO RECEIVABLES TRUST D ABS 18-1 144A 1.910% 03/15/19		02/14/2018	Wells Fargo Securities		5,000,000	5,000,000		1FE
26208G-AF-6	DRIVE AUTO RECEIVABLES TRUST D ABS 18-1 3.220% 03/15/23		02/14/2018	Wells Fargo Securities		3,999,426	4,000,000		1FE
26208G-AG-4	DRIVE AUTO RECEIVABLES TRUST D ABS 18-1 3.810% 05/15/24		02/14/2018	Wells Fargo Securities		3,999,705	4,000,000		2AM
26884L-AF-6	EQT CORP SENIOR CORP BND 3.900% 10/01/27		03/16/2018	Barclays Bank PLC		2,423,791	2,530,000	45,498	2FE
29273R-BG-3	ENERGY TRANSFER PARTNERS LP SR GLBL NT 26 4.750% 01/15/26		03/23/2018	JP Morgan		329,524	325,000	3,088	2FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
29331L-AB-8	ENGS_18-1 SENIOR ABS 18-1 144A 3.390% 02/22/23		03/15/2018	CSFB SUISSE GROUP		3,999,894	4,000,000		1FE
29331L-AD-4	ENGS_18-1 SUB ABS 18-1 144A 4.050% 02/22/23		03/15/2018	CSFB SUISSE GROUP		1,499,786	1,500,000		1FE
29331L-AE-2	ENGS_18-1 SUB ABS 18-1 144A 4.690% 02/22/23		03/15/2018	CSFB SUISSE GROUP		999,926	1,000,000		2FE
29336U-AE-7	ENLINK MIDSTREAM PARTNERS LP SENIOR CORP BND 4.150% 06/01/25		03/26/2018	Various		2,567,816	2,640,000	35,375	2FE
29379V-BK-8	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND 2.850% 04/15/21		03/29/2018	Various		764,729	772,000	10,181	2FE
301656-AE-4	EXETER AUTOMOBILE RECEIVABLES ABS 18-1A 144A 3.030% 01/15/23		01/23/2018	Citi International		14,996,288	15,000,000		1FE
301656-AG-9	EXETER AUTOMOBILE RECEIVABLES ABS 18-1A 144A 3.530% 11/15/23		01/23/2018	Citi International		15,994,669	16,000,000		2AM
30212P-AP-0	EXPEDIA INC EXPEDIA INC 3.800% 02/15/28		03/27/2018	Goldman Sachs		980,760	1,055,500	4,902	2FE
30212P-AP-0	EXPEDIA INC EXPEDIA INC 3.800% 02/15/28		01/03/2018	Tax Free Exchange		2,436,924	2,495,000		2
30227M-AB-1	EXTRACTION OIL & GAS LLC SENIOR CORP BND 144A 5.625% 02/01/26		01/18/2018	CSFB SUISSE GROUP		385,000	385,000		4FE
30231G-AV-4	EXXON MOBIL CORP SENIOR CORP BND 2.222% 03/01/21		03/29/2018	Mabon Securities		986,000	1,000,000	1,975	1FE
30258Y-AB-7	FCAT FIANCE LLC FCAT_18 ABS 18 3.930% 05/15/25		02/22/2018	JP Morgan		9,411,253	9,412,000		2AM
31620M-AS-5	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 2.250% 08/15/21		03/27/2018	Goldman Sachs		10,130	10,500	29	2FE
337932-AG-2	FIRSTENERGY CORP SENIOR CORP BND 2.850% 07/15/22		03/27/2018	Goldman Sachs		970,370	1,000,000	5,858	3FE
35105D-AA-9	FOURSIGHT CAPITAL AUTO RECEIVA ABS 18-1 144A 2.200% 03/15/19		03/13/2018	JP Morgan		5,000,000	5,000,000		1FE
35105D-AD-3	FOURSIGHT CAPITAL AUTO RECEIVA ABS 18-1 144A 3.530% 04/17/23		03/13/2018	JP Morgan		4,998,615	5,000,000		1FE
35105D-AE-1	FOURSIGHT CAPITAL AUTO RECEIVA ABS 18-1 144A 3.680% 08/15/23		03/13/2018	JP Morgan		1,999,434	2,000,000		1FE
35105D-AF-8	FOURSIGHT CAPITAL AUTO RECEIVA ABS 18-1 144A 4.190% 11/15/23		03/13/2018	JP Morgan		1,499,989	1,500,000		2AM
35671D-BH-7	FREEPORT-MCMORAN INC SENIOR CORP BND 4.000% 11/14/21		03/13/2018	CSFB SUISSE GROUP		501,250	500,000	6,722	3FE
35906A-BA-5	FRONTIER COMMUNICATIONS CORP SECURED CORP BND 144A 8.500% 04/01/26		03/08/2018	JP Morgan		650,000	650,000		4FE
36164Y-AB-7	GCP APPLIED TECHNOLOGIES INC SENIOR CORP BND 144A 5.500% 04/15/26		03/26/2018	Bank of America		650,000	650,000		4FE
36255B-AA-9	GSMS_18-CHILL LCF SENIOR CMBS 18-CHILL 144A 2.527% 02/15/37		02/16/2018	Goldman Sachs		830,000	830,000		1FE
36255G-AA-8	GCAR_18-1 SENIOR ABS 18-1 144A 2.820% 07/15/22		01/30/2018	DEUTSCHE BANK		4,999,673	5,000,000		1FE
37045X-AL-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 4.250% 05/15/23		03/16/2018	CSFB SUISSE GROUP		1,014,610	1,000,000	14,757	2FE
37045X-BG-0	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 5.250% 03/01/26		03/23/2018	Citi International		2,835,648	2,700,000	10,238	2FE
378272-AH-1	GLENCORE FUNDING LLC SENIOR CORP BND 144A 4.625% 04/29/24		03/13/2018	SOC GEN LDN FI		3,261,233	3,170,000	55,387	2FE
38141G-WT-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 3.200% 02/23/23		01/18/2018	Goldman Sachs		4,997,550	5,000,000		1FE
38143U-8H-7	GOLDMAN SACHS GROUP INC/THE SENIOR CORP BND 3.750% 02/25/26		03/27/2018	Goldman Sachs		931,865	950,000	3,365	1FE
389375-AK-2	GRAY TELEVISION INC. SENIOR CORP BND 144A 5.125% 10/15/24		02/27/2018	Various		295,420	300,000	5,808	4FE
404119-BM-0	HCA-THE HEALTHCARE CO SECURED CORP BND 3.750% 03/15/19		02/23/2018	Goldman Sachs		454,451	450,000	7,594	3FE
404119-BR-9	HCA-THE HEALTHCARE CO SENIOR CORP BND 5.375% 02/01/25		02/23/2018	Mabon Securities		203,720	200,000	776	4FE
404121-AE-5	HCA INC SR SECD 5.875%22 5.875% 03/15/22		02/23/2018	Mabon Securities		531,195	500,000	13,219	3FE
404201-AE-7	HSBC BANK USA NA SUB CORP BND 4.875% 08/24/20		03/19/2018	RBC Capital Markets		1,567,561	1,510,000	5,521	1FE
406216-BD-2	HALLIBURTON CO COM SR GLBL NT3.5%23 3.500% 08/01/23		03/27/2018	Barclays Bank PLC		501,065	500,000	2,819	2FE
413875-AR-6	HARRIS CORP SENIOR CORP BND 3.832% 04/27/25		03/15/2018	Cantor Fitzgerald		2,622,828	2,600,000	39,299	2FE
42225U-AE-4	HEALTHCARE TRUST OF AMERICA HO SENIOR CORP BND 2.950% 07/01/22		03/26/2018	SunTrust DTC 2095		2,615,000	2,675,000	19,071	2FE
42806D-AA-7	HERTZ VEHICLE FINANCING LLC ABS 15-1A 144A 2.730% 03/25/21		01/30/2018	Barclays Bank PLC		4,987,500	5,000,000	2,275	1FE
42806D-AU-3	HERTZ VEHICLE FINANCING LLC SENIOR ABS 16-2A 144A 2.950% 03/25/22		01/18/2018	Pierpont Securities LLC		4,996,289	5,000,000	11,063	1
42806D-BQ-1	HERTZ VEHICLE FINANCING LLC SENIOR ABS 18-1 144A 3.290% 02/25/24		02/01/2018	CSFB SUISSE GROUP		4,975,586	5,000,000	5,026	1
42809H-AG-2	HESS CORPORATION SENIOR CORP BND 4.300% 04/01/27		03/16/2018	Morgan Stanley		3,074,805	3,170,000	63,990	3FE
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO HEWLETT PACKARD ENTERPRISE CO 4.400% 10/15/22		03/27/2018	Goldman Sachs		10,870	10,500	210	2FE
436440-AK-7	HOLOGIC INC SENIOR CORP BND 144A 4.375% 10/15/25		01/16/2018	Goldman Sachs		505,000	505,000	6,076	3FE
44106M-AV-4	HOSPITALITY PPTYS TRST SENIOR CORP BND 5.250% 02/15/26		03/26/2018	UBS Financial Services, Inc.		2,490,936	2,400,000	15,050	2FE
444859-BF-8	HUMANA INC SENIOR CORP BND 3.950% 03/15/27		03/28/2018	DEUTSCHE BANK		1,842,933	1,850,000	3,451	2FE
445587-AC-2	HUNT CO INC SECURED CORP BND 144A 6.250% 02/15/26		01/26/2018	Jeffries		1,205,000	1,205,000		3
45569L-AA-9	INDIGO NATURAL RESOURCES LLC SENIOR CORP BND 144A 6.875% 02/15/26		02/01/2018	JP Morgan		535,000	535,000		4FE
45688C-AA-5	INGEVITY CORPORATION SENIOR CORP BND 144A 4.500% 02/01/26		01/09/2018	Bank of America		920,000	920,000		3
46117M-AA-2	IHPT_18-STAY LCF SENIOR CMBS 18-STAY 144A 2.477% 01/15/33		01/26/2018	Goldman Sachs		100,000	100,000		1FE
46284V-AE-1	IRON MOUNTAIN INC SENIOR CORP BND 144A 5.250% 03/15/28		02/14/2018	JP Morgan		235,625	250,000	1,786	3FE
465740-AA-6	ITRON INC SENIOR CORP BND 144A 5.000% 01/15/26		01/17/2018	Wells Fargo Securities		390,000	390,000	1,463	3
46625H-RL-6	JPMORGAN CHASE & COMPANY SENIOR CORP BND 2.700% 05/18/23		03/16/2018	US Bancorp Investments Inc		1,926,740	2,000,000	18,300	1FE
475795-AC-4	JELD-WEN INC SENIOR CORP BND 144A 4.625% 12/15/25		03/27/2018	Wells Fargo Securities		191,000	200,000	2,698	4FE
478160-CJ-1	JOHNSON & JOHNSON COMMON STOCK SENIOR CORP BND 2.625% 01/15/25		03/29/2018	Wells Fargo Securities		483,300	500,000	5,214	1FE
489399-AK-1	KENNEDY-WILSON INC SENIOR CORP BND 144A 5.875% 04/01/24		02/28/2018	Bank of America		1,134,188	1,150,000	28,339	4FE
494550-BL-9	KINDER MORGAN ENERGY PARTNERS SENIOR CORP BND 3.950% 09/01/22		03/13/2018	SOC GEN LDN FI		1,213,212	1,200,000	1,843	2FE
49456B-AF-8	KINDER MORGAN INC SR NT 4.3%25 4.300% 06/01/25		03/26/2018	Sumridge Partners LLC		2,584,876	2,580,000	36,056	2FE
49456B-AP-6	KINDER MORGAN INC SENIOR CORP BND 4.300% 03/01/28		03/26/2018	Robert W. Baird		1,971,660	2,000,000	6,450	2FE
50077L-AK-2	HEINZ H J CO KRAFT HEINZ FOODS CO 3.950% 07/15/25		03/26/2018	Citi International		1,091,021	1,103,000	8,835	2FE
501797-AN-4	THE LIMITED BRANDS SENIOR CORP BND 5.250% 02/01/28		01/08/2018	Bank of America		315,000	315,000		3FE
512807-AR-9	LAM RSRCH CORP SENIOR CORP BND 2.800% 06/15/21		03/27/2018	Goldman Sachs		10,376	10,500	85	2FE
524901-AV-7	LEGG MASON INC SENIOR CORP BND 4.750% 03/15/26		03/27/2018	Morgan Stanley		2,940,690	2,815,000	5,200	2FE
526057-CQ-5	LENNAR CORP LENAR CORPORATION 5.875% 11/15/24		02/20/2018	Tax Free Exchange		78,025	75,000		3FE

SCHEDULE D - PART 3

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526057-CS-1	LENNAR CORP LENNAR CORPORATION 5.250% 06/01/26		02/20/2018	Tax Free Exchange		844,581	850,000		3FE
526057-CU-6	LENNAR CORP LENNAR CORPORATION 5.000% 06/15/27		02/20/2018	Tax Free Exchange		275,000	275,000		3FE
532716-AU-1	THE LIMITED BRANDS SR NT 5.625%22 5.625% 02/15/22		01/05/2018	Bank of America		171,600	160,000	3,600	3FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC SENIOR CORP BND 144A 5.625% 03/15/26		03/15/2018	JP Morgan		280,000	280,000		4
540424-AS-7	LOEWS CORP SENIOR CORP BND 3.750% 04/01/26		03/27/2018	Pierpont Securities LLC		2,485,583	2,465,000	45,705	1FE
55303X-AF-2	MGM GROWTH PROPERTIES OPERATIN MGM GROWTH PROPERTIES OPERATIN 4.500% 01/15/28		02/06/2018	Tax Free Exchange		190,000	190,000		4FE
57109T-AB-2	MARLETTE FUNDING TRUST MFT_18- ABS 18-1A 144A 3.190% 03/15/28		01/17/2018	Goldman Sachs		14,499,713	14,500,000		1FE
57109T-AC-0	MARLETTE FUNDING TRUST MFT_18- ABS 18-1A 144A 3.690% 03/15/28		01/17/2018	Goldman Sachs		4,499,552	4,500,000		2AM
57636Q-AB-0	MASTERCARD INC NT 3.375%24 3.375% 04/01/24		03/26/2018	Bank of America		2,616,328	2,600,000	43,144	1FE
58013M-FE-9	MCDONALDS COPORATION SENIOR CORP BND 3.350% 04/01/23		03/14/2018	Wells Fargo Securities		529,799	530,000		2FE
589433-AA-9	MEREDITH CORP SENIOR CORP BND 144A 6.875% 02/01/26		01/19/2018	CSFB SUISSE GROUP		545,000	545,000		4FE
594918-BR-4	MICROSOFT CORP SENIOR CORP BND 2.400% 08/08/26		03/13/2018	DEUTSCHE BANK		3,232,285	3,500,000	8,633	1FE
594918-BX-1	MICROSOFT CORP SENIOR CORP BND 2.875% 02/06/24		03/13/2018	UBS Financial Services, Inc.		2,451,500	2,500,000	7,786	1FE
595137-AB-6	MICROSEMI CORP SENIOR CORP BND 144A 9.125% 04/15/23		01/09/2018	Morgan Stanley		338,088	300,000	6,540	4FE
61747Y-DU-6	MORGAN STANLEY FR 4.1%052223 4.100% 05/22/23		03/16/2018	CSFB SUISSE GROUP		2,029,640	2,000,000	26,878	2FE
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS SENIOR CORP BND 144A 7.500% 01/15/26		01/12/2018	Bank of Montreal		460,000	460,000		4
628530-BG-1	MYLAN INC SENIOR CORP BND 144A 4.550% 04/15/28		03/28/2018	DEUTSCHE BANK		1,416,478	1,420,000		2FE
62957H-AD-7	NABORS INDUSTRIES INC SENIOR CORP BND 144A 5.750% 02/01/25		01/16/2018	Goldman Sachs		755,000	755,000		3FE
644274-AF-9	NEW ENTERPRISE STONE & LIME CO SECURED CORP BND 144A 6.250% 03/15/26		03/01/2018	Goldman Sachs		810,000	810,000		4FE
650119-AM-2	NEW YORK UNIVERSITY CORP BND 2.971% 07/01/25		02/14/2018	Raymond James & Assoc Inc		2,318,044	2,400,000	8,913	1FE
651229-AU-0	NEWELL CO SENIOR CORP BND 3.150% 04/01/21		03/13/2018	Morgan Stanley		1,817,903	1,850,000	26,548	2FE
655664-AS-9	NORDSTROM INC SENIOR CORP BND 4.000% 03/15/27		03/26/2018	Wells Fargo Securities		2,584,996	2,650,000	3,828	2FE
655844-BL-1	NORFOLK SOUTHN CORP SENIOR CORP BND 2.903% 02/15/23		03/29/2018	Various		989,170	1,000,000	3,709	2FE
666807-BM-3	NORTHROP GRUMMAN CORP SENIOR CORP BND 2.930% 01/15/25		03/15/2018	Pierpont Securities LLC		1,918,520	2,000,000	25,393	2FE
674599-CC-7	OCCIDENTAL PETE CORP COM SENIOR CORP BND 3.125% 02/15/22		03/27/2018	Wells Fargo Securities		2,504,450	2,500,000	9,549	1FE
674599-CK-9	OCCIDENTAL PETE CORP COM SENIOR CORP BND 2.600% 04/15/22		03/29/2018	Wells Fargo Securities		1,963,010	2,000,000	22,967	1FE
675232-AB-8	OCEANEERING INTL, INC. SENIOR CORP BND 6.000% 02/01/28		02/01/2018	CSFB SUISSE GROUP		240,000	240,000		3FE
680665-AK-2	OLIN CORP SENIOR CORP BND 5.000% 02/01/30		01/16/2018	Citi International		420,000	420,000		3
68269C-AA-4	ONEMAIN FINANCIAL ISSUANCE TRU ABS 18-2A 144A 3.570% 03/14/33		03/12/2018	Citi International		3,999,141	4,000,000		1FE
68376H-AA-3	OPORTUN FUNDING III LLC ABS 18-A 144A 3.610% 03/08/24		02/22/2018	Jeffries		9,997,164	10,000,000		1FE
68376H-AB-1	OPORTUN FUNDING III LLC SENIOR ABS 18-A 144A 4.450% 03/08/24		02/22/2018	Jeffries		5,999,019	6,000,000		2AM
708160-CD-6	PENNEY J.C. CO. INC. SECURED CORP BND 144A 8.625% 03/15/25		03/26/2018	Various		1,182,585	1,250,000	4,792	4FE
709599-AS-3	PENSKE TRUCK LEASING COMPANY L SENIOR CORP BND 144A 3.375% 02/01/22		03/27/2018	JP Morgan		1,197,432	1,200,000	6,525	2FE
70959W-AE-3	PENSKE AUTO GROUP INC SR SB NT 5.75%22 5.750% 10/01/22		02/14/2018	Bank of America		205,750	200,000	4,313	4FE
717081-DH-3	PFIZER INC SENIOR CORP BND 3.000% 06/15/23		03/27/2018	Goldman Sachs		497,855	500,000	4,333	1FE
718172-AH-2	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND 4.500% 03/26/20		03/13/2018	Goldman Sachs		1,477,247	1,430,000	30,209	1FE
718172-CD-9	PHILIP MORRIS INTERNATIONAL IN SENIOR CORP BND 2.500% 11/02/22		03/13/2018	Goldman Sachs		1,355,284	1,400,000	12,931	1FE
72147K-AE-8	PILGRIMS PRIDE CORP SENIOR CORP BND 144A 5.875% 09/30/27		02/21/2018	Barclays Bank PLC		1,361,500	1,400,000	36,099	4
74361H-AB-6	PROSPER MARKETPLACE ISSUANCE T SUB ABS 18-1A 144A 3.900% 06/17/24		03/21/2018	CSFB SUISSE GROUP		3,999,819	4,000,000		2AM
74614N-AA-0	PURCHASING POWER FUNDING PPWR_ SENIOR ABS 18-A 144A 3.340% 08/15/22		03/15/2018	CSFB SUISSE GROUP		10,001,126	10,000,000	2,412	1FE
74614N-AB-8	PURCHASING POWER FUNDING PPWR_ SUB ABS 18-A 144A 3.580% 08/15/22		02/16/2018	CSFB SUISSE GROUP		2,999,561	3,000,000		1FE
747525-AF-0	QUALCOMM INC SR NT 3.45%25 3.450% 05/20/25		03/27/2018	Goldman Sachs		10,253	10,500	130	1FE
747525-AP-8	QUALCOMM INC SENIOR CORP BND 2.100% 05/20/20		03/27/2018	JP Morgan		493,350	500,000	3,763	1FE
747525-AU-7	QUALCOMM INC SENIOR CORP BND 3.250% 05/20/27		03/26/2018	Citi International		5,673,000	6,000,000	69,333	1FE
74949L-AB-8	RELX CAPITAL INC SENIOR CORP BND 3.500% 03/16/23		03/15/2018	JP Morgan		1,598,256	1,600,000	467	2FE
75575K-AA-0	READYCAP COMMERCIAL MORTGAGE T SENIOR CMBS 18-4 144A 3.390% 02/25/51		03/09/2018	DEUTSCHE BANK		7,997,359	8,000,000		1FE
75575K-AG-7	READYCAP COMMERCIAL MORTGAGE T SUB CMBS 18-4 144A 4.100% 02/25/51		03/09/2018	DEUTSCHE BANK		2,498,190	2,500,000		1FE
756109-AV-6	REALTY INCOME CORP SENIOR CORP BND 3.875% 04/15/25		03/27/2018	Citi International		1,666,625	1,675,000		2FE
77340R-AM-9	ROCKIES EXPRESS PIPELINE LLC SENIOR CORP BND 144A 6.875% 04/15/40		01/25/2018	RBC Capital Markets		264,656	225,000	4,469	3FE
79970Y-AE-5	SANCHEZ ENERGY CORP SECURED CORP BND 144A 7.250% 02/15/23		02/07/2018	Citi International		331,560	335,000		4FE
80282K-AS-5	SANTANDER HOLDINGS USA INC SANTANDER HOLDINGS USA INC 3.400% 01/18/23		03/07/2018	Tax Free Exchange		1,062,220	1,065,000		2FE
806851-AG-6	SCHLUMBERGER HOLDINGS CORP SENIOR CORP BND 144A 4.000% 12/21/25		03/28/2018	Robert W. Baird		1,045,151	1,030,000	11,559	2FE
80874Y-AW-0	SCIENTIFIC GAMES INT SENIOR CORP BND 144A 5.000% 10/15/25		01/31/2018	JP Morgan		605,000	605,000	9,831	4FE
811054-AG-0	EW SCRIPPS CO SENIOR CORP BND 144A 5.125% 05/15/25		03/05/2018	Wells Fargo Securities		440,750	450,000	5,609	4FE
81376P-AA-8	SECURITIZED EQUIPMENT RECEIVAB ABS 18-1 144A 2.980% 04/11/24		02/12/2018	JP Morgan		5,999,874	6,000,000		1FE
81376P-AC-4	SECURITIZED EQUIPMENT RECEIVAB ABS 18-1 144A 3.220% 04/11/24		02/12/2018	JP Morgan		1,999,752	2,000,000		1FE
81376P-AE-0	SECURITIZED EQUIPMENT RECEIVAB ABS 18-1 144A 3.720% 04/11/24		02/12/2018	JP Morgan		999,985	1,000,000		2FE
81663A-AD-7	SEMGROUP CORP SEMGROUP CORP 6.375% 03/15/25		02/23/2018	Tax Free Exchange		714,912	725,000		4FE
832248-BA-5	SMITHFIELD FOODS INC SENIOR CORP BND 144A 2.650% 10/03/21		03/26/2018	Morgan Stanley		1,304,323	1,355,000	17,455	2FE
83404R-AA-6	SOFI PROFESSIONAL LOAN PROGRAM SENIOR ABS 18-B 144A 2.640% 08/26/47		03/13/2018	Bank of America		14,968,541	15,000,000		1FE
83405R-AA-5	SOFI CONSUMER LOAN PROGRAM TRU SENIOR ABS 18-1 144A 2.550% 02/25/27		01/30/2018	DEUTSCHE BANK		9,999,351	10,000,000		1FE
83405R-AB-3	SOFI CONSUMER LOAN PROGRAM TRU SENIOR ABS 18-1 144A 3.140% 02/25/27		01/30/2018	DEUTSCHE BANK		9,998,248	10,000,000		1FE

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
842400-GH-0	SOUTHERN CALIF EDISON CO SECURED CORP BND 2.900% 03/01/21		03/13/2018	Citi International		5,303,710	5,300,000	4,269	1FE
842587-CU-9	SOUTHERN CO. SENIOR CORP BND 2.950% 07/01/23		03/26/2018	Wells Fargo Securities		2,615,004	2,700,000	19,249	2FE
845467-AN-9	SOUTHWESTERN ENERGY CO SENIOR CORP BND 7.750% 10/01/27		03/02/2018	Goldman Sachs		702,075	690,000	23,915	3FE
85172F-AM-1	SPRINGLEAF FINANCE CORP SENIOR CORP BND 6.875% 03/15/25		03/08/2018	Various		1,075,000	1,075,000		4
852060-AD-4	SPRINT CAPITAL CORPORATION SENIOR CORP BND 6.875% 11/15/28		02/23/2018	Various		995,893	995,000	15,081	4FE
852061-AS-9	SPRINT COMMUNICATIONS INC SR NT 6%22 6.000% 11/15/22		02/28/2018	Barclays Bank PLC		643,500	650,000	11,592	4FE
85207U-AJ-4	SPRINT CORP SR NT 7.625%25 7.625% 02/15/25		02/23/2018	Bank of America		401,620	400,000	1,017	4FE
85207U-AK-1	SPRINT CORP SENIOR CORP BND 7.625% 03/01/26		02/20/2018	JP Morgan		750,000	750,000		4FE
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ SECURED CORP BND 144A 4.738% 09/20/29		03/14/2018	Goldman Sachs		535,000	535,000		2
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ SECURED CORP BND 144A 5.152% 09/20/29		03/14/2018	Goldman Sachs		790,000	790,000		2
853496-AD-9	BUILDING MATERIALS CORP OF AME SENIOR CORP BND 144A 4.750% 01/15/28		01/12/2018	Bank of America		65,000	65,000	257	3FE
85571B-AM-7	STARWOOD PROPERTY TRUST INC SENIOR CORP BND 144A 3.625% 02/01/21		01/24/2018	JP Morgan		465,000	465,000		3FE
858119-BH-2	STEEL DYNAMICS INC STEEL DYNAMICS INC 4.125% 09/15/25		01/25/2018	Tax Free Exchange		800,000	800,000		3FE
86765L-AH-0	SUSSER PETROLEUM PARTNERS LP SENIOR CORP BND 144A 4.875% 01/15/23		01/09/2018	CSFB SUISSE GROUP		350,000	350,000		3FE
86765L-AK-3	SUNOCO LP / SUNOCO FINANCE COR SENIOR CORP BND 144A 5.500% 02/15/26		01/09/2018	CSFB SUISSE GROUP		225,000	225,000		3FE
86765L-AM-9	SUSSER PETROLEUM PARTNERS LP SENIOR CORP BND 144A 5.875% 03/15/28		01/09/2018	CSFB SUISSE GROUP		260,000	260,000		3
87264A-AU-9	T-MOBILE USA INC SENIOR CORP BND 4.500% 02/01/26		01/22/2018	DEUTSCHE BANK		550,000	550,000		3
87264A-AV-7	T-MOBILE USA INC SENIOR CORP BND 4.750% 02/01/28		01/22/2018	DEUTSCHE BANK		455,000	455,000		3FE
87272Q-AA-8	TLF NATIONAL TAX LIEN TRUST TL ABS 17-1A 144A 3.090% 12/15/29		03/06/2018	Guggenheim Securities		10,000,292	10,000,000	43	1FE
87272Q-AC-4	TLF NATIONAL TAX LIEN TRUST TL ABS 17-1A 144A 3.840% 12/15/29		02/23/2018	Guggenheim Securities		1,749,777	1,750,000		1FE
87342R-AA-2	TACO BELL FUNDING BELL_16-1A ABS 16-1A 144A 3.832% 05/25/46		03/23/2018	Barclays Bank PLC		3,974,225	3,950,000	13,455	3AM
87422V-AE-8	TALEN ENERGY SUPPLY LLC SENIOR CORP BND 144A 10.500% 01/15/26		01/03/2018	CSFB SUISSE GROUP		223,760	220,000	2,310	4FE
880451-AV-1	TENNESSEE GAS PIPELINE COMPANY SENIOR CORP BND 7.000% 10/15/28		03/14/2018	Barclays Bank PLC		869,956	730,000	21,434	2FE
88327H-AA-1	THPT_18-THL LCF SENIOR CMBS 18-THL 144A 2.490% 11/11/34		01/22/2018	JP Morgan		179,888	180,000		1FE
887317-AT-2	TIME WARNER INC SENIOR CORP BND 2.100% 06/01/19		03/27/2018	Goldman Sachs		10,430	10,500	72	2FE
887317-AW-5	TIME WARNER INC SR NT 3.6%25 3.600% 07/15/25		03/27/2018	Goldman Sachs		10,146	10,500	78	2FE
887317-BB-0	TIME WARNER INC SENIOR CORP BND 3.800% 02/15/27		03/27/2018	Goldman Sachs		10,143	10,500	49	2FE
88732J-AW-8	TIME WARNER CABLE-A TWCA GTD SR NT 5%20 5.000% 02/01/20		03/15/2018	Goldman Sachs		2,612,568	2,540,000	16,933	2FE
88947E-AT-7	TOLL BROS FIN SENIOR CORP BND 4.350% 02/15/28		01/17/2018	Citi International		230,000	230,000		3FE
893574-AH-6	TRANSCONTINENTAL GAS PIPE LINE SENIOR CORP BND 7.850% 02/01/26		03/13/2018	Morgan Stanley		3,096,950	2,500,000	23,986	2FE
89376V-AA-8	TRANSMONTAIGNE PARTNERS LP/TLP SENIOR CORP BND 6.125% 02/15/26		02/07/2018	RBC Capital Markets		1,030,000	1,030,000		3
896818-AL-5	TRIUMPH GROUP INC SENIOR CORP BND 5.250% 06/01/22		01/02/2018	Citi International		265,950	270,000	1,299	4FE
896818-AP-6	TRIUMPH GROUP INC TRIUMPH GROUP INC 7.750% 08/15/25		01/24/2018	Tax Free Exchange		345,000	345,000		4FE
897051-AA-6	TRONOX INC SENIOR CORP BND 144A 6.500% 04/15/26		03/27/2018	Citi International		2,060,000	2,060,000		4FE
912909-AN-8	UNITED STATES STEEL CORP SENIOR CORP BND 6.250% 03/15/26		03/13/2018	JP Morgan		1,240,000	1,240,000		4FE
913017-BV-0	UNITED TECHNOLOGIES CORP COM NT 3.1%22 3.100% 06/01/22		03/27/2018	Goldman Sachs		10,411	10,500	107	1FE
91324P-CN-0	UNITEDHEALTH GROUP INC NT 3.35%22 3.350% 07/15/22		03/29/2018	Barclays Bank PLC		503,720	500,000	3,629	1FE
91740P-AA-6	USA COMPRESSION PARTNERS LP/US SENIOR CORP BND 144A 6.875% 03/05/26		03/09/2018	JP Morgan		495,000	495,000		4FE
92277G-AJ-6	VENTAS REALTY LP SENIOR CORP BND 3.250% 10/15/26		03/26/2018	JP Morgan		1,571,304	1,680,000	24,722	2FE
92343V-AX-2	VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.600% 04/01/21		03/13/2018	Morgan Stanley		1,467,900	1,400,000	29,338	2FE
92343V-BR-4	VERIZON COMMUNICATIONS INC NT 5.15%23 5.150% 09/15/23		03/13/2018	Bank of America		2,372,304	2,200,000		2FE
92343V-DD-3	VERIZON COMMUNICATIONS INC SENIOR CORP BND 2.625% 08/15/26		03/13/2018	Millenium/Nyfix		905,550	1,000,000	2,188	2FE
92343V-DY-7	VERIZON COMMUNICATIONS INC SENIOR CORP BND 4.125% 03/16/27		03/26/2018	Citi International		3,021,450	3,000,000	4,125	2FE
92343V-EN-0	VERIZON COMMUNICATIONS INC VERIZON COMMUNICATIONS INC 3.376% 02/15/25		01/24/2018	Tax Free Exchange		3,736,118	3,743,000		2FE
92553P-BB-7	VIACOM INC SENIOR CORP BND 3.450% 10/04/26		01/16/2018	JP Morgan		621,779	640,000	6,379	2FE
92826C-AC-6	VISA INC SENIOR CORP BND 2.800% 12/14/22		03/22/2018	Various		5,217,471	5,310,000	41,508	1FE
928563-AA-3	VMWARE INC SENIOR CORP BND 2.300% 08/21/20		03/27/2018	Goldman Sachs		10,229	10,500	25	2FE
928563-AC-9	VMWARE INC SENIOR CORP BND 3.900% 08/21/27		03/22/2018	Goldman Sachs		4,599,679	4,900,000	18,579	2FE
92933B-AH-7	WMG ACQUISITION SENIOR CORP BND 144A 6.750% 04/15/22		01/04/2018	Wells Fargo Securities		178,075	170,000	2,646	4
92933B-AP-9	WMG ACQUISITION SENIOR CORP BND 144A 5.500% 04/15/26		02/28/2018	CSFB SUISSE GROUP		480,000	480,000		4FE
94107J-AA-1	WASTE PRO USA INC SENIOR CORP BND 144A 5.500% 02/15/26		01/25/2018	Wells Fargo Securities		390,000	390,000		4
949746-RE-3	WELLS FARGO & COMPANY SUB CORP BND 4.480% 01/16/24		03/16/2018	Wells Fargo Securities		2,589,525	2,500,000	19,911	1FE
958102-AM-7	WESTERN DIGITAL CORP SENIOR CORP BND 4.750% 02/15/26		01/30/2018	Bank of America		635,000	635,000		3FE
958254-AF-1	WESTERN GAS PARTNERS LP SENIOR CORP BND 4.650% 07/01/26		03/29/2018	JP Morgan		695,449	682,000	8,104	2FE
96042N-AJ-6	WESTLAKE AUTOMOBILE RECEIVABLE ABS 18-1A 144A 2.920% 05/15/23		01/17/2018	JP Morgan		5,999,868	6,000,000		1FE
96042N-AL-1	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS 18-1A 144A 4.120% 09/15/22		01/24/2018	Various		11,018,058	11,000,000	947	2AM
98311A-AA-3	WYNDHAM HOTELS & RESORTS INC SENIOR CORP BND 144A 5.375% 04/15/26		03/29/2018	Barclays Bank PLC		1,145,000	1,145,000		3FE
984121-CQ-4	XEROX CORP SENIOR CORP BND 3.625% 03/15/23		01/12/2018	Barclays Bank PLC		759,413	770,000	9,769	2
989194-AL-9	ZAYO GROUP LLC/ZAYO CAPITAL IN SENIOR CORP BND 6.375% 05/15/25		02/06/2018	JP Morgan		135,363	130,000	1,911	4FE
0778FP-AA-7	BELL TELEPHONE COMPANY OF CANA SENIOR CORP BND 4.464% 04/01/48	A	03/26/2018	RBC Capital Markets		1,986,000	1,986,000		2FE
136385-AW-1	CANADIAN NATURAL RESOURCES LTD SENIOR CORP BND 2.950% 01/15/23	A	03/16/2018	Wells Fargo Securities		2,463,919	2,535,000	13,502	2FE
136385-AX-9	CANADIAN NATURAL RESOURCES LTD SENIOR CORP BND 3.850% 06/01/27	A	03/16/2018	Barclays Bank PLC		1,577,637	1,620,000	18,884	2FE

SCHEDULE D - PART 3

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

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29250N-AQ-8	ENBRIDGE INC SENIOR CORP BND 2.900% 07/15/22	A	03/22/2018	Wells Fargo Securities		1,308,461	1,350,000	7,721	2FE
30023J-AS-7	EVERGREEN CREDIT CARD TRUST EV ABS 18-1 144A 2.950% 03/15/23	A	03/28/2018	Toronto Dominion Bank		9,998,926	10,000,000		1FE
36168Q-AD-6	GFL ENVIRONMENTAL INC SENIOR CORP BND 144A 5.375% 03/01/23	A	02/21/2018	Barclays Bank PLC		455,000	455,000		4FE
53627N-AA-9	LG FINANCECO CORP SENIOR CORP BND 5.875% 11/01/24	A	03/28/2018	Tax Free Exchange		180,000	180,000		4FE
68245X-AC-3	1011778 BC UNLIMITED LIABILITY SECURED CORP BND 144A 4.250% 05/15/24	A	02/09/2018	Citi International		193,000	200,000	661	4FE
70137T-AL-9	PARKLAND FUEL CORP SENIOR CORP BND 144A 6.000% 04/01/26	A	03/16/2018	Bank of America		720,000	720,000		4FE
77381W-AA-4	ROCKPOINT GAS STORAGE CANADA L SECURED CORP BND 144A 7.000% 03/31/23	A	02/02/2018	RBC Capital Markets		1,002,890	1,030,000		3
878744-AB-7	TECK RESOURCES LTD SENIOR CORP BND 5.200% 03/01/42	A	01/26/2018	Morgan Stanley		483,313	475,000	10,223	3FE
98417E-AT-7	GLENCORE FINANCE CANADA LTD SR 144A NT 4%22 4.500% 10/25/22	A	03/13/2018	SOC GEN LDN FI		1,902,315	1,860,000	30,742	2FE
98462Y-AB-6	YAMANA GOLD SENIOR CORP BND 4.950% 07/15/24	A	03/27/2018	Various		2,071,555	2,000,000	18,288	2FE
00089K-AH-2	ACIS CLO LTD ACIS_13-1A SENIOR ABS 13-1A 144A 2.961% 04/18/24	D	03/01/2018	Various		1,643,011	1,641,589	5,124	1FE
00182E-BA-6	ANZ NEW ZEALAND INTL LTD (LOND SENIOR CORP BND 144A 2.125% 07/28/21	D	03/23/2018	Mizuho		2,622,352	2,720,000	9,473	1FE
01609W-AQ-5	ALIBABA GROUP HOLDING LTD 3.600% 11/28/24	D	03/22/2018	Wells Fargo Securities		2,478,675	2,500,000	29,500	1FE
03330A-AC-6	ANCHC_14-3RA MEZZANIN ABS 14-3RA 144A 3.674% 01/28/31	D	03/06/2018	Various		17,451,800	17,450,000	24,126	1FE
034863-AQ-3	ANGLO AMERICAN CAPITAL PLC SENIOR CORP BND 144A 3.750% 04/10/22	D	03/13/2018	JP Morgan		2,539,365	2,540,000	41,010	2FE
04016V-AE-5	ARES CLO LTD ARES_18-47A MEZZANIN ABS 18-47A 144A 0.000% 04/15/30	D	03/13/2018	Goldman Sachs		2,000,000	2,000,000		1FE
055451-AQ-1	BHP BILLITON FINANCE (USA) LTD SENIOR CORP BND 2.875% 02/24/22	D	03/29/2018	Millenium/Nyfix		995,130	1,000,000	3,115	1FE
05565Q-BU-1	BP CAPITAL MARKETS PLC SENIOR CORP BND 3.561% 11/01/21	D	03/27/2018	Millenium/Nyfix		1,523,340	1,500,000	21,960	1FE
05578Q-AB-9	BPCE GBL NT 144A SUB 144A NT 24 5.150% 07/21/24	D	03/16/2018	Bank of America		1,575,240	1,500,000	12,660	2FE
05579T-5G-7	BNP PARIBAS SA SUB CORP BND 4.250% 10/15/24	D	03/27/2018	Barclays Bank PLC		4,602,280	4,550,000	88,093	2FE
05583J-AA-0	BPCE SA SENIOR CORP BND 144A 3.000% 05/22/22	D	03/16/2018	Wells Fargo Securities		3,427,445	3,500,000	34,417	2FE
05585J-AE-0	BSPRT_18-FL3 SUB SUB CMBS 18-FL3 144A 0.000% 03/15/28	D	03/23/2018	JP Morgan		2,000,000	2,000,000		1FE
05956N-AE-2	BCO CREDITO INVS SENIOR CORP BND 144A 4.000% 02/11/23	D	03/27/2018	Bank of America		2,622,100	2,600,000	13,867	1FE
05964H-AE-5	BANCO SANTANDER SA SRBN CORP BND 3.125% 02/23/23	D	03/22/2018	Royal Bank of Scotland		5,215,050	5,400,000	15,469	2FE
06675F-AK-3	BANQUE FEDERATIVE DU CREDIT SENIOR CORP BND 144A 2.200% 07/20/20	D	03/20/2018	RBC Capital Markets		518,690	530,000	2,008	1FE
09626U-AL-2	BLUEMOUNTAIN CLO LLC BLUEM_13- SENIOR ABS 13-1A 144A 3.145% 01/20/29	D	01/04/2018	Bank of America		3,529,050	3,500,000	21,487	1FE
09659W-2E-3	BNP PARIBAS SA SENIOR CORP BND 144A 3.500% 03/01/23	D	03/16/2018	Bank of America		2,482,800	2,500,000	4,618	1FE
12481Q-AC-9	CBAM CLO MANAGEMENT CBAM_18-5A ABS 18-5A 144A 1.000% 04/17/31	D	02/23/2018	CSFB SUISSE GROUP		3,000,000	3,000,000		1
12550M-AN-0	CIFC FUNDING LTD CIFC_15-3A ABS 15-3A 144A 1.000% 04/19/29	D	02/23/2018	Citi International		3,000,000	3,000,000		1FE
12552M-AG-3	CIFC FUNDING LTD CIFC_13-3RA ABS 13-3RA 144A 0.000% 04/24/31	D	03/26/2018	Goldman Sachs		2,000,000	2,000,000		1FE
13875L-AQ-1	CANYON CAPITAL CLO LTD CANYC_1 ABS 14-1A 144A 1.000% 01/30/31	D	01/22/2018	DEUTSCHE BANK		3,000,000	3,000,000		1
14310K-AW-1	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN ABS 13-4A 144A 1.000% 01/15/31	D	01/26/2018	Citi International		10,000,000	10,000,000		1
14310M-BA-4	CARLYLE GLOBAL MARKET STRATEGI SENIOR ABS 14-1A 0.000% 07/25/30	D	03/05/2018	Morgan Stanley		3,000,000	3,000,000		1FE
14918J-AS-9	CATLK_13-1A MEZZANIN ABS 13-1A 144A 4.022% 10/15/29	D	03/06/2018	JP Morgan		3,233,280	3,200,000	18,231	1FE
15032F-AA-4	CEDAR FUNDING LTD CEDF_18-7A ABS 18-7A 144A 1.000% 01/20/31	D	02/01/2018	CSFB SUISSE GROUP		12,000,000	12,000,000		1
15032F-AG-1	CEDAR FUNDING LTD CEDF_18-7A ABS 18-7A 144A 1.000% 01/20/31	D	02/23/2018	Various		8,002,344	8,000,000		1FE
21684A-AC-0	COOPERATIEVE CENTRALE RAIFFEIS SUB CORP BND 4.375% 08/04/25	D	03/15/2018	SOC GEN LDN FI		4,251,618	4,200,000	22,969	2FE
22532L-AL-8	CREDIT AGRICOLE SA (LONDON BRA SENIOR CORP BND 144A 2.500% 04/15/19	D	03/20/2018	RBC Capital Markets		517,738	520,000	5,669	1FE
225401-AC-2	CREDIT SUISSE GROUP AG SENIOR CORP BND 144A 4.282% 01/09/28	D	03/22/2018	CSFB SUISSE GROUP		1,908,763	1,921,000	17,594	2FE
25156P-AY-9	DEUTSCHE TELEKOM INTERNATIONAL SENIOR CORP BND 144A 2.820% 01/19/22	D	03/26/2018	JP Morgan		3,923,840	4,000,000	21,620	2FE
26243K-AG-2	DRYDEN SENIOR LOAN FUND DRSLF_ ABS 18-57A 144A 1.000% 05/15/31	D	03/05/2018	Various		6,000,000	6,000,000		1
26244Q-AA-1	DRYDEN SENIOR LOAN FUND DRSLF_ SENIOR ABS 17-49A 144A 2.944% 07/18/30	D	01/03/2018	Wells Fargo Securities		5,042,500	5,000,000	28,132	1
26835P-AF-7	EDP FINANCE BV SENIOR CORP BND 144A 3.625% 07/15/24	D	03/26/2018	Various		2,598,855	2,650,000	19,479	2FE
29278G-AB-4	ENEL FINANCE INTERNATIONAL NV SENIOR CORP BND 144A 2.875% 05/25/22	D	03/27/2018	Goldman Sachs		2,604,398	2,670,000	26,440	2FE
29358Q-AH-2	ENSCO PLC SENIOR CORP BND 7.750% 02/01/26	D	01/11/2018	DEUTSCHE BANK		430,000	430,000		4FE
30251G-AY-3	FMG RESOURCES (AUGUST 2006) PT SENIOR CORP BND 144A 5.125% 03/15/23	D	03/01/2018	JP Morgan		830,000	830,000		3FE
33883G-AE-7	FLATIRON CLO LTD FLAT_18-1A ABS 18-1A 144A 0.000% 04/17/31	D	02/22/2018	JP Morgan		3,000,000	3,000,000		1FE
404280-BH-1	HSBC HOLDINGS PLC SUB CORP BND 4.375% 11/23/26	D	03/27/2018	HSBC Bank USA, NA		1,881,171	1,900,000	29,094	1FE
404280-BJ-7	HSBC HOLDINGS PLC SENIOR CORP BND 3.262% 03/13/23	D	03/21/2018	Goldman Sachs		985,690	1,000,000	906	1FE
45905U-7J-7	INTL BANK FOR RECONSTRUCT CORP BND 1.625% 10/05/20	C	03/28/2018	Toronto Dominion Bank		2,807,700	2,865,000	11,251	1FE
46115H-AZ-0	INTESA SANPAOLO SPA SENIOR CORP BND 144A 3.125% 07/14/22	D	03/27/2018	Goldman Sachs		2,607,471	2,700,000	17,578	2FE
46115H-BB-2	INTESA SANPAOLO SPA SENIOR CORP BND 144A 3.875% 07/14/27	D	03/27/2018	HSBC Bank USA, NA		2,292,747	2,435,000	19,658	2FE
46617E-AW-7	JFIN 2014-1A MEZZANIN ABS 14-1A 144A 3.595% 04/21/25	D	02/20/2018	BNP Paribas SA		498,750	500,000	1,548	1FE
47047M-AN-7	JAMESTOWN CLO LTD JTWN_13-2A ABS 13-2A 144A 0.000% 04/22/30	D	03/14/2018	Citi International		1,300,000	1,300,000		1FE
48244X-AB-8	KDAC AVIATION FINANCE LTD KDAC SUB ABS 17-1A 144A 5.926% 12/15/42	D	02/07/2018	Citi International		5,252,892	5,223,180	19,818	2FE
500769-HA-5	KFW SENIOR CORP BND 1.000% 07/15/19	D	03/12/2018	Royal Bank of Scotland		9,304,824	9,470,000	15,520	1FE
500769-HN-7	KFW SENIOR CORP BND 1.500% 09/09/19	D	03/02/2018	Barclays Bank PLC		6,232,094	6,310,000	48,903	1FE
500769-HU-1	KFW SENIOR CORP BND 2.625% 04/12/21	D	03/27/2018	RBC Capital Markets		8,998,287	9,010,000		1FE
539439-AR-0	LLOYDS TSB GRP PLC SENIOR CORP BND 4.375% 03/22/28	D	03/15/2018	Various		997,523	1,000,000		1FE
55608J-AN-8	MACQUARIE GROUP LTD SENIOR CORP BND 144A 4.654% 03/27/29	D	03/19/2018	Citi International		3,320,000	3,320,000		1FE
55953R-AQ-4	MAGNETITE CLO LTD MAGNE_15-16A ABS 15-16A 144A 1.000% 01/18/28	D	01/18/2018	CSFB SUISSE GROUP		4,000,000	4,000,000		1
55953R-AS-0	MAGNETITE CLO LTD MAGNE_15-16A ABS 15-16A 144A 1.000% 01/18/28	D	01/18/2018	CSFB SUISSE GROUP		5,000,000	5,000,000		1

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
59284M-AC-8	MEXICO CITY AIRPORT TRUST SECURED CORP BND 144A 3.875% 04/30/28	D	03/26/2018	Barclays Bank PLC		819,900	900,000	18,213	2FE
59801M-AC-2	MIDOCEAN CREDIT CLO VIII LLC M ABS 18-8A 144A 1.000% 02/20/31	D	02/16/2018	Morgan Stanley		1,501,875	1,500,000		1
59801M-AE-8	MIDOCEAN CREDIT CLO VIII LLC M ABS 144A 1.000% 02/20/31	D	01/16/2018	Goldman Sachs		8,150,000	8,150,000		1FE
62405T-AA-5	MHAWK_13-2A SENIOR ABS 13-2A 144A 2.905% 07/22/24	D	02/21/2018	Bank of America		354,594	354,240	915	1FE
62431U-AT-9	MVEW_131R MEZZANIN ABS 131R 144A 4.009% 10/12/30	D	02/14/2018	Aegis Capital Corp		3,521,410	3,490,000	13,603	1FE
65504L-AQ-0	NOBLE HOLDING INTERNATIONAL LT SENIOR CORP BND 144A 7.875% 02/01/26	D	01/17/2018	Citi International		920,000	920,000		4
67054K-AA-7	NUMERICABLE-SFR S.A. SECURED CORP BND 144A 7.375% 05/01/26	D	03/13/2018	Citi International		762,000	800,000	9,833	4FE
67112G-AC-2	OZLM_18-18A ABS 18-18A 144A 0.000% 04/15/31	D	02/23/2018	Barclays Bank PLC		11,000,000	11,000,000		1FE
67112G-AE-8	OZLM_18-18A ABS 18-18A 144A 0.000% 04/15/31	D	02/23/2018	Barclays Bank PLC		2,000,000	2,000,000		1FE
67576F-AE-9	OCTAGON INVESTMENT PARTNERS XV ABS 18A 144A 0.000% 04/16/31	D	03/23/2018	Citi International		2,000,000	2,000,000		1FE
67591U-AG-2	OCTAGON INVESTMENT PARTNERS 36 MEZZANIN ABS 18-1A 144A 0.000% 04/15/31	D	03/07/2018	Wells Fargo Securities		5,687,500	5,687,500		1FE
71654Q-CE-0	PETROLEOS MEXICANOS SENIOR CORP BND 5.375% 03/13/22	D	03/20/2018	Tax Free Exchange		552,265	550,000		2FE
71654Q-CJ-9	PETROLEOS MEXICANOS PETROLEOS MEXICANOS 6.350% 02/12/48	D	02/12/2018	Taxable Exchange		2,400,313	2,518,163		2FE
72349B-AL-8	PPARK _14-1A MEZZANIN ABS 14-1A 144A 3.601% 04/15/26	D	03/06/2018	Cantor Fitzgerald		1,002,000	1,000,000	6,191	1FE
780097-BE-0	ROYAL BANK OF SCOTLAND GROUP P SENIOR CORP BND 3.498% 05/15/23	D	03/27/2018	Various		5,247,359	5,345,000	65,520	2FE
780641-AH-9	KONINKLIJKE KPN NV SENIOR CORP BND 8.375% 10/01/30	D	03/14/2018	Barclays Bank PLC		2,595,461	1,910,000	73,316	2FE
80306A-AB-6	SAPPHIRE AVIATION FINANCE I LI ABS 18-1A 144A 6.000% 03/15/40	D	03/14/2018	Wells Fargo Securities		15,299,838	15,300,000		2FE
806854-AB-1	SCHLUMBERGER INVESTMENT SA SENIOR CORP BND 144A 3.300% 09/14/21	D	03/29/2018	Various		905,365	900,000	1,384	1FE
81725W-AJ-2	SENSATA TECHNOLOGIES BV SENIOR CORP BND 144A 5.000% 10/01/25	D	03/23/2018	Various		386,100	390,000	9,533	3FE
81789G-AC-5	SEVEN_16-1A SENIOR ABS 16-1A 144A 4.022% 07/17/28	D	02/16/2018	DEUTSCHE BANK		1,757,656	1,750,000	7,038	1FE
822538-AE-4	SHELF DRILLING HOLDINGS LTD SENIOR CORP BND 144A 8.250% 02/15/25	D	01/31/2018	CSFB SUISSE GROUP		845,000	845,000		4
822582-BP-6	SHELL INTERNATIONAL FINANCE BV SENIOR CORP BND 2.250% 11/10/20	D	03/27/2018	Various		3,447,930	3,500,000	29,281	1FE
87249A-AE-5	TICP CLO LTD TICP_17-9A MEZZANIN ABS 17-9A 144A 3.611% 01/20/31	D	03/06/2018	JP Morgan		6,001,000	6,000,000	23,669	1
87249C-AC-5	TICP CLO LTD TICP_18-10A ABS 18-10A 144A 0.000% 04/20/31	D	03/05/2018	Bank of America		2,500,000	2,500,000		1FE
87938W-AT-0	TELEFONICA EMISIONES SAU SENIOR CORP BND 4.103% 03/08/27	D	03/22/2018	Barclays Bank PLC		2,947,481	2,975,000	6,103	2FE
88032X-AD-6	TENCENT HOLDINGS LTD SENIOR CORP BND 3.800% 02/11/25	D	02/14/2018	Morgan Stanley		1,204,164	1,200,000	633	1FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 2.200% 07/21/21	D	01/23/2018	Various		420,309	450,000	98	3FE
88167A-AH-4	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 144A 6.000% 04/15/24	D	03/07/2018	Bank of America		1,060,000	1,060,000		3FE
88167A-AJ-0	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 144A 6.750% 03/01/28	D	03/07/2018	Barclays Bank PLC		885,000	885,000		3FE
91832V-AA-2	VOC ESCROW LTD SECURED CORP BND 144A 5.000% 02/15/28	C	01/29/2018	Bank of America		570,000	570,000		3FE
92676X-AD-9	VIKING CRUISES LTD SENIOR CORP BND 144A 5.875% 09/15/27	D	01/29/2018	Bank of America		462,300	460,000	10,134	4FE
92917A-AE-6	VOYA_18-1A SUB ABS 18-1A 144A 0.000% 04/19/31	D	02/23/2018	JP Morgan		2,800,000	2,800,000		1FE
939218-AW-3	WAMI_14-1A SENIOR ABS 1R 144A 2.900% 04/20/26	D	02/13/2018	CSFB SUISSE GROUP		312,609	313,000	630	1FE
939218-BA-0	WAMI_14-1A ABS 14-1A 144A 3.600% 04/20/26	D	02/13/2018	CSFB SUISSE GROUP		430,461	431,000	1,078	1FE
94949L-AA-8	WELLFLEET CLO LTD WELF_16-2A ABS 16-2A 144A 3.395% 10/20/28	D	01/12/2018	Bank of America		5,041,500	5,000,000	37,239	1FE
973147-AD-3	WIND TRE SPA SECURED CORP BND 144A 5.000% 01/20/26	D	02/12/2018	JP Morgan		340,725	385,000	5,401	3FE
98954U-AB-9	ZIGGO BOND FINANCE BV SENIOR CORP BND 144A 6.000% 01/15/27	D	01/10/2018	Barclays Bank PLC		244,388	245,000	7,228	4FE
G68259-AA-1	OVPH LTD SUB CORP BND 5.875% 12/31/49	D	02/22/2018	Morgan Stanley		4,744,650	4,700,000	134,227	2FE
P9367R-AG-6	TRANSPORTADORA DE GAS DEL PERU SENIOR CORP BND 4.250% 04/30/28	D	02/14/2018	Jeffries		2,306,900	2,300,000	28,782	2FE
Y3815N-AZ-4	HYUNDAI CAP SVC SENIOR CORP BND 3.625% 08/29/27	D	02/15/2018	Various		2,980,448	3,150,000	54,239	1FE
Y39656-AC-0	INDUSTRIAL AND COMMERCIAL BANK SUB CORP BND 4.875% 09/21/25	D	02/15/2018	JP Morgan		1,129,557	1,100,000	22,195	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						1,006,982,869	1,008,680,672	3,258,097	XXX
8399997. Total - Bonds - Part 3						3,470,391,033	3,477,300,608	11,255,335	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,470,391,033	3,477,300,608	11,255,335	XXX
8999997. Total - Preferred Stocks - Part 3							XXX		XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX		XXX
001055-10-2	AFLAC INC		03/21/2018	Investment Technology Group	68,023.000	3,096,407			L
001055-10-2	AFLAC INC		03/19/2018	Stock Split	87,967.000				L
002824-10-0	ABBOTT LABORATORIES COMMON STO		03/07/2018	Investment Technology Group	7,362.000	450,039			L
004397-10-5	ACCURAY INC		01/24/2018	Investment Technology Group	5,800.000	31,626			L
00507V-10-9	ACTIVISION BLIZZARD INC		03/28/2018	Various	3,516.000	243,642			L
00912X-30-2	AIR LEASE CORPORATION		03/29/2018	Various	3,199.000	144,288			L
009158-10-6	AIR PRODUCTS AND CHEMICALS INC		03/07/2018	Investment Technology Group	654.000	107,184			L
00972D-10-5	AKEBIA THERAPEUTICS INC		01/24/2018	Investment Technology Group	3,100.000	46,297			L
01345P-10-6	BIODEL INC ALBIREO PHARMA INC		01/24/2018	Investment Technology Group	300.000	10,798			L
014491-10-4	ALEXANDER & BALDWIN INC		11/28/2017	Stock Dividend	1,475.020				L
015351-10-9	ALEXION PHARMACEUTICALS, INC.		01/22/2018	Investment Technology Group	9,276.000	1,145,759			L
017175-10-0	ALLEGHANY CORP		03/29/2018	Various	800.000	473,801			L
018581-10-8	ALLIANCE DATA SYST CORP		03/28/2018	Various	11,562.000	2,936,068			L

SCHEDULE D - PART 3

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018802-10-8	ALLIANT ENERGY CORP		03/28/2018	Various	6,566.000	258,318			L
020002-10-1	ALLSTATE CORP		03/28/2018	Various	2,923.000	280,466			L
02079K-10-7	ALPHABET INC		01/22/2018	Investment Technology Group	44.000	50,944			L
02209S-10-3	ALTRIA GROUP INC		03/07/2018	Investment Technology Group	4,503.000	289,363			L
023135-10-6	AMAZON.COM INC		03/21/2018	Investment Technology Group	4,197.000	6,582,430			L
02376R-10-2	AMERICAN AIRLINES GROUP INC COM		03/28/2018	Various	14,129.000	763,389			L
024013-10-4	AMERICAN ASSETS TRUST INC		02/09/2018	Various	1,964.000	67,266			L
025537-10-1	AMERICAN ELECTRIC POWER COMPAN		01/22/2018	Investment Technology Group	1,589.000	108,942			L
02665T-30-6	AMERICAN HOMES 4 RENT CL A		03/28/2018	Various	4,411.000	86,368			L
031100-10-0	AMETEK INC		03/28/2018	Various	4,643.000	347,000			L
031162-10-0	AMGEN INC		03/21/2018	Investment Technology Group	3,795.000	703,418			L
032095-10-1	AMPHENOL CORP		03/21/2018	Investment Technology Group	1,887.000	172,585			L
032332-50-4	AMTECH SYSTEMS INC		01/24/2018	Investment Technology Group	1,900.000	20,732			L
032511-10-7	ANADARKO PETROLEUM CORP		03/28/2018	Various	41,318.000	2,481,303			L
03349M-10-5	TESORO CORP ANDEAVOR		03/28/2018	Various	7,178.000	741,349			L
03475V-10-1	ANGIODYNAMICS		01/24/2018	Investment Technology Group	2,300.000	38,109			L
036620-10-5	ANSYS INC		03/21/2018	Investment Technology Group	61.000	10,196			L
037833-10-0	APPLE INC		03/21/2018	Investment Technology Group	2,382.000	414,968			L
03784Y-20-0	APPLE HOSPITALITY REIT INC		03/22/2018	JP Morgan	500,723.000	8,734,733			L
039483-10-2	ARCHER-DANIELS-MIDLAND CO. COM		03/07/2018	Various	24,336.000	1,039,612			L
03957W-10-6	ARCHROCK INC		01/24/2018	Investment Technology Group	4,700.000	49,397			L
03965L-10-0	ARCONIC INC		03/28/2018	Various	112,723.000	3,162,679			L
042735-10-0	ARROW ELECTRONICS INC		03/28/2018	Various	3,593.000	285,650			L
045487-10-5	ASSOCIATED BANC-CORP		02/02/2018	Tax Free Exchange	2,585.170	35,504			L
053807-10-3	AVNET INC		03/28/2018	Various	49,823.000	2,124,135			L
054937-10-7	BB&T CORP		03/09/2018	Various	751.000	39,677			L
06985P-20-9	BASIC ENERGY SERVICES INC BASIC ENERGY SERVICES INC		01/24/2018	Investment Technology Group	2,000.000	45,771			L
071813-10-9	BAXTER INTL INC COMMON STOCK		03/21/2018	Investment Technology Group	200.000	13,376			L
075887-10-9	BECTON DICKINSON AND CO. COMMO		01/22/2018	Investment Technology Group	2,023.000	477,776			L
077454-10-6	BELDEN INC		03/28/2018	Various	5,971.000	433,362			L
084423-10-2	WR BERKLEY CORP		03/28/2018	Various	3,118.000	218,218			L
084670-70-2	BERKSHIRE HATHAWAY INC		03/21/2018	Investment Technology Group	3,904.000	801,972			L
08579W-10-3	BERRY PLASTICS GROUP INC		03/28/2018	Various	3,722.000	209,149			L
086516-10-1	BEST BUY CO INC		03/21/2018	Investment Technology Group	76,762.000	5,296,578			L
095229-10-0	BLUCORA INC COM		01/24/2018	Investment Technology Group	1,900.000	44,743			L
097023-10-5	BOEING CO		03/21/2018	Investment Technology Group	2,244.000	762,288			L
097793-40-0	BONANZA CREEK ENERGY INC		01/24/2018	Investment Technology Group	1,300.000	37,235			L
09857L-10-8	PRICELINE GROUP INC BOOKING HOLDINGS INC		02/27/2018	Tax Free Exchange	3,752.000	3,530,777			L
099724-10-6	BORGWARNER INC		03/29/2018	Various	5,027.000	267,835			L
101121-10-1	BOSTON PROPERTIES, INC.		03/28/2018	Various	1,735.000	205,433			L
101137-10-7	BOSTON SCIENTIFIC CORP		03/28/2018	Various	8,427.000	224,779			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		03/07/2018	Investment Technology Group	4,387.000	286,910			L
116794-10-8	BRUKER CORP		03/28/2018	Various	1,611.000	51,192			L
117043-10-9	BRUNSWICK CORP BC		02/09/2018	Various	1,096.000	63,187			L
124857-20-2	CBS CORP		03/28/2018	Various	5,501.000	291,546			L
125509-10-9	CIGNA CORP.		03/21/2018	Investment Technology Group	862.000	145,419			L
126650-10-0	CVS HEALTH CORP		03/07/2018	Investment Technology Group	18,517.000	1,405,216			L
12673P-10-5	CA INC		03/21/2018	Investment Technology Group	15,701.000	557,543			L
14040H-10-5	CAPITAL ONE FIN CORP		03/21/2018	Investment Technology Group	428.000	42,363			L
140781-10-5	CARBO CERAMICS INC.		01/24/2018	Investment Technology Group	2,200.000	24,729			L
14149Y-10-8	CARDINAL HEALTH INC		03/28/2018	Various	16,355.000	1,152,050			L
141633-10-7	CARE.COM INC		01/24/2018	Investment Technology Group	2,300.000	44,591			L
146229-10-9	CARTERS INC		03/21/2018	Investment Technology Group	2,293.000	249,960			L
14888D-20-8	CATALYST BIOSCIENCES INC		01/24/2018	Investment Technology Group	400.000	9,411			L
15117P-10-2	CELLULAR BIOMEDICINE GROUP INC		01/24/2018	Investment Technology Group	600.000	11,406			L
16119P-10-8	CHARTER COMMUNICATIONS INC		03/07/2018	Investment Technology Group	148.000	50,153			L
166764-10-0	CHEVRON CORP		03/21/2018	Investment Technology Group	3,813.000	437,356			L
171798-10-1	CIMAREX ENERGY CO.		03/28/2018	Various	3,086.000	365,121			L
17275R-10-2	CISCO SYSTEMS INC		03/07/2018	Investment Technology Group	9,480.000	419,016			L
172967-42-4	CITIGROUP INC		03/21/2018	Investment Technology Group	151,566.000	11,188,555			L
177376-10-0	CITRIX SYST INC		03/21/2018	Investment Technology Group	18,271.000	1,736,476			L
189054-10-9	CLOROX CO. COMMON STOCK $1 PAR		03/21/2018	Investment Technology Group	19,626.000	2,454,859			L

SCHEDULE D - PART 3

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

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189110-10-2	CLOUD PEAK ENERGY INC		01/24/2018	Investment Technology Group	8,800.000	47,091			L
191216-10-0	COCA COLA CO		01/22/2018	Investment Technology Group	2,382.000	112,734			L
192446-10-2	COGNIZANT TECH SOLUTIONS CORP		03/28/2018	Various	1,289.000	99,935			L
194162-10-3	COLGATE-PALMOLIVE CO		03/07/2018	Investment Technology Group	6,117.000	425,070			L
19459J-10-4	COLLEGIUM PHARMACEUTICAL INC		01/24/2018	Investment Technology Group	2,000.000	49,456			L
20030N-10-1	COMCAST CORP		03/07/2018	Investment Technology Group	5,249.000	190,329			L
205768-30-2	COMSTOCK RES INC.		01/24/2018	Investment Technology Group	2,800.000	27,291			L
206022-10-5	CONCERT PHARMACEUTICALS INC		01/24/2018	Investment Technology Group	1,500.000	29,999			L
22822V-10-1	CROWN CASTLE INTERNATIONAL COR		03/07/2018	Investment Technology Group	1,381.000	149,093			L
228368-10-6	CROWN HOLDINGS INC		03/28/2018	Various	2,178.000	119,202			L
228903-10-0	CRYOLIFE INC		01/24/2018	Investment Technology Group	1,800.000	34,283			L
231021-10-6	CUMMINS INC		03/28/2018	Various	30,612.000	4,974,450			L
231561-10-1	CURTISS-WRIGHT CORPORATION		03/28/2018	Various	1,516.000	193,997			L
233153-20-4	DCT INDUSTRIAL TRUST INC		03/29/2018	Various	40,094.000	2,316,721			L
233331-10-7	DTE ENERGY COMPANY		03/28/2018	Various	5,709.000	593,298			L
23355L-10-6	DXC TECHNOLOGY CO		03/28/2018	Various	4,249.000	422,618			L
235851-10-2	DANAHER CORPORATION		03/21/2018	Investment Technology Group	5,244.000	529,105			L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		03/28/2018	Various	16,512.000	1,236,773			L
247361-70-2	DELTA AIR LINES INC DAL		03/28/2018	Various	12,072.000	652,393			L
247850-10-0	DELTIC TIMBER CORP		02/21/2018	Stock Split	1,035.200				L
25278X-10-9	DIAMONDBACK ENERGY INC COM		03/28/2018	Various	1,290.000	151,316			L
254709-10-8	DISCOVER FINANCIAL SERVICES		03/28/2018	Various	6,583.000	494,773			L
25470M-10-9	DISH NETWORK CORP		03/07/2018	Various	3,386.000	151,463			L
25501G-10-5	WALTER INVESTMENT MANAGEMENT C DITECH HOLDING CORP		02/12/2018	Tax Free Exchange	158.500	17,168			L
25746U-10-9	DOMINION RESOURCES INC/VA		01/22/2018	Investment Technology Group	667.000	50,319			L
25960P-10-9	DOUGLAS EMMETT INC		03/28/2018	Various	5,272.000	195,326			L
25985T-10-2	DOVA PHARMACEUTICALS INC		01/24/2018	Investment Technology Group	1,500.000	45,119			L
260003-10-8	DOVER CORP.		03/29/2018	Various	35,880.000	3,646,496			L
26078J-10-0	DOWDUPONT INC DOWDUPONT INC		03/07/2018	Investment Technology Group	5,964.000	417,361			L
26210C-10-4	DROPBOX INC		03/23/2018	JP Morgan	2,405.000	50,505			L
264411-50-5	DUKE REALTY CORP		03/29/2018	Various	81,491.000	2,100,822			L
26441C-20-4	DUKE ENERGY CORP		03/07/2018	Investment Technology Group	1,080.000	81,324			L
26483E-10-0	DUN & BRADSTREET CORP		03/29/2018	Various	20,328.000	2,544,347			L
26875P-10-1	EOG RESOURCES INC		03/07/2018	Investment Technology Group	3,952.000	396,386			L
26884L-10-9	EQT CORP		03/28/2018	Various	38,531.000	2,060,534			L
269246-40-1	E TRADE FINANCIAL CORP		03/28/2018	Various	3,671.000	192,707			L
27032D-30-4	EARTHSTONE ENERGY INC		01/24/2018	Investment Technology Group	4,100.000	45,802			L
27579R-10-4	EAST WEST BANCORP, INC.		03/28/2018	Various	6,379.000	414,430			L
278642-10-3	EBAY INC		03/28/2018	Various	22,116.000	895,660			L
281020-10-7	EDISON INTL		03/28/2018	Various	45,837.000	2,917,278			L
285512-10-9	ELECTRONIC ARTS INC		01/22/2018	Investment Technology Group	15,838.000	1,867,986			L
291011-10-4	EMERSON ELECTRIC CO		03/21/2018	Investment Technology Group	630.000	45,077			L
29261A-10-0	HEALTHSOUTH CORP ENCOMPASS HEALTH CORP		01/02/2018	Tax Free Exchange	7,499.000	155,186			L
29265N-10-8	ENERGEN CORP		03/12/2018	Various	3,604.000	195,370			L
29275Y-10-2	ENERSYS		03/28/2018	Various	10,414.000	763,397			L
29364G-10-3	ENTERGY CORP		03/28/2018	Various	48,158.000	3,761,509			L
29444U-70-0	EQUINIX, INC.		03/07/2018	Investment Technology Group	133.000	51,886			L
294628-10-2	EQUITY COMMONWEALTH		03/22/2018	JP Morgan	192,642.000	5,858,642			L
29476L-10-7	EQUITY RESIDENTIAL		03/29/2018	Various	25,424.000	1,519,544			L
30050B-10-1	EVOLENT HEALTH INC		01/24/2018	Investment Technology Group	3,300.000	48,418			L
30161N-10-1	EXELON CORP COM		03/07/2018	Investment Technology Group	11,733.000	431,963			L
30212P-30-3	EXPEDIA INC		03/28/2018	Various	1,111.000	126,845			L
302491-30-3	FMC CORP		03/28/2018	Various	1,336.000	112,514			L
30303M-10-2	FACEBOOK INC		03/07/2018	Investment Technology Group	1,103.000	202,737			L
315616-10-2	F5 NETWORKS INC		03/21/2018	Investment Technology Group	114.000	17,136			L
31620M-10-6	FIDELITY NATIONAL INFORMATION		03/28/2018	Various	4,328.000	417,230			L
316773-10-0	FIFTH THIRD BANCORP.		03/28/2018	Various	31,729.000	1,054,739			L
33830X-10-4	FIVE PRIME THERAPEUTICS INC		01/24/2018	Investment Technology Group	1,600.000	32,360			L
33938J-10-6	FLEXION THERAPEUTICS INC		01/24/2018	Investment Technology Group	2,000.000	47,070			L
343412-10-2	FLUOR CORP		03/28/2018	Various	2,218.000	125,333			L
361438-10-4	GAMCO INVESTORS INC		03/05/2018	Tax Free Exchange	2,366.000	61,804			L
36164V-10-7	GENERAL COMMUN INC. GCI LIBERTY INC CLASS A1		02/22/2018	Tax Free Exchange	5,345.000	61,717			L

SCHEDULE D - PART 3

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

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36164V-30-5	GENERAL COMMUN INC. GCI LIBERTY IN CLASS A		03/09/2018	Taxable Exchange	3,367.350	1,000			L
36164V-50-3	GENERAL COMMUN INC. GCI LIBERTY PREF SERIES A INC		03/09/2018	Taxable Exchange	1,069.000	10,000			L
369550-10-8	GENERAL DYNAMICS CORP		03/21/2018	Investment Technology Group	11,504.000	2,595,878			L
369604-10-3	GENERAL ELECTRIC CO		03/07/2018	Investment Technology Group	10,908.000	155,548			L
37045V-10-0	GENERAL MOTORS CO		03/07/2018	Investment Technology Group	8,035.000	301,634			L
375558-10-3	GILEAD SCIENCES INC		01/22/2018	Investment Technology Group	13,980.000	1,136,869			L
384637-10-4	WASHINGTON POST CO B		03/21/2018	Investment Technology Group	16.000	9,576			L
388689-10-1	GRAPHIC PACKAGING HOLDING CO		03/28/2018	Various	14,028.000	216,794			L
391164-10-0	GREAT PLAINS ENERGY INCORPORAT		03/28/2018	Various	18,620.000	577,673			L
393222-10-4	GREEN PLAINS INC		01/24/2018	Investment Technology Group	2,700.000	49,127			L
40412C-10-1	HCA HOLDINGS INC		03/07/2018	Investment Technology Group	495.000	50,084			L
404303-10-9	HSN INC		01/02/2018	Stock Split	2,564.250				L
40434L-10-5	HP INC		03/28/2018	Various	12,609.000	276,486			L
413875-10-5	HARRIS CORP		03/28/2018	Various	2,669.000	407,392			L
416196-20-2	HARTE-HANKS, INC. HARTE HANKS INC		02/01/2018	Tax Free Exchange	453.300	25,736			L
418056-10-7	HASBRO INC		03/28/2018	Various	12,017.000	1,154,141			L
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO		03/09/2018	Various	4,308.000	68,625			L
43114K-10-8	HIGHPOINT RESOURCES CORP HIGHPOINT RESOURCES CORP		03/20/2018	Tax Free Exchange	3,749.000	64,112			L
43283X-10-5	HILTON GRAND VACATIONS INC		03/21/2018	Investment Technology Group	15,949.000	710,528			L
443510-60-7	HUBBELL INC		03/28/2018	Various	943.000	121,607			L
444859-10-2	HUMANA INC		03/21/2018	Investment Technology Group	1,472.000	399,912			L
446150-10-4	HUNTINGTON BANCSHARES INC		03/28/2018	Various	26,844.000	416,560			L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		03/28/2018	Various	1,193.000	303,585			L
44919P-50-8	IAC/INTERACTIVE		03/28/2018	Various	1,097.000	156,723			L
458140-10-0	INTEL CORP		03/21/2018	Investment Technology Group	13,715.000	709,477			L
45824V-20-9	INSYS THERAPEUTICS INC		01/24/2018	Investment Technology Group	5,300.000	54,041			L
45885A-40-9	INTERNAP NETWORK SERV CORP INTERNAP CORP		01/24/2018	Investment Technology Group	3,000.000	46,084			L
459200-10-1	INTL BUSINESS MACHINES CORP		03/07/2018	Investment Technology Group	2,812.000	442,974			L
462044-20-7	ION GEOPHYSICAL CORP		01/24/2018	Investment Technology Group	1,700.000	31,497			L
46625H-10-0	JPMORGAN CHASE & COMPANY		03/21/2018	Investment Technology Group	4,172.000	476,355			L
466313-10-3	JABIL CIRCUIT INC		03/09/2018	Various	2,254.000	60,619			L
47009K-10-7	JAGGED PEAK ENERGY LLC		03/29/2018	Various	9,969.000	139,959			L
478160-10-4	JOHNSON & JOHNSON COMMON STOCK		03/21/2018	Investment Technology Group	13,253.000	1,728,346			L
482480-10-0	KLA-TENCOR CORP		03/28/2018	Various	13,306.000	1,540,907			L
48273J-10-7	K2 STUDENT LOAN TRUST		01/24/2018	Investment Technology Group	2,200.000	46,097			L
493267-10-8	KEYCORP		03/28/2018	Various	7,780.000	159,938			L
49427F-10-8	KILROY REALTY CORP		03/28/2018	Various	1,240.000	85,539			L
49456B-10-1	KINDER MORGAN INC		03/07/2018	Investment Technology Group	67,950.000	1,187,921			L
501044-10-1	KROGER CO (THE)		01/22/2018	Investment Technology Group	36,712.000	1,082,340			L
50127T-10-9	KURA ONCOLOGY INC		01/24/2018	Investment Technology Group	2,200.000	42,147			L
502413-10-7	L3 TECHNOLOGIES INC		03/28/2018	Various	612.000	126,371			L
50540R-40-9	LABORATORY CORP OF AMER HLDGS		03/28/2018	Various	2,159.000	364,259			L
512807-10-8	LAM RSRCH CORP		03/21/2018	Investment Technology Group	363.000	81,867			L
521865-20-4	LEAR CORP		03/28/2018	Various	549.000	102,738			L
525327-10-2	LEIDOS HOLDINGS INC		03/28/2018	Various	2,680.000	174,483			L
528872-30-2	LEXICON PHARMACEUTICALS INC		01/24/2018	Investment Technology Group	4,400.000	46,374			L
53071M-10-4	LIBERTY INTERACTIVE CORP		01/02/2018	Tax Free Exchange	6,509.250	177,495			L
532457-10-8	ELI LILLY & CO COM		03/21/2018	Investment Technology Group	9,193.000	714,695			L
537008-10-4	LITTELFUSE, INC.		01/22/2018	Taxable Exchange	180.790	23,925			L
539830-10-9	LOCKHEED MARTIN CORPORATION		03/21/2018	Investment Technology Group	23,434.000	7,912,256			L
540424-10-8	LOEWS CORP		03/28/2018	Various	5,204.000	258,104			L
55272X-10-2	MFA FINANCIAL INC		03/21/2018	Investment Technology Group	91,771.000	687,402			L
56418H-10-0	MANPOWER GROUP INC		03/29/2018	Various	2,643.000	319,388			L
56585A-10-2	MARATHON PETROLEUM CORP		03/28/2018	Various	12,958.000	941,058			L
571748-10-2	MARSH & MC LENNAN CO'S INC. CO		03/28/2018	Various	1,190.000	96,998			L
574599-10-6	MASCO CORP.		03/28/2018	Various	5,538.000	241,420			L
576323-10-9	MASTEC, INC.		03/28/2018	Various	32,426.000	1,696,698			L
57665R-10-6	MATCH GROUP INC		03/21/2018	JP Morgan	103,428.000	4,737,426			L
58155Q-10-3	MCKESSON CORP		03/28/2018	Various	35,279.000	5,538,302			L
59156R-10-8	METLIFE INC		03/07/2018	Investment Technology Group	9,411.000	439,588			L
594918-10-4	MICROSOFT CORP		03/21/2018	Investment Technology Group	295,896.000	27,513,467			L
595137-10-0	MICROSEMI CORP		03/28/2018	Various	1,836.000	109,733			L

SCHEDULE D - PART 3

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615369-10-5	MOODYS CORP		03/28/2018	Various	866.000	136,948			L
620076-30-7	MOTOROLA SOLUTIONS INC-W/I		03/21/2018	Investment Technology Group	91.000	9,957			L
629579-10-3	NACCO INDS, INC.		01/24/2018	Investment Technology Group	500.000	21,814			L
63938C-10-8	NAVIENT CORP		03/28/2018	Various	10,645.000	143,421			L
640491-10-6	NEOGEN CORP		01/02/2018	Stock Split	1,129.000				L
64110D-10-4	NETAPP INC		03/28/2018	Various	3,645.000	217,770			L
64976L-20-8	NEW YORK REIT INC NEW YORK REIT INC		03/16/2018	Tax Free Exchange	1,292.300	122,940			L
651290-10-8	NEWFIELD EXPL CO		03/09/2018	Various	3,078.000	91,909			L
65339F-10-1	F P L GROUP INC.		01/22/2018	Investment Technology Group	484.000	73,134			L
67066G-10-4	NVIDIA CORP		03/07/2018	Investment Technology Group	206.000	49,636			L
674599-10-5	OCCIDENTAL PETE CORP COM		03/07/2018	Investment Technology Group	6,050.000	392,040			L
675234-10-8	OCEANFIRST FINL CORP.		02/06/2018	Taxable Exchange	151.290	5,583			L
681919-10-6	OMNICOM GRP INC.		03/28/2018	Various	878.000	65,481			L
682189-10-5	ON SEMICONDUCTOR CORP		03/28/2018	Various	6,725.000	157,535			L
68389X-10-5	ORACLE CORPORATION		03/21/2018	Investment Technology Group	23,448.000	1,120,487			L
693282-10-5	PDF SOLUTIONS INC		01/24/2018	Investment Technology Group	3,100.000	45,040			L
69331C-10-8	PG& E CORP COMMON STOCK		03/28/2018	Various	61,722.000	2,724,475			L
693475-10-5	PNC FINANCIAL SERVICES GROUP I		03/21/2018	Investment Technology Group	230.000	36,860			L
69351T-10-6	PPL CORP		02/09/2018	Various	68,866.000	2,197,252			L
693718-10-8	PACCAR INC.		03/28/2018	Various	1,426.000	99,683			L
69562K-50-6	PAIN THERAPEUTICS, INC. PAIN THERAPEUTICS INC		01/24/2018	Investment Technology Group	600.000	4,585			L
700215-30-4	PARK CITY GROUP INC		01/24/2018	Investment Technology Group	1,700.000	15,794			L
701094-10-4	PARKER HANNIFIN CORP		03/28/2018	Various	14,304.000	2,647,630			L
701877-10-2	PARSLEY ENERGY INC CL A		03/28/2018	Various	3,982.000	112,972			L
70788V-10-2	PENN VIRGINIA CORP		01/24/2018	Investment Technology Group	400.000	18,447			L
713448-10-8	PEPSICO INC COM		03/07/2018	Investment Technology Group	4,520.000	532,880			L
71639T-10-6	PETIQ INC		01/24/2018	Investment Technology Group	1,800.000	44,402			L
717081-10-3	PFIZER INC		03/21/2018	Investment Technology Group	162,474.000	5,920,587			L
718172-10-9	PHILIP MORRIS INTERNATIONAL IN		01/22/2018	Investment Technology Group	549.000	59,876			L
720190-20-6	PIEDMONT OFFICE REALTY TRU-A		03/22/2018	JP Morgan	486,903.000	8,690,420			L
723484-10-1	PINNACLE WEST CAPITAL		03/28/2018	Various	4,432.000	345,173			L
723787-10-7	PIONEER NAT RES CO		03/28/2018	Various	5,003.000	918,697			L
731094-10-8	MAJESCO ENTERTAINMENT CO		01/24/2018	Investment Technology Group	2,100.000	45,264			L
737630-10-3	POTLATCH CORP		02/21/2018	Tax Free Exchange	2,329.200	88,195			L
742718-10-9	PROCTER & GAMBLE CO. COMMON ST		01/22/2018	Investment Technology Group	549.000	50,300			L
74366E-10-2	PROTAGONIST THERAPEUTICS INC.		01/24/2018	Investment Technology Group	1,700.000	32,171			L
744320-10-2	PRUDENTIAL FINANCIAL INC		03/07/2018	Investment Technology Group	2,650.000	283,126			L
745867-10-1	PULTE HOMES INC		03/28/2018	Various	108,731.000	3,645,060			L
74587B-10-1	PULSE BIOSCIENCES INC		01/24/2018	Investment Technology Group	100.000	2,240			L
74736K-10-1	QORVO INC		03/28/2018	Various	1,068.000	79,584			L
74874Q-10-0	QUINSTREET INC		01/24/2018	Investment Technology Group	4,500.000	40,463			L
74978Q-10-5	RSP PERMIAN INC COM		03/09/2018	Goldman Sachs	1,664.000	68,989			L
750236-10-1	RADIAN GRP INC		03/29/2018	Various	39,685.000	748,158			L
75062E-10-6	RAFAEL HOLDINGS INC RAFAEL HOLDINGS INC CLASS B		03/27/2018	Spin Off	1,584.000	97			L
754730-10-9	RAYMOND JAMES FIN INC.		03/28/2018	Various	4,819.000	439,607			L
754907-10-3	RAYONIER INC		03/22/2018	JP Morgan	244,341.000	8,750,329			L
755111-50-7	RAYTHEON CO		03/21/2018	Investment Technology Group	14,402.000	3,090,525			L
758849-10-3	REGENCY CENTERS CORP		03/28/2018	Various	9,981.000	582,024			L
7591EP-10-0	REGIONS FINANCIAL CORPORATION		03/28/2018	Various	13,953.000	257,699			L
759351-60-4	REINSURANCE GROUP OF AMERICA		03/28/2018	Various	2,548.000	396,533			L
75955K-10-2	REMARK HOLDINGS INC		01/24/2018	Investment Technology Group	3,500.000	40,733			L
75972A-30-1	RENEWABLE ENERGY GROUP INC		01/24/2018	Investment Technology Group	2,400.000	26,424			L
76243J-10-5	RHYTHM PHARMACEUTICALS INC		01/24/2018	Investment Technology Group	1,100.000	32,536			L
76680V-10-8	RING ENERGY INC		01/24/2018	Investment Technology Group	1,400.000	21,099			L
770323-10-3	ROBERT HALF INTL INC.		03/28/2018	Various	4,602.000	256,725			L
777780-10-7	ROSETTA STONE INC		01/24/2018	Investment Technology Group	500.000	6,204			L
78440X-10-1	SL GREEN REALTY CORP.		03/28/2018	Various	2,882.000	273,093			L
78442P-10-6	SLM CORP		03/28/2018	Various	16,764.000	185,196			L
80007P-86-9	SANDRIDGE ENERGY INC		01/24/2018	Investment Technology Group	2,400.000	47,654			L
805111-10-1	SAVARA INC		01/24/2018	Investment Technology Group	2,100.000	26,381			L
814785-30-9	SECURITY NATL		01/11/2018	Stock Dividend	104.570				L
81617J-30-1	SELECT ENERGY SERVICES INC		01/24/2018	Investment Technology Group	2,100.000	43,018			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
82836G-10-2	SWIFT ENERGY CO SILVERBOW RESOURCES INC		01/24/2018	Investment Technology Group	500.000	16,204			L
828730-20-0	SIMMONS FIRST NTL CORP		02/09/2018	Stock Split	2,421.000				L
83088M-10-2	SKYWORKS SOLUTIONS INC.		03/28/2018	Various	878.000	90,081			L
833034-10-1	SNAP-ON INC		03/21/2018	Investment Technology Group	567.000	86,723			L
83418M-10-3	SOLARIS OILFIELD INFRASTRUCTUR		01/24/2018	Investment Technology Group	2,200.000	49,195			L
842587-10-7	SOUTHERN CO.		03/07/2018	Investment Technology Group	10,032.000	438,194			L
844741-10-8	SOUTHWEST AIRLINES CO.		03/28/2018	Various	28,734.000	1,715,130			L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN		03/28/2018	Various	6,764.000	597,977			L
85207U-10-5	SPRINT CORP		01/22/2018	Investment Technology Group	32,258.000	172,248			L
854502-10-1	STANLEY BLACK & DECKER INC		03/28/2018	Various	918.000	147,891			L
85571B-10-5	STARWOOD PROPERTY TRUST INC		03/22/2018	JP Morgan	215,275.000	4,573,099			L
857477-10-3	STATE STREET CORP		03/28/2018	Various	1,198.000	120,942			L
858098-10-6	MODUSLINK GLOBAL SOLUTIONS INC STEEL CONNECT INC		02/27/2018	Tax Free Exchange	4,901.000	9,938			L
858119-10-0	STEEL DYNAMICS INC		03/29/2018	Various	8,159.000	362,408			L
861642-40-3	STONE ENERGY CORP STONE ENDERGY CORP		01/24/2018	Investment Technology Group	1,200.000	46,319			L
867914-10-3	SUN TRUST BANKS INC.		03/28/2018	Various	3,652.000	246,444			L
868157-10-8	SUPERIOR ENERGY SERVICES INC		03/28/2018	Various	118,724.000	1,277,811			L
87165B-10-3	SYNCHRONY FINANCIAL		03/28/2018	Various	6,270.000	225,566			L
87166B-10-2	INC RESEARCH HOLDINGS INC SYNEOS HEALTH INC		01/08/2018	Tax Free Exchange	4,170.000	217,216			L
87236Y-10-8	TD AMERITRADE HLDG CORP		03/28/2018	Various	4,698.000	262,880			L
872386-10-7	TESSCO TECH		01/24/2018	Investment Technology Group	900.000	18,901			L
872590-10-4	T-MOBILE US INC		03/07/2018	Investment Technology Group	1,023.000	66,014			L
873379-10-1	TABULA RASA HEALTHCARE INC		01/24/2018	Investment Technology Group	1,400.000	50,194			L
87357P-10-0	TACTILE SYSTEMS TECHNOLOGY INC		01/24/2018	Investment Technology Group	1,500.000	46,310			L
87612E-10-6	TARGET CORPORATION		03/07/2018	Investment Technology Group	2,686.000	191,673			L
880349-10-5	TENNECO INC		03/29/2018	Various	6,050.000	333,929			L
882508-10-4	TEXAS INSTRS INC COM		03/21/2018	Investment Technology Group	729.000	79,694			L
883203-10-1	TEXTRON INC.		03/28/2018	Various	3,435.000	198,753			L
88322Q-10-8	TG THERAPEUTICS INC		01/24/2018	Investment Technology Group	4,900.000	49,769			L
88579Y-10-1	MINNESOTA MNG & MFG CO		03/21/2018	Investment Technology Group	300.000	70,602			L
88642R-10-9	TIDEWATER INC.		01/24/2018	Investment Technology Group	1,700.000	47,565			L
887317-30-3	TIME WARNER INC		03/07/2018	Investment Technology Group	525.000	49,686			L
887389-10-4	TIMKEN CO		03/28/2018	Various	2,587.000	123,652			L
890516-10-7	TOOTSIE ROLL INDUSTRIES INC.		03/05/2018	Stock Dividend	142.710				L
891027-10-4	TORCHMARK CORP		03/28/2018	Various	1,187.000	102,646			L
891906-10-9	TOTAL SYST SERV INC		03/21/2018	Investment Technology Group	111.000	9,956			L
892918-10-3	TRANSACT TECH INC		01/24/2018	Investment Technology Group	2,600.000	38,101			L
89417E-10-9	TRAVELERS COS INC		03/21/2018	Investment Technology Group	292.000	41,432			L
89854H-10-2	TELETECH HLDGS, INC. TTEC HOLDINGS INC		01/10/2018	Tax Free Exchange	5,287.000	97,738			L
902973-30-4	US BANCORP		03/21/2018	Investment Technology Group	2,244.000	118,910			L
90328S-50-0	USA TECHNOLOGIES INC		01/24/2018	Investment Technology Group	5,000.000	45,189			L
910047-10-9	UAL CORP		03/28/2018	Various	1,534.000	109,041			L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		03/28/2018	Various	1,032.000	121,245			L
91529Y-10-6	UNUM GROUP UNUM GROUP		03/28/2018	Various	1,158.000	56,253			L
91544A-10-9	UPLAND SOFTWARE INC		01/24/2018	Investment Technology Group	2,000.000	46,721			L
92047W-10-1	VALVOLINE INC		03/29/2018	Various	7,568.000	178,844			L
92220P-10-5	VARIAN MEDICAL SYSTEMS INC		03/21/2018	Investment Technology Group	581.000	71,968			L
92243A-20-0	BIOTA PHARMACEUTICALS INC VAXART INC		02/14/2018	Tax Free Exchange	163.360	6,784			L
92343V-10-4	VERIZON COMMUNICATIONS INC		03/21/2018	Investment Technology Group	25,186.000	1,210,467			L
92532W-10-3	VERSUM MATERIALS INC VERSUM MATERIALS INC		03/08/2018	Various	25,226.000	926,678			L
92915B-10-6	VOYAGER THERAPEUTICS INC		01/24/2018	Investment Technology Group	2,500.000	52,035			L
92927K-10-2	WABCO HLDG		03/29/2018	Various	1,214.000	175,704			L
931142-10-3	WAL-MART STORES INC		03/21/2018	Investment Technology Group	428.000	37,968			L
949746-10-1	WELLS FARGO & COMPANY		03/07/2018	Investment Technology Group	5,492.000	309,200			L
95082P-10-5	WESCO INTERNATIONAL INC		03/28/2018	Various	2,176.000	137,236			L
958102-10-5	WESTERN DIGITAL CORP		03/28/2018	Various	878.000	75,997			L
959802-10-9	WESTERN UN CO		03/28/2018	Various	125,512.000	2,522,604			L
96145D-10-5	WESTROCK CO		03/28/2018	Various	2,525.000	164,749			L
98389B-10-0	NORTHN STS PWR CO MINN		03/28/2018	Various	21,694.000	981,401			L
98401F-10-5	XENCOR		01/24/2018	Investment Technology Group	1,300.000	30,008			L
984121-60-8	XEROX CORP		03/29/2018	Various	79,657.000	2,399,912			L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		03/28/2018	Various	705.000	82,505			L

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends	10 NAIC Designation or Market Indicator (a)
98986X-10-9	ZYNERBA PHARMACEUTICALS INC		01/24/2018	Investment Technology Group	1,800.000	19,200			L
292766-10-2	ENERPLUS CORP		03/28/2018	Various	100,261.000	1,139,020			L
67077M-10-8	NUTRIEN LTD		03/28/2018	Various	58,883.000	3,123,813			L
143658-30-0	CARNIVAL CORP	C	03/07/2018	Investment Technology Group	776.000	51,100			L
151290-88-9	CEMEX SAB DE CV	C	03/28/2018	Various	17,812.000	134,036			L
35904G-10-7	ALTISOURCE RESIDENTIAL CORP FRONT YARD RESIDENTIAL CORP	C	02/21/2018	Tax Free Exchange	1,516.000	34,100			L
64110W-10-2	NETEASE INC	C	03/28/2018	Various	223.000	67,547			L
806857-10-8	SCHLUMBERGER NV	C	03/07/2018	Investment Technology Group	31,374.000	2,321,067			L
G0177J-10-8	ALLERGAN PLC	C	01/22/2018	Investment Technology Group	17,748.000	3,323,400			L
G02602-10-3	AMDOCS LTD	C	03/29/2018	Various	5,864.000	391,576			L
G0408V-10-2	AON PLC SHS CL A	C	03/28/2018	Various	1,910.000	265,212			L
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI	C	03/06/2018	Stock Dividend	482.400				L
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PL	C	03/28/2018	Various	3,037.000	119,143			L
G29183-10-3	EATON CORP PLC	C	03/28/2018	Various	9,766.000	784,965			L
G3198U-10-2	ESSENT GROUP LTD	C	03/29/2018	Various	22,308.000	937,854			L
G3223R-10-8	EVEREST RE GROUP LTD	C	03/28/2018	Various	4,659.000	1,068,697			L
G3922B-10-7	GENPACT	C	03/21/2018	Investment Technology Group	522.000	16,897			L
G4705A-10-0	ICON PLC	C	03/28/2018	Various	15,264.000	1,688,736			L
G47791-10-1	INGERSOLL-RAND PLC	C	03/28/2018	Various	632.000	54,956			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC	C	03/28/2018	Various	2,543.000	354,908			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL JOHNSON CONTROLS INTERNATIONAL	C	03/07/2018	Investment Technology Group	61,011.000	2,352,302			L
G5876H-10-5	MARVELL TECH GRP LTD.	C	03/28/2018	Various	7,278.000	162,850			L
G6518L-10-8	NIELSEN HOLDINGS PLC	C	03/28/2018	Various	1,977.000	68,111			L
G6564A-10-5	NOMAD FOODS LTD	C	03/28/2018	Various	6,193.000	100,654			L
G9319H-10-2	VALIDUS HOLDINGS LTD	C	01/17/2018	Goldman Sachs	722.000	34,090			L
G9618E-10-7	WHITE MOUNTAINS INS GRP LTD	C	03/22/2018	JP Morgan	10,671.000	8,685,389			L
G98294-10-4	XL GROUP LTD	C	03/28/2018	Various	18,483.000	708,754			L
H1467J-10-4	ACE LTD	C	03/07/2018	Investment Technology Group	2,765.000	387,238			L
H84989-10-4	TE CONNECTIVITY LTD	C	03/28/2018	Various	3,534.000	348,273			L
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	C	03/28/2018	Various	82,766.000	1,861,783			L
Y2573F-10-2	FLEXTRONICS INTL LTD.	C	03/09/2018	Various	12,971.000	234,159			L
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						286,067,093	XXX		XXX
03114*-10-7	AMFAM INC		03/31/2018	Capital Contribution	0.000	11,236,622			A
9199999. Subtotal - Common Stocks - Parent, Subsidiaries and Affiliates						11,236,622	XXX		XXX
464287-65-5	ISHARES RUSSELL 2000 ETF		03/28/2018	Investment Technology Group	17,577.000	2,693,459			L
9299999. Subtotal - Common Stocks - Mutual Funds						2,693,459	XXX		XXX
9799997. Total - Common Stocks - Part 3						299,997,174	XXX		XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						299,997,174	XXX		XXX
9899999. Total - Preferred and Common Stocks						299,997,174	XXX		XXX
9999999 - Totals						3,770,388,207	XXX	11,255,335	XXX

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

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
01N032-63-4	GINNIE MAE I TBA MBS 3.500% 03/01/48		03/15/2018	Various		37,434,680	37,200,000	37,404,891							37,404,891		29,789	29,789	68,717	03/01/2048	1
01N032-64-2	GINNIE MAE I TBA MBS 3.500% 04/01/48		03/27/2018	Various		37,415,063	37,200,000	37,377,281							37,377,281		37,781	37,781	65,100	04/01/2048	1
21H030-61-7	GINNIE MAE II TBA 30YR 03.000% JAN 3.000% 01/01/48		01/17/2018	Various		46,148,242	46,000,000	46,175,195							46,175,195		(26,953)	(26,953)	80,500	01/01/2048	1
21H030-62-5	GINNIE MAE II TBA 30YR 03.000% FEB 3.000% 02/01/47		02/15/2018	Various		44,997,344	46,000,000	45,568,750							45,568,750		(571,406)	(571,406)	76,667	02/01/2047	1
21H030-63-3	GINNIE MAE II TBA 30YR 03.000% MAR 3.000% 03/01/47		03/15/2018	Various		36,416,141	37,200,000	36,386,594							36,386,594		29,547	29,547	58,900	03/01/2047	1
21H030-64-1	GINNIE MAE II TBA 30YR 03.000% APR 3.000% 04/01/47		03/27/2018	Various		45,056,641	46,000,000	45,005,547							45,005,547		51,094	51,094	69,000	04/01/2047	1
21H032-63-9	GINNIE MAE II TBA 30YR 03.500% MAR 3.500% 03/01/47		03/15/2018	Various		18,878,174	18,750,000	18,847,613							18,847,613		30,561	30,561	34,635	03/01/2047	1
21H032-64-7	GINNIE MAE II TBA 30YR 03.500% APR 3.500% 04/01/47		03/27/2018	Various		15,438,243	15,350,000	15,441,332							15,441,332		(3,089)	(3,089)	26,863	04/01/2047	1
21H032-65-4	GINNIE MAE II TBA 30YR 03.500% MAY 3.500% 05/01/47		03/27/2018	Various		18,841,187	18,750,000	18,830,215							18,830,215		10,972	10,972	36,458	05/01/2047	1
21H040-61-6	GINNIE MAE II TBA 30YR 04.000% JAN 4.000% 01/01/48		01/17/2018	Various		34,777,635	33,404,000	34,877,945	650,012						34,877,945		(100,310)	(100,310)	77,943	01/01/2048	1
21H040-62-4	GINNIE MAE II TBA 30YR 04.000% FEB 4.000% 02/01/48		02/15/2018	Various		51,376,195	49,725,000	51,477,455	5,698,074						51,477,455		(101,260)	(101,260)	110,500	02/01/2048	1
21H040-63-2	GINNIE MAE II TBA 30YR 04.000% MAR 4.000% 03/01/47		03/15/2018	Various		50,519,225	49,150,000	50,685,469							50,685,469		(166,245)	(166,245)	103,761	03/01/2047	1
21H040-64-0	GINNIE MAE II TBA 30YR 04.000% APR 4.000% 04/01/47		03/16/2018	Various		2,742,953	2,675,000	2,744,813							2,744,813		(1,859)	(1,859)	5,350	04/01/2047	1
21H040-65-7	GINNIE MAE II TBA 30YR 04.000% MAY 4.000% 05/01/47		03/27/2018	Various		5,478,943	5,350,000	5,477,672							5,477,672		1,271	1,271	11,889	05/01/2047	1
36179Q-YU-9	GINNIE MAE II GNMA II # MA2523M 4.500% 01/20/45		03/01/2018	Paydown		18,794	18,794	20,456	20,406		(1,612)		(1,612)		18,794				137	01/20/2045	1
36202C-QV-8	GINNIE MAE II POOL #2268 7.500% 08/20/26		03/01/2018	Paydown		2,524	2,524	2,523	2,519		6		6		2,524				24	08/20/2026	1
36202C-TR-4	GINNIE MAE II POOL #2360 7.500% 01/20/27		03/01/2018	Paydown		1,418	1,418	1,408	1,410		8		8		1,418				19	01/20/2027	1
36202C-XZ-1	GINNIE MAE II POOL #002496 7.000% 10/20/27		03/01/2018	Paydown		1,550	1,550	1,550	1,550						1,550				17	10/20/2027	1
3620AQ-LA-9	GINNIE MAE I GNMA I # 736621X 4.500% 02/15/34		03/01/2018	Paydown		62,553	62,553	68,808	68,129		(5,576)		(5,576)		62,553				468	02/15/2034	1
36212U-VX-6	GINNIE MAE I GNMA I # 544330X 5.500% 01/15/22		03/01/2018	Paydown		9,886	9,886	10,387	10,079		(193)		(193)		9,886				91	01/15/2022	1
36241K-3W-6	GINNIE MAE I GNMA I # 782613X 5.500% 11/15/21		03/01/2018	Paydown		12,460	12,460	13,157	12,714		(254)		(254)		12,460				114	11/15/2021	1
36290U-D2-9	GINNIE MAE I GNMA I # 617621X 5.500% 07/15/22		03/01/2018	Paydown		5,587	5,587	5,870	5,706		(119)		(119)		5,587				51	07/15/2022	1
36295P-2U-5	GINNIE MAE I GNMA I # 676787X 5.500% 04/15/23		03/01/2018	Paydown		706	706	741	723		(17)		(17)		706				6	04/15/2023	1
36295Q-VH-0	GINNIE MAE I GNMA I # 677516X 5.500% 10/15/22		03/01/2018	Paydown		1,866	1,866	1,955	1,905		(39)		(39)		1,866				17	10/15/2022	1
912810-RX-8	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 05/15/47		02/06/2018	HSBC Bank USA, NA		697,674	700,000	688,107			1		1		688,108		9,567	9,567	4,989	05/15/2047	1
912810-RY-6	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 08/15/47		02/14/2018	Bank of America		735,092	800,000	746,314			24		24		746,338		(11,246)	(11,246)	11,000	08/15/2047	1
912810-RZ-3	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 11/15/47		02/06/2018	SOC GEN LDN FI		1,042,677	1,100,000	1,054,412			14		14		1,054,427		(11,749)	(11,749)	7,019	11/15/2047	1
912810-SA-7	UNITED STATES TREASURY SENIOR GOVT BND 3.000% 02/15/48		03/15/2018	RBC Capital Markets		789,811	800,000	778,189			38		38		778,227		11,584	11,584	1,923	02/15/2048	1
912828-2A-7	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 08/15/26		02/05/2018	Various		13,325,332	14,750,000	13,644,326	13,647,268		10,508		10,508		13,657,776		(332,444)	(332,444)	103,217	08/15/2026	1
912828-2F-6	UNITED STATES TREASURY SENIOR GOVT BND 1.125% 08/31/21		03/14/2018	Citi International		1,910,625	2,000,000	1,946,094	1,948,178		2,774		2,774		1,950,952		(40,327)	(40,327)	12,167	08/31/2021	1
912828-2K-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 07/31/19		02/12/2018	Various		40,602,573	41,000,000	40,624,023			9,200		9,200		40,633,223		(30,650)	(30,650)	292,177	07/31/2019	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912828-2P-4	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 07/31/22		02/15/2018	Bank of America		9,178,502	9,470,000	9,498,114	9,496,595		(692)		(692)		9,495,903		(317,402)	(317,402)	96,629	07/31/2022	1
912828-2R-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 08/15/27		02/27/2018	Various		10,748,245	11,385,000	10,806,799			1,774		1,774		10,808,573		(60,327)	(60,327)	135,835	08/15/2027	1
912828-2S-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 08/31/22		01/10/2018	Barclays Bank PLC		38,768,269	39,985,000	38,908,841	38,914,488		6,274		6,274		38,920,762		(152,493)	(152,493)	238,723	08/31/2022	1
912828-2X-7	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/19		02/08/2018	Royal Bank of Scotland		19,517,783	19,750,000	19,525,949			3,248		3,248		19,529,196		(11,413)	(11,413)	98,479	09/30/2019	1
912828-3F-5	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 11/15/27		03/07/2018	Various		18,678,512	19,535,000	18,930,935	10,041,472		3,316		3,316		18,934,727		(256,215)	(256,215)	107,088	11/15/2027	1
912828-3P-3	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 12/31/24		03/26/2018	Nomura Securities Internationa		6,107,390	6,310,000	6,096,791			1,142		1,142		6,097,933		9,457	9,457	33,729	12/31/2024	1
912828-3R-9	UNITED STATES TREASURY SENIOR GOVT IBND 0.500% 01/15/28		02/13/2018	Barclays Bank PLC		9,835,736	10,110,000	10,053,232			215		215		10,053,447		(217,711)	(217,711)	4,188	01/15/2028	1
912828-3T-5	UNITED STATES TREASURY SENIOR GOVT BND 1.768% 01/31/20		03/06/2018	Various		30,935,063	30,945,000	30,943,398			51		51		30,943,449		(8,386)	(8,386)	45,305	01/31/2020	1
912828-3V-0	UNITED STATES TREASURY SENIOR GOVT BND 2.500% 01/31/25		02/05/2018	Goldman Sachs		5,632,301	5,700,000	5,620,078			29		29		5,620,107		12,194	12,194	3,149	01/31/2025	1
912828-3W-8	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 02/15/28		03/28/2018	Various		62,010,269	62,420,000	61,886,680			629		629		61,887,309		122,959	122,959	151,539	02/15/2028	1
912828-3X-6	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 02/15/21		03/14/2018	Bank of Montreal		1,862,111	1,870,000	1,860,869			17		17		1,860,886		1,225	1,225	3,371	02/15/2021	1
912828-3Y-4	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 02/29/20		03/27/2018	Goldman Sachs		7,999,688	8,000,000	7,995,312			7		7		7,995,319		4,368	4,368	14,185	02/29/2020	1
912828-3Z-1	UNITED STATES TREASURY SENIOR GOVT BND 2.750% 02/28/25		03/27/2018	Various		23,136,784	23,150,000	23,157,234			(6)		(6)		23,157,229		(20,445)	(20,445)	33,489	02/28/2025	1
912828-4A-5	UNITED STATES TREASURY SENIOR GOVT BND 2.625% 02/28/23		03/27/2018	Various		71,747,236	71,720,000	71,755,637			1		1		71,755,638		(8,403)	(8,403)	97,182	02/28/2023	1
912828-4B-3	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 03/15/21		03/22/2018	Various		6,588,773	6,600,000	6,593,039			34		34		6,593,073		(4,299)	(4,299)	2,711	03/15/2021	1
912828-A7-5	UNITED STATES TREASURY 1.5%12/31/18 1.500% 12/31/18		01/26/2018	Goldman Sachs		4,284,458	4,298,900	4,311,327	4,307,511		(680)		(680)		4,306,832		(22,374)	(22,374)	5,166	12/31/2018	1
912828-A8-3	US TREASURY NOTES 2.375%12/31/20 2.375% 12/31/20		02/20/2018	Wells Fargo Securities		31,316,068	31,330,000	31,448,029			(1,184)		(1,184)		31,446,845		(130,776)	(130,776)	99,888	12/31/2020	1
912828-B9-0	US TREASURY NOTES 2%02/28/21 2.000% 02/28/21		03/27/2018	Morgan Stanley		6,581,173	6,660,000	6,577,010			682		682		6,577,692		3,481	3,481	10,135	02/28/2021	1
912828-C5-7	US TREASURY NOTES 2.25%03/31/21 2.250% 03/31/21		02/15/2018	Morgan Stanley		8,554,648	8,600,000	8,582,195			192		192		8,582,387		(27,739)	(27,739)	73,891	03/31/2021	1
912828-D5-6	UNITED STATES TREASURY 2.375%08/15/24 2.375% 08/15/24		03/13/2018	Toronto Dominion Bank		26,484,975	27,060,000	26,877,333	7,344,018		(3,546)		(3,546)		26,820,940		(335,965)	(335,965)	131,772	08/15/2024	1
912828-D8-0	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 08/31/19		03/13/2018	Royal Bank of Scotland		16,266,903	16,400,800	16,262,418			516		516		16,262,935		3,968	3,968	10,139	08/31/2019	1
912828-G3-8	UNITED STATES TREASURY 2.25%11/15/24 2.250% 11/15/24		03/28/2018	DEUTSCHE BANK		19,468,603	19,975,000	19,678,827	14,617,280		3,800		3,800		19,683,003		(214,400)	(214,400)	166,366	11/15/2024	1
912828-G9-5	UNITED STATES TREASURY 1.625%12/31/19 1.625% 12/31/19		03/07/2018	Various		21,547,001	21,788,000	21,582,768			7,027		7,027		21,589,795		(42,795)	(42,795)	57,592	12/31/2019	1
912828-J8-4	UNITED STATES TREASURY 1.375%03/31/20 1.375% 03/31/20		03/26/2018	Citi International		10,439,748	10,635,000	10,443,071			3,300		3,300		10,446,371		(6,623)	(6,623)	71,509	03/31/2020	1
912828-K5-8	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 04/30/20		03/29/2018	Various		18,244,594	18,600,000	18,280,570			7,909		7,909		18,288,479		(43,886)	(43,886)	89,405	04/30/2020	1
912828-L5-7	UNITED STATES TREASURY 1.75%09/30/22 1.750% 09/30/22		02/08/2018	Various		31,168,879	32,190,000	31,355,072			8,899		8,899		31,363,971		(195,092)	(195,092)	190,169	09/30/2022	1
912828-L6-5	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 09/30/20		03/23/2018	Various		18,882,785	19,350,000	19,045,389	19,048,053		14,281		14,281		19,062,335		(179,550)	(179,550)	103,901	09/30/2020	1
912828-M4-9	UNITED STATES TREASURY SENIOR GOVT BND 1.875% 10/31/22		01/25/2018	DEUTSCHE BANK		25,877,537	26,540,000	26,134,140	19,960,289		4,157		4,157		26,140,024		(262,487)	(262,487)	119,595	10/31/2022	1
912828-M8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/30/22		03/09/2018	Nomura Securities Internationa		16,438,406	16,925,000	16,987,734	16,968,962		(1,734)		(1,734)		16,967,228		(528,822)	(528,822)	94,854	11/30/2022	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
912828-M9-8	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 11/30/20		03/26/2018	Nomura Securities Internationa		3,286,983	3,355,000	3,343,866	3,346,506		681		681		3,347,188		(60,205)	(60,205)	17,524	11/30/2020	1
912828-N3-0	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 12/31/22		02/06/2018	Various		14,915,314	15,100,000	15,197,384	10,223,857		(528)		(528)		15,151,657		(236,343)	(236,343)	20,639	12/31/2022	1
912828-P9-5	UNITED STATES TREASURY SENIOR GOVT BND 1.000% 03/15/19		03/26/2018	JP Morgan		2,473,340	2,500,000	2,472,266			2,896		2,896		2,475,162		(1,822)	(1,822)	13,315	03/15/2019	1
912828-PC-8	US TREASURY NOTES 2.625% 11/15/20 2.625% 11/15/20		02/27/2018	Bank of Montreal		6,215,004	6,180,000	6,273,183			(4,033)		(4,033)		6,269,150		(54,146)	(54,146)	47,054	11/15/2020	1
912828-Q8-6	UNITED STATES TREASURY 1.976% 04/30/18		02/02/2018	JP Morgan		1,500,815	1,500,000	1,499,970	1,499,996		1		1		1,499,997		818	818	6,173	04/30/2018	1
912828-R6-9	UNITED STATES TREASURY SENIOR GOVT BND 1.625% 05/31/23		02/23/2018	Royal Bank of Scotland		4,057,576	4,275,000	4,322,434	4,312,318		(1,015)		(1,015)		4,311,303		(253,727)	(253,727)	16,795	05/31/2023	1
912828-S4-3	UNITED STATES TREASURY SENIOR GOVT BND 0.750% 07/15/19		03/09/2018	Various		31,673,566	32,284,000	31,686,671			27,044		27,044		31,713,715		(40,149)	(40,149)	34,736	07/15/2019	1
912828-SN-1	US TREASURY NOTES 1.5%03/31/19 1.500% 03/31/19		02/13/2018	Nomura Securities Internationa		18,527,869	18,640,000	18,544,616			1,489		1,489		18,546,104		(18,236)	(18,236)	105,234	03/31/2019	1
912828-T3-4	UNITED STATES TREASURY SENIOR GOVT BND 1.125% 09/30/21		02/15/2018	Jeffries		9,611,544	10,095,000	9,700,063	7,792,770		9,514		9,514		9,763,327		(151,783)	(151,783)	43,368	09/30/2021	1
912828-T5-9	UNITED STATES TREASURY GOVT BND 1.000% 10/15/19		01/30/2018	Bank of Montreal		5,716,559	5,820,000	5,740,940	5,665,825		3,456		3,456		5,748,025		(31,466)	(31,466)	17,268	10/15/2019	1
912828-U2-4	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 11/15/26		02/27/2018	Various		23,564,459	24,960,000	23,801,595	15,541,512		4,943		4,943		23,808,090		(243,631)	(243,631)	112,447	11/15/2026	1
912828-U5-7	UNITED STATES TREASURY SENIOR GOVT BND 2.125% 11/30/23		02/13/2018	Barclays Bank PLC		9,718,750	10,000,000	9,889,453	9,889,891		2,091		2,091		9,891,982		(173,232)	(173,232)	44,368	11/30/2023	1
912828-V8-0	UNITED STATES TREASURY SENIOR GOVT BND 2.250% 01/31/24		03/06/2018	Royal Bank of Scotland		4,163,115	4,275,000	4,161,278			543		543		4,161,821		1,294	1,294	9,300	01/31/2024	1
912828-VF-4	UNITED STATES TREASURY 1.375%05/31/20 1.375% 05/31/20		03/15/2018	Wells Fargo Securities		3,255,902	3,325,000	3,263,955			3,251		3,251		3,267,206		(11,304)	(11,304)	13,314	05/31/2020	1
912828-VJ-6	UNITED STATES TREASURY 1.875%06/30/20 1.875% 06/30/20		03/26/2018	Nomura Securities Internationa		19,817,964	20,030,000	19,828,135			3,168		3,168		19,831,303		(13,339)	(13,339)	89,222	06/30/2020	1
912828-VP-2	UNITED STATES TREASURY 2%07/31/20 2.000% 07/31/20		03/13/2018	Nomura Securities Internationa		19,878,210	20,030,000	20,339,282	20,237,245		(16,049)		(16,049)		20,221,196		(342,986)	(342,986)	246,778	07/31/2020	1
912828-W2-2	UNITED STATES TREASURY SENIOR GOVT BND 1.375% 02/15/20		03/13/2018	Various		35,298,805	35,885,000	35,367,514			9,360		9,360		35,376,874		(78,069)	(78,069)	257,616	02/15/2020	1
912828-WC-0	US TREASURY NOTES 1.75%10/31/20 1.750% 10/31/20		03/28/2018	Royal Bank of Scotland		2,819,339	2,865,000	2,817,772			100		100		2,817,872		1,467	1,467	20,637	10/31/2020	1
912828-X7-0	UNITED STATES TREASURY SENIOR GOVT BND 2.000% 04/30/24		02/27/2018	Nomura Securities Internationa		9,549,219	10,000,000	9,601,953			2,285		2,285		9,604,238		(55,019)	(55,019)	66,298	04/30/2024	1
912828-X8-8	UNITED STATES TREASURY SENIOR GOVT BND 2.375% 05/15/27		02/27/2018	Bank of Montreal		4,969,047	5,200,000	5,040,141			895		895		5,041,036		(71,989)	(71,989)	35,822	05/15/2027	1
912828-X9-6	UNITED STATES TREASURY SENIOR GOVT BND 1.500% 05/15/20		01/26/2018	Nomura Securities Internationa		8,732,718	8,865,000	8,776,004	8,776,918		2,844		2,844		8,779,762		(47,045)	(47,045)	27,550	05/15/2020	1
912828-XR-6	UNITED STATES TREASURY SENIOR GOVT BND 1.750% 05/31/22		03/28/2018	Goldman Sachs		13,090,781	13,500,000	13,239,492	13,240,892		13,691		13,691		13,254,583		(163,802)	(163,802)	77,236	05/31/2022	1
0599999. Subtotal - Bonds - U.S. Governments						1,335,881,113	1,350,008,044	1,342,015,850	263,295,071		141,048		141,048		1,342,001,146		(6,120,037)	(6,120,037)	4,872,397	XXX	XXX
13063B-SH-6	CALIFORNIA STATE OF MUNI BND GO 5.000% 02/01/22		01/31/2018	Ramirez		208,419	185,000	222,557	210,551		(521)		(521)		210,029		(1,610)	(1,610)	4,651	02/01/2022	1FE
246381-DK-0	DELAWARE STATE OF GO BDS 2014 5.000% 03/01/21		01/30/2018	Stifel Nicolaus		5,014,632	4,560,000	5,432,100	5,045,744		(12,460)		(12,460)		5,033,284		(18,652)	(18,652)	95,000	03/01/2021	1FE
452152-F7-1	ILLINOIS STATE OF MUNI BND GO 5.000% 02/01/18		02/01/2018	Maturity		3,000,000	3,000,000	3,097,410	3,006,558		(6,558)		(6,558)		3,000,000				75,000	02/01/2018	2FE
452152-Q6-1	ILLINOIS STATE OF MUNI BND GO 5.000% 11/01/26		02/12/2018	Siebert, Branford, Shank & Co		10,593,100	10,000,000	11,001,600	10,987,576		(11,378)		(11,378)		10,976,198		(383,098)	(383,098)	133,333	11/01/2026	2FE
574193-BK-3	MARYLAND STATE OF MUNI BND GO 5.000% 08/01/18		02/07/2018	Morgan Stanley		4,315,260	4,240,000	4,546,382	4,342,143		(18,432)		(18,432)		4,323,711		(8,451)	(8,451)	110,711	08/01/2018	1FE
604129-2Q-8	MINNESOTA STATE OF MUNI BND GO 5.000% 08/01/21		01/30/2018	Stifel Nicolaus		1,961,127	1,765,000	2,003,857	1,951,069		(4,166)		(4,166)		1,946,903		14,224	14,224	44,125	08/01/2021	1FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
647293-NT-2	NEW MEXICO STATE OF GO BDS 2009- 5.000% 03/01/18		03/01/2018	Maturity		1,455,000	1,455,000	1,585,484	1,465,070		(10,070)		(10,070)		1,455,000				36,375	03/01/2018	1FE
76222R-VA-7	RHODE ISLAND AND PROVIDENCE PL MUNI BND GO 5.000% 05/01/25		01/04/2018	Janney Montgomery Scott LLC		3,700,087	3,085,000	3,743,370	3,694,661		(1,500)		(1,500)		3,693,161		6,926	6,926	28,708	05/01/2025	1FE
880541-SN-8	TENNESSEE STATE OF GO REF BDS 2012- 5.000% 08/01/21		01/30/2018	Stifel Nicolaus		1,111,480	1,000,000	1,196,960	1,127,250		(2,882)		(2,882)		1,124,368		(12,888)	(12,888)	25,000	08/01/2021	1FE
928109-B7-1	VIRGINIA COMMONWEALTH OF GO REF BDS 2012 5.000% 06/01/23		01/31/2018	Stifel Nicolaus		4,961,900	4,290,000	5,241,350	4,874,338		(8,758)		(8,758)		4,865,580		96,320	96,320	36,346	06/01/2023	1FE
928109-R6-6	VIRGINIA COMMONWEALTH OF MUNI BND GO 5.000% 06/01/21		01/30/2018	Stifel Nicolaus		1,636,880	1,480,000	1,733,761	1,671,422		(4,588)		(4,588)		1,666,834		(29,954)	(29,954)	12,333	06/01/2021	1FE
93974C-7W-4	WASHINGTON STATE OF GO REF BDS R-201 5.000% 07/01/18		02/08/2018	Stifel Nicolaus		1,521,255	1,500,000	1,724,901	1,530,152		(6,365)		(6,365)		1,523,786		(2,531)	(2,531)	45,417	07/01/2018	1FE
93974C-UG-3	WASHINGTON STATE OF MUNI BND REV 5.000% 07/01/18		02/08/2018	Stifel Nicolaus		4,056,680	4,000,000	4,404,480	4,084,679		(17,877)		(17,877)		4,066,802		(10,122)	(10,122)	121,111	07/01/2018	1FE
1799999. Subtotal - Bonds - U.S. States, Territories and Possessions						43,535,820	40,560,000	45,934,212	43,991,213		(105,555)		(105,555)		43,885,656		(349,836)	(349,836)	768,110	XXX	XXX
005158-VL-1	ADA & CANYON CNTYS IDAHO JT SC ST SALES TAX GTY 5.000% 08/15/23		01/31/2018	Stifel Nicolaus		4,673,133	4,050,000	4,831,934	4,602,207		(7,881)		(7,881)		4,594,326		78,807	78,807	93,938	08/15/2023	1FE
015302-5H-1	ALEXANDRIA VA MUNI BND GO 5.000% 07/01/23		01/31/2018	Stifel Nicolaus		6,599,487	5,705,000	6,863,628	6,808,338		(16,703)		(16,703)		6,791,635		(192,148)	(192,148)	114,892	07/01/2023	1FE
022447-XU-5	ALVIN TEX INDPT SCH DIST MUNI BND GO 5.000% 02/15/26		01/18/2018	Stifel Nicolaus		7,778,726	6,680,000	7,825,820	7,692,037		(8,949)		(8,949)		7,683,087		95,639	95,639	145,661	02/15/2026	1FE
041431-RS-8	ARLINGTON CNTY VA MUNI BND GO 5.000% 08/15/23		01/31/2018	Stifel Nicolaus		4,744,605	4,090,000	4,913,562	4,878,458		(11,577)		(11,577)		4,866,881		(122,276)	(122,276)	94,865	08/15/2023	1FE
150429-J2-5	CEDAR HILL TEX INDPT SCH DIST MUNI BND GO 5.000% 02/15/31		01/18/2018	Stifel Nicolaus		3,394,710	3,000,000	3,481,650	3,435,366		(5,269)		(5,269)		3,430,097		(35,387)	(35,387)	65,417	02/15/2031	1FE
167615-UG-6	CHICAGO ILL PK DIST MUNI BND GO 4.000% 01/01/18		01/01/2018	Maturity		2,255,000	2,255,000	2,348,357	2,255,000						2,255,000				45,100	01/01/2018	1FE
181059-TC-0	CLARK CNTY NEV SCH DIST MUNI BND GO 5.000% 06/15/26		01/03/2018	Loop Capital Markets		5,464,386	4,600,000	5,499,714	5,331,450		(919)		(919)		5,330,531		133,855	133,855	12,778	06/15/2026	1FE
199820-U2-5	COMAL TEX INDPT SCH DIST 5.000% 02/01/25		01/18/2018	Stifel Nicolaus		4,685,404	4,010,000	4,798,085	4,599,249		(5,231)		(5,231)		4,594,017		91,387	91,387	95,238	02/01/2025	1FE
224655-HG-8	CRAWFORD CENT SCH DIST PA CRAW MUNI BND GO 5.000% 02/01/18		02/01/2018	Maturity		1,775,000	1,775,000	1,887,216	1,780,138		(5,138)		(5,138)		1,775,000				44,375	02/01/2018	1FE
232760-2Y-3	CYPRESS-FAIRBANKS TEX INDPT SC MUNI BND GO 4.000% 02/15/18		02/15/2018	Maturity		3,560,000	3,560,000	3,670,431	3,573,602		(13,602)		(13,602)		3,560,000				71,200	02/15/2018	1FE
235308-LU-5	DALLAS TEX INDPT SCH DIST MUNI BND GO 6.250% 02/15/24		02/15/2018	Call 100.0000		1,295,000	1,295,000	1,440,377	1,303,413		(8,413)		(8,413)		1,295,000				40,469	02/15/2024	1FE
235308-VZ-3	DALLAS TEX INDPT SCH DIST MUNI BND GO 5.000% 02/15/26		01/18/2018	Stifel Nicolaus		4,877,912	4,110,000	5,137,212	4,942,725		(6,347)		(6,347)		4,936,379		(58,466)	(58,466)	89,621	02/15/2026	1FE
303820-7A-6	FAIRFAX CNTY VA PUB IMPT REF BDS 2012 5.000% 04/01/23		01/31/2018	Stifel Nicolaus		4,562,118	3,960,000	4,897,174	4,553,470		(9,240)		(9,240)		4,544,230		17,888	17,888	66,550	04/01/2023	1FE
349460-4Q-5	FORT WORTH TEX INDPT SCH DIST MUNI BND GO 5.000% 02/15/28		01/18/2018	Stifel Nicolaus		3,551,040	3,000,000	3,581,820	3,581,401		(4,395)		(4,395)		3,577,006		(25,966)	(25,966)	65,417	02/15/2028	1FE
355514-MG-2	FRASER MICH PUB SCH DIST QSBLF 5.000% 05/01/18		02/08/2018	Stifel Nicolaus		2,772,468	2,750,000	3,032,814	2,785,339		(11,191)		(11,191)		2,774,148		(1,681)	(1,681)	37,431	05/01/2018	1FE
414005-TC-2	HARRIS CNTY TEX MUNI BND GO 5.000% 10/01/34		01/18/2018	Stifel Nicolaus		4,206,952	3,630,000	4,392,482	4,254,324		(5,000)		(5,000)		4,249,324		(42,371)	(42,371)	55,963	10/01/2034	1FE
426362-MH-9	HENRY CNTY GA SCH DIST MUNI BND GO 5.000% 08/01/25		02/16/2018	Stifel Nicolaus		7,549,442	6,410,000	8,242,106	7,939,591		(26,330)		(26,330)		7,913,260		(363,819)	(363,819)	178,056	08/01/2025	1FE
434110-QZ-8	HOBOKEN N J TAXABLE NatRe 5.330% 02/01/18		02/01/2018	Maturity		210,000	210,000	224,771	210,358		(358)		(358)		210,000				5,597	02/01/2018	1FE
445047-CS-0	HUMBLE TEX INDPT SCH DIST PSF 5.500% 02/15/25		01/18/2018	Stifel Nicolaus		8,553,720	7,000,000	8,814,610	8,371,887		(10,247)		(10,247)		8,361,640		192,080	192,080	167,903	02/15/2025	1FE
445047-ER-0	HUMBLE TEX INDPT SCH DIST MUNI BND GO 5.000% 02/15/26		01/18/2018	Stifel Nicolaus		2,425,065	2,010,000	2,437,246	2,405,017		(2,571)		(2,571)		2,402,446		22,619	22,619	43,829	02/15/2026	1FE
467574-NQ-8	JACKSON CNTY MO SCH DIST NO 58 MUNI BND GO 3.000% 03/01/18		03/01/2018	Maturity		1,245,000	1,245,000	1,298,909	1,249,389		(4,389)		(4,389)		1,245,000				18,675	03/01/2018	1FE
54438C-LM-2	LOS ANGELES CALIF CMNTY COLLEG 2008 F 5.000% 08/01/33		02/07/2018	Morgan Stanley		5,481,122	5,385,000	5,105,195	5,165,765		947		947		5,166,712		314,410	314,410	140,608	08/01/2033	1FE
59163P-GT-4	METRO ORE MUNI BND GO 5.000% 06/01/23		01/31/2018	Stifel Nicolaus		3,682,887	3,265,000	3,987,806	3,774,255		(9,659)		(9,659)		3,764,596		(81,709)	(81,709)	27,662	06/01/2023	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
64966K-QH-9	NEW YORK N Y MUNI BND GO 5.000% 03/01/18		03/01/2018	Maturity		1,205,000	1,205,000	1,309,895	1,213,401		(8,401)		(8,401)		1,205,000				30,125	03/01/2018	1FE
64966L-DT-5	NEW YORK N Y 5.000% 08/01/18		02/07/2018	Morgan Stanley		5,087,800	5,000,000	5,789,750	5,102,667		(18,491)		(18,491)		5,084,175		3,625	3,625	130,556	08/01/2018	1FE
64966L-LL-3	NEW YORK N Y 5.000% 03/01/18		03/01/2018	Maturity		2,615,000	2,615,000	2,990,279	2,631,328		(16,328)		(16,328)		2,615,000				65,375	03/01/2018	1FE
679384-JJ-7	OLATHE KANS MUNI BND GO 4.000% 10/01/23		01/31/2018	Stifel Nicolaus		2,338,742	2,120,000	2,522,355	2,445,026		(4,698)		(4,698)		2,440,328		(101,586)	(101,586)	28,502	10/01/2023	1FE
718814-Q3-3	PHOENIX AZ MUNI BND GO 5.000% 07/01/25		02/16/2018	First Southwest Company		3,618,026	3,070,000	3,911,641	3,797,482		(12,720)		(12,720)		3,784,762		(166,736)	(166,736)	98,069	07/01/2025	1FE
733199-DH-3	POQUOSON VA MUNI BND GO 5.000% 02/15/23		01/31/2018	Stifel Nicolaus		1,577,373	1,375,000	1,703,873	1,630,764		(4,159)		(4,159)		1,626,605		(49,233)	(49,233)	31,892	02/15/2023	1FE
763682-YH-8	RICHLAND CNTY S C SCH DIST NO GO REF BDS 2010- 5.000% 02/01/18		02/01/2018	Maturity		1,000,000	1,000,000	1,135,867	1,003,401		(3,401)		(3,401)		1,000,000				25,000	02/01/2018	1FE
802088-LP-7	SANTA FE N MEX PUB SCH DIST 5.000% 08/01/18		02/08/2018	Stifel Nicolaus		2,542,925	2,500,000	2,787,900	2,554,305		(9,787)		(9,787)		2,544,518		(1,593)	(1,593)	65,278	08/01/2018	1FE
833715-BD-6	SOCORRO TEX INDPT SCH DIST PSF 5.000% 08/15/24		01/18/2018	Stifel Nicolaus		3,451,761	2,920,000	3,555,363	3,391,801		(3,832)		(3,832)		3,387,970		63,791	63,791	63,672	08/15/2024	1FE
849765-EX-6	SPRING LAKE MICH PUB SCHS QSBLF 5.000% 11/01/18		02/08/2018	Stifel Nicolaus		2,488,293	2,425,000	2,781,404	2,501,141		(9,610)		(9,610)		2,491,531		(3,239)	(3,239)	33,007	11/01/2018	1FE
938234-RG-8	WASHINGTON CNTY ORE MUNI BND GO 5.000% 06/01/21		01/30/2018	Stifel Nicolaus		2,072,925	1,875,000	2,223,581	2,106,043		(5,524)		(5,524)		2,100,520		(27,595)	(27,595)	15,625	06/01/2021	1FE
940157-WK-2	WASHINGTON SUBN SAN DIST MD MUNI BND GO 5.000% 06/01/18		02/07/2018	Stifel Nicolaus		3,650,324	3,610,000	3,799,669	3,671,546		(15,592)		(15,592)		3,655,955		(5,631)	(5,631)	34,094	06/01/2018	1FE
943198-FS-5	WAUPACA CNTY WIS 1.500% 03/01/18		03/01/2018	Maturity		1,405,000	1,405,000	1,423,054	1,405,930		(930)		(930)		1,405,000				10,538	03/01/2018	1FE
2499999. Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions						128,396,346	115,115,000	134,647,550	128,947,614		(285,935)		(285,935)		128,661,679		(265,335)	(265,335)	2,352,978	XXX	XXX
010609-AJ-4	ALABAMA ST PUB SCH & COLLEGE A 5.000% 02/01/23		01/31/2018	Loop Capital Markets		2,506,565	2,190,000	2,654,346	2,483,359		(4,683)		(4,683)		2,478,676		27,889	27,889	55,054	02/01/2023	1FE
011839-AQ-0	ALASKA HOUSING FINANCE CORP 5.000% 12/01/24		02/22/2018	Tax Free Exchange		5,359,352	4,850,000	5,738,472	5,375,397		(16,045)		(16,045)		5,359,352					12/01/2024	1FE
013493-GG-0	ALBUQUERQUE BERNALILLO CNTY WT 5.000% 07/01/18		02/08/2018	Stifel Nicolaus		2,788,968	2,750,000	3,086,738	2,803,737		(11,344)		(11,344)		2,792,393		(3,425)	(3,425)	83,264	07/01/2018	1FE
01F022-41-0	FANNIE MAE TBA 15YR 02.500% JAN 2.500% 01/01/33		01/11/2018	Various		33,486,717	33,700,000	33,568,080							33,568,080		(81,363)	(81,363)	37,444	01/01/2033	1
01F022-42-8	FANNIE MAE TBA 15YR 02.500% FEB 2.500% 02/01/32		02/09/2018	Various		41,151,211	42,000,000	41,435,484							41,435,484		(284,273)	(284,273)	40,833	02/01/2032	1
01F022-43-6	FANNIE MAE TBA 15YR 02.500% MAR 2.500% 03/01/32		03/13/2018	Various		24,011,508	24,600,000	24,024,219							24,024,219		(12,711)	(12,711)	23,917	03/01/2032	1
01F022-44-4	FANNIE MAE TBA 15YR 02.500% APR 2.500% 04/01/32		03/27/2018	Various		19,145,398	19,600,000	19,122,566							19,122,566		22,832	22,832	21,778	04/01/2032	1
01F030-41-3	FANNIE MAE TBA 15YR 03.000% JAN 3.000% 01/01/33		01/11/2018	Various		2,028,477	2,000,000	2,033,438							2,033,438		(4,961)	(4,961)	2,667	01/01/2033	1
01F030-42-1	FANNIE MAE TBA 15YR 03.000% FEB 3.000% 02/01/32		02/09/2018	Various		33,641,672	33,625,000	33,752,616							33,752,616		(110,944)	(110,944)	39,229	02/01/2032	1
01F030-43-9	FANNIE MAE TBA 15YR 03.000% MAR 3.000% 03/01/32		03/12/2018	Bank of America		23,838,085	23,925,000	23,891,355							23,891,355		(53,271)	(53,271)	27,913	03/01/2032	1
01F030-44-7	FANNIE MAE TBA 15YR 03.000% APR 3.000% 04/01/32		03/23/2018	Bank of America		23,840,889	23,925,000	23,809,113							23,809,113		31,775	31,775	31,900	04/01/2032	1
01F030-61-1	FANNIE MAE TBA 30YR 03.000% JAN 3.000% 01/01/48		01/08/2018	Various		44,013,834	44,100,000	43,967,141							43,967,141		46,693	46,693	36,750	01/01/2048	1
01F030-62-9	FANNIE MAE TBA 30YR 03.000% FEB 3.000% 02/01/47		02/08/2018	Various		34,716,761	35,850,000	35,266,711							35,266,711		(549,951)	(549,951)	35,850	02/01/2047	1
01F030-63-7	FANNIE MAE TBA 30YR 03.000% MAR 3.000% 03/01/47		03/08/2018	Various		43,396,500	44,800,000	43,337,875							43,337,875		58,625	58,625	44,800	03/01/2047	1
01F030-64-5	FANNIE MAE TBA 30YR 03.000% APR 3.000% 04/01/47		03/27/2018	Various		43,505,875	44,800,000	43,408,750							43,408,750		97,125	97,125	41,067	04/01/2047	1
01F032-61-7	FANNIE MAE TBA 30YR 03.500% JAN 3.500% 01/01/48		01/08/2018	Various		(3,878,499)	(3,782,000)	(3,877,054)	(2,361,663)	3,492			3,492		(3,877,054)		(1,446)	(1,446)	(3,677)	01/01/2048	1
01F032-62-5	FANNIE MAE TBA 30YR 03.500% FEB 3.500% 02/01/47		02/08/2018	Various		1,426,068	1,425,000	1,429,411							1,429,411		(3,343)	(3,343)	1,663	02/01/2047	1
01F032-62-5	FANNIE MAE TBA 30YR 03.500% FEB 3.500% 02/08/2018		02/08/2018	Various		(2,327,452)	(2,325,000)	(2,380,960)							(2,380,960)		53,508	53,508	(2,713)	02/01/2047	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
01F032-63-3	FANNIE MAE TBA 30YR 03.500% MAR 3.500% 03/01/47		03/08/2018	JP Morgan		8,084,203	8,100,000	8,150,941							8,150,941		(66,738)	(66,738)	9,450	03/01/2047	1
01F032-63-3	FANNIE MAE TBA 30YR 03.500% MAR 3.500% 03/01/47		03/08/2018	Various		(8,386,313)	(8,400,000)	(8,403,344)							(8,403,344)		17,031	17,031	(9,800)	03/01/2047	1
01F032-64-1	FANNIE MAE TBA 30YR 03.500% APR 3.500% 04/01/47		03/27/2018	Various		15,754,266	15,800,000	15,784,473							15,784,473		(30,207)	(30,207)	16,897	04/01/2047	1
01F032-64-1	FANNIE MAE TBA 30YR 03.500% APR 3.500% 04/01/47		03/27/2018	Various		(19,027,260)	(19,050,000)	(18,955,477)							(18,955,477)		(71,783)	(71,783)	(20,373)	04/01/2047	1
01F040-64-4	FANNIE MAE TBA 30YR 04.000% APR 4.000% 04/01/47		03/27/2018	Various		11,875,500	11,600,000	11,873,914							11,873,914		1,586	1,586	14,178	04/01/2047	1
01F042-61-6	FANNIE MAE TBA 30YR 04.500% JAN 4.500% 01/01/48		01/05/2018	Various		7,182,422	6,750,000	7,186,113	2,398,359						7,186,113		(3,691)	(3,691)	8,438	01/01/2048	1
01F042-62-4	FANNIE MAE TBA 30YR 04.500% FEB 4.500% 02/01/48		02/02/2018	Morgan Stanley		2,364,609	2,250,000	2,391,855							2,391,855		(27,246)	(27,246)	3,375	02/01/2048	1
01F042-63-2	FANNIE MAE TBA 30YR 04.500% MAR 4.500% 03/01/48		03/08/2018	Various		4,714,102	4,500,000	4,716,475							4,716,475		(2,373)	(2,373)	6,750	03/01/2048	1
032565-EA-7	ANAHEIM CALIF REDEV AGY TAXABLE AGM 5.759% 02/01/18		02/01/2018	Maturity		230,000	230,000	245,456	230,236		(236)		(236)		230,000				6,623	02/01/2018	1FE
040507-HN-8	ARIZONA HEALTH FAC AUTH REV BDS 2007B 1.945% 01/01/37		01/03/2018	Morgan Stanley		9,338,000	10,150,000	8,916,375	9,121,599		(5,127)		(5,127)		9,116,472		221,528	221,528	45,229	01/01/2037	1FE
040649-LW-3	ARIZONA ST TRANSN BRD REV BDS 2014 5.000% 07/01/18		02/07/2018	Morgan Stanley		2,759,739	2,720,000	3,109,314	2,775,786		(11,777)		(11,777)		2,764,009		(4,270)	(4,270)	82,356	07/01/2018	1FE
040654-VE-2	ARIZONA ST TRANSN BRD MUNI BND REV 5.000% 07/01/22		01/31/2018	Morgan Stanley		4,130,121	3,650,000	4,279,041	4,179,898		(9,812)		(9,812)		4,170,086		(39,965)	(39,965)	106,965	07/01/2022	1FE
04780M-TR-0	ATLANTA GA ARPT REV MUNI BND REV 5.000% 01/01/18		01/01/2018	Maturity		3,750,000	3,750,000	4,011,375	3,750,000						3,750,000				93,750	01/01/2018	1FE
067054-AA-4	BARAGA CNTY MICH TAXABLE GNMA 6.500% 09/20/36		03/20/2018	Call 100.0000		25,000	25,000	25,925	25,427		(14)		(14)		25,413		(413)	(413)	297	09/20/2036	1FE
067054-AA-4	BARAGA CNTY MICH TAXABLE GNMA 6.500% 09/20/36		02/20/2018	Redemption 100.0000		10,000	10,000	10,369	10,171		(5)		(5)		10,166		(166)	(166)	108	09/20/2036	1FE
13077C-TD-6	CALIFORNIA STATE UNIVERSITY 2009A 5.250% 11/01/38		02/07/2018	Morgan Stanley		5,589,373	5,335,000	4,993,293	5,044,554		778		778		5,045,332		544,040	544,040	76,246	11/01/2038	1FE
161045-MD-8	CHARLOTTE N C REF REV BDS 2015 5.000% 07/01/18		02/08/2018	Stifel Nicolaus		3,701,721	3,650,000	4,070,371	3,724,658		(15,761)		(15,761)		3,708,897		(7,176)	(7,176)	110,514	07/01/2018	1FE
167593-GV-8	CHICAGO ILL O HARE INTL ARPT GARB AMT 5.000% 01/01/18		01/01/2018	Maturity		2,565,000	2,565,000	2,947,001	2,565,000						2,565,000				64,125	01/01/2018	1FE
167593-KL-5	CHICAGO ILL O HARE INTL ARPT REV REF BDS 2012B 5.000% 01/01/18		01/01/2018	Maturity		4,500,000	4,500,000	5,232,195	4,500,000						4,500,000				112,500	01/01/2018	1FE
167727-TY-2	CHICAGO (CITY OF) MUNI BND REV 5.000% 01/01/18		01/01/2018	Maturity		550,000	550,000	574,933	550,000						550,000				13,750	01/01/2018	1FE
19923P-BM-9	COLUMBUS IND MULTI-SCH BLDG CO MUNI BND GO 5.000% 01/15/25		01/23/2018	Hutchinson,Shockey,Erley & Co		1,244,963	1,055,000	1,243,834	1,243,626		(1,665)		(1,665)		1,241,961		3,002	3,002	3,956	01/15/2025	1FE
19923P-BQ-0	COLUMBUS IND MULTI-SCH BLDG CO MUNI BND GO 5.000% 07/15/26		01/23/2018	Hutchinson,Shockey,Erley & Co		1,445,928	1,205,000	1,450,953	1,450,733		(1,751)		(1,751)		1,448,982		(3,054)	(3,054)	4,519	07/15/2026	1FE
19923P-BS-6	COLUMBUS IND MULTI-SCH BLDG CO MUNI BND GO 5.000% 07/15/27		01/22/2018	Hutchinson,Shockey,Erley & Co		1,513,350	1,250,000	1,517,488	1,517,277		(1,607)		(1,607)		1,515,670		(2,320)	(2,320)	4,514	07/15/2027	1FE
19923P-BT-4	COLUMBUS IND MULTI-SCH BLDG CO MUNI BND GO 5.000% 01/15/28		01/22/2018	Hutchinson,Shockey,Erley & Co		1,246,954	1,025,000	1,246,328	1,246,165		(1,251)		(1,251)		1,244,913		2,040	2,040	3,701	01/15/2028	1FE
271624-AD-0	EAST CHICAGO IND SAN DIST MUNI BND REV 3.000% 01/15/18		01/15/2018	Maturity		255,000	255,000	262,670	255,148		(148)		(148)		255,000				3,825	01/15/2018	1FE
3128H6-VN-1	FREDDIE MAC GOLD FHLMC not including strips # E 5.000% 08/01/18		03/01/2018	Paydown		172	172	173	172						172				1	08/01/2018	1
3128M1-C7-2	FREDDIE MAC GOLD FHLMC # G1-1994 5.500% 05/01/21		03/01/2018	Paydown		40,127	40,127	42,885	41,313		(1,187)		(1,187)		40,127				368	05/01/2021	1
3128M7-K6-2	FREDDIE MAC GOLD FHLMC # G0-5417 5.000% 04/01/39		03/01/2018	Paydown		12,313	12,313	12,834	12,784		(471)		(471)		12,313				104	04/01/2039	1
3128M9-NH-1	FREDDIE MAC GOLD FHLMC not including strips # G 3.500% 01/01/43		03/01/2018	Paydown		138,589	138,589	142,595	142,343		(3,754)		(3,754)		138,589				752	01/01/2043	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3128M9-XD-9	FREDDIE MAC GOLD FHLMC not including strips # G 4.500% 03/01/42		03/01/2018	Paydown		25,320	25,320	27,622	27,505		(2,185)		(2,185)		25,320				182	03/01/2042	1
3128MB-AP-2	FREDDIE MAC GOLD FHLMC # G1-2514 5.500% 02/01/22		03/01/2018	Paydown		17,768	17,768	18,989	18,369		(601)		(601)		17,768				163	02/01/2022	1
3128MB-KD-8	FREDDIE MAC GOLD FHLMC not including strips # G 4.500% 12/01/21		03/01/2018	Paydown		1,003	1,003	1,040	1,027		(24)		(24)		1,003				8	12/01/2021	1
3128MC-CS-2	FREDDIE MAC GOLD Pool # G1-3481 5.500% 12/01/21		03/01/2018	Paydown		16,602	16,602	17,227	16,889		(287)		(287)		16,602				149	12/01/2021	1
3128MJ-TQ-3	FREDDIE MAC GOLD POOL # G08558 4.000% 11/01/43		03/01/2018	Paydown		39,441	39,441	41,431	41,394		(1,953)		(1,953)		39,441				250	11/01/2043	1
3128PS-A2-3	FREDDIE MAC GOLD FHLMC not including strips # J 4.000% 09/01/25		03/01/2018	Paydown		56,497	56,497	57,927	57,454		(957)		(957)		56,497				440	09/01/2025	1
3128PS-K3-0	FREDDIE MAC GOLD FHLMC not including strips # J 4.000% 09/01/25		03/01/2018	Paydown		50,132	50,132	52,246	51,537		(1,406)		(1,406)		50,132				330	09/01/2025	1
3128PW-BW-7	FREDDIE MAC GOLD FHLMC not including strips # J 3.500% 08/01/26		03/01/2018	Paydown		69,730	69,730	73,129	72,167		(2,438)		(2,438)		69,730				401	08/01/2026	1
31292G-R6-5	FREDDIE MAC GOLD POOL #C00509 7.500% 04/01/27		03/01/2018	Paydown		469	469	467	467		2		2		469				6	04/01/2027	1
31292K-6L-6	FREDDIE MAC GOLD POOL # C03575 4.000% 10/01/40		03/01/2018	Paydown		32,809	32,809	34,777	34,754		(1,945)		(1,945)		32,809				207	10/01/2040	1
312931-DD-7	FREDDIE MAC GOLD FHLMC not including strips # A 5.500% 02/01/39		03/01/2018	Paydown		25,598	25,598	27,434	27,275		(1,677)		(1,677)		25,598				183	02/01/2039	1
312934-W7-3	FREDDIE MAC GOLD FHLMC # A8-7870 5.000% 08/01/39		03/01/2018	Paydown		22,313	22,313	23,258	23,168		(855)		(855)		22,313				186	08/01/2039	1
312937-BL-8	FREDDIE MAC GOLD FHLMC # A8-9943 5.000% 11/01/39		03/01/2018	Paydown		19,249	19,249	20,019	19,942		(694)		(694)		19,249				137	11/01/2039	1
312941-UB-1	FREDDIE MAC GOLD FHLMC # A9-3278 4.500% 08/01/40		03/01/2018	Paydown		12,512	12,512	13,049	12,995		(483)		(483)		12,512				95	08/01/2040	1
312942-EV-3	FREDDIE MAC GOLD POOL # A93748 4.000% 09/01/40		03/01/2018	Paydown		10,705	10,705	11,523	11,502		(797)		(797)		10,705				80	09/01/2040	1
312942-LR-4	FREDDIE MAC GOLD FHLMC # A9-3936 4.500% 09/01/40		03/01/2018	Paydown		251,441	251,441	262,481	261,394		(9,953)		(9,953)		251,441				2,245	09/01/2040	1
312945-BU-1	FREDDIE MAC GOLD POOL # A96351 4.000% 01/01/41		03/01/2018	Paydown		155,050	155,050	164,305	164,195		(9,145)		(9,145)		155,050				1,107	01/01/2041	1
312962-VE-0	FREDDIE MAC GOLD FHLMC not including strips # B 4.500% 10/01/18		03/01/2018	Paydown		342	342	342	342		1		1		342				3	10/01/2018	1
312963-WK-3	FREDDIE MAC GOLD FHLMC not including strips # B 5.000% 01/01/19		03/01/2018	Paydown		3,417	3,417	3,445	3,421		(3)		(3)		3,417				29	01/01/2019	1
31307G-KQ-1	FREDDIE MAC GOLD FHLMC not including strips # J 3.000% 03/01/29		03/01/2018	Paydown		2,503	2,503	2,658	2,636		(132)		(132)		2,503				9	03/01/2029	1
3130AC-M9-2	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND 1.500% 10/21/19		01/30/2018	Morgan Stanley		6,493,088	6,560,000	6,548,389	6,549,615		475		475		6,550,091		(57,003)	(57,003)	29,520	10/21/2019	1
3130AD-N3-2	FEDERAL HOME LOAN BANKS SENIOR AGENCY BND 2.125% 02/11/20		02/09/2018	Citi International		66,531,912	66,560,000	66,438,195			452		452		66,438,647		93,265	93,265	11,787	02/11/2020	1
3132GD-Z5-4	FREDDIE MAC GOLD FHLMC not including strips # Q 4.500% 05/01/41		03/01/2018	Paydown		353,653	353,653	365,146	364,101		(10,449)		(10,449)		353,653				3,179	05/01/2041	1
3132GS-6E-4	FREDDIE MAC GOLD FHLMC not including strips # Q 3.500% 04/01/42		03/01/2018	Paydown		200,778	200,778	205,985	205,635		(4,857)		(4,857)		200,778				1,036	04/01/2042	1
3132GU-5L-4	FREDDIE MAC GOLD FHLMC not including strips # Q 3.500% 07/01/42		03/01/2018	Paydown		173,093	173,093	177,745	177,436		(4,343)		(4,343)		173,093				1,017	07/01/2042	1
3132HQ-CF-7	FREDDIE MAC GOLD POOL # Q13670 3.500% 11/01/42		03/01/2018	Paydown		6,324	6,324	6,608	6,598		(274)		(274)		6,324				48	11/01/2042	1
3132WH-4U-6	FREDDIE MAC GOLD POOL # Q44434 3.000% 11/01/46		03/01/2018	Paydown		3,200	3,200	3,193	3,193		7		7		3,200				16	11/01/2046	1
3132WH-FR-1	FREDDIE MAC GOLD POOL # Q43775 3.000% 10/01/46		03/01/2018	Paydown		3,243	3,243	3,236	3,236		7		7		3,243				17	10/01/2046	1
3132WH-Q8-1	FREDDIE MAC GOLD POOL # Q44078 3.000% 11/01/46		03/01/2018	Paydown		19,833	19,833	19,799	19,799		34		34		19,833				98	11/01/2046	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3132WH-XB-6	FREDDIE MAC GOLD POOL # Q44273 3.000% 11/01/46		03/01/2018	Paydown		8,521	8,521	8,502	8,502		18		18		8,521				42	11/01/2046	1
3132WJ-US-8	FREDDIE MAC GOLD POOL # Q45092 3.000% 12/01/46		03/01/2018	Paydown		102,306	102,306	100,740	100,764		1,542		1,542		102,306				557	12/01/2046	1
3132WK-DA-3	FREDDIE MAC GOLD POOL # Q45496 3.000% 01/01/47		03/01/2018	Paydown		23,876	23,876	23,663	23,666		210		210		23,876				143	01/01/2047	1
3132WK-FP-8	FREDDIE MAC GOLD POOL # Q45573 3.000% 01/01/47		03/01/2018	Paydown		24,509	24,509	24,297	24,299		210		210		24,509				108	01/01/2047	1
3132XT-6V-5	FREDDIE MAC GOLD POOL # Q51783 3.500% 11/01/47		03/01/2018	Paydown		2,700	2,700	2,787	2,787		(87)		(87)		2,700				19	11/01/2047	1
31335A-5R-5	FREDDIE MAC GOLD POOL # G60856 4.500% 07/01/42		03/01/2018	Paydown		197,544	197,544	212,915	212,612		(15,068)		(15,068)		197,544				1,474	07/01/2042	1
31335A-A7-3	FREDDIE MAC GOLD POOL # G60030 3.500% 07/01/43		03/01/2018	Paydown		9,058	9,058	9,470	9,456		(398)		(398)		9,058				46	07/01/2043	1
31335A-JF-6	FREDDIE MAC GOLD POOL # G60262 3.500% 01/01/44		03/01/2018	Paydown		1,995	1,995	2,084	2,081		(87)		(87)		1,995				11	01/01/2044	1
31335A-WT-1	FREDDIE MAC GOLD POOL # G60658 3.500% 07/01/46		03/01/2018	Paydown		125,259	125,259	129,824	129,757		(4,498)		(4,498)		125,259				703	07/01/2046	1
31335B-AA-4	FREDDIE MAC GOLD POOL # G60901 4.000% 07/01/44		03/01/2018	Paydown		84,915	84,915	89,997	89,941		(5,025)		(5,025)		84,915				342	07/01/2044	1
31335B-CZ-7	FREDDIE MAC GOLD POOL # G60988 3.000% 05/01/47		03/01/2018	Paydown		69,490	69,490	70,228	70,222		(732)		(732)		69,490				331	05/01/2047	1
3133EH-RZ-8	FEDERAL FARM CREDIT BANKS FUND AGENCY BND 1.872% 06/25/20		01/29/2018	Goldman Sachs		19,936,838	19,920,000	19,920,000	19,920,000						19,920,000		16,838	16,838	30,944	06/25/2020	1
3133EH-ZK-2	FEDERAL FARM CREDIT BANKS FUND SENIOR AGENCY BND 1.872% 09/25/20		02/05/2018	Jeffries		16,887,966	16,870,000	16,870,000	16,870,000						16,870,000		17,966	17,966	31,328	09/25/2020	1
3133T3-VF-2	FREDDIE MAC FHLMC_1666 1666 J PAC 6.250% 01/15/24		03/27/2018	Citi International		1,946,981	1,824,604	1,779,702	1,811,871		114		114		1,811,984		134,997	134,997	28,826	01/15/2024	1
3133T3-VF-2	FREDDIE MAC FHLMC_1666 1666 J PAC 6.250% 01/15/24		03/01/2018	Paydown		165,009	165,009	160,948	163,857		1,152		1,152		165,009				2,000	01/15/2024	1
3133TA-5C-2	FREDDIE MAC FHLMC_T-5 Series T-005, A5 7.550% 06/25/28		02/01/2018	Paydown		3,014	3,014	3,013	2,999		15		15		3,014				25	06/25/2028	1
3134G9-Q7-5	FREDDIE MAC SENIOR AGENCY BND 1.250% 07/26/19		01/22/2018	DEUTSCHE BANK		9,879,000	10,000,000	10,000,000	10,000,000						10,000,000		(121,000)	(121,000)	61,458	07/26/2019	1
3134GB-A6-9	FREDDIE MAC SENIOR AGENCY BND 2.375% 08/09/22		02/28/2018	Wells Fargo Securities		1,030,574	1,045,000	1,050,053	1,046,150		(1,150)		(1,150)		1,045,000		(14,426)	(14,426)	13,926	08/09/2022	1
31359B-HM-2	FANNIE MAE FNMA_93-110 1993-110 HA PAC 6.500% 05/25/23		03/01/2018	Paydown		22,473	22,473	22,227	22,341		131		131		22,473				246	05/25/2023	1
3135G0-L7-6	FANNIE MAE AGENCY BND 1.075% 07/11/19		01/23/2018	First Tennessee Bank		30,561,660	31,000,000	31,000,000	31,000,000						31,000,000		(438,340)	(438,340)	178,659	07/11/2019	1
3136A6-YL-2	FANNIE MAE FNMA_12-65 FNMA 30 Year 5.000% 07/25/40		03/01/2018	Paydown		65,785	65,785	72,189	70,649		(4,864)		(4,864)		65,785				491	07/25/2040	1
3136AV-KR-9	FANNIEMAE-ACES FNMA_17-M2 LCF SENIOR CMBS 17-M2 2.785% 02/25/27		01/10/2018	Brean Nurray, Foster		4,601,865	4,650,000	4,548,976	4,555,155		356		356		4,555,511		46,354	46,354	16,184	02/25/2027	1
31374C-NV-4	FANNIE MAE FNMA # 310104F 5.500% 08/01/37		03/01/2018	Paydown		333,681	333,681	376,851	374,243		(40,561)		(40,561)		333,681				3,052	08/01/2037	1
3137BY-PS-3	FHLMC MULTIFAMILY STRUCTURED P SENIOR CMBS K726 0.883% 04/25/24		03/01/2018	Paydown				199	173		(173)		(173)						6	04/25/2024	1
3137EA-EH-8	FREDDIE MAC SENIOR AGENCY BND 1.375% 08/15/19		01/30/2018	Morgan Stanley		7,291,436	7,370,000	7,359,166	7,361,504		439		439		7,361,943		(70,507)	(70,507)	54,047	08/15/2019	1
3137EA-EK-1	FREDDIE MAC SENIOR AGENCY BND 1.875% 11/20/20		01/11/2018	Nomura Securities Internationa		6,137,142	6,180,000	6,174,067	6,174,311		59		59		6,174,370		(37,229)	(37,229)	18,347	11/20/2020	1
3137EA-EL-9	FREDDIE MAC SENIOR AGENCY BND 2.375% 02/16/21		03/16/2018	Various		73,421,359	73,700,000	73,505,432			5,339		5,339		73,510,771		(89,412)	(89,412)	148,596	02/16/2021	1
3137FC-LD-4	FHMS_K071 LCF SENIOR CMBS K071 3.286% 11/25/50		01/02/2018	Bank of America		7,217,383	7,000,000	7,187,852	7,187,653		(166)		(166)		7,187,487		29,896	29,896	21,724	11/25/2050	1
3137GA-BF-3	FREDDIE MAC FHLMC_3726 FHLMC Mixed Mortgages 4.500% 09/15/40		03/27/2018	JP Morgan		2,425,937	2,240,888	2,507,019	2,447,679		(3,882)		(3,882)		2,468,819		(42,882)	(42,882)	25,302	09/15/2040	1
31387H-R9-3	FANNIE MAE FNMA # 584712F 6.500% 05/01/31		03/01/2018	Paydown		210	210	211	211						210				2	05/01/2031	1
3138A2-BQ-1	FANNIE MAE POOL # AH0946 4.000% 12/01/40		03/01/2018	Paydown		13,486	13,486	14,286	14,277		(791)		(791)		13,486				92	12/01/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
3138A4-XY-6	FANNIE MAE FNMA # AH3394F 4.000% 01/01/41		03/01/2018	Paydown		26,728	26,728	28,315	28,296		(1,568)		(1,568)		26,728				170	01/01/2041	1
3138A7-FR-4	FANNIE MAE POOL # AH5575 4.000% 02/01/41		03/01/2018	Paydown		4,058	4,058	4,299	4,296		(239)		(239)		4,058				26	02/01/2041	1
3138AM-UX-1	FANNIE MAE FNMA # AI7797F 4.000% 07/01/41		03/01/2018	Paydown		623	623	671	670		(47)		(47)		623				4	07/01/2041	1
3138AS-S7-8	FANNIE MAE FNMA # AJ1441F 3.500% 09/01/26		03/01/2018	Paydown		9,813	9,813	10,265	10,132		(319)		(319)		9,813				58	09/01/2026	1
3138E5-FZ-6	FANNIE MAE POOL # AK1083 4.000% 01/01/42		03/01/2018	Paydown		16,501	16,501	17,383	17,364		(863)		(863)		16,501				147	01/01/2042	1
3138EG-5G-5	FANNIE MAE FNMA # AL0846F 3.500% 10/01/26		03/01/2018	Paydown		88,413	88,413	92,046	90,988		(2,576)		(2,576)		88,413				503	10/01/2026	1
3138EG-CB-8	FANNIE MAE POOL # AL0065 4.500% 04/01/41		03/01/2018	Paydown		3,414	3,414	3,684	3,681		(267)		(267)		3,414				24	04/01/2041	1
3138EH-6R-8	FANNIE MAE FNMA # AL1779F 5.500% 12/01/38		03/01/2018	Paydown		150,280	150,280	165,449	164,241		(13,960)		(13,960)		150,280				1,401	12/01/2038	1
3138EJ-BL-1	FANNIE MAE FNMA # AL1842F 3.500% 05/01/42		03/01/2018	Paydown		58	58	60	60		(3)		(3)		58					05/01/2042	1
3138EK-3G-8	FANNIE MAE FNMA # AL3498F 3.500% 05/01/43		03/01/2018	Paydown		132	132	138	137		(6)		(6)		132				1	05/01/2043	1
3138EK-TV-7	FANNIE MAE ADJ FNMA # AL3263F 3.415% 10/01/41		03/01/2018	Paydown		137,730	137,730	145,736	145,509		(7,779)		(7,779)		137,730				779	10/01/2041	1
3138EK-VL-6	FANNIE MAE FNMA # AL3318F 3.500% 03/01/43		03/01/2018	Paydown		220	220	230	230		(10)		(10)		220				1	03/01/2043	1
3138EL-4F-7	FANNIE MAE FNMA # AL4421F 5.000% 02/01/34		03/01/2018	Paydown		104,492	104,492	116,639	115,609		(11,117)		(11,117)		104,492				788	02/01/2034	1
3138EM-L5-8	FANNIE MAE FNMA # AL4847F 3.000% 07/01/43		03/01/2018	Paydown		375,879	375,879	380,372	380,074		(4,195)		(4,195)		375,879				1,944	07/01/2043	1
3138EN-T8-2	FANNIE MAE FNMA # AL5974F 5.000% 07/01/37		03/01/2018	Paydown		133,316	133,316	148,325	147,324		(14,007)		(14,007)		133,316				1,103	07/01/2037	1
3138EQ-FG-2	FANNIE MAE POOL # AL7366 4.500% 08/01/42		03/01/2018	Paydown		12,331	12,331	13,341	13,303		(972)		(972)		12,331				94	08/01/2042	1
3138ER-VD-9	FANNIE MAE POOL # AL9611 4.000% 04/01/45		03/01/2018	Paydown		89,348	89,348	94,094	94,007		(4,660)		(4,660)		89,348				515	04/01/2045	1
3138LU-S7-1	FANNIE MAE FNMA # AO4141F 4.000% 06/01/42		03/01/2018	Paydown		29,215	29,215	31,730	31,597		(2,382)		(2,382)		29,215				199	06/01/2042	1
3138LU-SX-4	FANNIE MAE FNMA # AO4133F 3.500% 06/01/42		03/01/2018	Paydown		53	53	55	55		(2)		(2)		53					06/01/2042	1
3138LU-TA-3	FANNIE MAE POOL # AO4144 4.000% 06/01/42		03/01/2018	Paydown		36,257	36,257	38,444	38,417		(2,160)		(2,160)		36,257				255	06/01/2042	1
3138M1-MS-4	FANNIE MAE FNMA # AO9368F 3.500% 07/01/42		03/01/2018	Paydown		59	59	62	61		(3)		(3)		59					07/01/2042	1
3138M3-RR-7	FANNIE MAE FNMA # AP0495F 3.500% 08/01/42		03/01/2018	Paydown		64	64	67	67		(3)		(3)		64					08/01/2042	1
3138M7-CD-5	FANNIE MAE FNMA # AP3667F 3.500% 10/01/42		03/01/2018	Paydown		174	174	182	182		(8)		(8)		174				1	10/01/2042	1
3138M7-G3-3	FANNIE MAE POOL # AP3817 3.000% 09/01/42		03/01/2018	Paydown		172	172	173	173		(1)		(1)		172				1	09/01/2042	1
3138M7-HR-9	FANNIE MAE FNMA # AP3839F 3.500% 09/01/42		03/01/2018	Paydown		18	18	19	19		(1)		(1)		18					09/01/2042	1
3138M8-AR-4	FANNIE MAE FNMA # AP4515F 3.500% 09/01/42		03/01/2018	Paydown		23	23	24	24		(1)		(1)		23					09/01/2042	1
3138M9-5B-3	FANNIE MAE FNMA # AP6241F 3.500% 10/01/42		03/01/2018	Paydown		109	109	113	113		(5)		(5)		109				1	10/01/2042	1
3138MB-ZQ-2	FANNIE MAE FNMA # AP7950F 3.500% 09/01/42		03/01/2018	Paydown		3,062	3,062	3,201	3,195		(133)		(133)		3,062				20	09/01/2042	1
3138MF-2H-9	FANNIE MAE FNMA # AQ0775F 3.500% 11/01/42		03/01/2018	Paydown		22,128	22,128	23,131	23,090		(963)		(963)		22,128				129	11/01/2042	1
3138MF-GG-6	FANNIE MAE FNMA # AQ0198F 3.500% 11/01/42		03/01/2018	Paydown		95	95	100	100		(4)		(4)		95					11/01/2042	1
3138MF-GY-7	FANNIE MAE FNMA # AQ0214F 3.500% 11/01/42		03/01/2018	Paydown		267	267	279	278		(12)		(12)		267				1	11/01/2042	1
3138MJ-HF-9	FANNIE MAE FNMA # AQ2929F 3.500% 01/01/43		03/01/2018	Paydown		31,745	31,745	33,183	33,126		(1,382)		(1,382)		31,745				209	01/01/2043	1
3138MN-2P-4	FANNIE MAE FNMA # AQ7081F 3.500% 12/01/42		03/01/2018	Paydown		9	9	10	10						9					12/01/2042	1
3138MQ-TX-1	FANNIE MAE FNMA # AQ8665F 3.500% 12/01/42		03/01/2018	Paydown		6,981	6,981	7,298	7,285		(304)		(304)		6,981				35	12/01/2042	1
3138NW-HG-7	FANNIE MAE FNMA # AR0230F 3.500% 01/01/43		03/01/2018	Paydown		65	65	68	68		(3)		(3)		65					01/01/2043	1
3138NX-JH-1	FANNIE MAE FNMA # AR1163F 3.500% 12/01/42		03/01/2018	Paydown		12,749	12,749	13,327	13,304		(555)		(555)		12,749				106	12/01/2042	1
3138WO-VH-9	FANNIE MAE FNMA # AR3315F 3.500% 02/01/43		03/01/2018	Paydown		28	28	29	29		(1)		(1)		28					02/01/2043	1
3138W7-GD-0	FANNIE MAE POOL # AR9195 3.000% 03/01/43		03/01/2018	Paydown		20,387	20,387	20,454	20,450		(63)		(63)		20,387				94	03/01/2043	1
3138W8-AC-6	FANNIE MAE FNMA # AR9902F 3.500% 04/01/43		03/01/2018	Paydown		77	77	81	80		(3)		(3)		77					04/01/2043	1
3138W9-GM-6	FANNIE MAE POOL # AS0203 3.000% 08/01/43		03/01/2018	Paydown		1,681	1,681	1,686	1,686		(5)		(5)		1,681				8	08/01/2043	1
3138W9-SD-3	FANNIE MAE POOL # AS0515 3.000% 09/01/43		03/01/2018	Paydown		991	991	994	994		(3)		(3)		991				4	09/01/2043	1
3138WF-N3-6	FANNIE MAE FNMA # AS5809F 3.500% 09/01/45		03/01/2018	Paydown		147,053	147,053	154,366	154,140		(7,087)		(7,087)		147,053				966	09/01/2045	1
3138WF-UG-9	FANNIE MAE POOL # AS5982 3.500% 10/01/30		03/01/2018	Paydown		103,158	103,158	109,364	108,838		(5,680)		(5,680)		103,158				538	10/01/2030	1
3138WG-BR-4	FANNIE MAE POOL # AS6347 4.000% 12/01/45		03/01/2018	Paydown		54,400	54,400	58,021	57,973		(3,573)		(3,573)		54,400				391	12/01/2045	1
3138WG-ML-5	FANNIE MAE POOL # AS6662 4.000% 02/01/46		03/01/2018	Paydown		28,906	28,906	30,830	30,805		(1,899)		(1,899)		28,906				197	02/01/2046	1
3138WG-ZR-8	FANNIE MAE POOL # AS7051 2.500% 04/01/31		03/01/2018	Paydown		12,667	12,667	13,068	13,034		(367)		(367)		12,667				54	04/01/2031	1
3138WH-RL-8	FANNIE MAE POOL # AS7690 3.500% 08/01/46		03/01/2018	Paydown		85,154	85,154	88,121	88,076		(2,922)		(2,922)		85,154				446	08/01/2046	1
3138WM-F7-1	FANNIE MAE FNMA # AT0189F 3.500% 03/01/43		03/01/2018	Paydown		11	11	12	12						11					03/01/2043	1
3138WQ-AW-2	FANNIE MAE POOL # AT2720 3.000% 05/01/43		03/01/2018	Paydown		55,473	55,473	55,655	55,645		(171)		(171)		55,473				291	05/01/2043	1
3138WR-TB-6	FANNIE MAE POOL # AT4145 3.000% 06/01/43		03/01/2018	Paydown		1,748	1,748	1,754	1,753		(5)		(5)		1,748				7	06/01/2043	1
3138WV-WT-4	FANNIE MAE FNMA # AT7857F 2.500% 06/01/28		03/01/2018	Paydown		28,515	28,515	29,473	29,319		(804)		(804)		28,515				119	06/01/2028	1
3138XZ-JE-2	FANNIE MAE FNMA # AW9260F 3.000% 08/01/29		03/01/2018	Paydown		43,578	43,578	46,090	45,738		(2,160)		(2,160)		43,578				134	08/01/2029	1
3138Y2-FN-8	FANNIE MAE FNMA # AX1072F 3.000% 08/01/29		03/01/2018	Paydown		10,102	10,102	10,685	10,603		(501)		(501)		10,102				50	08/01/2029	1
3138Y3-XN-6	FANNIE MAE FNMA # AX2484F 3.500% 10/01/44		03/01/2018	Paydown		24,407	24,407	25,978	25,907		(1,500)		(1,500)		24,407				143	10/01/2044	1
3138Y4-CS-6	FANNIE MAE POOL # AX2780 4.000% 09/01/44		03/01/2018	Paydown		217,369	217,369	231,838	231,637		(14,268)		(14,268)		217,369				1,136	09/01/2044	1
3138Y5-TY-2	FANNIE MAE FNMA # AX4166F 3.000% 09/01/29		03/01/2018	Paydown		14,838	14,838	15,694	15,575		(736)		(736)		14,838				74	09/01/2029	1
3138YG-GE-6	FANNIE MAE FNMA # AY2896F 3.000% 01/01/30		03/01/2018	Paydown		1,812	1,812	1,921	1,906		(94)		(94)		1,812				9	01/01/2030	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31391X-S7-5	FANNIE MAE FNMA # 680142F 5.000% 01/01/18		01/01/2018	Paydown		2	2	2	2						2					01/01/2018	1
31391Y-5W-3	FANNIE MAE FNMA # 681361F 5.000% 03/01/18		03/01/2018	Paydown		235	235	239	235						235				2	03/01/2018	1
31395H-J4-3	FREDDIE MAC FHLMC_77 FHLMC Mixed Mortgages 5.000% 10/15/24		03/01/2018	Paydown		74,285	74,285	81,319	78,842		(4,557)		(4,557)		74,285				600	10/15/2024	1
31402C-4G-4	FANNIE MAE POOL # 725423 5.500% 05/01/34		03/01/2018	Paydown		28,430	28,430	32,019	31,788		(3,358)		(3,358)		28,430				256	05/01/2034	1
31403D-QG-7	FANNIE MAE FNMA # 745755F 5.000% 12/01/35		03/01/2018	Paydown		14,624	14,624	15,638	15,504		(881)		(881)		14,624				117	12/01/2035	1
31406B-N4-8	FANNIE MAE FNMA # 805111F 5.500% 12/01/34		03/01/2018	Paydown		1,183	1,183	1,206	1,204		(20)		(20)		1,183				11	12/01/2034	1
3140FA-KS-0	FANNIE MAE POOL # BD3004 3.000% 08/01/46		03/01/2018	Paydown		4,372	4,372	4,366	4,366		6		6		4,372				13	08/01/2046	1
3140FA-VC-3	FANNIE MAE POOL # BD3310 3.000% 10/01/46		03/01/2018	Paydown		3,581	3,581	3,579	3,578		3		3		3,581				18	10/01/2046	1
3140FB-DS-6	FANNIE MAE POOL # BD3712 3.000% 08/01/46		03/01/2018	Paydown		14,843	14,843	14,831	14,831		12		12		14,843				58	08/01/2046	1
3140FD-VX-1	FANNIE MAE POOL # BD6029 3.000% 09/01/46		03/01/2018	Paydown		1,919	1,919	1,916	1,916		3		3		1,919				10	09/01/2046	1
3140FE-F4-1	FANNIE MAE POOL # BD6486 3.000% 09/01/46		03/01/2018	Paydown		9,158	9,158	9,148	9,148		10		10		9,158				29	09/01/2046	1
3140FF-Z9-5	FANNIE MAE POOL # BD7967 3.000% 09/01/46		03/01/2018	Paydown		1,010	1,010	1,009	1,009		1		1		1,010				5	09/01/2046	1
3140FL-3S-5	FANNIE MAE POOL # BE1708 3.000% 10/01/46		03/01/2018	Paydown		1,907	1,907	1,904	1,904		3		3		1,907				10	10/01/2046	1
3140FL-DC-9	FANNIE MAE POOL # BE0998 3.500% 12/01/46		03/01/2018	Paydown		18,877	18,877	19,487	19,477		(600)		(600)		18,877				110	12/01/2046	1
3140FP-RK-7	FANNIE MAE POOL # BE4089 3.500% 01/01/47		03/01/2018	Paydown		29,476	29,476	30,641	30,624		(1,148)		(1,148)		29,476				180	01/01/2047	1
3140FQ-TQ-0	FANNIE MAE POOL # BE5058 3.500% 09/01/46		03/01/2018	Paydown		43,613	43,613	45,224	45,200		(1,587)		(1,587)		43,613				255	09/01/2046	1
3140FV-AJ-5	FANNIE MAE POOL # BE9008 4.000% 05/01/47		03/01/2018	Paydown		128,510	128,510	137,145	137,036		(8,526)		(8,526)		128,510				859	05/01/2047	1
3140J5-ES-4	FANNIE MAE POOL # BM1044 3.500% 01/01/47		03/01/2018	Paydown		222,920	222,920	231,559	231,446		(8,526)		(8,526)		222,920				1,163	01/01/2047	1
3140J5-SG-5	FANNIE MAE POOL # BM1418 3.000% 04/01/47		03/01/2018	Paydown		8,510	8,510	8,559	8,559		(49)		(49)		8,510				40	04/01/2047	1
3140J7-PP-4	FANNIE MAE POOL # BM3129 3.500% 11/01/47		03/01/2018	Paydown		7,070	7,070	7,293	7,293		(223)		(223)		7,070				42	11/01/2047	1
3140Q7-5N-3	FANNIE MAE POOL # CA0852 3.500% 12/01/47		03/01/2018	Paydown		72,191	72,191	74,379	74,378		(2,187)		(2,187)		72,191				402	12/01/2047	1
3140Q8-AF-2	FANNIE MAE POOL # CA0905 3.500% 12/01/47		03/01/2018	Paydown		42,437	42,437	43,791	43,790		(1,353)		(1,353)		42,437				239	12/01/2047	1
31410K-3J-1	FANNIE MAE FNMA # 890101F 6.000% 02/01/39		03/01/2018	Paydown		49,102	49,102	51,043	50,878		(1,776)		(1,776)		49,102				431	02/01/2039	1
31410K-5W-0	FANNIE MAE FNMA # 890161F 5.000% 05/01/21		03/01/2018	Paydown		961	961	1,007	989		(28)		(28)		961				8	05/01/2021	1
31410K-X7-4	FANNIE MAE FNMA # 890002F 5.500% 09/01/36		03/01/2018	Paydown		14,795	14,795	16,672	16,549		(1,754)		(1,754)		14,795				137	09/01/2036	1
31412T-7L-1	FANNIE MAE Pool # 934799F 5.000% 02/01/24		03/01/2018	Paydown		11,264	11,264	11,673	11,496		(232)		(232)		11,264				94	02/01/2024	1
31413D-J4-0	FANNIE MAE Pool #942283F 6.000% 08/01/37		03/01/2018	Paydown		21,807	21,807	22,613	22,533		(726)		(726)		21,807				216	08/01/2037	1
31413S-HS-6	FANNIE MAE FNMA # 953941F 6.000% 12/01/37		03/01/2018	Paydown		1,279	1,279	1,290	1,289		(11)		(11)		1,279				13	12/01/2037	1
31413U-5P-0	FANNIE MAE Pool #956354F 6.000% 12/01/37		03/01/2018	Paydown		123,639	123,639	128,208	127,767		(4,128)		(4,128)		123,639				1,235	12/01/2037	1
31416B-LE-6	FANNIE MAE FNMA # 995025F 5.500% 08/01/37		03/01/2018	Paydown		47,077	47,077	53,050	52,690		(5,613)		(5,613)		47,077				434	08/01/2037	1
31416B-RY-6	FANNIE MAE FNMA # 995203F 5.000% 07/01/35		03/01/2018	Paydown		140,742	140,742	152,056	150,675		(9,933)		(9,933)		140,742				1,132	07/01/2035	1
31416C-A4-8	FANNIE MAE FNMA # 995627F 5.000% 02/01/39		03/01/2018	Paydown		26,275	26,275	28,599	28,393		(2,117)		(2,117)		26,275				211	02/01/2039	1
31416H-ZU-2	FANNIE MAE Pool # AA0754F 5.000% 03/01/39		03/01/2018	Paydown		3,892	3,892	4,000	3,987		(96)		(96)		3,892				33	03/01/2039	1
31416N-KK-7	FANNIE MAE Pool # AA4797F 5.000% 03/01/39		03/01/2018	Paydown		6,104	6,104	6,268	6,249		(145)		(145)		6,104				51	03/01/2039	1
31416X-W7-1	FANNIE MAE FNMA # AB2469F 4.500% 03/01/41		03/01/2018	Paydown		240,248	240,248	261,119	259,422		(19,174)		(19,174)		240,248				1,974	03/01/2041	1
31417A-CQ-0	FANNIE MAE FNMA # AB3678F 3.500% 10/01/41		03/01/2018	Paydown		24	24	25	25		(1)		(1)		24					10/01/2041	1
31417A-P6-0	FANNIE MAE FNMA # AB4044F 3.500% 12/01/41		03/01/2018	Paydown		17	17	17	17		(1)		(1)		17					12/01/2041	1
31417B-XC-6	FANNIE MAE FNMA # AB5174F 3.500% 05/01/42		03/01/2018	Paydown		54	54	57	56		(2)		(2)		54					05/01/2042	1
31417D-V4-2	FANNIE MAE FNMA # AB6934F 3.500% 11/01/42		03/01/2018	Paydown		41	41	43	43		(2)		(2)		41					11/01/2042	1
31417F-ZR-2	FANNIE MAE FNMA # AB8851F 3.500% 03/01/43		03/01/2018	Paydown		59	59	61	61		(3)		(3)		59					03/01/2043	1
31417G-3Y-0	FANNIE MAE POOL # AB9814 3.000% 07/01/43		03/01/2018	Paydown		5,805	5,805	5,824	5,823		(18)		(18)		5,805				28	07/01/2043	1
31417G-HQ-2	FANNIE MAE POOL # AB9238 3.000% 05/01/43		03/01/2018	Paydown		6,633	6,633	6,655	6,654		(21)		(21)		6,633				33	05/01/2043	1
31417G-HR-0	FANNIE MAE FNMA # AB9239F 3.000% 05/01/43		03/01/2018	Paydown		608	608	610	610		(2)		(2)		608				3	05/01/2043	1
31417G-LW-4	FANNIE MAE FNMA # AB9340F 3.000% 05/01/43		03/01/2018	Paydown		449	449	450	450		(1)		(1)		449				1	05/01/2043	1
31417G-UR-5	FANNIE MAE POOL # AB9591 4.000% 06/01/43		03/01/2018	Paydown		6,129	6,129	6,550	6,538		(409)		(409)		6,129				45	06/01/2043	1
31417V-5R-0	FANNIE MAE FNMA # AC8955F 4.500% 12/01/39		03/01/2018	Paydown		83,538	83,538	87,167	86,777		(3,239)		(3,239)		83,538				928	12/01/2039	1
31418M-C9-1	FANNIE MAE FNMA # AD0095F 6.000% 11/01/38		03/01/2018	Paydown		155,999	155,999	171,428	170,560		(14,561)		(14,561)		155,999				1,561	11/01/2038	1
31418P-UM-5	FANNIE MAE FNMA # AD2387F 4.500% 03/01/25		03/01/2018	Paydown		48,160	48,160	50,508	49,628		(1,468)		(1,468)		48,160				361	03/01/2025	1
31418R-GS-4	FANNIE MAE POOL # AD3808 4.500% 04/01/40		03/01/2018	Paydown		4,908	4,908	5,296	5,292		(384)		(384)		4,908				35	04/01/2040	1
31418T-2H-9	FANNIE MAE FNMA # AD6175F 4.000% 09/01/25		03/01/2018	Paydown		42,533	42,533	43,470	43,142		(609)		(609)		42,533				235	09/01/2025	1
31418T-F2-8	FANNIE MAE FNMA # AD5584F 4.500% 05/01/40		03/01/2018	Paydown		4,617	4,617	4,818	4,797		(180)		(180)		4,617				35	05/01/2040	1
31418T-LV-7	FANNIE MAE FNMA # AD5739F 4.500% 05/01/40		03/01/2018	Paydown		1,845	1,845	1,925	1,917		(72)		(72)		1,845				14	05/01/2040	1
31418T-UN-5	FANNIE MAE FNMA # AD5988F 4.500% 05/01/25		03/01/2018	Paydown		80,983	80,983	85,716	84,118		(3,134)		(3,134)		80,983				777	05/01/2025	1
31418X-R2-6	FANNIE MAE FNMA # AD9504F 4.500% 07/01/40		03/01/2018	Paydown		2,709	2,709	2,827	2,815		(106)		(106)		2,709				20	07/01/2040	1
31419A-NM-5	FANNIE MAE FNMA # AE0395F 4.500% 10/01/40		03/01/2018	Paydown		152,420	152,420	160,089	159,323		(6,903)		(6,903)		152,420				1,167	10/01/2040	1
31419B-6P-5	FANNIE MAE FNMA # AE1777F 4.500% 09/01/25		03/01/2018	Paydown		28,254	28,254	29,874	29,319		(1,064)		(1,064)		28,254				213	09/01/2025	1
31419H-XQ-0	FANNIE MAE POOL # AE6986 4.000% 10/01/40		03/01/2018	Paydown		7,301	7,301	7,869	7,854		(553)		(553)		7,301				33	10/01/2040	1

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
31419K-SR-7	FANNIE MAE POOL # AE8627 4.000% 11/01/40		03/01/2018	Paydown		13,613	13,613	14,424	14,414		(801)		(801)		13,613				100	11/01/2040	1
34160W-UD-4	FLORIDA ST DEPT ENVIRONMENTAL TAXABLE 7.045% 07/01/29		03/05/2018	Robert W. Baird		3,067,968	2,900,000	3,410,620	3,030,547		(15,647)		(15,647)		3,014,900		53,068	53,068	139,608	07/01/2029	1FE
373541-QK-0	GEORGIA MUNICIPAL ELEC AUTH MUNI BND REV 6.600% 01/01/18		01/01/2018	Maturity		435,000	435,000	467,625	435,000						435,000				14,355	01/01/2018	1FE
409327-GE-7	HAMPTON ROADS SANTN DIST VA WASTE WTR REV REF BDS 2014A 5.000% 07/01/18		02/08/2018	Stifel Nicolaus		1,105,118	1,090,000	1,251,614	1,112,519		(5,129)		(5,129)		1,107,390		(2,271)	(2,271)	33,457	07/01/2018	1FE
43102D-DP-0	HIGHLANDS CNTY FLA SCH BRD MUNI BND REV 5.000% 03/01/18		03/01/2018	Maturity		540,000	540,000	583,789	543,316		(3,316)		(3,316)		540,000				13,500	03/01/2018	1FE
435647-AJ-1	HOLLISTER CALIF REDEV AGY Ref-Hollister Cmnty Dev Proj 5.000% 10/01/23		01/31/2018	Morgan Stanley		581,095	500,000	592,915	568,273		(953)		(953)		567,320		13,775	13,775	8,403	10/01/2023	1FE
452024-HC-9	ILLINOIS MUN ELEC AGY TAXABLE 4.999% 02/01/18		02/01/2018	Maturity		1,500,000	1,500,000	1,652,430	1,502,377		(2,377)		(2,377)		1,500,000				37,493	02/01/2018	1FE
46246K-Z2-1	IOWA ST FINANCE AUTHORITY MUNI BND REV 5.000% 08/01/18		02/08/2018	Stifel Nicolaus		2,787,046	2,740,000	3,006,766	2,806,986		(12,090)		(12,090)		2,794,896		(7,850)	(7,850)	71,544	08/01/2018	1FE
46613P-2J-4	JEA FLA WTR & SWR SYS MUNI BND REV 5.000% 10/01/28		01/17/2018	Tax Free Exchange		3,122,556	2,750,000	3,179,193	3,125,012		(2,456)		(2,456)		3,122,556					10/01/2028	1FE
46613Q-GV-0	JEA FLA ELEC SYS REV REF REV BDS ISSUE 5.000% 10/01/18		02/08/2018	Stifel Nicolaus		4,638,534	4,535,000	5,225,635	4,670,146		(20,454)		(20,454)		4,649,692		(11,158)	(11,158)	82,512	10/01/2018	1FE
46615S-AQ-1	JEA FLA WTR & SWR SYS REV FO MUNI BND REV 5.000% 10/01/28		01/18/2018	Loop Capital Markets		1,665,041	1,410,000	1,601,019			(201)		(201)		1,600,819		64,222	64,222	21,738	10/01/2028	2
544495-ZE-7	LOS ANGELES CALIF DEPARTMENT O REV BDS 2013A 5.000% 07/01/24		01/31/2018	Stifel Nicolaus		5,170,140	4,500,000	5,493,780	5,038,976		(8,784)		(8,784)		5,030,192		139,948	139,948	131,875	07/01/2024	1FE
562334-FP-2	MANCHESTER N H AMT AGM INS 5.000% 01/01/18		01/01/2018	Maturity		2,610,000	2,610,000	2,926,922	2,610,000						2,610,000				65,250	01/01/2018	1FE
57586C-4F-9	MASSACHUSETTS ST HEALTH & EDL E-2 5.375% 07/01/21		02/15/2018	Stifel Nicolaus		5,018,681	4,945,000	4,847,880	4,909,307		1,146		1,146		4,910,453		108,227	108,227	166,121	07/01/2021	1FE
59259Y-EX-3	METROPOLITAN TRANS AUTH N Y TRANSPORTATION REV BDS 2010D 5.000% 11/15/18		02/07/2018	Morgan Stanley		3,803,156	3,700,000	4,308,539	3,808,480		(13,068)		(13,068)		3,795,412		7,744	7,744	43,167	11/15/2018	1FE
59266T-FX-4	METROPOLITAN WATER DISTRICT OF 2011 C 5.000% 10/01/24		01/31/2018	Stifel Nicolaus		5,201,490	4,650,000	5,514,714	5,008,315		(7,814)		(7,814)		5,000,502		200,988	200,988	78,146	10/01/2024	1FE
59447P-NB-3	MICHIGAN STATE FINANCE AUTHORI UNEMPLOYMENT OBLIG ASSMT 2012A 5.000% 01/01/18		01/01/2018	Maturity		1,855,000	1,855,000	2,095,130	1,855,000						1,855,000				46,375	01/01/2018	1FE
60416S-HG-8	MINNESOTA ST HSG FIN AGY MUNI BND REV 1.400% 07/01/18		01/01/2018	Call 100.0000		10,000	10,000	9,995	9,999						9,999		1	1	70	07/01/2018	1FE
606092-EM-2	MISSOURI JT MUNI ELEC REV TAXABLE 5.328% 01/01/18		01/01/2018	Maturity		1,230,000	1,230,000	1,364,783	1,230,000						1,230,000				32,767	01/01/2018	1FE
606092-GK-4	MISSOURI JT MUNI ELEC REV REF BDS 2014A 5.000% 01/01/18		01/01/2018	Maturity		2,075,000	2,075,000	2,328,378	2,075,000						2,075,000				51,875	01/01/2018	1FE
60636M-DH-7	MISSOURI ST REGL CONVENTION & MUNI BND REV 5.000% 08/15/18		02/08/2018	Stifel Nicolaus		6,085,956	5,975,000	6,546,748	6,122,815		(24,975)		(24,975)		6,097,840		(11,884)	(11,884)	144,396	08/15/2018	1FE
60636U-DB-2	MISSOURI ST ENVIRONMENTAL IMPT MUNI BND REV 5.000% 01/01/26		01/01/2018	Call 119.5670		23,913	20,000	25,316	24,284						24,284		(4,284)	(4,284)	4,413	01/01/2026	1FE
62476R-AB-1	MTA HUDSON RAIL YDS MUNI BND REV 5.000% 11/15/51		01/05/2018	Stifel Nicolaus		2,846,379	2,605,000	2,934,376	2,856,553		(1,383)		(1,383)		2,855,170		(8,791)	(8,791)	19,538	11/15/2051	1FE
64579F-S5-3	NEW JERSEY HEALTH CARE FACS FI 2011A 5.000% 07/01/20		01/31/2018	Loop Capital Markets		4,303,120	4,000,000	4,130,080	4,042,561		(1,418)		(1,418)		4,041,144		261,976	261,976	117,222	07/01/2020	1Z
645918-B7-7	NEW JERSEY ECONOMIC DEVELOPMEN MUNI BND REV 5.000% 09/01/21		03/22/2018	Stifel Nicolaus		5,833,245	5,500,000	5,823,620	5,768,196		(19,006)		(19,006)		5,749,190		84,055	84,055	156,597	09/01/2021	2FE
645918-T5-2	NEW JERSEY ECONOMIC DEVELOPMEN TAXABLE 1.648% 03/01/18		03/01/2018	Maturity		1,000,000	1,000,000	974,500	998,985		1,015		1,015		1,000,000				8,240	03/01/2018	2FE
64603R-SQ-1	NEW JERSEY SPORTS TAXABLE MBIA 6.076% 03/01/23		03/01/2018	Call 100.0000		775,000	775,000	834,435	806,895		(896)		(896)		805,999		(30,999)	(30,999)	23,545	03/01/2023	1FE
646136-2B-6	NEW JERSEY ST TRANSN TR FD AUT MUNI BND REV 5.000% 06/15/27		03/28/2018	Stifel Nicolaus		6,077,923	5,480,000	6,099,290	6,035,010		(14,329)		(14,329)		6,020,681		57,242	57,242	81,439	06/15/2027	1FE
646136-XS-5	NEW JERSEY ST TRANSN TR FD AUT MUNITAX BND REV 5.754% 12/15/28		03/27/2018	Stifel Nicolaus		1,963,280	1,760,000	1,957,736	1,952,472		(3,367)		(3,367)		1,949,105		14,175	14,175	29,256	12/15/2028	2FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
649430-AA-6	NEW YORK CITY INDUSTRIAL DEVEL YANKEE TAXABLE 11.000% 03/01/29		03/01/2018	Call 100.0000		200,000	200,000	274,212	260,681		(597)		(597)		260,084		(60,084)	(60,084)	11,000	03/01/2029	2FE
64971Q-MP-5	NEW YORK CITY TRANSITIONAL FIN MUNI BND REV 5.000% 11/01/18		02/08/2018	Stifel Nicolaus		1,026,100	1,000,000	1,113,570	1,034,578		(4,369)		(4,369)		1,030,209		(4,109)	(4,109)	13,611	11/01/2018	1FE
64971Q-W8-2	NEW YORK CITY TRANSITIONAL FIN FUTURE TAX SECURED SUB B SUBSE 5.000% 02/01/22		01/31/2018	Morgan Stanley		4,213,875	3,750,000	4,388,550	4,075,258		(6,459)		(6,459)		4,068,799		145,076	145,076	94,271	02/01/2022	1FE
649876-U3-1	NEW YORK ST LOC GOVT ASSISTANC REF BDS 2010A 5.000% 04/01/21		01/30/2018	Stifel Nicolaus		4,969,842	4,630,000	5,721,245	4,981,787		(12,807)		(12,807)		4,968,980		862	862	77,167	04/01/2021	1FE
658203-3E-2	NORTH CAROLINA MUNICIPAL POWER REV BDS 2012A/PRFND 1/1/18@100 4.000% 01/01/18		01/01/2018	Maturity		45,000	45,000	48,164	45,000						45,000				900	01/01/2018	1FE
658203-3U-6	NORTH CAROLINA MUNICIPAL POWER REV BDS 2012A/UNREFUNDED BALAN 4.000% 01/01/18		01/01/2018	Maturity		155,000	155,000	165,898	155,000						155,000				3,100	01/01/2018	1FE
658203-3X-0	NORTH CAROLINA MUNICIPAL POWER REV BDS 2012A/UNREFUNDED BALAN 5.000% 01/01/18		01/01/2018	Maturity		1,295,000	1,295,000	1,414,251	1,295,000						1,295,000				32,375	01/01/2018	1FE
663903-DX-7	NORTHEAST OHIO REGIONAL SEWER MUNI BND REV 5.000% 11/15/29		01/31/2018	Stifel Nicolaus		375,144	325,000	383,169	378,023		(811)		(811)		377,211		(2,067)	(2,067)	3,476	11/15/2029	1FE
67755N-FV-2	OHIO ST DEPT ADMINISTRATIVE SV LEASE 5.000% 03/01/18		03/01/2018	Maturity		1,610,000	1,610,000	1,770,984	1,619,868		(9,868)		(9,868)		1,610,000				40,250	03/01/2018	1FE
68607D-PM-1	OREGON ST DEPT TRANSN MUNI BND REV 5.000% 11/15/22		01/31/2018	Morgan Stanley		4,881,719	4,265,000	5,042,680	4,952,865		(11,729)		(11,729)		4,941,137		(59,418)	(59,418)	45,612	11/15/2022	1FE
696624-AF-2	PALM DESERT CALIF REDEV AGY SU MUNI BND REV 5.000% 10/01/22		01/31/2018	Morgan Stanley		569,810	500,000	577,360	565,405		(1,128)		(1,128)		564,277		5,533	5,533	8,403	10/01/2022	1FE
70869V-AE-4	PENNSYLVANIA ECONOMIC DEV FIN REV BDS 2012A 5.000% 07/01/18		02/08/2018	Stifel Nicolaus		1,014,170	1,000,000	1,113,943	1,015,505		(3,273)		(3,273)		1,012,231		1,939	1,939	30,278	07/01/2018	1FE
757291-AJ-8	REDDING CALIF JT PWRS FING AUT MUNI BND REV 4.000% 06/01/22		01/31/2018	Stifel Nicolaus		355,573	325,000	373,646	358,130		(625)		(625)		357,505		(1,932)	(1,932)	2,203	06/01/2022	1FE
79076M-BH-6	ST JOSEPH MO INDL DEV AUTH AMERICAN FAMILY PROJECT 5.500% 03/01/29		03/01/2018	Redemption 100.0000		190,000	190,000	190,000	190,000						190,000					03/01/2029	5
794665-GC-7	SALES TAX ASSET RECEIVABLE COR REV BDS 2015A 5.000% 10/15/22		01/31/2018	Loop Capital Markets		2,292,260	2,000,000	2,446,500	2,275,612		(4,731)		(4,731)		2,270,881		21,379	21,379	29,722	10/15/2022	1FE
88045R-XU-1	TENNESSEE HSG DEV AGY HOMEOWNE HOMEOWNERSHIP PROG BDS B 1.950% 07/01/18		03/01/2018	Call 100.0000		225,000	225,000	225,000	225,000						225,000				2,730	07/01/2018	1FE
88045R-XW-7	TENNESSEE HSG DEV AGY HOMEOWNE HOMEOWNERSHIP PROG BDS B 2.450% 07/01/20		03/01/2018	Call 100.0000		25,000	25,000	25,400	25,226		(9)		(9)		25,217		(217)	(217)	368	07/01/2020	1FE
89546R-NG-5	TRI-CNTY MET TRANSN DIST ORE MUNI BND REV 5.000% 09/01/22		01/31/2018	Stifel Nicolaus		766,955	675,000	791,984	774,514		(1,762)		(1,762)		772,752		(5,796)	(5,796)	14,156	09/01/2022	1FE
89602N-4V-3	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 4.000% 11/15/18		02/08/2018	Stifel Nicolaus		2,253,957	2,210,000	2,403,287	2,270,731		(7,332)		(7,332)		2,263,399		(9,442)	(9,442)	20,627	11/15/2018	1FE
89602N-5S-9	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 5.000% 11/15/18		02/08/2018	Stifel Nicolaus		1,489,861	1,450,000	1,616,823	1,502,416		(6,328)		(6,328)		1,496,088		(6,228)	(6,228)	16,917	11/15/2018	1FE
89602N-C2-8	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 5.000% 11/15/18		02/08/2018	Stifel Nicolaus		1,089,139	1,060,000	1,182,377	1,098,455		(4,643)		(4,643)		1,093,812		(4,672)	(4,672)	12,367	11/15/2018	1FE
89602N-MJ-0	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 5.000% 11/15/18		02/08/2018	Stifel Nicolaus		1,541,235	1,500,000	1,673,175	1,554,417		(6,570)		(6,570)		1,547,847		(6,612)	(6,612)	17,500	11/15/2018	1FE
89602N-Z7-2	TRIBOROUGH BRIDGE & TUNNEL AUT MUNI BND REV 1.750% 01/01/18		01/01/2018	Maturity		11,350,000	11,350,000	11,321,625	11,350,000						11,350,000				14,951	01/01/2018	1FE
906347-GU-7	UNION CNTY N J IMPT AUTH TAXABLE LEASE CNTY GTY 5.170% 03/01/20		03/01/2018	Call 100.0000		225,000	225,000	241,313	231,853		(505)		(505)		231,348		(6,348)	(6,348)	5,816	03/01/2020	1FE
913366-JR-2	UNIV OF CA REGENTS MED CENTER Refnded 5/15/23@100 5.250% 05/15/28		01/31/2018	Morgan Stanley		4,917,971	4,190,000	4,860,773	4,859,462		(10,159)		(10,159)		4,849,303		68,668	68,668	47,050	05/15/2028	1Z
91417K-U3-3	UNIVERSITY OF COLORADO MUNI BND REV 5.000% 06/01/21		01/30/2018	Stifel Nicolaus		1,051,261	950,000	1,090,610	1,071,162		(2,902)		(2,902)		1,068,260		(16,999)	(16,999)	7,917	06/01/2021	1FE
915217-WH-2	UNIVERSITY OF VIRGINIA MUNI BND GO 5.000% 08/01/21		01/30/2018	Stifel Nicolaus		5,073,274	4,560,000	5,416,003	5,202,149		(14,648)		(14,648)		5,187,501		(114,227)	(114,227)	114,000	08/01/2021	1FE
91523N-QQ-2	UNIVERSITY OF WASHINGTON MUNI BND REV 5.000% 12/01/18		02/08/2018	Stifel Nicolaus		1,131,977	1,100,000	1,190,706	1,140,557		(4,658)		(4,658)		1,135,898		(3,921)	(3,921)	10,389	12/01/2018	1FE
92818H-BK-6	VIRGINIA ST PUB SCH AUTH MUNI BND REV 5.000% 08/01/27		02/16/2018	Stifel Nicolaus		2,339,160	2,000,000	2,540,780	2,451,743		(7,729)		(7,729)		2,444,014		(104,854)	(104,854)	55,556	08/01/2027	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
977087-GP-4	WISCONSIN STATE OF 5.000% 03/01/18		03/01/2018	Maturity		1,605,000	1,605,000	1,812,864	1,615,644		(10,644)		(10,644)		1,605,000				40,125	03/01/2018	1FE
977123-S7-4	WISCONSIN STATE OF REV BDS 2013/PrRfnd 7/1/25@100 5.000% 07/01/25		01/31/2018	Stifel Nicolaus		1,974,110	1,710,000	1,955,126	1,940,683		(2,383)		(2,383)		1,938,299		35,810	35,810	50,113	07/01/2025	1
3199999. Subtotal - Bonds - U.S. Special Revenues						835,238,812	830,873,522	846,214,050	308,861,598	3,492	(725,004)		(721,512)		835,203,266		31,626	31,626	4,447,821	XXX	XXX
000367-AA-0	APOLLO AVIATION SECURITIZATION ABS 18-1A 3.844% 01/16/38		03/16/2018	Paydown		152,000	152,000	152,000							152,000				503	01/16/2038	1
000367-AB-8	APOLLO AVIATION SECURITIZATION ABS 18-1A 5.437% 01/16/38		03/16/2018	Paydown		91,200	91,200	91,197			3		3		91,200				427	01/16/2038	2
00130H-BU-8	AES CORP SR NT 5.5%24 5.500% 03/15/24		03/21/2018	Redemption 105.5000		1,392,600	1,320,000	1,303,600	1,309,986	338	(95)		243		1,310,229		82,371	82,371	37,510	03/15/2024	3FE
00287Y-AU-3	ABBVIE INC SENIOR CORP BND 2.300% 05/14/21		03/21/2018	Goldman Sachs		486,320	500,000	500,465	500,351		(23)		(23)		500,327		(14,007)	(14,007)	4,121	05/14/2021	2FE
00436K-AA-7	ACCESS POINT FINANCIAL APF_17- ABS 17-A 3.060% 04/15/29		02/01/2018	CSFB SUISSE GROUP		4,321,348	4,330,821	4,330,342	4,330,356		15		15		4,330,372		(9,024)	(9,024)	18,406	04/15/2029	1FE
00436K-AA-7	ACCESS POINT FINANCIAL APF_17- ABS 17-A 3.060% 04/15/29		01/15/2018	Paydown		508,697	508,697	508,641	508,642		55		55		508,697				1,297	04/15/2029	1FE
00440E-AT-4	ACE INA HOLDINGS INC SENIOR CORP BND 2.300% 11/03/20		03/22/2018	Wells Fargo Securities		1,967,280	2,000,000	2,061,160	2,041,780		(3,510)		(3,510)		2,038,270		(70,990)	(70,990)	18,272	11/03/2020	1FE
00766T-AB-6	AECOM 5.750% 10/15/22		03/06/2018	Robert W. Baird		1,878,120	1,800,000	1,800,000	1,800,000						1,800,000		78,120	78,120	40,825	10/15/2022	3FE
00817Y-AQ-1	AETNA INC SR NT 3.5%24 3.500% 11/15/24		03/21/2018	Wells Fargo Securities		1,212,600	1,250,000	1,298,675	1,290,276		(1,258)		(1,258)		1,289,018		(76,418)	(76,418)	15,556	11/15/2024	2FE
00912X-AL-8	AIR LEASE CORPORATION SR NT 3.375%19 3.375% 01/15/19		03/14/2018	Mabon Securities		2,760,780	2,750,000	2,746,095	2,749,140		168		168		2,749,308		11,472	11,472	61,875	01/15/2019	2FE
00912X-AM-6	AIR LEASE CORPORATION SR NT 3.875%21 3.875% 04/01/21		03/14/2018	Mabon Securities		254,018	250,000	264,685	260,499		(655)		(655)		259,844		(5,826)	(5,826)	4,413	04/01/2021	2FE
00912X-AT-1	AIR LEASE CORPORATION SENIOR CORP BND 3.000% 09/15/23		03/26/2018	Various		1,256,238	1,310,000	1,292,420	1,295,563		516		516		1,296,079		(39,841)	(39,841)	20,360	09/15/2023	2FE
00912X-AV-6	AIR LEASE CORPORATION SENIOR CORP BND 3.625% 04/01/27		03/22/2018	Goldman Sachs		1,136,970	1,200,000	1,178,892	1,180,345		392		392		1,180,736		(43,766)	(43,766)	20,481	04/01/2027	2FE
02209S-AT-0	ALTRIA GROUP INC SR GLBL NT 20 2.625% 01/14/20		03/21/2018	Citi International		992,400	1,000,000	1,019,200	1,007,938		(909)		(909)		1,007,029		(14,629)	(14,629)	18,156	01/14/2020	1FE
023135-AX-4	AMAZON.COM INC SENIOR CORP BND 144A 2.800% 08/22/24		03/12/2018	Barclays Bank PLC		1,949,623	2,020,000	2,014,768	2,015,012		139		139		2,015,151		(65,528)	(65,528)	31,736	08/22/2024	2FE
02406P-AM-2	AMERICAN AXLE & MANUFACTURING, SR NT 6.25%21 6.250% 03/15/21		03/12/2018	Barclays Bank PLC		917,550	900,000	912,000	902,848		(456)		(456)		902,392		15,158	15,158	27,813	03/15/2021	4FE
02529G-AG-7	AMERICAN CREDIT ACCEPTANCE REC SUB ABS 17-1 144A 3.540% 03/13/23		03/21/2018	Various		6,979,688	7,000,000	7,031,836	5,004,469	16,611	(1,369)		15,242		7,028,694		(49,007)	(49,007)	49,167	03/13/2023	3AM
0258M0-EL-9	AMERICAN EXPRESS CREDIT CORP SENIOR CORP BND 3.300% 05/03/27		03/22/2018	CSFB SUISSE GROUP		715,543	745,000	735,866	736,379		186		186		736,565		(21,022)	(21,022)	9,766	05/03/2027	1FE
02665W-BF-7	AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND 1.650% 07/12/21		03/21/2018	Royal Bank of Scotland		401,155	420,000	419,861	419,901		6		6		419,907		(18,753)	(18,753)	4,832	07/12/2021	1FE
02665W-BG-5	AMERICAN HONDA FINANCE CORPORA SENIOR CORP BND 1.700% 09/09/21		03/21/2018	Sumridge Partners LLC		524,997	550,000	546,772	547,538		147		147		547,685		(22,688)	(22,688)	5,039	09/09/2021	1FE
03027X-AK-6	AMERICAN TOWER CORP SENIOR CORP BND 3.375% 10/15/26		03/26/2018	Barclays Bank PLC		1,210,391	1,300,000	1,319,893	1,317,195		(425)		(425)		1,316,770		(106,379)	(106,379)	19,866	10/15/2026	2FE
03027X-AP-5	AMERICAN TOWER CORP SENIOR CORP BND 3.550% 07/15/27		03/21/2018	Bank of America		896,486	960,000	957,821	957,924		44		44		957,967		(61,481)	(61,481)	24,897	07/15/2027	2FE
03065G-AA-8	AMERICREDIT AUTOMOBILE RECEIVA ABS 17-2 1.200% 05/18/18		01/01/2018	Paydown					(2,500,000)											05/18/2018	1FE
03076C-AE-6	AMERIPRISE FINANCIAL INC SR NT 5.3%20 5.300% 03/15/20		03/14/2018	US Bancorp Investments Inc		2,750,108	2,625,000	2,645,055	2,629,959		(470)		(470)		2,629,490		120,618	120,618	69,563	03/15/2020	1FE
031162-BW-9	AMGEN INC SR NT 2.125%20 2.125% 05/01/20		03/21/2018	Morgan Stanley		207,046	211,000	206,949	208,987		191		191		209,178		(2,132)	(2,132)	1,769	05/01/2020	2FE
031162-CG-3	AMGEN INC SENIOR CORP BND 1.850% 08/19/21		03/21/2018	Millenium/Nyfix		477,115	500,000	493,330	494,889		309		309		495,197		(18,082)	(18,082)	5,499	08/19/2021	2FE
032095-AG-6	AMPHENOL CORP SENIOR CORP BND 3.200% 04/01/24		03/26/2018	Mabon Securities		499,158	515,000	514,423	514,477		18		18		514,495		(15,337)	(15,337)	8,103	04/01/2024	2FE
032511-BJ-5	ANADARKO PETROLEUM CORP SR GLBL NT 24 3.450% 07/15/24		03/26/2018	Morgan Stanley		902,220	933,000	918,026	918,664	1,250	432		1,682		920,346		(18,126)	(18,126)	22,621	07/15/2024	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
032654-AM-7	ANALOG DEVICES INC SENIOR CORP BND 3.125% 12/05/23		03/26/2018	Goldman Sachs		1,304,297	1,337,000	1,332,173	1,332,846		155		155		1,333,001		(28,704)	(28,704)	13,115	12/05/2023	2FE
03350W-AA-7	ANDEAVOR LOGISTICS LP / TESORO SENIOR CORP BND 3.500% 12/01/22		03/29/2018	Barclays Bank PLC		233,172	235,000	234,272	234,283		35		35		234,318		(1,147)	(1,147)	2,856	12/01/2022	2FE
03350W-AC-3	ANDEAVOR LOGISTICS LP / TESORO SENIOR CORP BND 4.250% 12/01/27		03/29/2018	Goldman Sachs		153,234	157,000	156,721	156,723		6		6		156,729		(3,495)	(3,495)	2,317	12/01/2027	2FE
035242-AL-0	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 3.300% 02/01/23		03/21/2018	Goldman Sachs		297,504	300,000	318,561	314,502		(637)		(637)		313,865		(16,361)	(16,361)	6,380	02/01/2023	2FE
035242-AP-1	ANHEUSER-BUSCH INBEV FINANCE I SENIOR CORP BND 3.650% 02/01/26		03/21/2018	US Bancorp Investments Inc		617,318	630,000	676,293	670,643		(1,065)		(1,065)		669,578		(52,260)	(52,260)	14,819	02/01/2026	2FE
037411-BD-6	APACHE CORP SR NT 2.625%23 2.625% 01/15/23		03/26/2018	SOC GEN LDN FI		969,232	1,017,000	1,012,193	1,013,203		171		171		1,013,374		(44,143)	(44,143)	18,762	01/15/2023	2FE
037833-BZ-2	APPLE INC SENIOR CORP BND 2.450% 08/04/26		03/19/2018	Barclays Bank PLC		4,029,469	4,380,000	4,215,220	4,222,778		3,604		3,604		4,226,382		(196,913)	(196,913)	67,665	08/04/2026	1FE
037833-DK-3	APPLE INC SENIOR CORP BND 3.000% 11/13/27		03/19/2018	Various		2,402,505	2,520,000	2,503,696	2,503,858		316		316		2,504,174		(101,669)	(101,669)	26,775	11/13/2027	1FE
038336-B#-9	APTARGROUP INC. SERIES 2008-A-2 6.030% 07/31/18		01/18/2018	Redemption 100.0000		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				191,729	07/31/2018	2
04010L-AR-4	ARES CAPITAL CORPORATION SENIOR CORP BND 3.625% 01/19/22		03/14/2018	Mabon Securities		490,655	500,000	485,550	488,268		550		550		488,819		1,836	1,836	11,882	01/19/2022	2FE
04010L-AU-7	ARES CAPITAL CORPORATION SENIOR CORP BND 3.500% 02/10/23		03/14/2018	UBS Financial Services, Inc.		1,061,104	1,100,000	1,099,131	1,099,188		30		30		1,099,218		(38,114)	(38,114)	22,993	02/10/2023	2FE
042735-BF-6	ARROW ELECTRONICS INC SENIOR CORP BND 3.875% 01/12/28		03/23/2018	Goldman Sachs		863,465	895,000	891,196	891,386		69		69		891,455		(27,990)	(27,990)	26,830	01/12/2028	2FE
042735-BG-4	ARROW ELECTRONICS INC SENIOR CORP BND 3.250% 09/08/24		03/23/2018	Goldman Sachs		1,559,586	1,635,000	1,626,357	1,626,676		254		254		1,626,930		(67,344)	(67,344)	28,414	09/08/2024	2FE
04364Y-AD-9	ASCENTIUM EQUIPMENT RECEIVABLE SUB ABS 17-2A 144A 2.660% 04/11/22		01/31/2018	Wells Fargo Securities		4,941,016	5,000,000	4,999,403	4,999,436		13		13		4,999,448		(58,433)	(58,433)	19,211	04/11/2022	1FE
04364Y-AE-7	ASCENTIUM EQUIPMENT RECEIVABLE SUB ABS 17-2A 144A 2.870% 08/10/22		01/31/2018	Wells Fargo Securities		1,978,520	2,000,000	1,999,937	1,999,942		1		1		1,999,943		(21,423)	(21,423)	8,291	08/10/2022	1FE
04365J-AA-7	ASCENTIUM EQUIPMENT RECEIVABLE ABS 17-1A 1.350% 05/10/18		02/12/2018	Paydown		916,709	916,709	916,709	916,709						916,709				1,425	05/10/2018	1FE
04684T-AC-5	A10 SECURITIZATION LLC A10_17- SENIOR CMBS 17-1A 144A 2.340% 03/15/36		02/01/2018	DEUTSCHE BANK		4,913,493	4,944,396	4,943,773	4,943,863		23		23		4,943,887		(30,393)	(30,393)	16,069	03/15/2036	1FE
04684T-AE-1	A10 SECURITIZATION LLC A10_17- SENIOR CMBS 17-1A 144A 2.650% 03/15/36		02/01/2018	DEUTSCHE BANK		4,968,750	5,000,000	4,998,962	4,999,094		34		34		4,999,128		(30,378)	(30,378)	18,403	03/15/2036	1FE
052769-AE-6	AUTODESK INC SENIOR CORP BND 3.500% 06/15/27		03/16/2018	US Bancorp Investments Inc		4,087,281	4,310,000	4,282,933	4,284,241		488		488		4,284,729		(197,448)	(197,448)	38,551	06/15/2027	2FE
05348E-AQ-2	AVALONBAY COMMUNITIES INC FR 2.95%091522 2.950% 09/15/22		03/26/2018	Various		442,481	450,000	450,450	450,382		(17)		(17)		450,365		(7,884)	(7,884)	6,877	09/15/2022	1FE
05352K-AB-4	AVANT LOANS FUNDING TRUST AVNT SUB ABS 16-A 144A 7.650% 06/15/20		02/15/2018	Paydown		1,189,355	1,189,355	1,223,821	1,201,231		(11,876)		(11,876)		1,189,355				11,208	06/15/2020	1FE
05352L-AB-2	AVANT LOANS FUNDING TRUST AVNT SUB ABS 16-B 144A 7.800% 09/15/20		03/15/2018	Paydown		1,223,123	1,223,123	1,263,718	1,233,830		(10,708)		(10,708)		1,223,123				15,669	09/15/2020	3AM
05377R-CA-0	AVIS BUDGET RENTAL CAR FUNDING SENIOR ABS 15-2A 144A 2.630% 12/20/21		03/05/2018	DEUTSCHE BANK		3,957,188	4,000,000	3,963,125			599		599		3,963,724		(6,536)	(6,536)	4,968	12/20/2021	1
05531F-AQ-6	BB&T CORP FR 2.25%020119 2.250% 02/01/19		03/16/2018	Various		1,494,105	1,500,000	1,517,765	1,506,598		(1,387)		(1,387)		1,505,211		(11,106)	(11,106)	21,234	02/01/2019	1FE
05531F-AS-2	BB&T CORP FR 2.45%011520 2.450% 01/15/20		03/22/2018	Various		5,798,988	5,850,000	5,904,343	5,872,520		(2,513)		(2,513)		5,870,007		(71,019)	(71,019)	97,740	01/15/2020	1FE
055377-AA-3	BCC FUNDING CORP BCCFC_18-1A ABS 18-1A 144A 1.900% 02/20/19		03/20/2018	Paydown		185,947	185,947	185,947							185,947				307	02/20/2019	1
06054M-AF-0	BANC OF AMERICA COMMERCIAL MOR SENIOR CMBS 16-UB10 2.155% 07/15/49		03/01/2018	Paydown				1,562	1,321		(1,321)		(1,321)						45	07/15/2049	1FE
06406F-AB-9	BANK OF NEW YORK MELLON CORP/T SENIOR CORP BND 2.050% 05/03/21		03/26/2018	Various		968,400	1,000,000	994,980	995,648		282		282		995,930		(27,530)	(27,530)	7,887	05/03/2021	1FE
06540R-AF-1	BANK BANK_17-BNK9 SENIOR CMBS 17-BNK9 0.965% 11/15/54		03/01/2018	Paydown				870	857		(857)		(857)						19	11/15/2054	1FE
07330N-AL-9	BRANCH BANKING AND TRUST COMPA SENIOR CORP BND 1.450% 05/10/19		03/22/2018	Various		3,006,309	3,050,000	3,047,225	3,048,728		205		205		3,048,933		(42,625)	(42,625)	16,032	05/10/2019	1FE
07330N-AR-6	BRANCH BANKING AND TRUST COMPA SENIOR CORP BND 2.250% 06/01/20		03/22/2018	Barclays Bank PLC		8,712,073	8,850,000	8,844,513	8,844,649		470		470		8,845,119		(133,046)	(133,046)	56,695	06/01/2020	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
075556Q-BQ-7	BEAZER HOMES USA INC SENIOR CORP BND 144A 5.875% 10/15/27		02/26/2018	Tax Free Exchange		450,000	450,000	450,000	450,000						450,000					10/15/2027	4FE
084664-CK-5	BERK HATH FIN SENIOR CORP BND 1.300% 08/15/19		03/22/2018	Various		3,811,654	3,880,000	3,876,236	3,877,947		275		275		3,878,222		(66,568)	(66,568)	30,124	08/15/2019	1FE
08580B-AA-4	BERRY PETROLEUM COMPANY LLC SENIOR CORP BND 144A 7.000% 02/15/26		02/09/2018	Goldman Sachs		100,250	100,000	100,000							100,000		250	250	97	02/15/2026	4
103557-AA-2	BOYNE USA INC SECURED CORP BND 144A 7.250% 05/01/25		03/27/2018	Stifel Nicolaus		583,625	575,000	575,000							575,000		8,625	8,625		05/01/2025	4
110394-AG-8	BRISTOW GROUP INC SECURED CORP BND 144A 8.750% 03/01/23		02/23/2018	Robert W. Baird		868,600	860,000	851,538							851,538		17,062	17,062		03/01/2023	4
11134L-AC-3	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A 3.000% 01/15/22		02/21/2018	Tax Free Exchange		9,927,696	9,960,000	9,919,363	9,926,612		1,084		1,084		9,927,696				149,400	01/15/2022	2FE
11134L-AD-1	BROADCOM CORPORATION/BROADCOM 3.000% 01/15/22		03/13/2018	Bank of America		4,886,326	4,980,000	4,963,848			275		275		4,964,123		(77,797)	(77,797)	24,900	01/15/2022	2
11134L-AE-9	BROADCOM CORPORATION/BROADCOM SENIOR CORP BND 144A 3.625% 01/15/24		02/21/2018	Tax Free Exchange		2,772,365	2,790,000	2,771,921	2,771,960		405		405		2,772,365				50,569	01/15/2024	2FE
11134L-AF-6	BROADCOM CORP BROADCOM CORPORATION 3.625% 01/15/24		03/13/2018	Bank of America		304,339	310,000	308,041			21		21		308,062		(3,722)	(3,722)	1,873	01/15/2024	2
123262-AN-7	BUSINESS JET SECURITIES LLC BJ SENIOR ABS 181 144A 4.335% 02/15/33		03/05/2018	Various		5,809,125	5,800,000	5,799,899			(3)		(3)		5,799,895		9,230	9,230	2,529	02/15/2033	2
123262-AN-7	BUSINESS JET SECURITIES LLC BJ SENIOR ABS 181 144A 4.335% 02/15/33		03/15/2018	Paydown		682,344	682,344	682,332			12		12		682,344				1,232	02/15/2033	2
12479R-AD-9	CAUTO_17-1A ABS 17-1A 144A 3.870% 04/15/47		03/15/2018	Paydown		25,000	25,000	24,993	24,994		6		6		25,000				162	04/15/2047	1FE
124857-AS-2	CBS CORP SENIOR CORP BND 2.500% 02/15/23		03/23/2018	Goldman Sachs		1,542,263	1,625,000	1,615,673	1,616,461		359		359		1,616,820		(74,557)	(74,557)	29,058	02/15/2023	2FE
12515G-AJ-6	CD_17-CD3 SENIOR CMBS 17-CD3 1.192% 02/10/50		03/01/2018	Paydown				1,396	1,379		(1,379)		(1,379)						32	02/10/2050	1FE
12532L-AA-3	CGGS COMMERCIAL MORTGAGE TRUST SENIOR CMBS 16-RNDA 144A 2.757% 02/10/21		03/01/2018	Paydown		1,735,606	1,735,606	1,735,593	1,735,162		444		444		1,735,606				11,963	02/10/2021	1FM
12532L-AE-5	CGGS COMMERCIAL MORTGAGE TRUST SUB SUB CMBS 16-RNDA 144A 3.848% 02/10/21		03/01/2018	Paydown		1,084,754	1,084,754	1,084,715	1,084,353		401		401		1,084,754				10,435	02/10/2021	1FM
125509-BU-2	CIGNA CORP. SENIOR CORP BND 3.250% 04/15/25		03/22/2018	Barclays Bank PLC		394,067	415,000	418,619	418,057		(91)		(91)		417,965		(23,898)	(23,898)	6,032	04/15/2025	2FE
125581-GW-2	CIT GROUP INC SENIOR CORP BND 5.250% 03/07/25		03/27/2018	Citi International		442,613	435,000	435,000							435,000		7,613	7,613	1,269	03/07/2025	3
125581-GX-0	CIT GROUP INC SUB CORP BND 6.125% 03/09/28		03/08/2018	Bank of America		458,150	440,000	440,000							440,000		18,150	18,150	225	03/09/2028	3
12625C-AC-7	COMM MORTGAGE TRUST COMM_13-WW LCF SENIOR CMBS 13-WWP 144A 3.424% 03/10/31		01/19/2018	Bank of America		720,125	700,000	749,000	738,816		(438)		(438)		738,378		(18,253)	(18,253)	3,462	03/10/2031	1FM
12625C-AN-3	COMM MORTGAGE TRUST COMM_13-WW SUB SUB CMBS 13-WWP 144A 3.898% 03/10/31		01/19/2018	Bank of America		1,050,273	1,000,000	1,009,805	1,007,657		(93)		(93)		1,007,564		42,709	42,709	5,630	03/10/2031	1FM
126281-BB-9	CSAIL COMMERCIAL MORTGAGE TRUS FLT Commercial mortgages 1.076% 04/15/50		03/01/2018	Paydown				3,145	3,056		(3,056)		(3,056)						74	04/15/2050	1FE
126307-AH-0	CSC HLDGS LLC SR NT 5.25%24 5.250% 06/01/24		03/08/2018	Bank of America		72,000	75,000	73,875	73,875	22	29		51		73,925		(1,925)	(1,925)	1,105	06/01/2024	4FE
126320-AY-9	COMM MORTGAGE TRUST COMM_14-CR 1.366% 07/15/47		03/01/2018	Paydown				6,050	4,890		(4,890)		(4,890)						219	07/15/2047	1FE
12636M-AG-3	CSAIL_16-C6 SENIOR CMBS 16-C6 1.964% 01/15/49		03/01/2018	Paydown				435	371		(371)		(371)						13	01/15/2049	1FE
12636Y-AC-6	CRH AMERICA FINANCE INC SENIOR CORP BND 144A 3.950% 04/04/28		03/28/2018	Various		1,664,548	1,670,000	1,659,496							1,659,496		5,053	5,053		04/04/2028	2
126650-CB-4	CVS HEALTH CORP SR NT 2.25%18 2.250% 12/05/18		03/21/2018	Various		2,491,413	2,500,000	2,533,729	2,507,908		(1,998)		(1,998)		2,505,911		(14,498)	(14,498)	16,094	12/05/2018	2FE
12686C-AZ-2	CABLEVISION SYST CORP SR NT 7.75%18 7.750% 04/15/18		02/16/2018	Call 100.9359		1,110,295	1,100,000	1,139,750	1,102,022		(875)		(875)		1,101,147		(1,147)	(1,147)	38,948	04/15/2018	4FE
12768X-AA-2	CAESARS ENTERTAINMENT RESORT P SECURED CORP BND 8.000% 10/01/20		01/22/2018	Call 102.0000		765,000	750,000	769,125	766,388		(1,249)		(1,249)		765,139		(15,139)	(15,139)	33,500	10/01/2020	3FE

SCHEDULE D - PART 4

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

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
128195-AN-4	CALATLANTIC GROUP INC SENIOR CORP BND 5.250% 06/01/26		02/20/2018	Tax Free Exchange		845,431	850,000	843,813	844,510		71		71		844,581		850	850		06/01/2026	3FE
128195-AP-9	CALATLANTIC GROUP INC SENIOR CORP BND 5.000% 06/15/27		02/20/2018	Tax Free Exchange		275,275	275,000	275,000	275,000						275,000		275	275		06/15/2027	3FE
14040H-BK-0	CAPITAL ONE FIN CORP SUB CORP BND 3.750% 07/28/26		03/14/2018	Citi International		590,479	623,000	627,890	627,347		(90)		(90)		627,257		(36,778)	(36,778)	14,731	07/28/2026	2FE
14040H-BW-4	CAPITAL ONE FIN CORP SENIOR CORP BND 3.800% 01/31/28		03/14/2018	Goldman Sachs		507,365	525,000	523,961			11		11		523,971		(16,606)	(16,606)	2,494	01/31/2028	2
140420-NE-6	CAPITAL ONE BANK FR 2.15%112118 2.150% 11/21/18		03/14/2018	TD Securities LLC		129,448	130,000	129,936	129,986		3		3		129,989		(542)	(542)	885	11/21/2018	2FE
14042R-FH-9	CAPITAL ONE NA SENIOR CORP BND 2.350% 01/31/20		03/14/2018	US Bancorp Investments Inc		1,379,938	1,400,000	1,399,160	1,399,411		57		57		1,399,468		(19,530)	(19,530)	20,563	01/31/2020	2FE
14314A-AB-5	CARMAX AUTO OWNER TRUST CARMX_ ABS 18-1 2.230% 05/17/21		03/06/2018	Barclays Bank PLC		3,486,055	3,500,000	3,499,766			20		20		3,499,786		(13,731)	(13,731)	9,539	05/17/2021	1
14314R-AC-6	CARMAX AUTO OWNER TRUST CARMX_ ABS 17-4 2.110% 10/17/22		02/16/2018	Citi International		9,859,375	10,000,000	9,999,324	9,999,362		36		36		9,999,398		(140,023)	(140,023)	38,683	10/17/2022	1FE
14314W-AA-9	CARMAX AUTO OWNER TRUST CARMX_ SENIOR ABS 17-3 1.350% 08/15/18		03/15/2018	Paydown		298,912	298,912	298,912	298,912						298,912				605	08/15/2018	1FE
14368B-AA-0	CARNOW AUTO RECEIVABLES TRUST SENIOR ABS 17-1 144A 2.920% 09/15/22		03/13/2018	DEUTSCHE BANK		6,399,237	6,426,852	6,426,516	6,426,528		44		44		6,426,572		(27,335)	(27,335)	50,044	09/15/2022	1FE
14368B-AA-0	CARNOW AUTO RECEIVABLES TRUST SENIOR ABS 17-1 144A 2.920% 09/15/22		03/12/2018	Paydown		1,573,148	1,573,148	1,573,066	1,573,069		79		79		1,573,148				6,965	09/15/2022	1FE
156700-AS-5	CENTURYLINK INC SR NT-T 5.8%22 5.800% 03/15/22		03/13/2018	Barclays Bank PLC		736,875	750,000	738,713	734,550	9,759	239		9,998		744,548		(7,673)	(7,673)	21,750	03/15/2022	4FE
15672J-AA-1	CEQUEL COMMUNICATIONS HOLDINGS SR GLBL 144A 20 6.375% 09/15/20		03/22/2018	JP Morgan		1,773,648	1,744,000	1,730,890	1,736,692		563		563		1,737,255		36,393	36,393	58,061	09/15/2020	5FE
161571-GS-7	CHASE ISSUANCE TRUST SENIOR ABS 15-A1 1.908% 02/18/20		02/15/2018	Paydown		500,000	500,000	500,469	500,203		(203)		(203)		500,000				1,582	02/18/2020	1FE
165183-BB-9	CHESAPEAKE FUNDING II LLC CFII SENIOR ABS 17-4A 144A 2.120% 11/15/29		01/31/2018	Wells Fargo Securities		9,938,672	10,000,000	9,999,297	9,999,350		23		23		9,999,374		(60,702)	(60,702)	27,678	11/15/2029	1FE
165183-BC-7	CHESAPEAKE FUNDING II LLC CFII SUB ABS 17-4 144A 2.590% 11/15/29		01/16/2018	JP Morgan		3,966,094	4,000,000	3,999,611	3,999,630		5		5		3,999,635		(33,542)	(33,542)	9,497	11/15/2029	1FE
165183-BD-5	CHESAPEAKE FUNDING II LLC CFII SUB ABS 17-4 144A 2.760% 11/15/29		01/16/2018	JP Morgan		2,973,867	3,000,000	2,999,204	2,999,237		9		9		2,999,246		(25,379)	(25,379)	7,590	11/15/2029	1FE
166764-AH-3	CHEVRON CORP SR NT 3.191%23 3.191% 06/24/23		03/26/2018	Morgan Stanley		527,377	528,000	540,862	540,837		(555)		(555)		540,281		(12,905)	(12,905)	4,399	06/24/2023	1FE
168137-AL-1	CHICAGO SKYSCRAPER TRUST CST_1 SUB SUB CMBS 17-SKY 144A 3.838% 04/15/30		03/15/2018	Paydown		740,000	740,000	740,000	740,000						740,000				7,012	04/15/2030	1FM
171798-AD-3	CIMAREX ENERGY CO. SENIOR CORP BND 3.900% 05/15/27		03/23/2018	Barclays Bank PLC		2,660,240	2,721,000	2,752,917	2,751,738		(629)		(629)		2,751,108		(90,868)	(90,868)	37,142	05/15/2027	2FE
17275R-AR-3	CISCO SYSTEMS INC SR NT 2.125%19 2.125% 03/01/19		03/21/2018	Millenium/Nyfix		378,769	380,000	379,756	379,934		13		13		379,947		(1,178)	(1,178)	4,531	03/01/2019	1FE
172967-KU-4	CITIGROUP INC SUB CORP BND 4.125% 07/25/28		03/23/2018	Morgan Stanley		2,490,245	2,544,000	2,600,095	2,595,827		(956)		(956)		2,594,871		(104,625)	(104,625)	70,543	07/25/2028	2FE
17305E-GH-2	CITIBANK CREDIT CARD ISSUANCE SENIOR ABS 17-A9 1.800% 09/20/21		03/13/2018	JP Morgan		9,876,953	10,000,000	9,999,255	9,999,249		146		146		9,999,395		(122,442)	(122,442)	81,500	09/20/2021	1FE
17322Y-AJ-9	CGCMT_14-GC25 SENIOR CMBS 14-GC25 1.181% 10/10/47		03/01/2018	Paydown				4,000	3,341		(3,341)		(3,341)						116	10/10/2047	1FE
17324U-AB-2	CITI HELD FOR ASSET ISSUANCE C SUB ABS 16-P1 7.670% 04/15/25		03/15/2018	Paydown		569,260	569,260	603,324	582,922		(13,662)		(13,662)		569,260				10,916	04/15/2025	1FE
17325F-AE-8	CITIBANK NA SENIOR CORP BND 2.100% 06/12/20		03/23/2018	Citi International		2,080,566	2,125,000	2,124,086	2,124,250		72		72		2,124,322		(43,756)	(43,756)	13,016	06/12/2020	1FE
17326D-AJ-1	CGCMT_17-P8 SENIOR CMBS 17-P8 1.074% 09/15/50		03/11/2018	Paydown				456	435		(435)		(435)						10	09/15/2050	1FE
17401Q-AC-5	CITIZENS BANK NA/ PROVIDENCE R SENIOR CORP BND 2.300% 12/03/18		03/23/2018	Goldman Sachs		1,351,084	1,355,000	1,353,239	1,354,446		132		132		1,354,577		(3,493)	(3,493)	9,306	12/03/2018	2FE
174610-AN-5	CITIZENS FINANCIAL GROUP INC SENIOR CORP BND 2.375% 07/28/21		03/26/2018	Various		778,232	805,000	804,581	804,696		20		20		804,716		(26,483)	(26,483)	12,746	07/28/2021	2FE

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
18451Q-AH-1	CLEAR CHANNEL WORLDWIDE HOLDIN SR SB -B NT 20 7.625% 03/15/20		01/18/2018	Various		573,025	580,000	580,000	568,400	11,600			11,600		580,000		(6,975)	(6,975)	14,652	03/15/2020	4FE
18978C-AA-1	CNH EQUIPMENT TRUST CNH_17-C SENIOR ABS 17-C 1.540% 12/14/18		03/15/2018	Paydown		599,779	599,779	599,779	599,779						599,779				1,568	12/14/2018	1FE
20030N-AW-1	COMCAST CORP 5.700% 05/15/18		03/21/2018	Various		100,471	100,000	114,181	101,476		(848)		(848)		100,628		(157)	(157)	1,948	05/15/2018	1FE
20030N-CA-7	COMCAST CORP SENIOR CORP BND 3.150% 02/15/28		03/21/2018	US Bancorp Investments Inc		1,057,050	1,125,000	1,126,035	1,126,035		(6)		(6)		1,126,029		(68,979)	(68,979)	22,247	02/15/2028	1FE
20048E-AW-1	COMM MORTGAGE TRUST COMM_13-LC PAC SENIOR CMBS 13-LC6 2.478% 01/10/46		03/01/2018	Paydown		24,867	24,867	25,608	25,333		(466)		(466)		24,867				130	01/10/2046	1FM
20605P-AH-4	CONCHO RESOURCES INC SENIOR CORP BND 3.750% 10/01/27		03/16/2018	Various		5,947,879	6,140,000	6,173,914	6,173,364		(581)		(581)		6,172,783		(224,903)	(224,903)	109,689	10/01/2027	2FE
21036P-AR-9	CONSTELLATION BRANDS INC SENIOR CORP BND 2.700% 05/09/22		03/26/2018	Robert W. Baird		485,695	502,000	500,906	501,039		50		50		501,089		(15,394)	(15,394)	5,233	05/09/2022	2FE
21051A-AB-7	CLUB_17-P1 ABS 17-P1 144A 3.560% 09/15/23		03/16/2018	JP Morgan		4,976,563	5,000,000	4,999,533	4,999,599		47		47		4,999,647		(23,084)	(23,084)	46,478	09/15/2023	2AM
212015-AQ-4	CONTINENTAL RESOURCES INC SENIOR CORP BND 4.900% 06/01/44		01/09/2018	Morgan Stanley		70,875	70,000	59,500	59,564		5		5		59,569		11,306	11,306	381	06/01/2044	3FE
212015-AR-2	CONTINENTAL RESOURCES INC SENIOR CORP BND 144A 4.375% 01/15/28		01/09/2018	Morgan Stanley		178,500	175,000	175,000	172,760	2,240			2,240		175,000		3,500	3,500	702	01/15/2028	3FE
21870L-AA-4	CORE INDUSTRIAL TRUST CORE_15- 3.040% 02/10/34		02/21/2018	RBC Capital Markets		2,993,906	3,000,000	3,137,389	3,098,016		(3,381)		(3,381)		3,094,635		(100,729)	(100,729)	20,773	02/10/2034	1FM
22822V-AA-9	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 3.400% 02/15/21		03/14/2018	Goldman Sachs		175,879	175,000	179,615	178,062		(199)		(199)		177,863		(1,984)	(1,984)	3,471	02/15/2021	2FE
22822V-AC-5	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 3.700% 06/15/26		03/14/2018	Morgan Stanley		1,478,087	1,530,000	1,589,108	1,581,393		(1,133)		(1,133)		1,580,260		(102,173)	(102,173)	14,153	06/15/2026	2FE
22822V-AD-3	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 2.250% 09/01/21		03/14/2018	Goldman Sachs		397,493	412,500	412,385	412,414		5		5		412,419		(14,925)	(14,925)	5,002	09/01/2021	2FE
22822V-AG-6	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 3.200% 09/01/24		03/14/2018	Goldman Sachs		2,289,916	2,382,500	2,386,113	2,385,992		(62)		(62)		2,385,930		(96,014)	(96,014)	47,438	09/01/2024	2FE
22822V-AJ-0	CROWN CASTLE INTERNATIONAL COR SENIOR CORP BND 3.150% 07/15/23		03/14/2018	RBC Capital Markets		975,840	1,000,000	996,300			101		101		996,401		(20,561)	(20,561)	5,163	07/15/2023	4
23283P-AE-4	CYRUSONE LP / CYRUSONE FINANCE SENIOR CORP BND 144A 5.000% 03/15/24		01/08/2018	Tax Free Exchange		365,000	365,000	365,000	365,000						365,000					03/15/2024	3FE
23283P-AH-7	CYRUSONE LP / CYRUSONE FINANCE SENIOR CORP BND 144A 5.375% 03/15/27		01/08/2018	Tax Free Exchange		245,000	245,000	245,000	245,000						245,000					03/15/2027	3FE
23283P-AL-8	CYRUSONE LP / CYRUSONE FINANCE SENIOR CORP BND 144A 5.000% 03/15/24		01/08/2018	Tax Free Exchange		206,729	200,000	207,000	206,758		(29)		(29)		206,729					03/15/2024	3FE
23283P-AN-4	CYRUSONE LP / CYRUSONE FINANCE SENIOR CORP BND 144A 5.375% 03/15/27		01/08/2018	Tax Free Exchange		215,783	205,000	216,019	215,250	559	(25)		534		215,783					03/15/2027	3FE
23291F-AB-2	DLL_17-A SENIOR ABS 17-A 144A 1.890% 07/15/20		01/22/2018	JP Morgan		9,968,750	10,000,000	9,998,918	9,999,030		59		59		9,999,089		(30,339)	(30,339)	20,475	07/15/2020	1FE
233331-AS-6	DTE ENERGY COMPANY SR 2014-C NT 24 3.500% 06/01/24		03/26/2018	Scotia Capital Inc		1,273,896	1,300,000	1,367,977	1,348,025		(1,730)		(1,730)		1,346,296		(72,400)	(72,400)	14,788	06/01/2024	2FE
233331-AY-3	DTE ENERGY COMPANY SENIOR CORP BND 2.850% 10/01/26		03/27/2018	Citi International		1,648,133	1,795,000	1,793,151	1,793,350		41		41		1,793,390		(145,257)	(145,257)	25,295	10/01/2026	2FE
23342L-AC-6	DTAOT_17-4A SUB ABS 17-4A 2.440% 01/15/21		01/30/2018	JP Morgan		4,345,013	4,360,000	4,359,672	4,359,699		20		20		4,359,719		(14,707)	(14,707)	13,594	01/15/2021	1FE
23342L-AG-7	DTAOT_17-4A ABS 17-4A 3.470% 07/17/23		01/30/2018	DEUTSCHE BANK		836,325	840,000	839,898	839,901		3		3		839,904		(3,579)	(3,579)	3,724	07/17/2023	2AM
24422E-UB-3	DEERE & CO SENIOR CORP BND 3.050% 01/06/28		03/23/2018	Goldman Sachs		1,975,007	2,065,000	2,061,655			57		57		2,061,712		(86,705)	(86,705)	12,771	01/06/2028	1
24702J-AF-6	DELL EQUIPMENT FINANCE TRUST D ABS 17-2 144A 2.730% 10/24/22		01/26/2018	Bank of America		1,985,000	2,000,000	1,999,978	1,999,977		1		1		1,999,978		(14,978)	(14,978)	5,763	10/24/2022	1FE
24702J-AG-4	DELL EQUIPMENT FINANCE TRUST D ABS 17-2 144A 3.270% 10/23/23		01/31/2018	Wells Fargo Securities		1,999,141	2,000,000	1,999,807	1,999,815		5		5		1,999,820		(679)	(679)	7,267	10/23/2023	2FE
247361-ZK-7	DELTA AIR LINES INC DAL SENIOR CORP BND 2.875% 03/13/20		03/26/2018	Robert W. Baird		1,607,330	1,617,000	1,612,586	1,613,723		349		349		1,614,072		(6,741)	(6,741)	25,181	03/13/2020	2FE
25466A-AD-3	DISCOVER BANK SR GLBL ACR NT23 4.200% 08/08/23		03/22/2018	Mabon Securities		1,540,048	1,514,000	1,553,046	1,541,928		(993)		(993)		1,540,935		(887)	(887)	39,301	08/08/2023	2FE
25466A-AF-8	DISCOVER BANK SR NT 3.2%21 3.200% 08/09/21		03/22/2018	Various		1,714,248	1,736,000	1,726,452	1,730,260		333		333		1,730,592		(16,344)	(16,344)	34,180	08/09/2021	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
254683-AY-1	DISCOVER CARD EXECUTION NOTE T Credit card receivables 1.670% 01/18/22		02/20/2018	Wells Fargo Securities		9,887,500	10,000,000	9,937,976			5,325		5,325		9,943,302		(55,802)	(55,802)	31,081	01/18/2022	1FE
254709-AL-2	DISCOVER FINANCIAL SERVICES SR GLBL NT 25 3.750% 03/04/25		03/22/2018	Various		272,210	280,000	279,675	279,755		7		7		279,762		(7,551)	(7,551)	5,731	03/04/2025	2FE
25470D-AF-6	DISCOVERY COMMUNICATIONS LLC SR NT 3.3%22 3.300% 05/15/22		03/21/2018	Various		98,483	100,000	101,549	100,971		(45)		(45)		100,926		(2,443)	(2,443)	1,132	05/15/2022	2FE
25470D-AM-1	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND 3.800% 03/13/24		03/21/2018	Various		582,433	590,000	588,885	588,998		31		31		589,029		(6,596)	(6,596)	11,553	03/13/2024	2FE
25470D-AQ-2	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND 2.950% 03/20/23		03/21/2018	Various		1,248,364	1,300,000	1,298,362	1,298,438		59		59		1,298,498		(50,134)	(50,134)	18,909	03/20/2023	2FE
25470D-AR-0	DISCOVERY COMMUNICATIONS LLC SENIOR CORP BND 3.950% 03/20/28		03/12/2018	Goldman Sachs		1,027,825	1,080,000	1,072,301	1,072,435		127		127		1,072,562		(44,737)	(44,737)	20,501	03/20/2028	2FE
25470X-AE-5	DISH DBS CORP SR NT 6.75%21 6.750% 06/01/21		03/02/2018	Various		917,438	900,000	974,250	945,000	17,131	(3,044)		14,087		959,087		(41,650)	(41,650)	15,947	06/01/2021	3FE
26112T-AJ-5	DOWNSTREAM DEVELOPMENT AUTHORI SECURED CORP BND 144A 10.500% 02/15/23		01/24/2018	Various		933,071	915,000	905,850							905,850		27,221	27,221		02/15/2023	4
26208G-AA-7	DRIVE AUTO RECEIVABLES TRUST D ABS 18-1 144A 1.910% 03/15/19		03/15/2018	Paydown		896,156	896,156	896,156							896,156				1,046	03/15/2019	1
263534-CL-1	EI DU PONT DE NEMOURS & CO SENIOR CORP BND 2.200% 05/01/20		03/14/2018	Bank of America		4,375,837	4,435,000	4,444,994	4,442,839		(675)		(675)		4,442,164		(66,327)	(66,327)	36,318	05/01/2020	1FE
26444H-AD-3	FLORIDA POWER CORPORATION SENIOR CORP BND 2.100% 12/15/19		03/15/2018	Redemption 100.0000		158,125	158,125	158,125	158,125						158,125				858	12/15/2019	1FE
26875P-AK-7	EOG RESOURCES INC SR NT 2.625%23 2.625% 03/15/23		03/16/2018	US Bancorp Investments Inc		264,223	275,000	274,736	274,827		7		7		274,834		(10,611)	(10,611)	3,710	03/15/2023	2FE
26884A-BG-7	ERP OPER LP SENIOR CORP BND 3.250% 08/01/27		03/26/2018	Wells Fargo Securities		367,780	383,000	382,318	382,342		14		14		382,356		(14,576)	(14,576)	8,125	08/01/2027	1FE
277432-AN-0	EASTMAN CHEMICAL COMPANY SR NT 3.6%22 3.600% 08/15/22		03/26/2018	Wells Fargo Securities		182,757	182,000	188,254	185,908		(202)		(202)		185,706		(2,949)	(2,949)	4,059	08/15/2022	2FE
278062-AC-8	EATON CORP. SR NT 2.75%22 2.750% 11/02/22		03/21/2018	Jeffries		2,630,586	2,704,000	2,717,099	2,713,020		(402)		(402)		2,712,618		(82,031)	(82,031)	29,124	11/02/2022	2FE
278642-AR-4	EBAY INC SENIOR CORP BND 2.150% 06/05/20		03/29/2018	Wells Fargo Securities		2,138,242	2,180,000	2,177,798	2,178,205		175		175		2,178,380		(40,138)	(40,138)	14,712	06/05/2020	2FE
29103D-AF-3	EMERA US FINANCE LP EMERA US FINANCE LP 2.700% 06/15/21		03/29/2018	Various		1,985,680	2,035,000	2,033,244	2,033,629		95		95		2,033,723		(48,043)	(48,043)	16,102	06/15/2021	2FE
29273R-BH-1	ENERGY TRANSFER PARTNERS LP SR NT 2.5%18 2.500% 06/15/18		03/12/2018	Morgan Stanley		2,498,450	2,500,000	2,498,650	2,499,786		94		94		2,499,880		(1,430)	(1,430)	15,278	06/15/2018	2FE
29364G-AJ-2	ENTERGY CORP SENIOR CORP BND 2.950% 09/01/26		03/23/2018	Goldman Sachs		1,553,895	1,665,000	1,661,254	1,661,713		74		74		1,661,787		(107,892)	(107,892)	27,288	09/01/2026	2FE
29379V-AU-7	ENTERPRISE PRODUCTS OPERATING GTD SRNT 4.05%22 4.050% 02/15/22		03/26/2018	Millenium/Nyfix		940,461	920,000	918,068	919,137		47		47		919,184		21,277	21,277	23,081	02/15/2022	2FE
29379V-BD-4	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 19 2.550% 10/15/19		03/26/2018	Millenium/Nyfix		538,417	542,000	547,333	546,178		(582)		(582)		545,596		(7,179)	(7,179)	6,258	10/15/2019	2FE
29379V-BE-2	ENTERPRISE PRODUCTS OPERATING SR GLBL NT 25 3.750% 02/15/25		03/26/2018	Goldman Sachs		548,008	551,000	571,918	569,120		(572)		(572)		568,548		(20,540)	(20,540)	12,799	02/15/2025	2FE
29379V-BG-7	ENTERPRISE PRODUCTS OPERATING SR NT 1.65%18 1.650% 05/07/18		03/26/2018	Various		1,378,323	1,380,000	1,378,358	1,379,804		123		123		1,379,928		(1,605)	(1,605)	8,444	05/07/2018	2FE
29379V-BH-5	ENTERPRISE PRODUCTS OPERATING SENIOR CORP BND 3.700% 02/15/26		03/26/2018	Morgan Stanley		93,820	95,000	100,508	99,736		(130)		(130)		99,607		(5,787)	(5,787)	2,177	02/15/2026	2FE
29379V-BM-4	ENTERPRISE PRODUCTS OPERATING CAPSEC CORP BND 4.875% 08/16/77		03/26/2018	Sumridge Partners LLC		343,438	350,000	351,645	351,565		(70)		(70)		351,496		(8,058)	(8,058)	10,522	08/16/2077	2FE
30040W-AD-0	EVERSOURCE ENERGY SENIOR CORP BND 2.900% 10/01/24		03/29/2018	Various		1,698,820	1,775,000	1,770,989	1,771,111		128		128		1,771,239		(72,419)	(72,419)	12,504	10/01/2024	2FE
301656-AE-4	EXETER AUTOMOBILE RECEIVABLES ABS 18-1A 144A 3.030% 01/15/23		03/21/2018	Various		9,934,219	10,000,000	9,997,525			57		57		9,997,582		(63,363)	(63,363)	21,883	01/15/2023	1
301656-AG-9	EXETER AUTOMOBILE RECEIVABLES ABS 18-1A 144A 3.530% 11/15/23		01/29/2018	Various		5,991,914	6,000,000	5,998,001							5,998,001		(6,087)	(6,087)		11/15/2023	2
30165Q-AD-2	EART_14-1A ABS 14-1A 144A 5.530% 02/16/21		03/15/2018	Paydown		253,435	253,435	261,703	257,379		(3,945)		(3,945)		253,435				3,504	02/16/2021	1FE
30212P-AN-5	EXPEDIA INC SENIOR CORP BND 144A 3.800% 02/15/28		01/03/2018	Tax Free Exchange		2,436,924	2,495,000	2,436,193	2,436,898		26		26		2,436,924					02/15/2028	2FE
30212P-AP-0	EXPEDIA INC EXPEDIA INC 3.800% 02/15/28		03/14/2018	Goldman Sachs		1,158,453	1,247,500	1,218,462			429		429		1,218,891		(60,438)	(60,438)	22,912	02/15/2028	2

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
30231G-AF-9	EXXON MOBIL CORP SENIOR CORP BND 2.709% 03/06/25		03/21/2018	US Bancorp Investments Inc		407,048	425,000	422,021	422,025		94		94		422,120		(15,072)	(15,072)	6,300	03/06/2025	1FE
30258Y-AB-7	FCAT FIANCE LLC FCAT_18 ABS 18 3.930% 05/15/25		03/15/2018	Paydown		156,130	156,130	156,118			12		12		156,130				426	05/15/2025	2
31620M-AP-1	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 3.625% 10/15/20		03/16/2018	Goldman Sachs		1,273,578	1,256,000	1,311,666	1,291,089		(2,664)		(2,664)		1,288,425		(14,847)	(14,847)	19,287	10/15/2020	2FE
31620M-AR-7	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 5.000% 10/15/25		03/16/2018	Various		2,668,900	2,500,000	2,873,200	2,820,064		(8,028)		(8,028)		2,812,036		(143,136)	(143,136)	52,951	10/15/2025	2FE
31620M-AS-5	FIDELITY NATIONAL INFORMATION SENIOR CORP BND 2.250% 08/15/21		03/14/2018	Goldman Sachs		2,435,802	2,522,500	2,514,510	2,515,587		379		379		2,515,966		(80,165)	(80,165)	33,108	08/15/2021	2FE
31677Q-BG-3	FIFTH THIRD BANK OHIO SENIOR CORP BND 2.250% 06/14/21		03/26/2018	RBC Capital Markets		1,190,534	1,227,000	1,226,080	1,226,354		44		44		1,226,397		(35,864)	(35,864)	7,976	06/14/2021	1FE
32059B-AC-2	FIAOT_17-2A ABS 17-2A 2.270% 07/15/22		02/16/2018	DEUTSCHE BANK		4,946,875	5,000,000	4,999,150	4,999,299		48		48		4,999,347		(52,472)	(52,472)	20,808	07/15/2022	1FE
337738-AN-8	FISERV INC SR NT 2.7%20 2.700% 06/01/20		03/21/2018	Various		994,465	1,000,000	998,320	999,166		75		75		999,241		(4,776)	(4,776)	8,288	06/01/2020	2FE
337932-AG-2	FIRSTENERGY CORP SENIOR CORP BND 2.850% 07/15/22		03/26/2018	Mabon Securities		3,170,154	3,278,000	3,277,755	3,277,907		28		28		3,277,935		(107,781)	(107,781)	71,884	07/15/2022	2FE
33830J-AB-1	GUYS_17-1 ABS 17-1 144A 3.600% 07/25/47		02/15/2018	Guggenheim Securities		4,929,832	4,987,500	5,006,453	5,005,612		(216)		(216)		5,005,395		(75,563)	(75,563)	30,809	07/25/2047	1FE
33830J-AB-1	GUYS_17-1 ABS 17-1 144A 3.600% 07/25/47		10/25/2017	Paydown		12,500	12,500	12,548	12,545		(45)		(45)		12,500				112	07/25/2047	1
33843R-AE-2	FLAGSHIP CREDIT AUTO TRUST FCA ABS 17 2.920% 11/15/23		02/20/2018	Bank of America		4,919,727	5,000,000	4,999,175	4,999,207		45		45		4,999,252		(79,525)	(79,525)	36,906	11/15/2023	1FE
33843R-AG-7	FLAGSHIP CREDIT AUTO TRUST FCA ABS 17 3.580% 01/15/24		01/31/2018	Citi International		3,510,117	3,500,000	3,498,927	3,498,960		32		32		3,498,993		11,125	11,125	24,712	01/15/2024	2AM
35040U-AA-9	FFIN_17-1A ABS 17-1A 144A 3.300% 07/15/33		03/15/2018	Paydown		984,674	984,674	984,531	984,533		141		141		984,674				5,835	07/15/2033	1FE
35671D-AZ-8	FREEPORT-MCMORAN INC SR NT 3.875%23 3.875% 03/15/23		03/29/2018	Various		676,750	700,000	637,250	637,250						637,250		39,500	39,500	13,940	03/15/2023	3FE
361448-AR-4	GATX CORP SR NT 2.5%19 2.500% 03/15/19		03/16/2018	Bank of America		11,316,605	11,360,000	11,409,015	11,374,045		(2,443)		(2,443)		11,371,602		(54,997)	(54,997)	143,972	03/15/2019	2FE
36159X-AF-7	GECMC_07-C1 FLT Commercial mortgages 5.483% 12/10/49		03/01/2018	Paydown		16,540	16,540	18,199	16,528		12		12		16,540				206	12/10/2049	1FM
36251P-AF-1	GSMS_16-GS3 SENIOR CMBS 16-GS3 1.398% 10/10/49		03/01/2018	Paydown				1,173	1,160		(1,160)		(1,160)						29	10/10/2049	1FE
36252A-AE-6	GS MORTGAGE SECURITIES TRUST G SENIOR CMBS 15-GS1 0.965% 11/10/48		03/10/2018	Paydown				1,182	849		(849)		(849)						27	11/10/2048	1FE
36252H-AF-8	GSMSCII_17-GS5 SENIOR CMBS 17-GS5 0.969% 03/10/50		03/01/2018	Paydown				341	296		(296)		(296)						7	03/10/2050	1FE
36255G-AA-8	GCAR_18-1 SENIOR ABS 18-1 144A 2.820% 07/15/22		03/15/2018	Paydown		534,557	534,557	534,522			35		35		534,557				840	07/15/2022	1
36962G-5J-9	GENERAL ELECTRIC CO NT 4.65%21 4.650% 10/17/21		03/26/2018	Goldman Sachs		597,473	573,000	654,114	620,314		(2,887)		(2,887)		617,426		(19,954)	(19,954)	11,916	10/17/2021	1FE
36962G-6S-8	GENERAL ELECTRIC CO SENIOR CORP BND 3.100% 01/09/23		03/26/2018	Wells Fargo Securities		219,791	225,000	228,296	228,290		(148)		(148)		228,142		(8,351)	(8,351)	5,018	01/09/2023	1FE
370334-BM-5	GENERAL MILLS INC. COMMON STOC SR NT 3.15%21 3.150% 12/15/21		03/29/2018	Various		1,065,862	1,075,000	1,113,668	1,097,997		(1,478)		(1,478)		1,096,519		(30,657)	(30,657)	9,923	12/15/2021	2FE
37045X-BJ-4	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 2.400% 05/09/19		03/21/2018	US Bancorp Investments Inc		1,702,875	1,715,000	1,713,216	1,714,178		136		136		1,714,315		(11,440)	(11,440)	15,321	05/09/2019	2FE
37045X-BY-1	GENERAL MOTORS FINANCIAL CO IN SENIOR CORP BND 3.150% 06/30/22		01/03/2018	Morgan Stanley		4,449,119	4,455,000	4,447,427	4,448,135		16		16		4,448,151		968	968	1,949	06/30/2022	2FE
375558-AV-5	GILEAD SCIENCES INC SR NT 2.05%19 2.050% 04/01/19		03/23/2018	Morgan Stanley		198,414	200,000	203,978	201,218		(231)		(231)		200,988		(2,574)	(2,574)	2,004	04/01/2019	1FE
375558-AZ-6	GILEAD SCIENCES INC SR NT 3.5%25 3.500% 02/01/25		03/21/2018	US Bancorp Investments Inc		520,842	525,000	524,507	524,673		9		9		524,682		(3,840)	(3,840)	11,842	02/01/2025	1FE
375558-BF-9	GILEAD SCIENCES INC SR NT 3.65%26 3.650% 03/01/26		03/22/2018	Mabon Securities		754,351	757,000	776,444	773,311		(436)		(436)		772,875		(18,524)	(18,524)	15,734	03/01/2026	1FE
375558-BR-3	GILEAD SCIENCES INC SENIOR CORP BND 1.850% 09/20/19		03/21/2018	Goldman Sachs		360,416	365,000	364,872	364,890		14		14		364,904		(4,488)	(4,488)	3,414	09/20/2019	1FE
38145X-AA-1	GOLDMAN SACHS GROUP INC/THE NT 2.625%19 2.625% 01/31/19		03/26/2018	Citi International		459,296	460,000	458,711	459,669		73		73		459,743		(446)	(446)	7,983	01/31/2019	1FE
389375-AK-2	GRAY TELEVISION INC. SENIOR CORP BND 144A 5.125% 10/15/24		01/17/2018	RBC Capital Markets		151,500	150,000	150,000	149,625	375			375		150,000		1,500	1,500	2,007	10/15/2024	4FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
402635-AL-0	GULFPORT ENERGY GULPORT ENERGY CORPORATION 6.375% 05/15/25		02/01/2018	Morgan Stanley		251,250	250,000	250,000	250,000						250,000		1,250	1,250	3,542	05/15/2025	4FE
404119-BN-8	HCA-THE HEALTHCARE CO SECURED CORP BND 5.000% 03/15/24		02/26/2018	Barclays Bank PLC		613,500	600,000	622,353	620,006	740	(456)		284		620,291		(6,791)	(6,791)	13,583	03/15/2024	3FE
404119-BV-0	HCA-THE HEALTHCARE CO SECURED CORP BND 5.500% 06/15/47		02/23/2018	Goldman Sachs		738,750	750,000	750,000	748,125	1,875			1,875		750,000		(11,250)	(11,250)	8,250	06/15/2047	3FE
416518-AB-4	HARTFORD FINANCIAL SERVICES GR SR NT 5.125%22 5.125% 04/15/22		03/22/2018	Goldman Sachs		4,423,257	4,150,000	4,823,877	4,566,771		(20,302)		(20,302)		4,546,468		(123,212)	(123,212)	91,869	04/15/2022	2FE
428040-CT-4	HERTZ CORPORATION SECURED CORP BND 144A 7.625% 06/01/22		03/15/2018	Goldman Sachs		102,250	100,000	100,750	100,655		(37)		(37)		100,618		1,632	1,632	2,288	06/01/2022	4FE
42806D-AA-7	HERTZ VEHICLE FINANCING LLC ABS 15-1A 144A 2.730% 03/25/21		03/14/2018	Cantor Fitzgerald		9,914,063	10,000,000	9,991,406	5,003,681		359		359		9,991,540		(77,477)	(77,477)	49,292	03/25/2021	1FE
42806D-AU-3	HERTZ VEHICLE FINANCING LLC SENIOR ABS 16-2A 144A 2.950% 03/25/22		01/23/2018	Barclays Bank PLC		4,990,234	5,000,000	4,996,289			11		11		4,996,300		(6,065)	(6,065)	12,292	03/25/2022	1
42806D-BQ-1	HERTZ VEHICLE FINANCING LLC SENIOR ABS 18-1 144A 3.290% 02/25/24		02/16/2018	Citi International		4,929,688	5,000,000	4,975,586			200		200		4,975,786		(46,098)	(46,098)	12,338	02/25/2024	1
42824C-AN-9	HEWLETT PACKARD ENTERPRISE CO HEWLETT PACKARD ENTERPRISE CO 4.400% 10/15/22		03/14/2018	Goldman Sachs		1,427,824	1,379,500	1,448,848	1,441,421		(2,540)		(2,540)		1,438,881		(11,057)	(11,057)	25,291	10/15/2022	2FE
436440-AH-4	HOLOGIC INC SR 144A NT 22 5.250% 07/15/22		02/15/2018	Call 103.7696		1,349,005	1,300,000	1,300,000	1,300,000						1,300,000				88,817	07/15/2022	3FE
44107T-AW-6	HOST HOTELS & RESORTS LP SENIOR CORP BND 4.500% 02/01/26		03/14/2018	Wells Fargo Securities		1,245,090	1,225,000	1,310,106	1,299,377		(1,698)		(1,698)		1,297,678		(52,588)	(52,588)	34,300	02/01/2026	2FE
44107T-AX-4	HOST HOTELS & RESORTS LP SENIOR CORP BND 3.875% 04/01/24		03/14/2018	Wells Fargo Securities		1,697,387	1,715,000	1,707,711	1,708,546		190		190		1,708,736		(11,350)	(11,350)	22,152	04/01/2024	2FE
445587-AC-2	HUNT CO INC SECURED CORP BND 144A 6.250% 02/15/26		01/26/2018	Various		1,211,885	1,205,000	1,205,000							1,205,000		6,885	6,885		02/15/2026	3
44932H-AA-1	IBM CREDIT LLC SENIOR CORP BND 1.625% 09/06/19		03/26/2018	TD Securities LLC		2,150,997	2,183,000	2,181,341	2,181,598		199		199		2,181,797		(30,800)	(30,800)	19,708	09/06/2019	1FE
45688C-AA-5	INGEVITY CORPORATION SENIOR CORP BND 144A 4.500% 02/01/26		01/10/2018	Various		920,658	920,000	920,000							920,000		658	658		02/01/2026	3
458140-AX-8	INTEL CORP SENIOR CORP BND 3.150% 05/11/27		03/28/2018	Various		1,696,117	1,745,000	1,765,329	1,765,074		(469)		(469)		1,764,605		(68,488)	(68,488)	21,106	05/11/2027	1FE
459200-JQ-5	INTL BUSINESS MACHINES CORP SENIOR CORP BND 2.500% 01/27/22		03/26/2018	BNP Paribas SA		2,236,955	2,288,000	2,285,003	2,285,531		140		140		2,285,671		(48,716)	(48,716)	38,292	01/27/2022	1FE
465740-AA-6	ITRON INC SENIOR CORP BND 144A 5.000% 01/15/26		01/17/2018	CIBC Oppenheimer High Yield		392,438	390,000	390,000							390,000		2,438	2,438	1,463	01/15/2026	3
46590T-AG-0	JPMDB_17-C5 SENIOR CMBS 17-C5 1.175% 03/15/50		03/01/2018	Paydown				1,338	1,168		(1,168)		(1,168)						32	03/15/2050	1FE
46625H-RV-4	JPMORGAN CHASE & COMPANY SENIOR CORP BND 2.950% 10/01/26		03/23/2018	Sumridge Partners LLC		466,185	500,000	475,310	477,573		523		523		478,096		(11,911)	(11,911)	7,211	10/01/2026	1FE
46644F-AF-8	JPMBB COMMERCIAL MORTGAGE SECU FLT Commercial mortgages 1.297% 10/15/48		03/01/2018	Paydown				14,126	13,747		(13,747)		(13,747)						354	10/15/2048	1FE
46645U-AV-9	JPMCC_16-JP4 SENIOR CMBS 16-JP4 0.947% 12/11/49		03/01/2018	Paydown				456	395		(395)		(395)						13	12/11/2049	1FE
475795-AD-2	JELD-WEN INC SENIOR CORP BND 144A 4.875% 12/15/27		01/09/2018	Bank of America		309,575	305,000	305,000	305,000						305,000		4,575	4,575	1,115	12/15/2027	4FE
478160-CJ-1	JOHNSON & JOHNSON COMMON STOCK SENIOR CORP BND 2.625% 01/15/25		03/26/2018	Bank of America		775,122	808,000	807,863	807,863		17		17		807,880		(32,757)	(32,757)	8,131	01/15/2025	1FE
482480-AE-0	KLA-TENCOR CORP SENIOR CORP BND 4.650% 11/01/24		03/28/2018	Various		173,384	166,000	179,708	177,395		(365)		(365)		177,030		(3,646)	(3,646)	3,109	11/01/2024	2FE
49326E-EE-9	KEYCORP FR 2.3%121318 2.300% 12/13/18		03/26/2018	Various		2,562,251	2,570,000	2,568,381	2,569,689		73		73		2,569,762		(7,511)	(7,511)	16,173	12/13/2018	2FE
49327M-2F-0	KEYBANK NA 2.5% BDS 15/12/19 USD250000 2.500% 12/15/19		03/26/2018	Morgan Stanley		1,066,024	1,075,000	1,084,858	1,081,608		(803)		(803)		1,080,805		(14,782)	(14,782)	7,689	12/15/2019	1FE
50076Q-AZ-9	HEINZ H J CO SR NT 3.5%22 3.500% 06/06/22		03/21/2018	Mabon Securities		769,730	775,000	800,980	792,326		(839)		(839)		791,487		(21,757)	(21,757)	8,062	06/06/2022	2FE
50077L-AG-1	HEINZ H J CO KRAFT HEINZ FOODS CO 2.000% 07/02/18		03/21/2018	Various		1,986,577	1,990,000	1,987,503	1,989,311		293		293		1,989,604		(3,027)	(3,027)	28,302	07/02/2018	2FE
512807-AR-9	LAM RSRCH CORP SENIOR CORP BND 2.800% 06/15/21		03/12/2018	Goldman Sachs		2,726,331	2,759,500	2,758,493	2,758,992		24		24		2,759,016		(32,685)	(32,685)	19,102	06/15/2021	2FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
513075-BB-6	LAMAR MEDIA CORP. SR SB NT5.875%22 5.875% 02/01/22		01/02/2018	Goldman Sachs		204,750	200,000	200,000	200,000						200,000		4,750	4,750	4,994	02/01/2022	3FE
513075-BB-6	LAMAR MEDIA CORP. SR SB NT5.875%22 5.875% 02/01/22		03/19/2018	Call 101.9580		662,727	650,000	650,000	650,000						650,000				36,912	02/01/2022	3FE
518889-AA-8	DRB_17-C SENIOR ABS 17-C 144A 2.422% 11/25/42		03/01/2018	Various		4,920,679	4,894,676	4,894,676	4,894,676						4,894,676		26,003	26,003	412	11/25/2042	1FE
518889-AA-8	DRB_17-C SENIOR ABS 17-C 144A 2.422% 11/25/42		01/25/2018	Paydown		105,324	105,324	105,324	105,324						105,324				19,032	11/25/2042	1FE
521865-AY-1	LEAR CORP SENIOR CORP BND 3.800% 09/15/27		03/14/2018	Millenium/Nyfix		1,033,763	1,075,000	1,067,411	1,067,651		153		153		1,067,804		(34,041)	(34,041)	23,602	09/15/2027	2FE
52603C-AA-3	LENDMARK FUNDING TRUST LTF_16- ABS 16-A 4.820% 08/21/23		02/20/2018	Call 101.0000		10,100,000	10,000,000	9,998,220	9,999,446		118		118		9,999,564		436	436	180,333	08/21/2023	2AM
52603C-AB-1	LENDMARK FUNDING TRUST LTF_16- SUB ABS 16-A 144A 7.830% 08/21/23		02/20/2018	Call 101.0000		7,070,000	7,000,000	7,358,600	7,121,332	199,597	(9,519)		190,078		7,311,411		(311,411)	(311,411)	161,350	08/21/2023	4AM
52603L-AA-3	LENDMARK FUNDING TRUST SENIOR ABS 17-2A 144A 2.800% 05/20/26		01/31/2018	Various		9,961,523	10,000,000	9,999,595	9,999,609		12		12		9,999,621		(38,098)	(38,098)	29,556	05/20/2026	1FE
52603L-AB-1	LENDMARK FUNDING TRUST SUB ABS 17A-2 144A 3.380% 05/21/26		01/22/2018	Citi International		2,994,492	3,000,000	2,999,889	2,999,891		3		3		2,999,894		(5,402)	(5,402)	9,577	05/21/2026	1FE
526057-BU-7	LENNAR CORP SENIOR CORP BND 4.500% 11/15/19		03/29/2018	Wells Fargo Securities		298,688	295,000	305,694	302,744	1,172	(1,379)		(207)		302,537		(3,850)	(3,850)	5,089	11/15/2019	3FE
53217V-AC-3	LIFE TECHNOLOGIES CORP SR NT 6%20 6.000% 03/01/20		03/29/2018	Various		946,080	900,000	898,164	899,361		52		52		899,413		46,667	46,667	31,350	03/01/2020	2FE
534187-BD-0	LINCOLN NATIONAL CORP. SR NT 4%23 4.000% 09/01/23		03/22/2018	Various		1,280,031	1,250,000	1,329,120	1,306,210		(2,007)		(2,007)		1,304,203		(24,172)	(24,172)	27,708	09/01/2023	2FE
534187-BF-5	LINCOLN NATIONAL CORP. SENIOR CORP BND 3.625% 12/12/26		03/22/2018	Various		851,826	870,000	868,973	869,036		21		21		869,057		(17,231)	(17,231)	16,513	12/12/2026	2FE
536797-AC-7	LITHIA MOTORS, INC. SENIOR CORP BND 144A 5.250% 08/01/25		01/03/2018	JP Morgan		282,825	270,000	270,000	270,000						270,000		12,825	12,825	6,339	08/01/2025	3FE
538034-AN-9	LIVE NATION ENTERTAINMENT INC SENIOR CORP BND 144A 5.625% 03/15/26		03/16/2018	Various		282,800	280,000	280,000							280,000		2,800	2,800		03/15/2026	4
548661-DP-9	LOWES COMPANIES INC SENIOR CORP BND 3.100% 05/03/27		03/26/2018	Millenium/Nyfix		1,264,603	1,323,000	1,316,385	1,316,457		153		153		1,316,611		(52,008)	(52,008)	16,519	05/03/2027	1FE
54910T-AA-0	LSTAR_17-5 PRELCF SENIOR CMBS 17-5 144A 2.417% 03/10/50		03/10/2018	Paydown		2,103	2,103	2,103	2,103						2,103				9	03/10/2050	1FM
55303X-AD-7	MGM GROWTH PROP OPERATING PART SENIOR CORP BND 144A 4.500% 01/15/28		02/06/2018	Tax Free Exchange		190,000	190,000	190,000	186,200	3,800			3,800		190,000				2,708	01/15/2028	4FE
55316A-AA-8	MMAF EQUIPMENT FINANCE LLC MMA SENIOR ABS 17-B 144A 1.500% 12/14/18		03/15/2018	Paydown		612,145	612,145	612,145	612,145						612,145				1,638	12/14/2018	1FE
55342U-AH-7	MPT OPERATING PARTNERSHIP LP / SENIOR CORP BND 5.000% 10/15/27		01/09/2018	Goldman Sachs		86,488	85,000	85,000	85,000						85,000		1,488	1,488	1,299	10/15/2027	3FE
571085-AB-5	MARLETTE FUNDING TRUST MFT_17- SUB ABS 17-1A 144A 4.114% 03/15/24		03/21/2018	DEUTSCHE BANK		5,781,625	5,750,000	5,777,024	5,769,058		(2,381)		(2,381)		5,766,677		14,948	14,948	63,738	03/15/2024	3AM
57109D-AA-9	MARLETTE FUNDING TRUST SENIOR ABS 17-3 144A 2.360% 12/15/24		01/22/2018	Goldman Sachs		8,858,649	8,857,957	8,857,482	8,857,557		10		10		8,857,567		1,083	1,083	22,647	12/15/2024	1FE
57109D-AA-9	MARLETTE FUNDING TRUST SENIOR ABS 17-3 144A 2.360% 12/15/24		01/15/2018	Paydown		499,109	499,109	499,082	499,086		23		23		499,109				982	12/15/2024	1FE
57109D-AB-7	MARLETTE FUNDING TRUST SUB ABS 17-3 144A 3.010% 12/15/24		03/21/2018	DEUTSCHE BANK		4,441,050	4,500,000	4,499,195	4,499,270		76		76		4,499,346		(58,296)	(58,296)	36,496	12/15/2024	1FE
57109T-AB-2	MARLETTE FUNDING TRUST MFT_18- ABS 18-1A 144A 3.190% 03/15/28		01/29/2018	Various		4,501,426	4,500,000	4,499,911			(179)		(179)		4,499,732		1,694	1,694	2,570	03/15/2028	1
571748-AV-4	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT3.5%24 3.500% 06/03/24		03/28/2018	Various		3,595,860	3,600,000	3,743,028	3,701,287		(3,440)		(3,440)		3,697,848		(101,988)	(101,988)	38,675	06/03/2024	1FE
571748-AZ-5	MARSH & MC LENNAN CO'S INC. CO SR GLBL NT 26 3.750% 03/14/26		03/23/2018	Various		667,169	670,000	669,484	669,580		10		10		669,590		(2,421)	(2,421)	13,051	03/14/2026	1FE
57665R-AG-1	MATCH GROUP INC SENIOR CORP BND 144A 5.000% 12/15/27		01/23/2018	Various		291,188	285,000	282,227	282,239		10		10		282,249		8,939	8,939	1,678	12/15/2027	3FE
577081-BB-7	MATTEL INC SENIOR CORP BND 144A 6.750% 12/31/25		03/15/2018	Various		262,490	270,000	270,000	270,000						270,000		(7,510)	(7,510)	4,556	12/31/2025	3FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
58446V-AG-6	MEDIACOM BROADBAND LLC/MEDIACO SR NT 6.375%23 6.375% 04/01/23		03/05/2018	Various		2,068,200	2,000,000	2,004,488	2,001,849		(120)		(120)		2,001,729		66,471	66,471	54,896	04/01/2023	4FE
58502B-AA-4	MEDNAX INC SENIOR CORP BND 144A 5.250% 12/01/23		02/07/2018	Various		324,440	320,000	322,800	322,726		(66)		(66)		322,661		1,779	1,779	3,135	12/01/2023	3FE
585055-BG-0	MEDTRONIC INC SR GLBL NT2.5%20 2.500% 03/15/20		03/23/2018	Morgan Stanley		248,200	250,000	254,706	252,343		(248)		(248)		252,095		(3,895)	(3,895)	3,333	03/15/2020	1FE
600544-C@-7	HERMAN MILLER INC Series B 6.420% 01/03/18		01/03/2018	Maturity		4,000,000	4,000,000	4,000,000	4,000,000						4,000,000				128,400	01/03/2018	2
60871R-AM-2	MOLSON COORS BREWING CO MOLSON COORS BREWING CO 1.900% 03/15/19		03/26/2018	Raymond James & Assoc Inc		1,468,704	1,483,000	1,482,454	1,482,471		117		117		1,482,588		(13,884)	(13,884)	15,106	03/15/2019	2FE
61166W-AU-5	MONSANTO COMPANY SENIOR CORP BND 3.375% 07/15/24		03/26/2018	Bank of America		368,753	375,000	372,143	372,500		83		83		372,583		(3,830)	(3,830)	8,895	07/15/2024	1FE
615369-AG-0	MOODYS CORP SENIOR CORP BND 2.750% 12/15/21		03/29/2018	Millenium/Nyfix		799,361	815,000	812,482	812,879		127		127		813,006		(13,645)	(13,645)	6,568	12/15/2021	2FE
61691G-AT-7	MSBAM_16-C32 IO SENIOR CMBS 16-C32 144A 0.906% 12/15/49		03/01/2018	Paydown				3,471	2,982		(2,982)		(2,982)						84	12/15/2049	1FE
61765T-AG-8	MORGAN STANLEY BAML TRUST MSBA SENIOR CMBS 15-C25 1.281% 10/15/28		03/01/2018	Paydown				898	617		(617)		(617)						22	10/15/2028	1FE
61965R-AA-3	MOSS CREEK RESOURCES HOLDINGS SENIOR CORP BND 144A 7.500% 01/15/26		01/12/2018	Various		467,763	460,000	460,000							460,000		7,763	7,763		01/15/2026	4
64072T-AE-5	CSC HLDGS LLC SR 144A NT 23 10.125% 01/15/23		03/26/2018	Goldman Sachs		833,438	750,000	750,000	750,000						750,000		83,438	83,438	53,367	01/15/2023	4FE
64110D-AH-7	NETAPP INC SENIOR CORP BND 2.000% 09/27/19		03/16/2018	Various		1,972,740	2,000,000	1,996,500	1,996,941		364		364		1,997,305		(24,565)	(24,565)	18,667	09/27/2019	2FE
64110L-AP-1	NETFLIX INC SENIOR CORP BND 144A 4.875% 04/15/28		02/01/2018	Goldman Sachs		74,250	75,000	75,000	73,500	1,500			1,500		75,000		(750)	(750)	1,005	04/15/2028	4FE
651229-AT-3	NEWELL CO SENIOR CORP BND 2.600% 03/29/19		03/26/2018	Raymond James & Assoc Inc		548,724	551,000	561,078	555,333		(832)		(832)		554,502		(5,777)	(5,777)	7,123	03/29/2019	2FE
65252N-AA-5	NEWTEK SMALL BUSINESS LOAN TRU ABS 16-1A 144A 4.872% 02/25/42		03/25/2018	Paydown		407,041	407,041	407,041	407,041						407,041				3,385	02/25/2042	1FE
65252N-AB-3	HANA_16-1A SUB ABS 16-1A 144A 6.122% 02/25/42		03/25/2018	Paydown		203,520	203,520	203,520	203,520						203,520				2,155	02/25/2042	2AM
65252W-AA-5	NEWTEK SMALL BUSINESS LOAN TRU SENIOR ABS 17-1 144A 3.872% 02/25/43		03/06/2018	DEUTSCHE BANK		9,694,117	9,724,506	9,724,506	9,724,506						9,724,506		(30,389)	(30,389)	69,350	02/25/2043	1FE
65252W-AA-5	NEWTEK SMALL BUSINESS LOAN TRU SENIOR ABS 17-1 144A 3.872% 02/25/43		03/25/2018	Paydown		347,770	347,770	347,770	347,770						347,770				1,992	02/25/2043	1FE
65252W-AB-3	NEWTEK SMALL BUSINESS LOAN TRU SUB ABS 17-1 144A 4.872% 02/25/43		03/25/2018	Paydown		44,405	44,405	44,405	44,405						44,405				365	02/25/2043	2AM
65339K-AT-7	NEXTERA ENERGY CAPITAL HOLDING SENIOR CORP BND 3.550% 05/01/27		03/21/2018	Mabon Securities		178,569	185,000	184,475	184,505		10		10		184,515		(5,946)	(5,946)	2,591	05/01/2027	2FE
65341K-AX-4	NEXTGEAR FLOORPLAN MASTER OWNE SENIOR ABS 17-2A 144A 2.560% 10/17/22		02/23/2018	Mizuho		9,875,391	10,000,000	9,999,918	9,999,912		5		5		9,999,917		(124,526)	(124,526)	51,200	10/17/2022	1FE
666807-BE-1	NORTHROP GRUMMAN CORP SR GLBL NT3.5%21 3.500% 03/15/21		03/21/2018	Mizuho		2,320,999	2,300,000	2,418,098	2,364,329		(4,388)		(4,388)		2,359,941		(38,942)	(38,942)	42,039	03/15/2021	2FE
666807-BM-3	NORTHROP GRUMMAN CORP SENIOR CORP BND 2.930% 01/15/25		03/21/2018	Wells Fargo Securities		989,695	1,040,000	1,039,844	1,039,844		34		34		1,039,878		(50,183)	(50,183)	13,543	01/15/2025	2FE
67066G-AD-6	NVIDIA CORP SENIOR CORP BND 2.200% 09/16/21		03/16/2018	Various		2,879,814	2,960,000	2,946,779	2,949,748		556		556		2,950,305		(70,491)	(70,491)	32,741	09/16/2021	1FE
67066G-AE-4	NVIDIA CORP SENIOR CORP BND 3.200% 09/16/26		03/16/2018	Various		1,344,651	1,390,000	1,387,164	1,387,482		53		53		1,387,535		(42,884)	(42,884)	22,364	09/16/2026	1FE
680665-AK-2	OLIN CORP SENIOR CORP BND 5.000% 02/01/30		01/17/2018	Various		423,369	420,000	420,000							420,000		3,369	3,369		02/01/2030	3
68386D-AA-0	OPORTUN FUNDING II LLC OPTN_16 ABS 16-A 144A 4.700% 03/08/21		03/08/2018	Paydown		5,000,000	5,000,000	4,999,605	4,999,959		41		41		5,000,000				58,750	03/08/2021	1FE
68386D-AB-8	OPORTUN FUNDING II LLC OPTN_16 SUB ABS 16-A 144A 6.410% 03/08/21		03/08/2018	Paydown		5,000,000	5,000,000	4,999,575	4,999,953		47		47		5,000,000				80,125	03/08/2021	2AM
68389X-AP-0	ORACLE CORPORATION SR NT 2.5%22 2.500% 10/15/22		03/21/2018	Wells Fargo Securities		1,452,270	1,500,000	1,506,690	1,504,310		(194)		(194)		1,504,116		(51,846)	(51,846)	16,458	10/15/2022	1FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
68389X-BN-4	ORACLE CORPORATION SENIOR CORP BND 3.250% 11/15/27		03/28/2018	Wells Fargo Securities		1,833,267	1,888,000	1,902,387	1,902,247		(310)		(310)		1,901,937		(68,671)	(68,671)	24,374	11/15/2027	1FE
69353R-EV-6	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND 1.950% 03/04/19		03/16/2018	Mabon Securities		1,985,020	2,000,000	2,019,060	2,009,303		(1,864)		(1,864)		2,007,439		(22,419)	(22,419)	21,233	03/04/2019	1FE
69353R-EY-0	PNC BANK NATIONAL ASSOCIATION SENIOR CORP BND 2.550% 12/09/21		03/26/2018	Morgan Stanley		2,929,912	3,008,000	3,004,704	3,005,370		154		154		3,005,523		(75,611)	(75,611)	23,224	12/09/2021	1FE
694308-HV-2	PACIFIC GAS & ELEC CO SENIOR CORP BND 144A 3.300% 12/01/27		03/21/2018	Citi International		357,128	380,000	378,875	378,883		22		22		378,906		(21,778)	(21,778)	3,971	12/01/2027	1FE
695114-CM-8	PACIFICORP 1ST MTG 3.85%21 3.850% 06/15/21		03/21/2018	Millenium/Nyfix		229,964	225,000	243,981	235,361		(712)		(712)		234,649		(4,685)	(4,685)	2,358	06/15/2021	1FE
72147K-AE-8	PILGRIMS PRIDE CORP SENIOR CORP BND 144A 5.875% 09/30/27		02/23/2018	Goldman Sachs		1,361,500	1,400,000	1,361,500							1,361,500				36,099	09/30/2027	4
723787-AM-9	PIONEER NAT RES CO SENIOR CORP BND 4.450% 01/15/26		03/26/2018	Morgan Stanley		244,854	237,000	259,574	256,371		(532)		(532)		255,839		(10,985)	(10,985)	7,412	01/15/2026	2FE
74113Y-AC-8	PART_17-1 SENIOR ABS 17-1A 144A 2.050% 10/15/21		01/31/2018	Wells Fargo Securities		3,971,563	4,000,000	3,999,764	3,999,786		6		6		3,999,792		(28,229)	(28,229)	10,706	10/15/2021	1FE
74153Q-AG-7	PRIDE INTL INC. SENIOR CORP BND 8.500% 06/15/19		01/26/2018	Redemption 108.2460		1,217,768	1,125,000	1,235,044	1,189,688	17,014	(3,832)		13,182		1,202,869		14,898	14,898	10,891	06/15/2019	4FE
74360L-AA-0	PROSPER MARKETPLACE ISS TRST ABS 17-3A 144A 2.540% 11/15/23		02/16/2018	Goldman Sachs		3,966,776	3,975,317	3,975,033	3,975,078		17		17		3,975,094		(8,318)	(8,318)	17,200	11/15/2023	1FE
74360L-AA-0	PROSPER MARKETPLACE ISS TRST ABS 17-3A 144A 2.540% 11/15/23		02/15/2018	Paydown		704,300	704,300	704,250	704,258		42		42		704,300				2,131	11/15/2023	1FE
744320-AW-2	PRUDENTIAL FINANCIAL INC CAPSEC CORP BND 4.500% 09/15/47		03/22/2018	Sumridge Partners LLC		692,100	720,000	720,000	720,000						720,000		(27,900)	(27,900)	17,190	09/15/2047	2FE
74733V-AD-2	QEP RESOURCES INC SENIOR CORP BND 5.625% 03/01/26		02/15/2018	Barclays Bank PLC		319,313	325,000	325,000	325,000						325,000		(5,688)	(5,688)	4,520	03/01/2026	3FE
747525-AF-0	QUALCOMM INC SR NT 3.45%25 3.450% 05/20/25		03/12/2018	Goldman Sachs		693,206	712,500	748,821	744,898		(838)		(838)		744,059		(50,854)	(50,854)	7,784	05/20/2025	1FE
747525-AU-7	QUALCOMM INC SENIOR CORP BND 3.250% 05/20/27		03/12/2018	Barclays Bank PLC		392,208	415,000	404,795	404,800		192		192		404,993		(12,784)	(12,784)	4,271	05/20/2027	1FE
74977X-AB-7	RSI HOME PRODUCTS INC SR SEC 144A NT23 6.500% 03/15/23		01/09/2018	Various		826,525	785,000	785,000	785,000						785,000		41,525	41,525	16,171	03/15/2023	4FE
75508E-AA-6	RAYONIER AM PRODUCTS INC SR 144A NT5.5%24 5.500% 06/01/24		02/08/2018	Jeffries		191,000	191,000	191,000	190,284	716			716		191,000				2,072	06/01/2024	4FE
75574T-AC-8	READYCAP COMMERCIAL MORTGAGE T SUB CMBS 17-F1 3.211% 05/25/34		01/17/2018	DEUTSCHE BANK		7,013,125	7,000,000	7,000,000	7,000,000						7,000,000		13,125	13,125	14,943	05/25/2034	1FE
75574T-AE-4	READYCAP COMMERCIAL MORTGAGE T SUB CMBS 17-F1 4.122% 05/25/34		01/17/2018	DEUTSCHE BANK		2,005,000	2,000,000	2,000,000	2,000,000						2,000,000		5,000	5,000	5,070	05/25/2034	1FE
75575K-AA-0	READYCAP COMMERCIAL MORTGAGE T SENIOR CMBS 18-4 144A 3.390% 02/25/51		03/25/2018	Paydown		12,987	12,987	12,982			4		4		12,987				13	02/25/2051	1
756109-AS-3	REALTY INCOME CORP SENIOR CORP BND 3.000% 01/15/27		03/21/2018	Various		1,049,149	1,130,000	1,114,982	1,116,496		282		282		1,116,778		(67,630)	(67,630)	22,977	01/15/2027	2FE
758766-AF-6	REGAL ENTERTAINMENT GROUP SENIOR CORP BND 5.750% 02/01/25		03/06/2018	Janney Montgomery Scott LLC		448,137	435,000	437,175	437,039		(115)		(115)		436,923		11,214	11,214	15,008	02/01/2025	4FE
761713-BC-9	REYNOLDS AMERICAN INC SR NT 2.3%18 2.300% 06/12/18		03/26/2018	Various		499,735	500,000	503,645	500,680		(336)		(336)		500,344		(609)	(609)	3,147	06/12/2018	2FE
761713-BF-2	REYNOLDS AMERICAN INC SENIOR CORP BND 4.000% 06/12/22		03/23/2018	Mabon Securities		1,771,228	1,750,000	1,880,313	1,855,046		(5,359)		(5,359)		1,849,688		(78,460)	(78,460)	20,417	06/12/2022	2FE
767754-CH-5	RITE AID CORP SENIOR CORP BND 144A 6.125% 04/01/23		02/20/2018	Jeffries		863,813	850,000	836,188	767,125	69,802	328		70,130		837,255		26,557	26,557	29,213	04/01/2023	4FE
774341-AJ-0	ROCKWELL COLLINS INC. SENIOR CORP BND 3.200% 03/15/24		03/21/2018	Mizuho		570,058	590,000	588,301	588,453		51		51		588,505		(18,447)	(18,447)	9,860	03/15/2024	2FE
776743-AA-4	ROPER TECHNOLOGIES INC SENIOR CORP BND 3.000% 12/15/20		03/23/2018	Goldman Sachs		4,696,649	4,705,000	4,811,756	4,791,987		(6,495)		(6,495)		4,785,492		(88,843)	(88,843)	37,444	12/15/2020	2FE
78355H-KD-0	RYDER SYSTEM INC SENIOR CORP BND 2.800% 03/01/22		03/29/2018	Various		1,556,141	1,590,000	1,587,408	1,587,829		121		121		1,587,950		(31,809)	(31,809)	25,785	03/01/2022	2FE
78355H-KF-5	RYDER SYSTEM INC SENIOR CORP BND 2.500% 09/01/22		03/29/2018	Various		720,694	750,000	748,185	748,322		88		88		748,410		(27,717)	(27,717)	12,057	09/01/2022	2FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
784012-AA-4	SCF EQUIPMENT TRUST LLC SCFET SENIOR ABS 17-2 144A 3.410% 12/20/23		03/20/2018	Paydown		448,879	448,879	448,809	448,810		69		69		448,879				2,608	12/20/2023	1FE
78410T-AA-4	SCFET_17-1A ABS 17-1A 144A 3.770% 01/20/23		03/20/2018	Paydown		360,195	360,195	360,119	360,132		64		64		360,195				2,133	01/20/2023	1FE
78469X-AE-7	SPX FLOW INC SENIOR CORP BND 144A 5.875% 08/15/26		03/14/2018	DEUTSCHE BANK		509,850	495,000	495,000	495,000						495,000		14,850	14,850	17,045	08/15/2026	4FE
785592-AJ-5	SABINE PASS LIQUEFACTION LLC SECURED CORP BND 5.750% 05/15/24		03/23/2018	Goldman Sachs		5,480,928	5,103,000	5,573,698	5,530,386		(13,690)		(13,690)		5,516,696		(35,768)	(35,768)	102,698	05/15/2024	2FE
785592-AM-8	SABINE PASS LIQUEFACTION LLC SECURED CORP BND 5.625% 03/01/25		03/14/2018	Various		6,022,718	5,480,000	5,960,590	5,919,803		(1,267)		(1,267)		5,918,536		104,183	104,183	110,277	03/01/2025	2FE
785592-AV-8	SABINE PASS LIQUEFACTION LLC SECURED CORP BND 5.875% 06/30/26		03/14/2018	Morgan Stanley		926,152	850,000	954,040	951,376		(2,227)		(2,227)		949,149		(22,998)	(22,998)	10,404	06/30/2026	2FE
80282K-AQ-9	SANTANDER HOLDINGS USA INC SENIOR CORP BND 144A 3.400% 01/18/23		03/07/2018	Tax Free Exchange		1,062,220	1,065,000	1,062,114	1,062,123		97		97		1,062,220					01/18/2023	2FE
80285A-AA-3	SRT_17-A SENIOR ABS 17A 144A 1.500% 11/20/18		01/29/2018	Citi International		7,246,891	7,250,289	7,250,289	7,250,289						7,250,289		(3,399)	(3,399)	12,688	11/20/2018	1FE
80285A-AA-3	SRT_17-A SENIOR ABS 17A 144A 1.500% 11/20/18		03/20/2018	Paydown		2,143,418	2,143,418	2,143,418	2,143,418						2,143,418				3,782	11/20/2018	1FE
80874Y-AR-1	SCIENTIFIC GAMES INT SECURED CORP BND 144A 7.000% 01/01/22		03/02/2018	Call 105.2500		243,128	231,000	245,438	243,127		(676)		(676)		242,451		(11,451)	(11,451)	22,952	01/01/2022	4FE
80874Y-AR-1	SCIENTIFIC GAMES INT SECURED CORP BND 144A 7.000% 01/01/22		02/23/2018	Redemption 105.2500		488,360	464,000	493,000	488,360		(1,158)		(1,158)		487,202		1,158	1,158	20,932	01/01/2022	4FE
81375L-AA-8	SECURITIZED EQUIPMENT RECEIVAB ABS 17-1 2.760% 12/11/22		03/08/2018	Bank of America		4,951,563	5,000,000	4,999,300	4,999,392		19		19		4,999,411		(47,849)	(47,849)	23,383	12/11/2022	1FE
81663A-AC-9	SEMGROUP CORP SENIOR CORP BND 144A 6.375% 03/15/25		02/23/2018	Tax Free Exchange		714,912	725,000	713,886	714,125	626	161		787		714,912					03/15/2025	4FE
824348-AV-8	SHERWIN-WILLIAMS CO. SENIOR CORP BND 3.125% 06/01/24		03/21/2018	Wells Fargo Securities		620,168	645,000	644,020	644,105		29		29		644,134		(23,966)	(23,966)	6,271	06/01/2024	2FE
828807-DD-6	SIMON PROPERTY GROUP LP SENIOR CORP BND 2.750% 06/01/23		03/14/2018	Goldman Sachs		1,234,529	1,270,000	1,267,701	1,267,722		78		78		1,267,800		(33,271)	(33,271)	9,119	06/01/2023	1FE
83404R-AA-6	SOFI PROFESSIONAL LOAN PROGRAM SENIOR ABS 18-B 144A 2.640% 08/26/47		03/21/2018	Various		9,975,195	10,000,000	9,979,015			98		98		9,979,113		(3,918)	(3,918)	2,200	08/26/2047	1
83405L-AC-4	SCLP_17-5 SUB ABS 17-5 144A 3.690% 09/25/26		01/04/2018	DEUTSCHE BANK		5,006,250	5,000,000	4,999,237	4,999,273		1		1		4,999,273		6,977	6,977	6,663	09/25/2026	1FE
83405R-AA-5	SOFI CONSUMER LOAN PROGRAM TRU SENIOR ABS 18-1 144A 2.550% 02/25/27		03/21/2018	Goldman Sachs		4,983,000	5,000,000	4,999,676			49		49		4,999,725		(16,725)	(16,725)	17,708	02/25/2027	1
83405R-AA-5	SOFI CONSUMER LOAN PROGRAM TRU SENIOR ABS 18-1 144A 2.550% 02/25/27		03/25/2018	Paydown		317,170	317,170	317,150			21		21		317,170				1,191	02/25/2027	1
85172F-AM-1	SPRINGLEAF FINANCE CORP SENIOR CORP BND 6.875% 03/15/25		03/12/2018	Various		1,087,183	1,075,000	1,075,000							1,075,000		12,183	12,183	315	03/15/2025	4
852060-AG-7	SPRINT CAPITAL CORPORATION SENIOR CORP BND 6.900% 05/01/19		02/26/2018	Bank of America		1,036,250	1,000,000	1,076,250	1,046,250	5,536	(6,050)		(514)		1,045,736		(9,486)	(9,486)	22,425	05/01/2019	4FE
852061-AR-1	SPRINT COMMUNICATIONS INC SR NT 7%20 7.000% 08/15/20		02/23/2018	Mabon Securities		419,040	400,000	435,000	424,000	4,365	(1,594)		2,771		426,772		(7,732)	(7,732)	14,933	08/15/2020	4FE
85207U-AJ-4	SPRINT CORP SR NT 7.625%25 7.625% 02/15/25		01/10/2018	Various		1,042,856	995,000	1,050,969	1,042,263	3,408	(168)		3,240		1,045,502		(2,646)	(2,646)	30,875	02/15/2025	4FE
85208N-AD-2	SPRINT SPECTRUM CO I/ II /III/ SECURED CORP BND 144A 4.738% 09/20/29		03/26/2018	Bank of America		537,006	535,000	535,000							535,000		2,006	2,006	493	09/20/2029	2
85208N-AE-0	SPRINT SPECTRUM CO I/ II /III/ SECURED CORP BND 144A 5.152% 09/20/29		03/26/2018	Various		793,305	790,000	790,000							790,000		3,305	3,305	791	09/20/2029	2
85375C-BE-0	CALATLANTIC GROUP INC SR NT 5.875%24 5.875% 11/15/24		02/20/2018	Tax Free Exchange		78,100	75,000	78,375	78,081		(56)		(56)		78,025		75	75		11/15/2024	3FE
858119-BG-4	STEEL DYNAMICS INC SENIOR CORP BND 144A 4.125% 09/15/25		01/25/2018	Tax Free Exchange		800,000	800,000	800,000	800,000						800,000					09/15/2025	3FE
863667-AM-3	STRYKER CORP SENIOR CORP BND 2.625% 03/15/21		03/23/2018	Goldman Sachs		1,258,482	1,275,000	1,274,516	1,274,685		21		21		1,274,706		(16,223)	(16,223)	17,246	03/15/2021	1FE
86765L-AM-9	SUSSER PETROLEUM PARTNERS LP SENIOR CORP BND 144A 5.875% 03/15/28		01/11/2018	Various		265,763	260,000	260,000							260,000		5,763	5,763		03/15/2028	3

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
867914-BF-9	SUN TRUST BANKS INC. SR NT 2.35%18 2.350% 11/01/18		03/16/2018	Various		6,588,285	6,600,000	6,625,674	6,604,203		(1,152)		(1,152)		6,603,051		(14,766)	(14,766)	58,378	11/01/2018	2FE
871503-AU-2	SYMANTEC CORP SENIOR CORP BND 144A 5.000% 04/15/25		02/01/2018	Bank of America		370,931	365,000	381,881	379,600	1,633	(329)		1,304		380,904		(9,973)	(9,973)	5,576	04/15/2025	3FE
87165B-AE-3	SYNCHRONY FINANCIAL SR NT 2.7%20 2.700% 02/03/20		03/14/2018	TD Securities LLC		628,783	635,000	633,673	634,424		55		55		634,479		(5,696)	(5,696)	10,573	02/03/2020	2FE
87165B-AJ-2	SYNCHRONY FINANCIAL SENIOR CORP BND 2.600% 01/15/19		03/14/2018	TD Securities LLC		1,286,646	1,290,000	1,289,665	1,289,895		21		21		1,289,916		(3,270)	(3,270)	22,360	01/15/2019	2FE
87264A-AH-8	T-MOBILE USA INC SENIOR CORP BND 6.125% 01/15/22		01/15/2018	Call 103.0630		515,315	500,000	529,375	515,750	328	(763)		(435)		515,315		(15,315)	(15,315)	30,628	01/15/2022	3FE
87264A-AP-0	T-MOBILE USA INC SENIOR CORP BND 6.500% 01/15/26		01/31/2018	Various		706,313	650,000	650,000	650,000						650,000		56,313	56,313	22,849	01/15/2026	3FE
87264A-AT-2	T-MOBILE USA INC SENIOR CORP BND 5.375% 04/15/27		03/08/2018	Wells Fargo Securities		25,375	25,000	25,000	25,000						25,000		375	375	549	04/15/2027	3FE
87264A-AU-9	T-MOBILE USA INC SENIOR CORP BND 4.500% 02/01/26		01/24/2018	Various		553,038	550,000	550,000							550,000		3,038	3,038	49	02/01/2026	3
87272Q-AA-8	TLF NATIONAL TAX LIEN TRUST TL ABS 17-1A 144A 3.090% 12/15/29		03/15/2018	Paydown		1,711,819	1,711,819	1,711,869			(50)		(50)		1,711,819				1,175	12/15/2029	2
87272Q-AC-4	TLF NATIONAL TAX LIEN TRUST TL ABS 17-1A 144A 3.840% 12/15/29		03/15/2018	Paydown		299,568	299,568	299,530			38		38		299,568				256	12/15/2029	2
87342R-AA-2	TACO BELL FUNDING BELL_16-1A ABS 16-1A 144A 3.832% 05/25/46		03/20/2018	Various		9,925,795	9,875,000	10,078,286	10,009,004	52,959	(11,388)		41,571		10,050,575		(124,780)	(124,780)	112,798	05/25/2046	3AM
883203-BX-8	TEXTRON INC. SENIOR CORP BND 3.650% 03/15/27		03/23/2018	Goldman Sachs		1,107,402	1,135,000	1,133,570	1,133,677		27		27		1,133,704		(26,302)	(26,302)	21,347	03/15/2027	2FE
887228-AA-2	TIME INC (USA) SR 144A NT 22 5.750% 04/15/22		01/31/2018	Call 104.3130		1,329,991	1,275,000	1,275,000	1,275,000						1,275,000				76,577	04/15/2022	4FE
887317-AT-2	TIME WARNER INC SENIOR CORP BND 2.100% 06/01/19		03/14/2018	Goldman Sachs		1,348,698	1,362,500	1,373,632	1,367,794		(761)		(761)		1,367,033		(18,335)	(18,335)	8,266	06/01/2019	2FE
887317-AW-5	TIME WARNER INC SR NT 3.6%25 3.600% 07/15/25		03/14/2018	Goldman Sachs		179,056	185,500	194,103	193,040		(192)		(192)		192,848		(13,792)	(13,792)	4,452	07/15/2025	2FE
887317-AZ-8	TIME WARNER INC SENIOR CORP BND 3.875% 01/15/26		03/14/2018	Wells Fargo Securities		351,162	360,000	384,858	381,976		(518)		(518)		381,458		(30,296)	(30,296)	9,300	01/15/2026	2FE
887317-BB-0	TIME WARNER INC SENIOR CORP BND 3.800% 02/15/27		03/14/2018	Goldman Sachs		252,501	262,500	261,489	261,599		17		17		261,616		(9,115)	(9,115)	5,819	02/15/2027	2FE
88948A-AT-4	TOLL ROAD INVESTORS PARTNERSHI 144A TAXABLE NatRe 0.000% 02/15/18		02/15/2018	Maturity		3,000,000	3,000,000	1,986,762	2,974,680		25,320		25,320		3,000,000					02/15/2018	1FE
891906-AD-1	TOTAL SYST SERV INC SENIOR CORP BND 3.800% 04/01/21		03/19/2018	Barclays Bank PLC		2,627,729	2,600,000	2,594,176	2,596,144		248		248		2,596,392		31,337	31,337	46,656	04/01/2021	2FE
89376V-AA-8	TRANSMONTAIGNE PARTNERS LP/TLP SENIOR CORP BND 6.125% 02/15/26		02/07/2018	Robert W. Baird		1,040,300	1,030,000	1,030,000							1,030,000		10,300	10,300		02/15/2026	3
896818-AM-3	TRIUMPH GROUP INC SENIOR CORP BND 144A 7.750% 08/15/25		01/02/2018	Citi International		287,550	270,000	270,000	270,000						270,000		17,550	17,550	7,963	08/15/2025	4FE
896818-AM-3	TRIUMPH GROUP INC SENIOR CORP BND 144A 7.750% 08/15/25		01/24/2018	Tax Free Exchange		345,000	345,000	345,000	345,000						345,000					08/15/2025	4FE
897051-AA-6	TRONOX INC SENIOR CORP BND 144A 6.500% 04/15/26		03/29/2018	Various		260,131	260,000	260,000							260,000		131	131		04/15/2026	4
90265E-AL-4	UDR INC SENIOR CORP BND 2.950% 09/01/26		03/22/2018	Various		1,987,901	2,150,000	2,150,000	2,150,000						2,150,000		(162,099)	(162,099)	35,148	09/01/2026	2FE
907818-DG-0	UNION PACIFIC CORPORATION NT 4%21 4.000% 02/01/21		03/26/2018	BB&T Capital Markets		513,915	500,000	557,715	529,138		(2,429)		(2,429)		526,709		(12,794)	(12,794)	13,167	02/01/2021	1FE
907818-DW-5	UNION PACIFIC CORPORATION NT 2.25%19 2.250% 02/15/19		03/26/2018	Goldman Sachs		9,970	10,000	9,989	9,997		1		1		9,998		(28)	(28)	139	02/15/2019	1FE
907818-EA-2	UNION PACIFIC CORPORATION SR NT 1.8%20 1.800% 02/01/20		03/26/2018	Robert W. Baird		365,624	372,000	373,399	372,784		(128)		(128)		372,656		(7,032)	(7,032)	4,408	02/01/2020	1FE
911365-BG-8	UNITED RENTALS (NORTH AMERICA) SENIOR CORP BND 4.875% 01/15/28		01/29/2018	JP Morgan		700,875	700,000	701,702	701,702		(8)		(8)		701,695		(820)	(820)	1,517	01/15/2028	3FE
912909-AN-8	UNITED STATES STEEL CORP SENIOR CORP BND 6.250% 03/15/26		03/13/2018	Various		435,544	435,000	435,000							435,000		544	544		03/15/2026	4

SCHEDULE D - PART 4

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1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
913017-BV-0	UNITED TECHNOLOGIES CORP COM NT 3.1%22 3.100% 06/01/22		03/14/2018	Goldman Sachs		2,104,565	2,122,500	2,191,273	2,178,108		(2,469)		(2,469)		2,175,638		(71,074)	(71,074)	19,008	06/01/2022	1FE
913017-CN-7	UNITED TECHNOLOGIES CORP COM SENIOR CORP BND 2.800% 05/04/24		03/14/2018	Wells Fargo Securities		2,296,706	2,410,000	2,404,987	2,405,418		136		136		2,405,554		(108,848)	(108,848)	24,555	05/04/2024	1FE
91324P-CM-2	UNITEDHEALTH GROUP INC NT 2.7%20 2.700% 07/15/20		03/26/2018	Wells Fargo Securities		394,662	397,000	396,762	396,874		12		12		396,885		(2,224)	(2,224)	7,533	07/15/2020	1FE
91324P-CN-0	UNITEDHEALTH GROUP INC NT 3.35%22 3.350% 07/15/22		03/26/2018	Goldman Sachs		1,276,785	1,275,000	1,281,701	1,279,525		(225)		(225)		1,279,300		(2,515)	(2,515)	30,017	07/15/2022	1FE
914906-AS-1	UNIVISION COMMUNICATIONS INC SR 144A NT 25 5.125% 02/15/25		03/14/2018	CSFB SUISSE GROUP		141,375	150,000	142,875	143,521		154		154		143,675		(2,300)	(2,300)	4,506	02/15/2025	4FE
91678R-AA-8	UPSTART SECURITIZATION TRUST U ABS 17-2 2.508% 03/20/25		01/26/2018	Goldman Sachs		8,852,533	8,855,300	8,855,272	8,855,279		23		23		8,855,303		(2,770)	(2,770)	43,801	03/20/2025	1FE
91678R-AA-8	UPSTART SECURITIZATION TRUST U ABS 17-2 2.508% 03/20/25		01/20/2018	Paydown		1,144,700	1,144,700	1,144,696	1,144,697		3		3		1,144,700				4,865	03/20/2025	1FE
91678R-AB-6	UPSTART SECURITIZATION TRUST U SUB ABS 17-2 3.748% 03/20/25		03/20/2018	Goldman Sachs		4,976,211	5,000,000	4,999,992	4,988,665	11,335	30		11,365		5,000,030		(23,819)	(23,819)	62,154	03/20/2025	2AM
92343V-EB-6	VERIZON COMMUNICATIONS INC VERIZON COMMUNICATIONS INC 3.376% 02/15/25		01/24/2018	Tax Free Exchange		3,736,118	3,743,000	3,735,739	3,736,063		55		55		3,736,118					02/15/2025	2FE
925110-AA-6	VEROS AUTO RECEIVABLES TRUST V ABS 17-1 144A 2.840% 04/17/23		02/21/2018	DEUTSCHE BANK		3,815,272	3,827,832	3,827,787	3,827,796		3		3		3,827,799		(12,527)	(12,527)	20,534	04/17/2023	1FE
925110-AA-6	VEROS AUTO RECEIVABLES TRUST V ABS 17-1 144A 2.840% 04/17/23		02/15/2018	Paydown		536,054	536,054	536,048	536,049		5		5		536,054				1,851	04/17/2023	1FE
92553P-BB-7	VIACOM INC SENIOR CORP BND 3.450% 10/04/26		03/21/2018	Various		601,072	640,000	621,779			318		318		622,097		(21,025)	(21,025)	10,089	10/04/2026	2FE
927804-FV-1	VIRGINIA ELECTRIC POWER SENIOR CORP BND 2.950% 11/15/26		03/26/2018	Wells Fargo Securities		1,862,538	1,976,000	1,967,713	1,968,172		187		187		1,968,359		(105,821)	(105,821)	21,536	11/15/2026	1FE
928563-AA-3	VMWARE INC SENIOR CORP BND 2.300% 08/21/20		03/12/2018	Goldman Sachs		2,040,616	2,097,500	2,093,733	2,094,030		266		266		2,094,296		(53,681)	(53,681)	27,203	08/21/2020	2FE
928563-AB-1	VMWARE INC SENIOR CORP BND 2.950% 08/21/22		01/26/2018	Citi International		4,402,190	4,470,000	4,460,702	4,461,330		140		140		4,461,470		(59,280)	(59,280)	58,240	08/21/2022	2FE
929089-AD-2	VOYA FINANCIAL INC SENIOR CORP BND 3.125% 07/15/24		03/22/2018	Various		2,615,987	2,720,000	2,711,813	2,712,341		237		237		2,712,578		(96,591)	(96,591)	60,326	07/15/2024	2FE
92933B-AH-7	WMG ACQUISITION SENIOR CORP BND 144A 6.750% 04/15/22		03/01/2018	Janney Montgomery Scott LLC		176,528	170,000	178,075			(1,301)		(1,301)		176,774		(246)	(246)	4,367	04/15/2022	4
92939F-BA-6	WF-RBS COMMERCIAL MORTGAGE TRU SENIOR CMBS 14-C21 1.257% 08/15/47		03/01/2018	Paydown				2,680	2,198		(2,198)		(2,198)						63	08/15/2047	1FE
931422-AH-2	WALGREEN CO SR NT 3.1%22 3.100% 09/15/22		03/21/2018	Barclays Bank PLC		731,100	750,000	730,200	735,459		647		647		736,106		(5,006)	(5,006)	12,142	09/15/2022	2FE
931427-AH-1	WALGREENS BOOTS ALLIANCE INC SENIOR CORP BND 3.800% 11/18/24		03/21/2018	Millenium/Nyfix		1,886,750	1,925,000	1,962,865	1,962,810		(1,132)		(1,132)		1,961,677		(74,927)	(74,927)	25,399	11/18/2024	2FE
94107J-AA-1	WASTE PRO USA INC SENIOR CORP BND 144A 5.500% 02/15/26		01/31/2018	Various		396,825	390,000	390,000							390,000		6,825	6,825	60	02/15/2026	4
94353W-AA-3	WAAV_17-1A ABS 17-1A 144A 3.844% 11/15/42		03/15/2018	Paydown		96,000	96,000	96,000	96,000						96,000				615	11/15/2042	1FE
94353W-AB-1	WAAV_17-1A SUB ABS 17-1A 144A 5.682% 11/15/24		03/15/2018	Paydown		96,000	96,000	96,143	96,140		(140)		(140)		96,000				909	11/15/2024	2FE
94946T-AC-0	WELLCARE HEALTH SENIOR CORP BND 5.250% 04/01/25		01/09/2018	Various		180,401	170,000	170,000	170,000						170,000		10,401	10,401	2,479	04/01/2025	3FE
94974B-EV-8	WELLS FARGO & COMPANY SR NT 4.6%21 4.600% 04/01/21		03/23/2018	Wells Fargo Securities		518,875	500,000	563,915	534,850		(2,466)		(2,466)		532,384		(13,509)	(13,509)	11,244	04/01/2021	1FE
94988J-5B-9	WELLS FARGO BANK NA SENIOR CORP BND 2.103% 01/22/18		01/22/2018	Maturity		1,000,000	1,000,000	1,005,110	1,000,278		(278)		(278)		1,000,000				5,315	01/22/2018	1FE
94989H-AZ-3	WELLS FARGO COMMERCIAL MORTGAG FLT Commercial mortgages 1.306% 05/15/48		03/01/2018	Paydown				4,484	3,326		(3,326)		(3,326)						122	05/15/2048	1FE
95000J-AY-4	WFCM_16-LC25 SUB SUB CMBS 16-LC25 1.228% 12/15/59		03/01/2018	Paydown				3,502	3,051		(3,051)		(3,051)						96	12/15/2059	1FE
95000U-2A-0	WELLS FARGO & COMPANY SENIOR CORP BND 3.584% 05/22/28		03/23/2018	Citi International		1,941,196	2,009,000	2,035,968	2,035,701		(574)		(574)		2,035,128		(93,931)	(93,931)	25,001	05/22/2028	1FE
95000U-2B-8	WELLS FARGO & COMPANY SENIOR CORP BND 2.625% 07/22/22		03/23/2018	Wells Fargo Securities		963,780	1,000,000	999,120	999,192		40		40		999,232		(35,452)	(35,452)	17,719	07/22/2022	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
95000X-AH-0	WFCM_17-C39 SENIOR SENIOR CMBS 17-C39 144A 1.290% 09/15/50		03/01/2018	Paydown				1,369	1,285		(1,285)		(1,285)						32	09/15/2050	1FE
958102-AJ-4	WESTERN DIGITAL CORP SECURED CORP BND 144A 7.375% 04/01/23		03/01/2018	Call 108.7260		1,299,276	1,195,000	1,311,513	1,302,151		(8,260)		(8,260)		1,293,891		(98,891)	(98,891)	140,997	04/01/2023	2FE
96042M-AA-7	WESTLAKE AUTOMOBILE RECEIVABLE SENIOR ABS 17-2A 144A 1.450% 08/15/18		03/15/2018	Paydown		1,483,543	1,483,543	1,483,543	1,483,543						1,483,543				3,224	08/15/2018	1FE
96042N-AJ-6	WESTLAKE AUTOMOBILE RECEIVABLE ABS 18-1A 144A 2.920% 05/15/23		01/24/2018	Wells Fargo Securities		1,001,406	1,000,000	999,978							999,978		1,428	1,428	162	05/15/2023	1
96042N-AL-1	WESTLAKE AUTOMOBILE RECEIVABLE SUB ABS 18-1A 144A 4.120% 09/15/22		01/24/2018	Barclays Bank PLC		1,002,031	1,000,000	1,003,828							1,003,828		(1,797)	(1,797)	189	09/15/2022	2
96145D-AA-3	WESTROCK CO SENIOR CORP BND 144A 3.000% 09/15/24		03/29/2018	Various		6,328,233	6,635,000	6,612,639	6,613,640		791		791		6,614,431		(286,198)	(286,198)	119,707	09/15/2024	2FE
962166-BV-5	WEYERHAEUSER CO. SR NT 7.375%19 7.375% 10/01/19		03/29/2018	Millenium/Nyfix		638,523	600,000	729,663	640,514		(5,531)		(5,531)		634,983		3,540	3,540	10,878	10/01/2019	2FE
96950F-AD-6	WILLIAMS PRTNRS SR NT 5.25%20 5.250% 03/15/20		03/26/2018	Wells Fargo Securities		310,956	300,000	327,393	312,313		(1,306)		(1,306)		311,007		(51)	(51)	8,444	03/15/2020	2FE
96950F-AJ-3	WILLIAMS PRTNRS SENIOR CORP BND 3.350% 08/15/22		03/26/2018	SOC GEN LDN FI		636,175	650,000	605,547	615,195		1,643		1,643		616,838		19,337	19,337	13,488	08/15/2022	2FE
96950F-AL-8	WILLIAMS PRTNRS SR NT 4.5%23 4.500% 11/15/23		03/26/2018	TD Securities LLC		2,160,204	2,113,000	2,224,396	2,210,274		(3,790)		(3,790)		2,206,484		(46,280)	(46,280)	35,129	11/15/2023	2FE
970648-AF-8	WILLIS NORTH AMERICA INC SENIOR CORP BND 3.600% 05/15/24		03/22/2018	Various		3,274,622	3,330,000	3,370,114	3,366,913		(1,265)		(1,265)		3,365,648		(91,026)	(91,026)	41,792	05/15/2024	2FE
976657-AJ-5	WISCONSIN ENERGY CORP SR NT 1.65%18 1.650% 06/15/18		03/23/2018	Goldman Sachs		1,541,300	1,545,000	1,544,135	1,544,867		65		65		1,544,931		(3,632)	(3,632)	6,763	06/15/2018	2FE
981464-GH-7	WORLD FINANCIAL NETWORK CREDIT SENIOR ABS 17-C 2.310% 08/15/24		02/23/2018	JP Morgan		9,840,625	10,000,000	9,998,645	9,998,698		70		70		9,998,768		(158,143)	(158,143)	46,200	08/15/2024	1FE
981464-GJ-3	WORLD FINANCIAL NETWORK CREDIT SUB ABS 17-C 2.660% 08/15/24		01/31/2018	Barclays Bank PLC		4,950,000	5,000,000	4,999,832	4,999,836		5		5		4,999,840		(49,840)	(49,840)	17,364	08/15/2024	1FE
983919-AJ-0	XILINX INC SENIOR CORP BND 2.950% 06/01/24		03/23/2018	Goldman Sachs		2,269,560	2,365,000	2,362,328	2,362,532		78		78		2,362,610		(93,050)	(93,050)	21,318	06/01/2024	1FE
984121-CP-6	XEROX CORP XEROX CORPORATION 4.070% 03/17/22		03/26/2018	Millenium/Nyfix		85,034	85,000	85,617	85,582		(31)		(31)		85,551		(516)	(516)	1,855	03/17/2022	2FE
984121-CQ-4	XEROX CORP SENIOR CORP BND 3.625% 03/15/23		03/26/2018	Various		748,806	770,000	759,413			398		398		759,810		(11,005)	(11,005)	15,274	03/15/2023	2
98419M-AJ-9	XYLEM INC/NY SENIOR CORP BND 3.250% 11/01/26		03/26/2018	Mabon Securities		270,396	282,000	281,419	281,484		12		12		281,496		(11,101)	(11,101)	3,742	11/01/2026	2FE
989194-AM-7	ZAYO GROUP LLC/ZAYO CAPITAL IN SENIOR CORP BND 6.000% 04/01/23		02/06/2018	Bank of America		134,875	130,000	136,175	135,402	548	(174)		374		135,776		(901)	(901)	2,752	04/01/2023	4FE
292505-AJ-3	ENCANA CORP NT 3.9%21 3.900% 11/15/21	A	03/29/2018	Various		2,164,655	2,134,000	2,183,914	2,176,083		(2,604)		(2,604)		2,173,479		(8,824)	(8,824)	30,401	11/15/2021	2FE
29250N-AQ-8	ENBRIDGE INC SENIOR CORP BND 2.900% 07/15/22	A	03/12/2018	Millenium/Nyfix		465,389	480,000	479,597	479,635		16		16		479,651		(14,262)	(14,262)	9,551	07/15/2022	2FE
380881-ED-0	GLDN CDRT CRD TR SENIOR ABS 17-4 144A 2.297% 07/15/24	A	01/30/2018	RBC Capital Markets		5,017,188	5,000,000	5,000,000	5,000,000						5,000,000		17,188	17,188	13,497	07/15/2024	1FE
448055-AK-9	HUSKY ENERGY INC. SR NT 4%24 4.000% 04/15/24	A	03/29/2018	Various		365,155	360,000	369,824	368,158		(293)		(293)		367,866		(2,711)	(2,711)	6,520	04/15/2024	2FE
535919-AL-8	LG FINANCECO CORP SENIOR CORP BND 144A 5.875% 11/01/24	A	03/28/2018	Tax Free Exchange		180,450	180,000	180,000	180,000						180,000		450	450		11/01/2024	4FE
62426E-AA-3	MOUNTAIN PROVINCE DIAMONDS INC SECURED CORP BND 144A 8.000% 12/15/22	A	01/18/2018	CSFB SUISSE GROUP		341,981	345,000	338,072	338,130		68		68		338,198		3,783	3,783	3,143	12/15/2022	4FE
77381W-AA-4	ROCKPOINT GAS STORAGE CANADA L SECURED CORP BND 144A 7.000% 03/31/23	A	02/02/2018	Various		1,021,418	1,030,000	1,002,890							1,002,890		18,527	18,527		03/31/2023	3
867224-AA-5	SUNCOR ENERGY INC SENIOR CORP BND 3.600% 12/01/24	A	03/29/2018	Various		1,485,633	1,496,000	1,584,056	1,569,794		(2,448)		(2,448)		1,567,346		(81,713)	(81,713)	17,503	12/01/2024	1FE
878742-AV-7	TECK RESOURCES LTD SENIOR CORP BND 4.750% 01/15/22	A	03/26/2018	CSFB SUISSE GROUP		506,250	500,000	528,750	521,900	5,021	(1,623)		3,398		525,299		(19,049)	(19,049)	16,691	01/15/2022	3FE
893526-DM-2	TRANSCANADA CORP SR GLBL NT2.5%22 2.500% 08/01/22	A	03/21/2018	Various		5,582,850	5,770,000	5,625,617	5,677,208		4,122		4,122		5,681,330		(98,480)	(98,480)	91,358	08/01/2022	1FE

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
89356B-AB-4	TRANSCANADA TRUST JRSUB CORP BND 5.875% 08/15/76	A	03/14/2018	Sumridge Partners LLC		372,155	350,000	381,430	380,593		(593)		(593)		380,000		(7,845)	(7,845)	11,995	08/15/2076	2FE
00185A-AK-0	AON PLC SENIOR CORP BND 3.875% 12/15/25	D	03/22/2018	Wells Fargo Securities		2,973,083	2,960,000	2,959,171	2,959,192		19		19		2,959,211		13,872	13,872	30,427	12/15/2025	2FE
02154V-AB-7	ALTICE LUXEMBOURG SA SENIOR CORP BND 144A 7.625% 02/15/25	D	03/15/2018	BNP Paribas SA		631,875	750,000	810,000	718,125	88,653	(2,709)		85,944		804,069		(172,194)	(172,194)	26,688	02/15/2025	4FE
03330A-AC-6	ANCHC_14-3RA MEZZANIN ABS 14-3RA 144A 3.674% 01/28/31	D	03/06/2018	Various		17,064,700	17,050,000	17,051,600							17,051,600		13,100	13,100	40,817	01/28/2031	1
05585B-AA-5	BSPRT_17-FL2 LCF SENIOR CMBS 17-FL2 144A 2.597% 10/01/34	D	03/23/2018	JP Morgan		3,001,875	3,000,000	3,000,000	3,000,000						3,000,000		1,875	1,875	20,288	10/01/2034	1FE
12481Q-AC-9	CBAM CLO MANAGEMENT CBAM_18-5A ABS 18-5A 144A 1.000% 04/17/31	D	03/01/2018	Wells Fargo Securities		3,001,875	3,000,000	3,000,000							3,000,000		1,875	1,875		04/17/2031	1
13875L-AQ-1	CANYON CAPITAL CLO LTD CANYC_1 ABS 14-1A 144A 1.000% 01/30/31	D	03/02/2018	Nomura Securities Internationa		3,003,000	3,000,000	3,000,000							3,000,000		3,000	3,000	9,528	01/30/2031	1
14310K-AW-1	CARLYLE GLOBAL MARKET STRATEGI MEZZANIN ABS 13-4A 144A 1.000% 01/15/31	D	02/12/2018	Various		10,011,250	10,000,000	10,000,000							10,000,000		11,250	11,250		01/15/2031	1
14316A-AG-2	CARLYLE GLOBAL MARKET STRATEGI ABS 17-5A 144A 0.000% 01/30/30	D	02/09/2018	Citi International		3,794,738	3,790,000	3,790,000	3,790,000						3,790,000		4,738	4,738	5,202	01/30/2030	1FE
15032F-AA-4	CEDAR FUNDING LTD CEDF_18-7A ABS 18-7A 144A 1.000% 01/20/31	D	02/02/2018	Wells Fargo Securities		12,007,500	12,000,000	12,000,000							12,000,000		7,500	7,500		01/20/2031	1
15032F-AG-1	CEDAR FUNDING LTD CEDF_18-7A ABS 18-7A 144A 1.000% 01/20/31	D	02/23/2018	Robert W. Baird		5,007,813	5,000,000	5,000,000							5,000,000		7,813	7,813		01/20/2031	1
225433-AC-5	CREDIT SUISSE GROUP FUNDING GU 3.750% 03/26/25	D	03/26/2018	JP Morgan		1,163,592	1,200,000	1,196,556	1,196,840		92		92		1,196,932		(33,340)	(33,340)	22,750	03/26/2025	2FE
225433-AD-3	CREDIT SUISSE GROUP FUNDING GU SENIOR CORP BND 2.750% 03/26/20	D	03/22/2018	CSFB SUISSE GROUP		989,420	1,000,000	995,190	997,030		304		304		997,334		(7,914)	(7,914)	13,750	03/26/2020	2FE
251525-AT-8	DEUTSCHE BANK AG (NEW YORK BRA SENIOR CORP BND 2.700% 07/13/20	C	03/26/2018	Various		4,283,016	4,375,000	4,369,006	4,369,907		472		472		4,370,379		(87,364)	(87,364)	83,672	07/13/2020	2FE
26243K-AG-2	DRYDEN SENIOR LOAN FUND DRSLF_ ABS 18-57A 144A 1.000% 05/15/31	D	03/16/2018	Various		6,007,500	6,000,000	6,000,000							6,000,000		7,500	7,500	1,496	05/15/2031	1
26244Q-AA-1	DRYDEN SENIOR LOAN FUND DRSLF_ SENIOR ABS 17-49A 144A 2.944% 07/18/30	D	01/26/2018	Wells Fargo Securities		5,042,500	5,000,000	5,042,500			410		410		5,042,910		(410)	(410)	37,668	07/18/2030	1
26249M-AQ-0	DRYDEN SENIOR LOAN FUND DRSLF_ MEZZANIN ABS 15-37A 144A 3.122% 01/15/31	D	03/01/2018	Citi International		3,159,627	3,156,471	3,156,471	3,156,471						3,156,471		3,156	3,156	13,677	01/15/2031	1FE
26250U-AG-0	DRSLF_13-26A MEZZANIN ABS 13-26A 4.222% 07/15/25	D	01/19/2018	DEUTSCHE BANK		3,004,500	3,000,000	3,003,000	3,002,979		(30)		(30)		3,002,949		1,551	1,551	32,050	07/15/2025	1FE
29248D-AA-0	ENA NORTE TRUST 4.95% BDS 25/04/25 USD1000 1 4.950% 04/25/28	D	01/25/2018	Redemption 100.0000		101,628	101,628	102,905	102,810		(6)		(6)		102,804		(1,177)	(1,177)	1,258	04/25/2028	2FE
36164Q-MS-4	GE CAPITAL INTL FUNDING 2.342% 11/15/20	D	03/26/2018	Wells Fargo Securities		1,983,679	2,033,000	2,040,813	2,038,225		(427)		(427)		2,037,798		(54,119)	(54,119)	17,590	11/15/2020	1FE
456837-AH-6	ING GROEP NV SENIOR CORP BND 3.950% 03/29/27	D	03/26/2018	Citi International		870,453	888,000	886,837	886,910		24		24		886,933		(16,480)	(16,480)	17,441	03/29/2027	1FE
46359C-AA-1	ENGENCAP ABS TRUST PAYMENT TRU ABS 16-1A 144A 3.670% 12/21/26	D	03/20/2018	Paydown		134,942	134,942	134,920	134,930		13		13		134,942				1,238	12/21/2026	2FE
47032F-AA-7	JAMES HARDIE INTERNATIONAL FIN SENIOR CORP BND 144A 4.750% 01/15/25	D	01/05/2018	Bank of America		190,350	188,000	188,000	188,000						188,000		2,350	2,350	645	01/15/2025	3FE
47032F-AB-5	JAMES HARDIE INTERNATIONAL FIN SENIOR CORP BND 144A 5.000% 01/15/28	D	01/08/2018	Bank of America		250,088	247,000	247,000	247,000						247,000		3,088	3,088	926	01/15/2028	3FE
48244X-AB-8	KDAC AVIATION FINANCE LTD KDAC SUB ABS 17-1A 144A 5.926% 12/15/42	D	03/15/2018	Paydown		73,640	73,640	74,059			(419)		(419)		73,640				727	12/15/2042	2
50200F-AG-4	LCM LTD PARTNERSHIP LCM_26A MEZZANIN ABS 26A 144A 3.726% 01/20/47	D	01/18/2018	Wells Fargo Securities		1,001,250	1,000,000	1,000,000	1,000,000						1,000,000		1,250	1,250		01/20/2047	1FE
50247W-AB-3	LYB INTERNATIONAL FINANCE II B SENIOR CORP BND 3.500% 03/02/27	D	03/21/2018	Mabon Securities		728,627	767,000	766,247	766,312		15		15		766,326		(37,699)	(37,699)	14,988	03/02/2027	2FE
552081-AK-7	LYONDELLBASELL INDUSTRIES NV SR NT 5.75%24 5.750% 04/15/24	D	03/21/2018	Bank of America		545,335	500,000	586,095	562,717		(2,133)		(2,133)		560,584		(15,249)	(15,249)	12,618	04/15/2024	2FE
55953R-AQ-4	MAGNETITE CLO LTD MAGNE_15-16A ABS 15-16A 144A 1.000% 01/18/28	D	02/09/2018	Aegis Capital Corp		4,002,500	4,000,000	4,000,000							4,000,000		2,500	2,500	4,128	01/18/2028	1
55953R-AS-0	MAGNETITE CLO LTD MAGNE_15-16A ABS 15-16A 144A 1.000% 01/18/28	D	02/07/2018	Aegis Capital Corp		5,004,688	5,000,000	5,000,000							5,000,000		4,688	4,688	3,284	01/18/2028	1

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
59111R-AA-0	METAL CAYMAN METAL_17-1 ABS 17-1 144A 4.581% 10/15/42	D	01/01/2018	Goldman Sachs					(4)		4		4						(11,283)	10/15/2042	1
59111R-AA-0	METAL CAYMAN METAL_17-1 ABS 17-1 144A 4.581% 10/15/42	D	03/15/2018	Paydown		112,044	112,044	112,044	112,043		1		1		112,044				1,196	10/15/2042	1FE
59111R-AB-8	METAL CAYMAN METAL_17-1 SUB ABS 17-1 144A 6.500% 10/15/42	D	01/23/2018	Goldman Sachs		4,796,338	4,887,987	4,812,650	4,814,001		517		517		4,814,517		(18,179)	(18,179)	35,302	10/15/2042	2FE
59111R-AB-8	METAL CAYMAN METAL_17-1 SUB ABS 17-1 144A 6.500% 10/15/42	D	01/15/2018	Paydown		37,184	37,184	36,611	36,622		563		563		37,184				201	10/15/2042	2FE
59801M-AC-2	MIDOCEAN CREDIT CLO VIII LLC M ABS 18-8A 144A 1.000% 02/20/31	D	03/02/2018	DEUTSCHE BANK		1,504,688	1,500,000	1,501,875			(10)		(10)		1,501,865		2,823	2,823		02/20/2031	1
59801M-AE-8	MIDOCEAN CREDIT CLO VIII LLC M ABS 144A 1.000% 02/20/31	D	01/17/2018	Wells Fargo Securities		4,005,000	4,000,000	4,000,000							4,000,000		5,000	5,000		02/20/2031	2
60687Y-AH-2	MIZUHO FINANCIAL GROUP INC SENIOR CORP BND 2.953% 02/28/22	D	03/14/2018	Nomura Securities Internationa		2,395,690	2,440,000	2,440,000	2,440,000						2,440,000		(44,310)	(44,310)	39,429	02/28/2022	1FE
62854A-AN-4	MYLAN NV MYLAN NV 3.950% 06/15/26	D	03/26/2018	RBC Capital Markets		721,699	747,000	752,632	752,605		(141)		(141)		752,464		(30,765)	(30,765)	8,442	06/15/2026	2FE
65504L-AQ-0	NOBLE HOLDING INTERNATIONAL LT SENIOR CORP BND 144A 7.875% 02/01/26	D	01/18/2018	Various		929,711	920,000	920,000							920,000		9,711	9,711		02/01/2026	4
67054L-AB-3	NUMERICABLE-SFR S.A. SR SEC 144A NT22 6.000% 05/15/22	D	03/15/2018	Various		1,243,705	1,300,000	1,300,000	1,300,000						1,300,000		(56,295)	(56,295)	45,833	05/15/2022	4FE
67112G-AC-2	OZLM_18-18A ABS 18-18A 144A 0.000% 04/15/31	D	03/01/2018	Wells Fargo Securities		5,006,250	5,000,000	5,000,000							5,000,000		6,250	6,250		04/15/2031	1
71654Q-BU-5	PETROLEOS MEXICANOS 3.500% 07/23/20	D	02/16/2018	Redemption 101.7500		508,750	500,000	492,346	495,322		218		218		495,540		13,210	13,210	9,868	07/23/2020	2FE
71654Q-BX-9	PETROLEOS MEXICANOS 5.625% 01/23/46	D	02/12/2018	Taxable Exchange		2,400,313	2,715,000	2,219,217	2,227,366		555		555		2,227,921		172,392	172,392	84,420	01/23/2046	2FE
71654Q-CJ-9	PETROLEOS MEXICANOS PETROLEOS MEXICANOS 6.350% 02/12/48	D	02/14/2018	Unassigned		163	163	155							155		8	8		02/12/2048	2
71656L-BP-5	PETROLEOS MEXICANOS SENIOR CORP BND 144A 5.375% 03/13/22	D	03/20/2018	Tax Free Exchange		552,265	550,000	552,937	552,376		(111)		(111)		552,265				14,781	03/13/2022	2FE
780097-BD-2	ROYAL BANK OF SCOTLAND GROUP P SENIOR CORP BND 3.875% 09/12/23	D	03/14/2018	Bank of America		3,187,300	3,225,000	3,213,703	3,215,374		313		313		3,215,686		(28,386)	(28,386)	63,873	09/12/2023	2FE
82538-AE-4	SHELF DRILLING HOLDINGS LTD SENIOR CORP BND 144A 8.250% 02/15/25	D	01/31/2018	RBC Capital Markets		856,050	845,000	845,000							845,000		11,050	11,050		02/15/2025	4
82481L-AC-3	SHIRE ACQUISITIONS INVESTMENTS SENIOR CORP BND 2.875% 09/23/23	D	03/23/2018	Various		8,350,804	8,800,000	8,775,716	8,776,427		860		860		8,777,288		(426,484)	(426,484)	125,094	09/23/2023	2FE
86960B-AQ-5	SVENSKA HANDELSBANKEN AB SENIOR CORP BND 1.875% 09/07/21	D	03/14/2018	Barclays Bank PLC		1,910,440	2,000,000	1,992,220	1,994,197		312		312		1,994,509		(84,069)	(84,069)	19,583	09/07/2021	1FE
87249A-AC-9	TICP CLO LTD TICP_17-9A SUB ABS 17-9A 144A 1.000% 01/20/31	D	02/09/2018	Various		9,013,125	9,000,000	9,000,000	9,000,000						9,000,000		13,125	13,125	4,996	01/20/2031	1FE
87249A-AE-5	TICP CLO LTD TICP_17-9A MEZZANIN ABS 17-9A 144A 3.611% 01/20/31	D	03/14/2018	BNP Paribas SA		6,004,200	6,000,000	6,001,000			(6)		(6)		6,000,994		3,206	3,206	28,885	01/20/2031	1
88032Q-AC-3	TENCENT HOLDINGS LTD SR 144A NT 18 3.375% 03/05/18	D	03/05/2018	Maturity		3,800,000	3,800,000	3,789,530	3,799,613		387		387		3,800,000				64,125	03/05/2018	1FE
88167A-AC-5	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 2.200% 07/21/21	D	02/28/2018	JP Morgan		1,762,250	1,900,000	1,829,434	1,841,167		2,664		2,664		1,843,831		(81,581)	(81,581)	25,661	07/21/2021	2FE
88167A-AD-3	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 2.800% 07/21/23	D	02/28/2018	Various		4,015,239	4,600,000	4,346,928	4,382,028		4,807		4,807		4,386,835		(371,596)	(371,596)	74,644	07/21/2023	2FE
88167A-AF-8	TEVA PHARMACEUTICAL FINANCE NE SENIOR CORP BND 4.100% 10/01/46	D	02/07/2018	Various		4,472,763	5,950,000	5,271,038	5,273,234		1,048		1,048		5,274,282		(801,519)	(801,519)	86,200	10/01/2046	2FE
89152U-AF-9	TOTAL CAPITAL SA SR GLBL NT 21 4.125% 01/28/21	D	03/29/2018	Millenium/Nyfix		514,650	500,000	550,710	527,030		(2,059)		(2,059)		524,971		(10,321)	(10,321)	13,750	01/28/2021	1FE
89153V-AM-1	TOTAL CAPITAL INTERNATIONAL SA SR GLBL NT2.1%19 2.100% 06/19/19	D	03/29/2018	Millenium/Nyfix		744,765	750,000	759,900	753,394		(554)		(554)		752,840		(8,075)	(8,075)	4,331	06/19/2019	1FE
89641C-AE-1	TRINITAS CLO LTD TRNTS_17-7A ABS 17-7A 0.000% 01/15/31	D	01/17/2018	Wells Fargo Securities		2,012,500	2,000,000	2,000,000	2,000,000						2,000,000		12,500	12,500	6,268	01/15/2031	1FE
89641U-AD-3	TRINITY ACQUISTN SENIOR CORP BND 3.500% 09/15/21	D	03/23/2018	Various		738,902	740,000	739,053	739,337		37		37		739,374		(472)	(472)	13,382	09/15/2021	2FE
902133-AR-8	TYCO ELECTRONICS SENIOR CORP BND 3.450% 08/01/24	D	03/28/2018	Various		260,837	260,000	269,209	268,697		(297)		(297)		268,400		(7,563)	(7,563)	5,855	08/01/2024	1FE

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
90320L-AG-2	UPC HOLDING BV SENIOR CORP BND 144A 5.500% 01/15/28	D	02/13/2018	Barclays Bank PLC		612,625	650,000	650,000	628,875	21,125			21,125		650,000		(37,375)	(37,375)	11,619	01/15/2028	4FE
91337D-AB-0	UNITYMEDIA GMBH SR 144A NT 25 6.125% 01/15/25	D	02/13/2018	First Broker Securities		207,375	200,000	212,000	211,000	1,000	(328)		672		211,672		(4,297)	(4,297)	7,146	01/15/2025	4FE
91911T-AN-3	VALE OVERSEAS LTD SENIOR CORP BND 5.875% 06/10/21	D	03/22/2018	Call 108.6000		2,617,260	2,410,000	2,479,643	2,476,990		(4,188)		(4,188)		2,472,802		(62,802)	(62,802)	247,376	06/10/2021	2FE
92676X-AD-9	VIKING CRUISES LTD SENIOR CORP BND 144A 5.875% 09/15/27	D	01/09/2018	Wells Fargo Securities		252,963	245,000	245,000	245,000						245,000		7,963	7,963	4,438	09/15/2027	4FE
92769X-AM-7	VIRGIN MEDIA SECURED FINANCE P SECURED CORP BND 144A 5.500% 08/15/26	D	02/01/2018	Bank of America		765,000	750,000	750,000	750,000						750,000		15,000	15,000	19,479	08/15/2026	3FE
Y3119P-BU-2	HDFC BANK LTD (BAHRAIN BRANCH) 3% MTN 06/03/2018 USD'REGS' 3.000% 03/06/18	D	03/06/2018	Maturity		1,100,000	1,100,000	1,119,690	1,101,248		(1,248)		(1,248)		1,100,000				16,500	03/06/2018	2FE
3899999. Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						977,412,540	985,973,373	988,820,800	786,261,491	552,638	(232,189)		320,449		988,167,795		(11,406,268)	(11,406,268)	9,754,808	XXX	XXX
8399997. Total - Bonds - Part 4						3,320,464,631	3,322,529,939	3,357,632,462	1,531,356,987	556,130	(1,207,635)		(651,505)		3,337,919,542		(18,109,850)	(18,109,850)	22,196,114	XXX	XXX
8399998. Total - Bonds - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8399999. Total - Bonds						3,320,464,631	3,322,529,939	3,357,632,462	1,531,356,987	556,130	(1,207,635)		(651,505)		3,337,919,542		(18,109,850)	(18,109,850)	22,196,114	XXX	XXX
8999997. Total - Preferred Stocks - Part 4							XXX													XXX	XXX
8999998. Total - Preferred Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
8999999. Total - Preferred Stocks							XXX													XXX	XXX
001055-10-2	AFLAC INC		03/07/2018	Investment Technology Group	2,171.000	191,955		138,433	190,570	(52,137)			(52,137)		138,433		53,522	53,522	1,129		L
00123Q-10-4	AGNC INVESTMENT CORP		03/22/2018	JP Morgan	353,738.000	6,639,380		7,729,147	7,141,970	587,177			587,177		7,729,147		(1,089,767)	(1,089,767)	191,019		L
00206R-10-2	AT&T INC		03/07/2018	Investment Technology Group	37,167.000	1,366,227		1,272,170	1,445,053	(172,883)			(172,883)		1,272,170		94,058	94,058	18,584		L
002824-10-0	ABBOTT LABORATORIES COMMON STO		02/01/2018	Various	17,577.000	1,092,740		885,069	1,003,119	(118,051)			(118,051)		885,069		207,671	207,671	4,922		L
00287Y-10-9	ABBVIE INC		02/01/2018	Various	9,756.000	1,134,892		598,691	943,503	(344,812)			(344,812)		598,691		536,201	536,201	6,927		L
00507V-10-9	ACTIVISION BLIZZARD INC		03/12/2018	Various	69,612.000	4,896,550		1,701,122	4,212,743	(2,726,993)			(2,726,993)		1,701,122		3,195,428	3,195,428			L
00724F-10-1	ADOBE SYST INC		02/01/2018	Various	2,893.000	576,765		249,174	506,969	(257,795)			(257,795)		249,174		327,591	327,591			L
00817Y-10-8	AETNA INC		02/01/2018	Various	2,152.000	403,233		200,399	388,199	(187,800)			(187,800)		200,399		202,834	202,834	1,076		L
00912X-30-2	AIR LEASE CORPORATION		02/05/2018	Goldman Sachs	10,471.000	476,472		433,177	452,431	(71,585)			(71,585)		433,177		43,295	43,295	941		L
009158-10-6	AIR PRODUCTS AND CHEMICALS INC		02/01/2018	Various	3,896.000	649,760		154,635	639,256	(484,621)			(484,621)		154,635		495,126	495,126	3,701		L
014491-10-4	ALEXANDER & BALDWIN INC		02/02/2018	Unassigned	0.000	1		1							1						L
015351-10-9	ALEXION PHARMACEUTICALS, INC.		03/07/2018	Investment Technology Group	1,390.000	162,487		171,691							171,691		(9,204)	(9,204)			L
017175-10-0	ALLEGHANY CORP		02/05/2018	UBS Financial Services, Inc.	2,211.000	1,320,519		1,280,001	1,110,516	(36,601)			(36,601)		1,280,001		40,519	40,519			L
018581-10-8	ALLIANCE DATA SYST CORP		02/05/2018	Goldman Sachs	1,348.000	328,352		348,766							348,766		(20,414)	(20,414)			L
018802-10-8	ALLIANT ENERGY CORP		02/05/2018	Various	63,471.000	2,489,649		2,708,652	2,704,499	4,153			4,153		2,708,652		(219,003)	(219,003)	7,210		L
020002-10-1	ALLSTATE CORP		02/05/2018	Various	17,277.000	1,692,688		1,229,805	1,707,401	(578,405)			(578,405)		1,229,805		462,883	462,883	5,622		L
02079K-10-7	ALPHABET INC		02/01/2018	Various	1,896.000	2,213,890		818,541	1,937,933	(1,170,336)			(1,170,336)		818,541		1,395,349	1,395,349			L
02079K-30-5	ALPHABET INC		03/21/2018	Various	10,366.000	11,538,553		7,812,250	10,919,544	(3,107,294)			(3,107,294)		7,812,250		3,726,303	3,726,303			L
02209S-10-3	ALTRIA GROUP INC		02/01/2018	Various	16,999.000	1,189,633		960,988	1,213,899	(252,910)			(252,910)		960,988		228,645	228,645	11,219		L
023135-10-6	AMAZON.COM INC		02/01/2018	Various	2,573.000	3,576,362		430,500	2,846,490	(2,599,346)			(2,599,346)		430,500		3,145,862	3,145,862			L
02376R-10-2	AMERICAN AIRLINES GROUP INC COM		03/16/2018	Various	41,062.000	2,184,669		1,988,583	1,422,604	(176,661)			(176,661)		1,988,583		196,087	196,087	3,945		L
024013-10-4	AMERICAN ASSETS TRUST INC		03/16/2018	Various	60,593.000	1,985,600		2,225,824	2,241,973	(83,414)			(83,414)		2,225,824		(240,224)	(240,224)	4,223		L
025537-10-1	AMERICAN ELECTRIC POWER COMPAN		03/07/2018	Investment Technology Group	3,148.000	203,734		209,793	114,696	(13,844)			(13,844)		209,793		(6,059)	(6,059)	1,952		L
025816-10-9	AMERICAN EXPRESS CO		02/01/2018	Various	4,915.000	491,440		60,756	488,109	(427,353)			(427,353)		60,756		430,684	430,684	1,720		L
02665T-30-6	AMERICAN HOMES 4 RENT CL A		02/05/2018	Goldman Sachs	14,443.000	283,437		320,655	315,435	5,219			5,219		320,655		(37,217)	(37,217)	722		L
026874-78-4	AMERICAN INTERNATIONAL GROUP I COM NEW		03/21/2018	Investment Technology Group	9,480.000	542,371		543,759	564,818	(21,060)			(21,060)		543,759		(1,387)	(1,387)	250		L
03027X-10-0	AMERICAN TOWER CORP		02/01/2018	Various	4,449.000	654,211		124,202	634,739	(510,537)			(510,537)		124,202		530,009	530,009	3,114		L
031100-10-0	AMETEK INC		02/05/2018	UBS Financial Services, Inc.	15,193.000	1,134,541		1,011,989	989,216	(94,619)			(94,619)		1,011,989		122,552	122,552			L
031162-10-0	AMGEN INC		02/01/2018	Various	7,665.000	1,422,209		482,586	1,332,944	(850,358)			(850,358)		482,586		939,624	939,624			L
032511-10-7	ANADARKO PETROLEUM CORP		02/05/2018	Various	19,874.000	1,158,644		1,139,394	216,759	(55,804)			(55,804)		1,139,394		19,250	19,250			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
03349M-10-5	TESORO CORP ANDEAVOR		02/05/2018	Various	20,443.000	2,187,973		2,235,469	2,209,277	(109,987)			(109,987)		2,235,469		(47,496)	(47,496)			L
036752-10-3	ANTHEM INC		03/21/2018	Various	2,182.000	530,052		104,293	490,972	(386,679)			(386,679)		104,293		425,759	425,759	101		L
037833-10-0	APPLE INC		02/01/2018	Various	36,658.000	6,163,332		669,264	6,203,633	(5,534,369)			(5,534,369)		669,264		5,494,067	5,494,067			L
038222-10-5	APPLIED MAT INC		02/01/2018	Various	7,229.000	385,082		175,971	369,546	(193,575)			(193,575)		175,971		209,111	209,111			L
038336-10-3	APTARGROUP INC.		03/21/2018	JP Morgan	14,875.000	1,338,848		1,110,948	1,283,415	(172,467)			(172,467)		1,110,948		227,900	227,900	4,760		L
03965L-10-0	ARCONIC INC		02/05/2018	UBS Financial Services, Inc.	13,676.000	360,026		419,365							419,365		(59,339)	(59,339)	821		L
042735-10-0	ARROW ELECTRONICS INC		03/20/2018	Various	39,828.000	3,217,590		2,423,176	2,956,837	(778,532)			(778,532)		2,423,176		794,415	794,415			L
045487-10-5	ASSOCIATED BANC-CORP		02/15/2018	Unassigned	0.000	4		4							4						L
045528-10-6	ASSOCIATED CAPITAL GROUP INC		03/05/2018	Tax Free Exchange	1,753.000	61,804		61,804	59,777	2,027			2,027		61,804				175		L
053015-10-3	AUTOMATIC DATA PROCESSING INC		03/21/2018	Various	9,385.000	1,104,185		909,149	1,099,828	(190,680)			(190,680)		909,149		195,037	195,037	5,913		L
053484-10-1	AVALONBAY COMMUNITIES INC		03/21/2018	Investment Technology Group	35,741.000	5,839,140		6,235,618	6,376,552	(140,934)			(140,934)		6,235,618		(396,478)	(396,478)	50,752		L
053761-10-2	BIOTA PHARMACEUTICALS INC		02/14/2018	Tax Free Exchange	163.000	6,784		6,784	1,018	5,767			5,767		6,784						L
053761-10-2	BIOTA PHARMACEUTICALS INC		02/14/2018	No Broker	1,634.000																L
054937-10-7	BB&T CORP		03/26/2018	Various	66,313.000	3,535,560		2,323,939	3,259,743	(975,480)			(975,480)		2,323,939		1,211,621	1,211,621	10,394		L
060505-10-4	BANK OF AMERICA CORP		03/21/2018	Various	232,837.000	7,516,605		4,215,860	6,873,348	(2,657,489)			(2,657,489)		4,215,860		3,300,746	3,300,746	19,795		L
063750-10-3	BANK MUTUAL CORP		02/02/2018	Tax Free Exchange	2,585.000	35,504		35,504	65,242	(29,738)			(29,738)		35,504						L
063750-10-3	BANK MUTUAL CORP		02/01/2018	No Broker	3,541.000																L
064058-10-0	BANK OF NEW YORK MELLON CORP/T		03/21/2018	Various	6,826.000	391,975		225,965	367,648	(141,683)			(141,683)		225,965		166,010	166,010	1,638		L
06846N-10-4	BILL BARRETT		03/20/2018	Tax Free Exchange	3,749.000	64,112		64,112	19,232	44,880			44,880		64,112						L
071813-10-9	BAXTER INTL INC COMMON STOCK		02/01/2018	Various	2,917.000	204,011		64,796	188,555	(123,759)			(123,759)		64,796		139,215	139,215	467		L
075887-10-9	BECTON DICKINSON AND CO. COMMO		03/07/2018	Investment Technology Group	1,739.000	379,806		410,703							410,703		(30,897)	(30,897)			L
077454-10-6	BELDEN INC		02/05/2018	Goldman Sachs	4,264.000	307,918		355,700	295,638	23,262			23,262		355,700		(47,782)	(47,782)	192		L
084423-10-2	WR BERKLEY CORP		02/05/2018	UBS Financial Services, Inc.	10,207.000	729,299		659,966	657,102	(69,703)			(69,703)		659,966		69,333	69,333			L
084670-70-2	BERKSHIRE HATHAWAY INC		02/01/2018	Various	13,057.000	2,836,440		1,858,529	2,541,577	(733,561)			(733,561)		1,858,529		977,911	977,911			L
08579W-10-3	BERRY PLASTICS GROUP INC		02/08/2018	Various	28,145.000	1,581,898		1,223,203	1,567,956	(428,780)			(428,780)		1,223,203		358,695	358,695			L
09062X-10-3	BIOGEN INC		02/01/2018	Bank of America	1,299.000	449,431		78,591	413,822	(335,231)			(335,231)		78,591		370,840	370,840			L
09247X-10-1	BLACKROCK INC		02/01/2018	Bank of America	728.000	411,442		213,217	373,981	(160,764)			(160,764)		213,217		198,225	198,225			L
096761-10-1	BOB EVANS FARMS, INC.		01/16/2018	Unassigned	2,806.000	216,062		95,891	221,169	(125,278)			(125,278)		95,891		120,171	120,171			L
097023-10-5	BOEING CO		02/01/2018	Various	3,411.000	1,217,461		157,236	961,996	(855,230)			(855,230)		157,236		1,060,225	1,060,225			L
09857L-10-8	PRICELINE GROUP INC BOOKING HOLDINGS INC		03/21/2018	Investment Technology Group	33.000	71,118		63,921							63,921		7,198	7,198			L
099724-10-6	BORGWARNER INC		02/05/2018	UBS Financial Services, Inc.	16,453.000	873,450		791,374	755,212	(60,939)			(60,939)		791,374		82,076	82,076			L
101121-10-1	BOSTON PROPERTIES, INC.		02/05/2018	Various	22,972.000	2,754,248		2,904,329	2,987,049	(82,720)			(82,720)		2,904,329		(150,082)	(150,082)	18,378		L
101137-10-7	BOSTON SCIENTIFIC CORP		03/21/2018	Various	116,953.000	3,192,688		2,008,487	2,715,447	(904,633)			(904,633)		2,008,487		1,184,201	1,184,201			L
109194-10-0	BRIGHT HORIZONS FAMILY SOLUTIO		01/24/2018	Investment Technology Group	2,799.000	272,360		180,978	263,106	(82,128)			(82,128)		180,978		91,382	91,382			L
10922N-10-3	BRIGHTHOUSE FINANCIAL INC BRIGHTHOUSE FINANCIAL INC		02/01/2018	Various	1,296.000	83,046		32,017	75,997	(43,980)			(43,980)		32,017		51,029	51,029			L
110122-10-8	BRISTOL-MYERS SQUIBB CO		02/01/2018	Various	14,337.000	900,202		339,411	878,571	(539,161)			(539,161)		339,411		560,792	560,792	5,735		L
11133B-40-9	BROADSOFT INC		02/05/2018	Unassigned	2,133.000	117,315		70,092	117,102	(47,010)			(47,010)		70,092		47,223	47,223			L
11133T-10-3	BROADRIDGE FINANCIAL SOLUTIONS		03/21/2018	Investment Technology Group	91.000	9,905		7,543	8,243	(700)			(700)		7,543		2,362	2,362	33		L
116794-10-8	BRUKER CORP		02/05/2018	Goldman Sachs	5,271.000	179,184		121,439	162,540	(59,451)			(59,451)		121,439		57,744	57,744			L
117043-10-9	BRUNSWICK CORP BC		03/13/2018	Various	37,456.000	2,291,527		1,346,249	2,007,799	(724,737)			(724,737)		1,346,249		945,277	945,277	4,827		L
119848-10-9	BUFFALO WLD WNGS		02/06/2018	Unassigned	1,760.000	276,320		142,386	275,176	(132,790)			(132,790)		142,386		133,934	133,934			L
124857-20-2	CBS CORP		02/05/2018	Various	29,571.000	1,711,302		1,832,241	1,744,689	87,552			87,552		1,832,241		(120,940)	(120,940)	5,323		L
125509-10-9	CIGNA CORP.		02/01/2018	Bank of America	1,876.000	384,571		270,388	380,997	(110,609)			(110,609)		270,388		114,183	114,183			L
125720-10-5	CME GROUP INC		02/01/2018	Various	1,984.000	315,251		74,494	289,763	(215,269)			(215,269)		74,494		240,757	240,757	6,944		L
126408-10-3	CSX CORP. COMMON STOCK $1 PAR		02/01/2018	Various	6,201.000	350,784		77,613	341,117	(263,504)			(263,504)		77,613		273,171	273,171			L
126650-10-0	CVS HEALTH CORP		02/01/2018	Various	13,215.000	1,041,057		1,065,995	101,718	11,514			11,514		1,065,995		(24,938)	(24,938)	6,608		L
128195-10-4	CALATLANTIC GROUP INC		01/24/2018	Investment Technology Group	6,023.000	381,334		124,861	339,637	(214,776)			(214,776)		124,861		256,473	256,473			L
129603-10-6	CALGON CARBON CORP		03/09/2018	Unassigned	4,453.000	95,740		85,802	94,849	(9,047)			(9,047)		85,802		9,938	9,938	223		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
14040H-10-5	CAPITAL ONE FIN CORP		03/07/2018	Investment Technology Group	2,844.000	275,691		32,043	283,206	(251,162)			(251,162)		32,043		243,648	243,648	1,138		L
14149Y-10-8	CARDINAL HEALTH INC		02/05/2018	UBS Financial Services, Inc.	11,097.000	724,140		798,934	135,713	29,612			29,612		798,934		(74,793)	(74,793)	1,024		L
14740B-60-6	ONCOTHYREON CASCADIAN THERAPEUTICS INC		03/13/2018	Unassigned	871.000	8,710		13,347	3,223	10,124			10,124		13,347		(4,637)	(4,637)			L
149123-10-1	CATERPILLAR INC. COMMON STOCK		02/01/2018	Various	3,327.000	539,728		136,716	524,269	(387,553)			(387,553)		136,716		403,012	403,012	2,595		L
151020-10-4	CELGENE CORP		02/01/2018	Various	8,208.000	832,566		486,749	856,587	(369,838)			(369,838)		486,749		345,817	345,817			L
16119P-10-8	CHARTER COMMUNICATIONS INC		02/01/2018	Bank of America	1,627.000	603,880		358,507	546,607	(188,100)			(188,100)		358,507		245,373	245,373			L
166764-10-0	CHEVRON CORP		02/01/2018	Various	17,653.000	2,218,923		1,474,347	2,209,979	(735,632)			(735,632)		1,474,347		744,576	744,576			L
16934Q-20-8	CHIMERA INVSMNT		03/21/2018	Investment Technology Group	729.000	12,898		14,112	13,472	640			640		14,112		(1,214)	(1,214)	365		L
171798-10-1	CIMAREX ENERGY CO.		03/29/2018	Various	12,412.000	1,227,062		1,537,414	1,228,031	15,236			15,236		1,537,414		(310,352)	(310,352)	678		L
17275R-10-2	CISCO SYSTEMS INC		02/01/2018	Various	42,361.000	1,766,000		1,242,036	1,622,426	(380,390)			(380,390)		1,242,036		523,964	523,964	12,285		L
172967-42-4	CITIGROUP INC		02/01/2018	Various	26,156.000	2,070,573		810,471	1,946,268	(1,135,797)			(1,135,797)		810,471		1,260,102	1,260,102			L
191216-10-0	COCA COLA CO		02/01/2018	Various	25,960.000	1,231,521		643,649	1,081,759	(550,843)			(550,843)		643,649		587,872	587,872			L
192446-10-2	COGNIZANT TECH SOLUTIONS CORP		02/23/2018	Various	15,269.000	1,198,616		754,515	1,016,438	(334,669)			(334,669)		754,515		444,101	444,101	1,409		L
194162-10-3	COLGATE-PALMOLIVE CO		02/01/2018	Various	11,316.000	829,671		742,387	853,792	(111,405)			(111,405)		742,387		87,284	87,284	4,526		L
20030N-10-1	COMCAST CORP		02/01/2018	Various	36,073.000	1,510,712		259,729	1,444,724	(1,184,994)			(1,184,994)		259,729		1,250,983	1,250,983	5,682		L
20825C-10-4	PHILLIPS PETROLEUM CO		03/21/2018	Investment Technology Group	26,234.000	1,472,106		908,831	1,439,984	(531,153)			(531,153)		908,831		563,274	563,274	7,477		L
209115-10-4	CONSOLIDATED EDISON INC		03/21/2018	Investment Technology Group	130.000	9,969		11,016	11,044	(28)			(28)		11,016		(1,046)	(1,046)	93		L
21036P-10-8	CONSTELLATION BRANDS INC		02/01/2018	Bank of America	1,082.000	238,770		165,037	247,313	(82,275)			(82,275)		165,037		73,733	73,733			L
219350-10-5	CORNING INC COMMON STOCK		02/01/2018	Various	7,000.000	221,757		72,181	223,930	(151,749)			(151,749)		72,181		149,576	149,576			L
22160K-10-5	COSTCO WHSLE CORP		02/01/2018	Various	2,557.000	494,666		114,462	475,909	(361,447)			(361,447)		114,462		380,204	380,204			L
22822V-10-1	CROWN CASTLE INTERNATIONAL COR		02/01/2018	Various	2,717.000	303,131		273,342	301,614	(28,272)			(28,272)		273,342		29,789	29,789			L
228368-10-6	CROWN HOLDINGS INC		02/12/2018	Various	37,255.000	1,973,277		1,992,157	2,020,275	(104,912)			(104,912)		1,992,157		(18,879)	(18,879)			L
231021-10-6	CUMMINS INC		03/29/2018	Various	14,365.000	2,456,598		2,412,125	2,463,951	(128,458)			(128,458)		2,412,125		44,473	44,473	5,904		L
231561-10-1	CURTISS-WRIGHT CORPORATION		02/05/2018	Goldman Sachs	4,959.000	618,695		526,294	542,842	(83,157)			(83,157)		526,294		92,402	92,402			L
233331-10-7	DTE ENERGY COMPANY		02/05/2018	UBS Financial Services, Inc.	6,504.000	665,104		733,580	711,928	21,652			21,652		733,580		(68,476)	(68,476)	5,740		L
23355L-10-6	DXC TECHNOLOGY CO		03/20/2018	Various	27,639.000	2,776,460		2,279,124	2,289,178	(358,596)			(358,596)		2,279,124		497,336	497,336	4,067		L
235851-10-2	DANAHER CORPORATION		02/01/2018	Various	10,072.000	1,025,811		206,533	934,883	(728,350)			(728,350)		206,533		819,277	819,277	1,410		L
23918K-10-8	DAVITA HEALTHCARE PARTNERS INC		02/05/2018	Goldman Sachs	8,304.000	619,589		629,173							629,173		(9,584)	(9,584)			L
244199-10-5	DEERE & CO. COMMON STOCK $1 PA		02/01/2018	Various	1,863.000	312,679		68,520	291,578	(223,058)			(223,058)		68,520		244,159	244,159	1,118		L
24703L-10-3	DELL TECHNOLOGIES INC DELL TECHNOLOGIES CLASS V INC		03/21/2018	Investment Technology Group	80,913.000	6,166,618		6,532,697	6,576,609	(43,911)			(43,911)		6,532,697		(366,080)	(366,080)			L
247361-70-2	DELTA AIR LINES INC DAL		02/05/2018	Various	11,206.000	611,917		470,741	589,624	(159,496)			(159,496)		470,741		141,176	141,176			L
247850-10-0	DELTIC TIMBER CORP		02/21/2018	Tax Free Exchange	2,329.000	88,195		88,195	118,466	(30,271)			(30,271)		88,195						L
25278X-10-9	DIAMONDBACK ENERGY INC COM		03/07/2018	Various	21,806.000	2,676,405		1,602,777	2,666,148	(1,137,745)			(1,137,745)		1,602,777		1,073,628	1,073,628			L
253868-10-3	DIGITAL REALTY		01/24/2018	Investment Technology Group	3,406.000	375,943		214,466	387,943	(173,478)			(173,478)		214,466		161,478	161,478	3,168		L
254687-10-6	WALT DISNEY CO/THE		03/21/2018	Investment Technology Group	7,812.000	804,566		144,780	839,868	(695,088)			(695,088)		144,780		659,786	659,786	6,562		L
254709-10-8	DISCOVER FINANCIAL SERVICES		02/05/2018	Goldman Sachs	21,540.000	1,657,465		1,435,779	1,488,633	(225,661)			(225,661)		1,435,779		221,685	221,685			L
256746-10-8	DOLLAR TREE INC		03/21/2018	Investment Technology Group	11,094.000	1,054,465		850,860	1,190,497	(339,637)			(339,637)		850,860		203,605	203,605			L
25746U-10-9	DOMINION RESOURCES INC/VA		02/01/2018	Various	4,425.000	335,807		165,222	304,623	(189,720)			(189,720)		165,222		170,584	170,584			L
25960P-10-9	DOUGLAS EMMETT INC		02/05/2018	Goldman Sachs	17,259.000	633,304		670,510	636,717	(34,194)			(34,194)		670,510		(37,205)	(37,205)	3,877		L
26078J-10-0	DOWDUPONT INC DOWDUPONT INC		02/01/2018	Various	19,438.000	1,428,470		299,122	1,384,374	(1,085,252)			(1,085,252)		299,122		1,129,348	1,129,348			L
26210C-10-4	DROPBOX INC		03/23/2018	Goldman Sachs	2,405.000	69,647		50,505							50,505		19,142	19,142			L
264411-50-5	DUKE REALTY CORP		02/05/2018	UBS Financial Services, Inc.	20,633.000	532,005		608,147	561,424	46,723			46,723		608,147		(76,142)	(76,142)			L
26441C-20-4	DUKE ENERGY CORP		02/01/2018	Various	8,737.000	671,249		351,185	734,869	(383,684)			(383,684)		351,185		320,063	320,063			L
26875P-10-1	EOG RESOURCES INC		02/01/2018	Various	7,281.000	848,291		582,043	785,693	(203,650)			(203,650)		582,043		266,247	266,247	1,220		L
26884L-10-9	EQT CORP		02/05/2018	Goldman Sachs	15,849.000	783,398		826,208	902,125	(75,917)			(75,917)		826,208		(42,810)	(42,810)			L
26884U-10-9	EPR PROPERTIES		03/22/2018	JP Morgan	56,739.000	3,175,196		3,223,839	3,714,135	(490,296)			(490,296)		3,223,839		(48,644)	(48,644)	60,143		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
269246-40-1	E TRADE FINANCIAL CORP		02/05/2018	UBS Financial Services, Inc.	12,013.000	611,136		512,857	535,009	(88,208)			(88,208)		512,857		98,280	98,280			L
27579R-10-4	EAST WEST BANCORP, INC.		02/26/2018	Various	28,965.000	1,854,709		1,636,474	1,494,593	(145,154)			(145,154)		1,636,474		218,235	218,235	5,347		L
278642-10-3	EBAY INC		02/05/2018	Various	78,838.000	3,169,149		1,926,435	2,892,356	(1,049,988)			(1,049,988)		1,926,435		1,242,714	1,242,714			L
278865-10-0	ECOLAB INC		02/01/2018	Various	3,368.000	466,391		111,141	451,918	(340,777)			(340,777)		111,141		355,249	355,249	1,381		L
281020-10-7	EDISON INTL		01/24/2018	Various	27,602.000	1,709,891		1,548,755	1,717,156	(196,141)			(196,141)		1,548,755		161,136	161,136	16,428		L
285512-10-9	ELECTRONIC ARTS INC		02/01/2018	Various	1,942.000	248,901		229,046							229,046		19,855	19,855			L
291011-10-4	EMERSON ELECTRIC CO		03/07/2018	Investment Technology Group	3,879.000	269,507		202,838	270,328	(67,490)			(67,490)		202,838		66,669	66,669	1,881		L
29265N-10-8	ENERGEN CORP		03/28/2018	Various	39,078.000	2,215,833		1,601,807	2,249,720	(647,913)			(647,913)		1,601,807		614,026	614,026			L
29275Y-10-2	ENERSYS		02/05/2018	Goldman Sachs	6,082.000	402,497		477,192	423,490	53,702			53,702		477,192		(74,694)	(74,694)			L
29363K-10-5	ENTELLUS MEDICAL INC		02/28/2018	Unassigned	1,199.000	28,776		27,804	29,244	(1,440)			(1,440)		27,804		972	972			L
29364G-10-3	ENTERGY CORP		02/05/2018	Goldman Sachs	3,042.000	229,559		241,666							241,666		(12,107)	(12,107)			L
29444U-70-0	EQUINIX, INC.		02/01/2018	Bank of America	110.000	48,897		47,748	49,854	(2,107)			(2,107)		47,748		1,149	1,149			L
29476L-10-7	EQUITY RESIDENTIAL		03/07/2018	Various	10,797.000	629,367		698,551	635,787	12,410			12,410		698,551		(69,184)	(69,184)	5,022		L
297178-10-5	ESSEX PROPERTY TRUST, INC.		03/21/2018	Various	26,216.000	6,129,980		5,058,140	6,327,756	(1,269,616)			(1,269,616)		5,058,140		1,071,841	1,071,841	45,878		L
30064E-10-9	EXACTECH INC		02/21/2018	Unassigned	2,477.000	121,992		51,721	122,488	(70,767)			(70,767)		51,721		70,271	70,271			L
30161N-10-1	EXELON CORP COM		02/01/2018	Various	17,273.000	653,425		554,636	680,729	(126,093)			(126,093)		554,636		98,789	98,789			L
30212P-30-3	EXPEDIA INC		02/05/2018	UBS Financial Services, Inc.	3,635.000	455,979		389,101	391,169	(50,354)			(50,354)		389,101		66,878	66,878			L
30219G-10-8	EXPRESS SCRIPTS HOLDING CO COM		02/01/2018	Various	4,528.000	353,584		157,646	337,970	(180,324)			(180,324)		157,646		195,939	195,939			L
30231G-10-2	EXXON MOBIL CORP		03/07/2018	Investment Technology Group	20,636.000	1,523,727		142,288	1,725,995	(1,583,707)			(1,583,707)		142,288		1,381,439	1,381,439	15,890		L
302445-10-1	FLIR SYSTEMS INC		03/21/2018	Investment Technology Group	482.000	24,454		20,810	22,471	(1,660)			(1,660)		20,810		3,644	3,644	77		L
302491-30-3	FMC CORP		02/05/2018	Goldman Sachs	4,371.000	370,696		358,398	371,730	(55,219)			(55,219)		358,398		12,298	12,298	648		L
30303M-10-2	FACEBOOK INC		02/01/2018	Various	15,123.000	2,919,886		1,554,509	2,523,025	(1,120,440)			(1,120,440)		1,554,509		1,365,377	1,365,377			L
307068-10-6	FAMOUS DAVES OF AMERICA, INC.		02/02/2018	Unassigned	2,353.000			40,216	15,530	24,686			24,686		40,216		(40,216)	(40,216)			L
31428X-10-6	FEDEX CORP		02/01/2018	Bank of America	1,514.000	396,386		264,725	377,804	(113,078)			(113,078)		264,725		131,661	131,661	497		L
31620M-10-6	FIDELITY NATIONAL INFORMATION		03/21/2018	Various	27,795.000	2,771,361		2,216,986	2,479,930	(403,686)			(403,686)		2,216,986		554,375	554,375	4,362		L
316773-10-0	FIFTH THIRD BANCORP.		02/05/2018	UBS Financial Services, Inc.	36,834.000	1,182,569		895,255	1,004,042	(230,444)			(230,444)		895,255		287,314	287,314	5,295		L
31847R-10-2	FIRST AMERICAN FINANCIAL CORP		01/24/2018	Investment Technology Group	5,168.000	315,960		149,829	289,615	(139,786)			(139,786)		149,829		166,131	166,131			L
320517-10-5	FIRST HORIZON NATIONAL CORP		01/08/2018	Unassigned	0.000	10		2	2						2		8	8			L
343412-10-2	FLUOR CORP		02/05/2018	Goldman Sachs	7,262.000	415,377		342,912	375,082	(32,171)			(32,171)		342,912		72,465	72,465	1,525		L
345370-86-0	FORD MTR CO DEL COM PAR $0.01		02/01/2018	Various	38,678.000	421,975		99,843	483,088	(383,245)			(383,245)		99,843		322,131	322,131	10,830		L
354613-10-1	FRANKLIN RESOURCES INC		02/01/2018	Various	6,566.000	285,670		256,063	284,505	(28,442)			(28,442)		256,063		29,607	29,607	1,510		L
36164V-10-7	GENERAL COMMUN INC. GCI LIBERTY INC CLASS A1		03/09/2018	Taxable Exchange	5,345.000	11,000		61,717							61,717		(50,717)	(50,717)			L
36164V-30-5	GENERAL COMMUN INC. GCI LIBERTY IN CLASS A		03/26/2018	Unassigned	0.000	18											18	18			L
36164V-50-3	GENERAL COMMUN INC. GCI LIBERTY PREF SERIES A INC		03/15/2018	Bank of America	1,069.000	24,417		10,000							10,000		14,417	14,417			L
369385-10-9	GENERAL COMMUN INC.		02/22/2018	Tax Free Exchange	5,345.000	61,717		61,717	208,562	(146,844)			(146,844)		61,717						L
369550-10-8	GENERAL DYNAMICS CORP		02/01/2018	Bank of America	1,913.000	430,798		86,707	389,200	(302,493)			(302,493)		86,707		344,091	344,091	1,607		L
369604-10-3	GENERAL ELECTRIC CO		02/01/2018	Various	76,957.000	1,233,215		799,647	1,342,900	(543,253)			(543,253)		799,647		433,569	433,569	9,235		L
370334-10-4	GENERAL MILLS INC. COMMON STOC		02/01/2018	Various	5,819.000	336,739		145,361	345,009	(199,647)			(199,647)		145,361		191,378	191,378	2,851		L
37045V-10-0	GENERAL MOTORS CO		02/01/2018	Various	15,840.000	675,994		614,134	649,282	(35,148)			(35,148)		614,134		61,860	61,860			L
375558-10-3	GILEAD SCIENCES INC		03/07/2018	Various	9,057.000	753,382		736,525							736,525		16,857	16,857			L
38141G-10-4	GOLDMAN SACHS GROUP INC/THE		03/21/2018	Investment Technology Group	8,760.000	2,311,326		1,735,489	2,231,698	(496,208)			(496,208)		1,735,489		575,836	575,836	6,570		L
388689-10-1	GRAPHIC PACKAGING HOLDING CO		02/05/2018	UBS Financial Services, Inc.	45,908.000	712,843		659,746	637,251	(53,734)			(53,734)		659,746		53,097	53,097	3,093		L
391164-10-0	GREAT PLAINS ENERGY INCORPORAT		02/05/2018	UBS Financial Services, Inc.	12,509.000	370,494		395,963	370,212	(6,421)			(6,421)		395,963		(25,468)	(25,468)			L
40412C-10-1	HCA HOLDINGS INC		02/01/2018	Various	2,807.000	265,027		255,180	246,567	8,613			8,613		255,180		9,847	9,847			L
404303-10-9	HSN INC		01/02/2018	Tax Free Exchange	6,509.000	177,495		177,495	159,181	18,314			18,314		177,495						L
40434L-10-5	HP INC		03/07/2018	Various	145,846.000	3,283,832		2,756,611	2,862,444	(313,706)			(313,706)		2,756,611		527,221	527,221	18,979		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
406216-10-1	HALLIBURTON CO COM		02/01/2018	Various	9,875.000	540,638		250,459	482,591	(232,133)			(232,133)		250,459		290,179	290,179			L
413875-10-5	HARRIS CORP		03/22/2018	Various	64,527.000	10,085,458		6,482,726	9,014,606	(2,662,846)			(2,662,846)		6,482,726		3,602,732	3,602,732	31,804		L
416196-10-3	HARTE-HANKS, INC.		02/01/2018	Tax Free Exchange	453.000	25,736		25,736	4,300	21,436			21,436		25,736						L
416196-10-3	HARTE-HANKS, INC.		02/01/2018	No Broker	4,080.000																L
416196-20-2	HARTE-HANKS, INC. HARTE HANKS INC		02/08/2018	Unassigned	0.000	2		25							25		(24)	(24)			L
418056-10-7	HASBRO INC		02/05/2018	UBS Financial Services, Inc.	4,620.000	427,303		456,534	419,912	36,622			36,622		456,534		(29,231)	(29,231)	2,633		L
421924-30-9	HEALTHSOUTH CORP		01/02/2018	Tax Free Exchange	7,499.000	155,186		155,186	370,526	(215,340)			(215,340)		155,186						L
42824C-10-9	HEWLETT PACKARD ENTERPRISE CO		03/16/2018	Various	147,343.000	2,527,177		2,402,585	2,053,983	279,977			279,977		2,402,585		124,593	124,593	10,381		L
436106-10-8	HOLLYFRONTIER CORP		03/21/2018	Investment Technology Group	4,669.000	230,270		238,399	239,146	(748)			(748)		238,399		(8,129)	(8,129)	1,541		L
437076-10-2	HOME DEPOT INC. COMMON STOCK $		02/01/2018	Various	8,398.000	1,679,627		1,025,655	1,591,673	(566,018)			(566,018)		1,025,655		653,972	653,972			L
438516-10-6	HONEYWELL INTERNATIONAL INC		03/21/2018	Various	4,804.000	764,380		181,969	736,741	(554,773)			(554,773)		181,969		582,411	582,411	256		L
443510-60-7	HUBBELL INC		02/05/2018	Goldman Sachs	2,414.000	313,946		274,634	293,552	(52,357)			(52,357)		274,634		39,311	39,311			L
444859-10-2	HUMANA INC		02/01/2018	Bank of America	1,044.000	292,063		206,213	258,985	(52,773)			(52,773)		206,213		85,850	85,850	418		L
446150-10-4	HUNTINGTON BANCSHARES INC		02/26/2018	Various	130,870.000	2,050,683		1,499,374	1,634,593	(423,383)			(423,383)		1,499,374		551,309	551,309	12,349		L
446413-10-6	HUNTINGTON INGALLS INDUSTRIES		02/05/2018	Goldman Sachs	1,606.000	375,635		226,570	340,115	(152,187)			(152,187)		226,570		149,065	149,065			L
448947-50-7	IDT CORP		03/27/2018	Spin Off	0.000	97		97	90	6			6		97						L
44919P-50-8	IAC/INTERACTIVE		03/21/2018	Various	26,487.000	3,867,343		1,529,411	3,129,757	(1,725,295)			(1,725,295)		1,529,411		2,337,932	2,337,932			L
452308-10-9	ILLINOIS TOOL WKS INC COM		02/01/2018	Various	1,783.000	308,577		145,618	297,494	(151,876)			(151,876)		145,618		162,960	162,960	1,391		L
45329R-10-9	INC RESEARCH HOLDINGS INC		01/08/2018	Tax Free Exchange	4,170.000	217,216		217,216	181,812	35,404			35,404		217,216						L
458140-10-0	INTEL CORP		02/01/2018	Various	28,875.000	1,375,581		459,138	1,332,870	(873,732)			(873,732)		459,138		916,443	916,443			L
45866F-10-4	INTERCONTINENTAL EXCHANGE INC		02/01/2018	Various	3,578.000	267,593		185,790	252,464	(66,674)			(66,674)		185,790		81,803	81,803			L
459200-10-1	INTL BUSINESS MACHINES CORP		02/01/2018	Various	8,585.000	1,394,088		805,264	1,317,111	(511,846)			(511,846)		805,264		588,823	588,823			L
461202-10-3	INTUIT INC.		02/01/2018	Various	644.000	106,670		67,833	101,610	(33,778)			(33,778)		67,833		38,837	38,837	251		L
46120E-60-2	INTUITIVE SRGCAL		02/01/2018	Bank of America	571.000	243,189		180,615	208,381	(27,766)			(27,766)		180,615		62,574	62,574			L
46600W-10-6	IXYS CORP		01/22/2018	Taxable Exchange	181.000	52,859		23,925	64,354	(40,429)			(40,429)		23,925		28,934	28,934			L
46600W-10-6	IXYS CORP		01/22/2018	No Broker	2,506.000																L
46625H-10-0	JPMORGAN CHASE & COMPANY		02/01/2018	Various	27,175.000	3,175,603		1,742,712	2,906,095	(1,163,383)			(1,163,383)		1,742,712		1,432,891	1,432,891	15,218		L
466313-10-3	JABIL CIRCUIT INC		03/26/2018	Various	58,996.000	1,718,165		796,847	1,489,478	(753,250)			(753,250)		796,847		921,318	921,318	3,953		L
478160-10-4	JOHNSON & JOHNSON COMMON STOCK		02/01/2018	Various	23,432.000	3,280,642		2,341,912	3,198,470	(936,303)			(936,303)		2,341,912		938,730	938,730			L
48205A-10-9	JUNO THERAPEUTICS INC		03/07/2018	Unassigned	4,900.000	426,300		142,100	223,979	(81,879)			(81,879)		142,100		284,200	284,200			L
482480-10-0	KLA-TENCOR CORP		02/05/2018	UBS Financial Services, Inc.	2,303.000	238,185		239,367	217,390	(4,701)			(4,701)		239,367		(1,182)	(1,182)			L
493143-10-1	KEY TECH		03/21/2018	Unassigned	444.000	11,877		6,005	8,183	(2,178)			(2,178)		6,005		5,872	5,872			L
493267-10-8	KEYCORP		02/05/2018	UBS Financial Services, Inc.	25,463.000	530,713		473,991	461,429	(42,585)			(42,585)		473,991		56,722	56,722			L
49427F-10-8	KILROY REALTY CORP		02/05/2018	Goldman Sachs	4,056.000	272,192		303,391	302,780	611			611		303,391		(31,199)	(31,199)	1,724		L
494368-10-3	KIMBERLY-CLARK CORP. COMMON ST		02/01/2018	Various	2,452.000	289,060		108,376	295,858	(187,482)			(187,482)		108,376		180,684	180,684	2,378		L
49446R-10-9	KIMCO REALTY CORP		01/22/2018	Various	101,342.000	1,676,296		1,611,377	1,839,357	(227,980)			(227,980)		1,611,377		64,919	64,919	28,376		L
49456B-10-1	KINDER MORGAN INC		02/01/2018	Various	30,199.000	545,085		588,053	31,984	1,274			1,274		588,053		(42,968)	(42,968)	3,775		L
500754-10-6	KRAFT HEINZ CO		02/01/2018	Various	9,079.000	718,141		418,695	705,983	(287,288)			(287,288)		418,695		299,445	299,445			L
501044-10-1	KROGER CO (THE)		02/01/2018	Various	5,791.000	174,886		170,730							170,730		4,157	4,157			L
502413-10-7	L3 TECHNOLOGIES INC		03/22/2018	Various	33,166.000	6,808,751		5,292,826	6,521,730	(1,272,057)			(1,272,057)		5,292,826		1,515,925	1,515,925	24,935		L
50540R-40-9	LABORATORY CORP OF AMER HLDGS		02/05/2018	UBS Financial Services, Inc.	7,065.000	1,164,556		1,062,144	1,012,569	(74,354)			(74,354)		1,062,144		102,413	102,413			L
517834-10-7	LAS VEGAS SANDS		03/07/2018	Various	2,180.000	166,254		5,045	151,488	(146,443)			(146,443)		5,045		161,209	161,209			L
518439-10-4	ESTEE LAUDER COMPANIES INC. (T		02/01/2018	Various	845.000	113,692		11,215	107,518	(96,302)			(96,302)		11,215		102,477	102,477			L
521865-20-4	LEAR CORP		03/21/2018	Various	5,392.000	989,246		845,061	920,399	(110,430)			(110,430)		845,061		144,185	144,185	38		L
525327-10-2	LEIDOS HOLDINGS INC		02/05/2018	Goldman Sachs	8,768.000	559,736		504,134	508,682	(64,093)			(64,093)		504,134		55,602	55,602			L
53071M-10-4	LIBERTY INTERACTIVE CORP		03/21/2018	Various	3,253.000	85,898		83,452	79,438	4,005			4,005		83,452		2,446	2,446			L
532457-10-8	ELI LILLY & CO COM		02/01/2018	Various	11,492.000	948,601		965,016	970,614	(5,598)			(5,598)		965,016		(16,416)	(16,416)			L
537008-10-4	LITTELFUSE, INC.		01/23/2018	Unassigned	1.000	155		125	156	(32)			(32)		125		30	30			L
538034-10-9	LIVE NATION ENTERTAINMENT INC		03/21/2018	Investment Technology Group	1,478.000	63,933		42,096	62,918	(20,823)			(20,823)		42,096		21,837	21,837			L
539830-10-9	LOCKHEED MARTIN CORPORATION		02/01/2018	Bank of America	1,467.000	524,250		310,960	470,980	(160,020)			(160,020)		310,960		213,290	213,290			L
540424-10-8	LOEWS CORP		03/21/2018	Various	20,722.000	1,029,105		1,000,343	950,170	(40,424)			(40,424)		1,000,343		28,762	28,762	231		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
54142L-10-9	LOGMEIN INC		01/24/2018	Investment Technology Group	1,984.000	243,587		135,768	227,168	(91,400)			(91,400)		135,768		107,819	107,819			L
548661-10-7	LOWES COMPANIES INC		02/01/2018	Various	5,702.000	592,141		403,416	529,944	(126,528)			(126,528)		403,416		188,725	188,725	2,338		L
56418H-10-0	MANPOWER GROUP INC		03/26/2018	Various	25,770.000	3,050,219		2,249,511	2,975,692	(992,671)			(992,671)		2,249,511		800,708	800,708			L
56585A-10-2	MARATHON PETROLEUM CORP		02/05/2018	Various	30,906.000	2,156,566		1,419,695	1,956,703	(627,540)			(627,540)		1,419,695		736,872	736,872			L
571748-10-2	MARSH & MC LENNAN CO'S INC. CO		02/05/2018	Various	26,822.000	2,232,695		1,327,157	2,183,043	(855,886)			(855,886)		1,327,157		905,539	905,539	3,315		L
571903-20-2	MARRIOTT INTERNATIONAL INC		03/07/2018	Various	2,586.000	378,024		300,758	350,998	(50,240)			(50,240)		300,758		77,266	77,266	120		L
574599-10-6	MASCO CORP.		02/09/2018	Various	48,105.000	1,998,273		1,634,075	1,981,914	(485,382)			(485,382)		1,634,075		364,198	364,198	4,736		L
57636Q-10-4	MASTERCARD INC		02/01/2018	Various	4,837.000	836,396		486,806	732,128	(245,322)			(245,322)		486,806		349,590	349,590	1,209		L
57772K-10-1	MAXIM INTEG PROD INC		03/21/2018	Investment Technology Group	53,845.000	3,311,763		2,458,308	2,815,017	(356,708)			(356,708)		2,458,308		853,454	853,454	22,615		L
580135-10-1	MCDONALDS COPORATION		03/07/2018	Various	5,959.000	1,017,405		592,792	1,025,663	(432,871)			(432,871)		592,792		424,613	424,613	334		L
58155Q-10-3	MCKESSON CORP		03/07/2018	Various	3,654.000	558,468		568,696	322,193	(27,816)			(27,816)		568,696		(10,228)	(10,228)	619		L
58933Y-10-5	SCHERING-PLOUGH CORP.		03/21/2018	Investment Technology Group	269,104.000	14,748,688		7,895,317	15,142,482	(7,247,165)			(7,247,165)		7,895,317		6,853,371	6,853,371	120,247		L
59156R-10-8	METLIFE INC		02/01/2018	Various	14,873.000	726,365		760,697	751,979	8,718			8,718		760,697		(34,332)	(34,332)			L
594918-10-4	MICROSOFT CORP		02/01/2018	Various	47,220.000	4,450,396		401,481	3,798,147	(3,653,272)			(3,653,272)		401,481		4,048,915	4,048,915			L
595112-10-3	MICRON TECHNOLOGY INC		02/01/2018	Various	5,799.000	246,338		187,006	238,455	(51,449)			(51,449)		187,006		59,331	59,331			L
595137-10-0	MICROSEMI CORP		02/05/2018	Various	32,535.000	2,017,946		1,015,269	1,633,225	(671,477)			(671,477)		1,015,269		1,002,677	1,002,677			L
60786L-20-6	MODUSLINK GLOBAL SOLUTIONS INC		02/27/2018	Tax Free Exchange	4,901.000	9,938		9,938	12,203	(2,265)			(2,265)		9,938						L
609207-10-5	MONDELEZ INTERNATIONAL INC		02/01/2018	Various	8,981.000	411,862		142,263	384,387	(242,124)			(242,124)		142,263		269,599	269,599	1,976		L
61166W-10-1	MONSANTO COMPANY		02/01/2018	Various	2,685.000	327,240		278,739	313,554	(34,815)			(34,815)		278,739		48,501	48,501	1,450		L
61174X-10-9	MONSTER BEVERAGE CORP		03/07/2018	Various	2,209.000	138,642		114,315	139,808	(25,492)			(25,492)		114,315		24,327	24,327			L
615369-10-5	MOODYS CORP		02/05/2018	UBS Financial Services, Inc.	2,828.000	434,434		368,548	375,077	(51,804)			(51,804)		368,548		65,886	65,886			L
617446-44-8	MORGAN STANLEY		02/01/2018	Various	10,287.000	590,875		378,923	539,759	(160,836)			(160,836)		378,923		211,952	211,952	2,572		L
62944T-10-5	NVR INC		03/21/2018	Investment Technology Group	26.000	80,974		76,355	91,214	(14,858)			(14,858)		76,355		4,618	4,618			L
63938C-10-8	NAVIENT CORP		02/05/2018	Goldman Sachs	34,841.000	479,227		541,839	464,082	77,757			77,757		541,839		(62,613)	(62,613)			L
64110D-10-4	NETAPP INC		03/19/2018	Various	34,382.000	2,120,282		1,586,715	1,736,716	(328,574)			(328,574)		1,586,715		533,567	533,567	6,279		L
64110L-10-6	NETFLIX INC		02/01/2018	Various	2,512.000	665,816		317,253	482,204	(164,951)			(164,951)		317,253		348,563	348,563			L
64976L-10-9	NEW YORK REIT INC		03/16/2018	Tax Free Exchange	1,292.000	122,940		122,940	50,787	72,153			72,153		122,940				2,585		L
64976L-10-9	NEW YORK REIT INC		03/16/2018	No Broker	11,631.000														23,261		L
651290-10-8	NEWFIELD EXPL CO		03/27/2018	Various	98,381.000	2,649,407		3,932,882	3,004,904	836,069			836,069		3,932,882		(1,283,475)	(1,283,475)			L
65339F-10-1	F P L GROUP INC.		02/01/2018	Various	3,224.000	503,997		380,772	427,961	(120,322)			(120,322)		380,772		123,225	123,225			L
654106-10-3	NIKE INC CL B		02/01/2018	Various	8,987.000	607,869		516,223	562,137	(45,913)			(45,913)		516,223		91,646	91,646	1,727		L
655844-10-8	NORFOLK SOUTHN CORP		02/01/2018	Various	1,909.000	283,404		76,959	276,614	(199,655)			(199,655)		76,959		206,445	206,445	1,374		L
666807-10-2	NORTHROP GRUMMAN CORP		02/01/2018	Bank of America	828.000	283,873		148,046	254,121	(106,076)			(106,076)		148,046		135,827	135,827			L
67066G-10-4	NVIDIA CORP		02/01/2018	Various	3,482.000	837,368		540,648	673,767	(133,120)			(133,120)		540,648		296,721	296,721			L
674599-10-5	OCCIDENTAL PETE CORP COM		02/01/2018	Various	10,661.000	811,178		556,844	785,289	(228,445)			(228,445)		556,844		254,334	254,334	8,115		L
675234-10-8	OCEANFIRST FINL CORP.		02/12/2018	Unassigned	0.000	10		11							11		(1)	(1)			L
680665-20-5	OLIN CORP		01/24/2018	Investment Technology Group	6,126.000	232,422		116,255	217,963	(101,708)			(101,708)		116,255		116,167	116,167			L
681919-10-6	OMNICOM GRP INC.		02/05/2018	UBS Financial Services, Inc.	2,416.000	178,124		113,297	158,041	(63,381)			(63,381)		113,297		64,826	64,826	1,302		L
682189-10-5	ON SEMICONDUCTOR CORP		03/15/2018	Various	128,544.000	3,152,959		1,591,828	2,568,982	(1,113,800)			(1,113,800)		1,591,828		1,561,131	1,561,131			L
68389X-10-5	ORACLE CORPORATION		02/01/2018	Various	20,481.000	1,057,211		826,537	921,629	(145,027)			(145,027)		826,537		230,674	230,674	3,704		L
69331C-10-8	PG& E CORP COMMON STOCK		03/07/2018	Investment Technology Group	3,268.000	134,998		143,701							143,701		(8,703)	(8,703)			L
693475-10-5	PNC FINANCIAL SERVICES GROUP I		02/01/2018	Various	3,376.000	537,245		91,935	487,123	(395,188)			(395,188)		91,935		445,310	445,310	2,532		L
693506-10-7	PPG INDUSTRIES INC		03/21/2018	Various	16,576.000	1,905,350		1,603,310	1,936,408	(333,098)			(333,098)		1,603,310		302,040	302,040	1,464		L
69351T-10-6	PPL CORP		03/21/2018	Various	136,095.000	3,813,130		4,479,870	2,080,738	201,880			201,880		4,479,870		(666,740)	(666,740)			L
693718-10-8	PACCAR INC.		02/05/2018	Goldman Sachs	4,670.000	331,446		336,249	298,252	1,603			1,603		336,249		(4,803)	(4,803)	5,035		L
701094-10-4	PARKER HANNIFIN CORP		02/05/2018	Goldman Sachs	2,814.000	520,719		563,192	518,309	(971)			(971)		563,192		(42,473)	(42,473)			L
701877-10-2	PARSLEY ENERGY INC CL A		03/20/2018	Various	79,131.000	1,853,147		1,457,667	2,238,058	(869,321)			(869,321)		1,457,667		395,480	395,480			L
70450Y-10-3	PAYPAL HOLDINGS INC		02/01/2018	Various	6,933.000	543,467		78,300	510,407	(432,108)			(432,108)		78,300		465,168	465,168			L
713448-10-8	PEPSICO INC COM		02/01/2018	Various	11,437.000	1,375,727		1,205,227	995,816	(171,745)			(171,745)		1,205,227		170,499	170,499	6,685		L
717081-10-3	PFIZER INC		02/01/2018	Various	49,047.000	1,805,985		314,334	1,776,482	(1,462,148)			(1,462,148)		314,334		1,491,651	1,491,651	15,904		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
718172-10-9	PHILIP MORRIS INTERNATIONAL IN		02/01/2018	Various	10,055.000	1,057,362		875,818	1,004,309	(188,366)			(188,366)		875,818		181,544	181,544	10,171		L
718546-10-4	PHILLIPS 66		03/21/2018	Investment Technology Group	5,181.000	485,920		46,574	524,058	(477,484)			(477,484)		46,574		439,345	439,345	3,627		L
723484-10-1	PINNACLE WEST CAPITAL		02/05/2018	Goldman Sachs	14,502.000	1,115,178		1,286,102	1,235,280	50,822			50,822		1,286,102		(170,924)	(170,924)	10,079		L
723787-10-7	PIONEER NAT RES CO		02/05/2018	Various	5,570.000	984,558		993,266	293,845	(29,883)			(29,883)		993,266		(8,707)	(8,707)			L
737630-10-3	POTLATCH CORP		03/05/2018	Unassigned	0.000	10		9							9		2	2			L
74005P-10-4	PRAXAIR INC COMMON STOCK		02/01/2018	Various	1,893.000	302,533		115,348	292,809	(177,461)			(177,461)		115,348		187,185	187,185			L
741503-40-3	PRICELINE GROUP INC		02/01/2018	Bank of America	300.000	571,091		391,320	521,322	(130,002)			(130,002)		391,320		179,771	179,771			L
741503-40-3	PRICELINE GROUP INC		02/27/2018	Tax Free Exchange	3,752.000	3,530,777		3,530,777	6,520,000	(2,989,224)			(2,989,224)		3,530,777						L
742718-10-9	PROCTER & GAMBLE CO. COMMON ST		03/21/2018	Investment Technology Group	64,361.000	5,000,406		5,130,053	5,863,047	(783,294)			(783,294)		5,130,053		(129,646)	(129,646)	44,005		L
744320-10-2	PRUDENTIAL FINANCIAL INC		02/01/2018	Various	5,505.000	663,393		445,397	632,965	(187,567)			(187,567)		445,397		217,996	217,996			L
74460D-10-9	PUBLIC STO		02/01/2018	Various	2,195.000	419,173		133,440	458,755	(325,315)			(325,315)		133,440		285,733	285,733			L
745867-10-1	PULTE HOMES INC		03/29/2018	Various	35,357.000	1,046,382		1,231,594							1,231,594		(185,212)	(185,212)			L
74736K-10-1	QORVO INC		02/05/2018	UBS Financial Services, Inc.	3,494.000	266,772		238,115	209,057	3,901			3,901		238,115		28,658	28,658			L
747525-10-3	QUALCOMM INC		02/01/2018	Various	9,053.000	604,639		562,724	579,573	(16,850)			(16,850)		562,724		41,915	41,915			L
74978Q-10-5	RSP PERMIAN INC COM		03/28/2018	Various	89,700.000	3,698,814		2,194,803	3,581,304	(1,455,490)			(1,455,490)		2,194,803		1,504,011	1,504,011			L
754730-10-9	RAYMOND JAMES FIN INC.		02/05/2018	Various	24,504.000	2,258,900		1,699,163	2,045,149	(500,511)			(500,511)		1,699,163		559,737	559,737	5,726		L
755111-50-7	RAYTHEON CO		02/01/2018	Bank of America	1,674.000	352,938		183,855	314,461	(130,605)			(130,605)		183,855		169,083	169,083	1,335		L
758849-10-3	REGENCY CENTERS CORP		02/05/2018	Goldman Sachs	11,204.000	658,892		708,710	696,366	(60,794)			(60,794)		708,710		(49,818)	(49,818)			L
75886F-10-7	REGENERON PHARMACEUTICALS, INC		02/01/2018	Bank of America	730.000	252,414		9,323	274,451	(265,127)			(265,127)		9,323		243,090	243,090			L
7591EP-10-0	REGIONS FINANCIAL CORPORATION		03/22/2018	Various	80,363.000	1,508,825		1,258,077	1,190,696	(144,762)			(144,762)		1,258,077		250,748	250,748	6,202		L
759351-60-4	REINSURANCE GROUP OF AMERICA		02/05/2018	Goldman Sachs	8,336.000	1,280,297		934,193	1,167,760	(371,566)			(371,566)		934,193		346,104	346,104			L
76028H-20-9	REPROS THERAPEUTICS INC COM NEW		02/02/2018	Unassigned	3,504.000	2,348		34,338	2,313	32,025			32,025		34,338		(31,990)	(31,990)			L
770323-10-3	ROBERT HALF INTL INC.		02/05/2018	UBS Financial Services, Inc.	15,061.000	829,101		642,495	751,567	(196,479)			(196,479)		642,495		186,606	186,606			L
78409V-10-4	S&P Global Inc		02/01/2018	Various	1,510.000	274,799		157,251	255,794	(98,543)			(98,543)		157,251		117,548	117,548			L
78440X-10-1	SL GREEN REALTY CORP.		02/05/2018	Goldman Sachs	9,430.000	894,509		981,639	951,770	29,869			29,869		981,639		(87,130)	(87,130)	7,662		L
78442P-10-6	SLM CORP		02/05/2018	UBS Financial Services, Inc.	54,861.000	602,700		601,356	556,977	(19,450)			(19,450)		601,356		1,344	1,344			L
79466L-30-2	SALESFORCE COM		02/01/2018	Various	4,139.000	466,580		53,338	423,130	(369,792)			(369,792)		53,338		413,242	413,242			L
808513-10-5	CHARLES SCHWAB CORP		02/01/2018	Various	7,254.000	398,238		254,139	372,638	(118,499)			(118,499)		254,139		144,099	144,099			L
824348-10-6	SHERWIN-WILLIAMS CO.		02/01/2018	Various	502.000	208,539		145,001	205,840	(60,839)			(60,839)		145,001		63,539	63,539			L
828806-10-9	SIMON PROP GRP INC		02/01/2018	Weeden and Co	1,903.000	303,794		99,610	326,821	(227,211)			(227,211)		99,610		204,183	204,183			L
83088M-10-2	SKYWORKS SOLUTIONS INC.		02/05/2018	UBS Financial Services, Inc.	2,871.000	273,562		278,756	244,876	4,126			4,126		278,756		(5,193)	(5,193)			L
833551-10-4	SNYDERS-LANCE INC		03/24/2018	Unassigned	5,461.000	273,050		177,194	273,487	(96,293)			(96,293)		177,194		95,856	95,856	874		L
842587-10-7	SOUTHERN CO.		02/01/2018	Various	13,947.000	618,939		646,304	670,711	(24,407)			(24,407)		646,304		(27,365)	(27,365)			L
844741-10-8	SOUTHWEST AIRLINES CO.		02/05/2018	Various	11,860.000	683,283		670,352	211,076	(84,664)			(84,664)		670,352		12,931	12,931	389		L
848574-10-9	SPIRIT AEROSYSTEMS HOLDINGS IN		02/05/2018	UBS Financial Services, Inc.	6,931.000	619,127		486,778	543,306	(126,164)			(126,164)		486,778		132,350	132,350	623		L
85207U-10-5	SPRINT CORP		03/07/2018	Investment Technology Group	9,346.000	50,000		49,905							49,905		95	95			L
854502-10-1	STANLEY BLACK & DECKER INC		02/05/2018	Various	13,087.000	2,224,180		1,288,468	2,162,869	(933,734)			(933,734)		1,288,468		935,712	935,712			L
855244-10-9	STARBUCKS CORP		02/01/2018	Various	8,641.000	483,801		63,075	496,253	(433,177)			(433,177)		63,075		420,725	420,725			L
857477-10-3	STATE STREET CORP		03/07/2018	Various	14,539.000	1,528,755		1,047,314	1,419,152	(371,838)			(371,838)		1,047,314		481,441	481,441	6,106		L
858119-10-0	STEEL DYNAMICS INC		02/05/2018	Goldman Sachs	26,706.000	1,174,770		997,844	1,034,861	(163,679)			(163,679)		997,844		176,926	176,926	3,719		L
863667-10-1	STRYKER CORP		02/01/2018	Various	1,990.000	327,885		74,701	308,132	(233,431)			(233,431)		74,701		253,184	253,184	935		L
864909-10-6	SUCAMPO PHARMACEUTICALS INC		02/14/2018	Unassigned	3,529.000	63,522		28,408	63,346	(34,938)			(34,938)		28,408		35,114	35,114			L
86663B-20-1	SUN BANCORP, INC.		02/06/2018	Taxable Exchange	151.000	7,707		5,583	6,026	(443)			(443)		5,583		2,124	2,124			L
86663B-20-1	SUN BANCORP, INC.		02/06/2018	No Broker	97.000																L
867914-10-3	SUN TRUST BANKS INC.		02/13/2018	Various	50,252.000	3,411,248		2,274,474	3,117,501	(974,521)			(974,521)		2,274,474		1,136,774	1,136,774			L
871607-10-7	SYNOPSYS INC		03/22/2018	JP Morgan	66,311.000	5,728,740		4,156,500	5,652,350	(1,495,849)			(1,495,849)		4,156,500		1,572,239	1,572,239			L
87165B-10-3	SYNCHRONY FINANCIAL		02/05/2018	Goldman Sachs	20,525.000	774,698		700,771	712,007	(90,958)			(90,958)		700,771		73,928	73,928	3,079		L
871829-10-7	SYSCO CORP. COMMON STOCK $1 PA		02/01/2018	Various	3,544.000	219,652		178,397	215,227	(36,830)			(36,830)		178,397		41,256	41,256	1,276		L
87236Y-10-8	TD AMERITRADE HLDG CORP		02/05/2018	UBS Financial Services, Inc.	15,373.000	841,434		804,302	706,208	12,178			12,178		804,302		37,132	37,132	3,228		L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
872540-10-9	TJX COS INC		02/01/2018	Various	4,319.000	345,902		44,639	330,231	(285,591)			(285,591)		44,639		301,262	301,262			L
872590-10-4	T-MOBILE US INC		02/01/2018	Bank of America	3,244.000	206,898		107,498	206,026	(98,528)			(98,528)		107,498		99,399	99,399			L
87612E-10-6	TARGET CORPORATION		02/01/2018	Various	6,022.000	451,400		378,543	392,936	(14,393)			(14,393)		378,543		72,857	72,857			L
879939-10-6	TELETECH HLDGS, INC.		01/10/2018	Tax Free Exchange	5,287.000	97,738		97,738	212,802	(115,063)			(115,063)		97,738						L
880349-10-5	TENNECO INC		02/05/2018	Goldman Sachs	5,096.000	272,706		267,481	267,996	(32,787)			(32,787)		267,481		5,225	5,225			L
88160R-10-1	TESLA MOTORS INC		02/01/2018	Bank of America	656.000	229,096		162,947	204,246	(41,299)			(41,299)		162,947		66,149	66,149			L
882508-10-4	TEXAS INSTRS INC COM		02/01/2018	Various	5,846.000	643,456		319,163	610,556	(291,393)			(291,393)		319,163		324,293	324,293	3,625		L
883203-10-1	TEXTRON INC.		02/05/2018	Goldman Sachs	11,243.000	653,878		569,218	571,616	(70,138)			(70,138)		569,218		84,660	84,660	202		L
883556-10-2	THERMO FISHER		02/01/2018	Various	2,442.000	542,967		84,680	463,687	(379,007)			(379,007)		84,680		458,287	458,287	350		L
88579Y-10-1	MINNESOTA MNG & MFG CO		02/01/2018	Various	3,397.000	842,200		156,276	799,552	(643,276)			(643,276)		156,276		685,924	685,924			L
887228-10-4	TIME INC (USA)		02/01/2018	Unassigned	8,239.000	152,422		159,021	152,010	7,011			7,011		159,021		(6,599)	(6,599)			L
887317-30-3	TIME WARNER INC		02/01/2018	Various	5,813.000	563,790		114,846	531,715	(416,869)			(416,869)		114,846		448,944	448,944	2,340		L
887389-10-4	TIMKEN CO		02/08/2018	Various	21,903.000	1,031,181		925,414	1,026,694	(154,568)			(154,568)		925,414		105,767	105,767			L
891027-10-4	TORCHMARK CORP		03/05/2018	Various	9,664.000	815,683		545,628	797,885	(327,766)			(327,766)		545,628		270,055	270,055	1,319		L
89417E-10-9	TRAVELERS COS INC		03/07/2018	Investment Technology Group	1,591.000	219,537		171,383	215,803	(44,421)			(44,421)		171,383		48,154	48,154			L
90130A-10-1	TWENTY-FIRST CENTURY FOX INC		02/01/2018	Various	11,737.000	434,261		63,139	405,279	(342,140)			(342,140)		63,139		371,123	371,123			L
90130A-20-0	TWENTY-FIRST CENTURY FOX INC		02/01/2018	Bank of America	2,683.000	98,464		87,017	91,544	(4,527)			(4,527)		87,017		11,447	11,447			L
90187B-40-8	TWO HARBORS INVESTMENT CORP TWO HARBORS INVESTMENT REIT CO		03/21/2018	Investment Technology Group	41,747.000	645,423		735,548	678,806	56,741			56,741		735,548		(90,125)	(90,125)			L
902973-30-4	US BANCORP		02/01/2018	Various	10,395.000	597,182		151,871	556,964	(405,093)			(405,093)		151,871		445,311	445,311	3,119		L
907818-10-8	UNION PACIFIC CORPORATION		02/01/2018	Various	5,888.000	779,378		137,607	789,581	(651,974)			(651,974)		137,607		641,771	641,771			L
910047-10-9	UAL CORP		03/15/2018	Various	27,771.000	1,902,203		2,025,024	1,811,712	145,737			145,737		2,025,024		(122,821)	(122,821)			L
911312-10-6	UNITED PARCEL SERVICE		03/07/2018	Various	4,680.000	554,415		483,386	557,622	(74,236)			(74,236)		483,386		71,028	71,028	415		L
912909-10-8	UNITED STATES STEEL CORP		01/24/2018	Investment Technology Group	2,600.000	104,421		49,958	91,494	(41,536)			(41,536)		49,958		54,463	54,463			L
913017-10-9	UNITED TECHNOLOGIES CORP COM		03/21/2018	Investment Technology Group	126,881.000	16,188,465		13,650,517	16,186,209	(2,535,692)			(2,535,692)		13,650,517		2,537,948	2,537,948	88,817		L
91324P-10-2	UNITEDHEALTH GROUP INC		03/21/2018	Various	6,085.000	1,425,788		218,130	1,341,499	(1,123,369)			(1,123,369)		218,130		1,207,659	1,207,659	351		L
913903-10-0	UNIVERSAL HEALTH SERVICES INC		02/05/2018	Various	17,099.000	1,911,615		2,118,360	1,938,172	180,188			180,188		2,118,360		(206,745)	(206,745)			L
91529Y-10-6	UNUM GROUP UNUM GROUP		02/05/2018	Various	53,043.000	2,854,293		1,741,138	2,911,530	(1,170,392)			(1,170,392)		1,741,138		1,113,155	1,113,155	7,834		L
918204-10-8	VF CORPORATION		03/21/2018	Investment Technology Group	359.000	26,896		24,857	26,566	(1,709)			(1,709)		24,857		2,039	2,039	165		L
91913Y-10-0	VALERO ENERGY CORP		03/21/2018	Investment Technology Group	7,593.000	702,048		544,057	697,873	(153,816)			(153,816)		544,057		157,991	157,991	6,074		L
92047W-10-1	VALVOLINE INC		03/29/2018	Various	69,677.000	1,602,043		1,680,890	1,658,746	(63,862)			(63,862)		1,680,890		(78,847)	(78,847)	1,895		L
92243A-20-0	BIOTA PHARMACEUTICALS INC VAXART INC		02/21/2018	Unassigned	0.000			22							22		(22)	(22)			L
92276F-10-0	VENTAS INC		03/21/2018	Investment Technology Group	42,220.000	2,046,913		2,616,394	2,533,622	82,771			82,771		2,616,394		(569,480)	(569,480)	33,354		L
92343V-10-4	VERIZON COMMUNICATIONS INC		02/01/2018	Various	33,317.000	1,808,746		1,587,855	1,763,469	(175,613)			(175,613)		1,587,855		220,891	220,891	19,657		L
92532F-10-0	VERTEX PHARM INC		02/01/2018	Various	2,030.000	351,142		187,875	304,216	(116,341)			(116,341)		187,875		163,267	163,267			L
92826C-83-9	VISA INC		02/01/2018	Various	14,587.000	1,833,693		197,407	1,663,210	(1,465,802)			(1,465,802)		197,407		1,636,285	1,636,285			L
928563-40-2	VMWARE INC		02/01/2018	Various	1,110.000	139,525		94,222	139,105	(44,883)			(44,883)		94,222		45,303	45,303			L
92927K-10-2	WABCO HLDG		02/05/2018	UBS Financial Services, Inc.	3,970.000	584,313		476,622	511,865	(98,865)			(98,865)		476,622		107,690	107,690			L
92936U-10-9	WP CAREY INC COM		03/21/2018	Investment Technology Group	2,858.000	175,421		196,212	196,916	(704)			(704)		196,212		(20,790)	(20,790)	2,887		L
931142-10-3	WAL-MART STORES INC		02/01/2018	Various	9,527.000	1,005,172		647,749	940,791	(293,042)			(293,042)		647,749		357,423	357,423	4,859		L
931427-10-8	WALGREENS BOOTS ALLIANCE INC		02/01/2018	Various	9,886.000	754,429		537,796	717,921	(180,125)			(180,125)		537,796		216,633	216,633			L
93317W-10-2	WALTER INVESTMENT MANAGEMENT C		02/12/2018	Tax Free Exchange	159.000	17,168		17,168	2,348	14,820			14,820		17,168						L
93317W-10-2	WALTER INVESTMENT MANAGEMENT C		02/12/2018	No Broker	2,628.000																L
94106L-10-9	WMX TECHNOLOGIES		02/01/2018	Various	3,065.000	269,224		171,018	264,510	(93,491)			(93,491)		171,018		98,206	98,206			L
949746-10-1	WELLS FARGO & COMPANY		03/21/2018	Various	37,637.000	2,456,133		711,025	2,283,437	(1,572,412)			(1,572,412)		711,025		1,745,108	1,745,108	14,678		L
95040Q-10-4	WELLTOWER INC		03/21/2018	Investment Technology Group	101,665.000	5,331,200		7,658,905	6,483,177	1,175,728			1,175,728		7,658,905		(2,327,706)	(2,327,706)	88,449		L
95082P-10-5	WESCO INTERNATIONAL INC		02/05/2018	UBS Financial Services, Inc.	7,122.000	443,456		330,959	485,364	(154,405)			(154,405)		330,959		112,497	112,497			L

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change In Book/Adjusted Carrying Value					16	17	18	19	20	21	22
										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
957638-10-9	WESTERN ALLIANCE BANCORPORATIO		01/24/2018	Investment Technology Group	4,702.000	279,889		46,636	266,227	(219,592)			(219,592)		46,636		233,253	233,253			L
958102-10-5	WESTERN DIGITAL CORP		02/05/2018	Goldman Sachs	2,871.000	238,230		59,629	205,108	(170,350)			(170,350)		59,629		178,601	178,601	1,290		L
959802-10-9	WESTERN UN CO		02/05/2018	Goldman Sachs	19,446.000	386,480		408,490							408,490		(22,010)	(22,010)			L
96145D-10-5	WESTROCK CO		02/05/2018	Goldman Sachs	8,265.000	538,535		477,495	469,397	(50,158)			(50,158)		477,495		61,040	61,040			L
969904-10-1	WILLIAMS-SONOMA INC		03/21/2018	Investment Technology Group	188.000	10,013		10,030	9,720	311			311		10,030		(18)	(18)	73		L
981475-10-6	WORLD FUEL SERV CORP		03/22/2018	JP Morgan	62,451.000	1,496,645		2,291,981	1,757,371	534,609			534,609		2,291,981		(795,335)	(795,335)	3,747		L
98389B-10-0	NORTHN STS PWR CO MINN		02/05/2018	Goldman Sachs	23,427.000	1,033,224		1,149,274	1,127,073	22,201			22,201		1,149,274		(116,050)	(116,050)	8,434		L
988498-10-1	YUM! BRANDS INC.		03/07/2018	Various	1,430.000	117,577		28,663	116,702	(88,039)			(88,039)		28,663		88,914	88,914	302		L
98956P-10-2	ZIMMER BIOMET HOLDINGS INC		02/05/2018	Goldman Sachs	2,302.000	286,730		241,918	249,546	(36,281)			(36,281)		241,918		44,813	44,813	496		L
67077M-10-8	NUTRIEN LTD		02/05/2018	UBS Financial Services, Inc.	9,123.000	445,551		492,255							492,255		(46,705)	(46,705)			L
02153W-10-0	ALTISOURCE RESIDENTIAL CORP	C	02/21/2018	Tax Free Exchange	1,516.000	34,100		34,100	17,980	16,120			16,120		34,100				227		L
143658-30-0	CARNIVAL CORP	C	03/21/2018	Various	5,701.000	403,578		302,160	378,375	(76,216)			(76,216)		302,160		101,418	101,418	203		L
151290-88-9	CEMEX SAB DE CV	C	03/29/2018	Various	195,026.000	1,398,232		1,920,086	1,462,695	457,391			457,391		1,920,086		(521,854)	(521,854)			L
64110W-10-2	NETEASE INC	C	02/05/2018	Various	3,231.000	1,054,088		227,842	1,089,386	(885,622)			(885,622)		227,842		826,246	826,246			L
806857-10-8	SCHLUMBERGER NV	C	02/01/2018	Various	19,033.000	1,436,962		1,509,646							1,509,646		(72,684)	(72,684)			L
G0177J-10-8	ALLERGAN PLC	C	03/07/2018	Investment Technology Group	2,148.000	326,145		402,224							402,224		(76,079)	(76,079)	1,547		L
G02602-10-3	AMDOCS LTD	C	03/21/2018	Various	22,331.000	1,467,659		1,258,811	1,334,613	(209,883)			(209,883)		1,258,811		208,848	208,848	4,484		L
G0408V-10-2	AON PLC SHS CL A	C	02/05/2018	Various	7,058.000	997,767		714,585	860,682	(233,036)			(233,036)		714,585		283,182	283,182	2,541		L
G0464B-10-7	ARGO GROUP INTERNATIONAL HOLDI	C	03/27/2018	Unassigned	0.000	23		22	21	1			1		22		1	1			L
G0692U-10-9	AXIS CAPITAL HOLDINGS LTD	C	03/21/2018	Investment Technology Group	552.000	31,877		31,635	27,744	3,892			3,892		31,635		242	242	215		L
G1151C-10-1	ACCENTURE PLC	C	03/21/2018	Various	5,135.000	827,229		553,670	786,117	(232,447)			(232,447)		553,670		273,559	273,559			L
G25839-10-4	COCA-COLA EUROPEAN PARTNERS PL	C	02/05/2018	Various	31,553.000	1,201,682		1,234,971	1,217,178	(22,153)			(22,153)		1,234,971		(33,289)	(33,289)			L
G29183-10-3	EATON CORP PLC	C	03/21/2018	Various	23,069.000	1,949,113		1,694,021	1,746,990	(133,248)			(133,248)		1,694,021		255,092	255,092	895		L
G3223R-10-8	EVEREST RE GROUP LTD	C	03/22/2018	Various	23,921.000	6,077,867		5,296,952	4,711,510	(20,545)			(20,545)		5,296,952		780,915	780,915	27,252		L
G4705A-10-0	ICON PLC	C	02/05/2018	Various	7,973.000	885,304		532,800	894,172	(361,372)			(361,372)		532,800		352,504	352,504			L
G47791-10-1	INGERSOLL-RAND PLC	C	02/05/2018	Various	20,193.000	1,838,397		1,312,740	1,801,014	(488,274)			(488,274)		1,312,740		525,657	525,657			L
G50871-10-5	JAZZ PHARMACEUTICALS PLC	C	03/05/2018	Various	7,597.000	1,081,729		1,038,974	701,527	5,938			5,938		1,038,974		42,755	42,755			L
G51502-10-5	JOHNSON CONTROLS INTERNATIONAL JOHNSON CONTROLS INTERNATIONAL	C	02/01/2018	Various	17,530.000	697,681		683,714							683,714		13,967	13,967			L
G5876H-10-5	MARVELL TECH GRP LTD.	C	02/05/2018	UBS Financial Services, Inc.	23,825.000	515,242		431,491	459,565	(85,285)			(85,285)		431,491		83,751	83,751	1,284		L
G5960L-10-3	MEDTRONIC PLC	C	03/21/2018	Investment Technology Group	9,082.000	734,376		713,277	733,372	(20,094)			(20,094)		713,277		21,099	21,099	4,178		L
G6359F-10-3	NABORS INDUSTRIES LTD	C	01/03/2018	Unassigned	0.000	2		12	3	9			9		12		(10)	(10)			L
G6518L-10-8	NIELSEN HOLDINGS PLC	C	03/29/2018	Various	13,852.000	475,009		621,910	504,213	117,697			117,697		621,910		(146,901)	(146,901)	2,512		L
G6564A-10-5	NOMAD FOODS LTD	C	02/05/2018	Goldman Sachs	20,268.000	331,273		340,593	307,931	(2,243)			(2,243)		340,593		(9,320)	(9,320)			L
G7496G-10-3	RENAISSANCERE HOLDINGS LTD	C	03/22/2018	JP Morgan	56,873.000	7,817,845		7,685,643	7,142,680	542,963			542,963		7,685,643		132,202	132,202	18,768		L
G9319H-10-2	VALIDUS HOLDINGS LTD	C	02/07/2018	Various	44,424.000	2,992,629		2,082,778	2,050,498	(1,810)			(1,810)		2,082,778		909,851	909,851			L
G98294-10-4	XL GROUP LTD	C	03/05/2018	Various	32,008.000	1,528,045		1,326,213	1,071,536	191,405			191,405		1,326,213		201,832	201,832	6,705		L
H1467J-10-4	ACE LTD	C	02/01/2018	Various	5,598.000	870,302		616,669	818,036	(201,367)			(201,367)		616,669		253,633	253,633	3,975		L
H2906T-10-9	GARMIN LTD	C	03/22/2018	JP Morgan	119,550.000	7,035,885		5,754,547	7,121,594	(1,367,046)			(1,367,046)		5,754,547		1,281,337	1,281,337	60,971		L
H84989-10-4	TE CONNECTIVITY LTD	C	02/05/2018	UBS Financial Services, Inc.	11,566.000	1,154,679		1,020,680	987,656	(85,230)			(85,230)		1,020,680		133,999	133,999			L
N31738-10-2	FIAT CHRYSLER AUTOMOBILES NV	C	02/05/2018	UBS Financial Services, Inc.	12,823.000	277,276		301,367							301,367		(24,092)	(24,092)			L
N53745-10-0	LYONDELLBASELL INDUSTRIES NV	D	03/21/2018	Investment Technology Group	2,911.000	320,465		275,994	321,142	(45,148)			(45,148)		275,994		44,471	44,471	2,911		L
N6596X-10-9	NXP SEMICONDUCTORS NV COM	C	02/01/2018	Bank of America	2,449.000	297,032		269,328	286,753	(17,425)			(17,425)		269,328		27,704	27,704			L
P31076-10-5	COPA HOLDINGS SA	C	03/21/2018	Investment Technology Group	446.000	60,949		61,050	59,791	1,259			1,259		61,050		(101)	(101)	388		L
Y09827-10-9	BROADCOM LTD	C	02/01/2018	Various	2,475.000	590,968		333,104	635,828	(302,724)			(302,724)		333,104		257,864	257,864			L
Y2573F-10-2	FLEXTRONICS INTL LTD.	C	03/29/2018	Various	193,912.000	3,449,535		2,514,025	3,255,129	(975,263)			(975,263)		2,514,025		935,510	935,510			L

SCHEDULE D - PART 4

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										11	12	13	14	15							
CUSIP Ident-ification	Description	For-eign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consid-eration	Par Value	Actual Cost	Prior Year Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amor-tization)/ Accretion	Current Year's Other Than Temporary Impairment Recog-nized	Total Change in Book/ Adjusted Carrying Value (11 + 12 - 13)	Total Foreign Exchange Change in Book /Adjusted Carrying Value	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/ Stock Dividends Received DuringYear	Stated Con-tractual Maturity Date	NAIC Desig-nation or Market In-dicator (a)
9099999. Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						478,032,408	XXX	354,605,297	447,295,107	(121,176,693)			(121,176,693)		354,605,297		123,427,116	123,427,116	1,626,716	XXX	XXX
464287-65-5	ISHARES RUSSELL 2000 ETF		02/01/2018	Investment Technology Group	18,372.000	2,881,146		2,790,566	2,232,472	(22,899)			(22,899)		2,790,566		90,580	90,580			L
78462F-10-3	SPDR S&P 500 ETF TRUST		01/22/2018	Investment Technology Group	52,000.000	14,651,785		13,904,686	13,876,720	27,966			27,966		13,904,686		747,099	747,099			L
9299999. Subtotal - Common Stocks - Mutual Funds						17,532,931	XXX	16,695,252	16,109,192	5,067			5,067		16,695,252		837,679	837,679		XXX	XXX
9799997. Total - Common Stocks - Part 4						495,565,339	XXX	371,300,549	463,404,299	(121,171,626)			(121,171,626)		371,300,549		124,264,795	124,264,795	1,626,716	XXX	XXX
9799998. Total - Common Stocks - Part 5						XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
9799999. Total - Common Stocks						495,565,339	XXX	371,300,549	463,404,299	(121,171,626)			(121,171,626)		371,300,549		124,264,795	124,264,795	1,626,716	XXX	XXX
9899999. Total - Preferred and Common Stocks						495,565,339	XXX	371,300,549	463,404,299	(121,171,626)			(121,171,626)		371,300,549		124,264,795	124,264,795	1,626,716	XXX	XXX
9999999 - Totals						3,816,029,970	XXX	3,728,933,011	1,994,761,286	(120,615,496)	(1,207,635)		(121,823,131)		3,709,220,091		106,154,945	106,154,945	23,822,830	XXX	XXX

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

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
0079999. Subtotal - Purchased Options - Hedging Effective														XXX							XXX	XXX
0149999. Subtotal - Purchased Options - Hedging Other														XXX							XXX	XXX
0219999. Subtotal - Purchased Options - Replications														XXX							XXX	XXX
0289999. Subtotal - Purchased Options - Income Generation														XXX							XXX	XXX
0359999. Subtotal - Purchased Options - Other														XXX							XXX	XXX
0369999. Total Purchased Options - Call Options and Warrants														XXX							XXX	XXX
0379999. Total Purchased Options - Put Options														XXX							XXX	XXX
0389999. Total Purchased Options - Caps														XXX							XXX	XXX
0399999. Total Purchased Options - Floors														XXX							XXX	XXX
0409999. Total Purchased Options - Collars														XXX							XXX	XXX
0419999. Total Purchased Options - Other														XXX							XXX	XXX
0429999. Total Purchased Options														XXX							XXX	XXX
0499999. Subtotal - Written Options - Hedging Effective														XXX							XXX	XXX
0569999. Subtotal - Written Options - Hedging Other														XXX							XXX	XXX
0639999. Subtotal - Written Options - Replications														XXX							XXX	XXX
0709999. Subtotal - Written Options - Income Generation														XXX							XXX	XXX
0779999. Subtotal - Written Options - Other														XXX							XXX	XXX
0789999. Total Written Options - Call Options and Warrants														XXX							XXX	XXX
0799999. Total Written Options - Put Options														XXX							XXX	XXX
0809999. Total Written Options - Caps														XXX							XXX	XXX
0819999. Total Written Options - Floors														XXX							XXX	XXX
0829999. Total Written Options - Collars														XXX							XXX	XXX
0839999. Total Written Options - Other														XXX							XXX	XXX
0849999. Total Written Options														XXX							XXX	XXX
0909999. Subtotal - Swaps - Hedging Effective														XXX							XXX	XXX
Int Rate Swap SWU00JKZ7 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	08/25/2016	08/30/2031		40,000,000	3M LIBOR (1.6142%)			4,431	5,664,860		5,664,860	1,500,431				732,575		0001
Int Rate Swap SWU00CZ78 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	05/28/2015	06/17/2030		80,000,000	3M LIBOR (2.25%)	2,429,782		(113,245)	5,023,565		5,023,565	3,095,795		(35,795)		1,397,935		0001
Int Rate Swap SWU00BHD7 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	05/28/2015	06/17/2018		200,000,000	1.75% (3M LIBOR)	3,145,000		33,112	(209,525)		(209,525)	16,006		(263,747)		462,481		0001
Int Rate Swap SWU00KPT3 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	01/10/2017	01/12/2019		325,000,000	1.475% (3M LIBOR)			(155,215)	(2,276,228)		(2,276,228)	(862,860)				1,438,224		0001
Int Rate Swap SWU00KPV8 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	01/10/2017	01/12/2027		110,000,000	2.2679% (3M LIBOR)			165,513	(4,560,009)		(4,560,009)	(3,438,885)				1,630,018		0001
Int Rate Swap SWU00JI56 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	08/11/2016	08/15/2023		100,000,000	1.3101% (3M LIBOR)			(79,301)	(7,106,783)		(7,106,783)	(2,006,869)				1,159,202		0001
Int Rate Swap SWU00LT75 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	11/03/2017	12/20/2019		230,000,000	2.0% (3M LIBOR)	537,547		171,168	(2,040,513)		(2,040,513)	(1,606,572)		(139,907)		1,509,185		0001
Int Rate Swap SWU00KPU0 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	01/10/2017	01/12/2022		100,000,000	1.9282% (3M LIBOR)			65,542	(2,758,486)		(2,758,486)	(1,628,357)				972,540		0001
Int Rate Swap SWU00L9Q5 on Bond Portfolio	Bond Portfolio	D1	Duration	Chi Mercantile Exch SNZ20JLFK8MNNCLQOF39	11/03/2017	12/20/2027		70,000,000	2.5% (3M LIBOR)	796,853		136,434	(1,865,712)		(1,865,712)	(2,324,148)		(60,386)		1,091,317		0001
0959999. Subtotal - Swaps - Hedging Other - Other										6,909,182		228,439	(10,128,831)	XXX	(10,128,831)	(7,255,459)		(499,835)		10,393,477	XXX	XXX
0969999. Subtotal - Swaps - Hedging Other										6,909,182		228,439	(10,128,831)	XXX	(10,128,831)	(7,255,459)		(499,835)		10,393,477	XXX	XXX
1029999. Subtotal - Swaps - Replication														XXX							XXX	XXX
1089999. Subtotal - Swaps - Income Generation														XXX							XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule/ Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate or Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/ Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase/ (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amorti-zation)/ Accretion	20 Adjustment to Carrying Value of Hedged Item	21 Potential Exposure	22 Credit Quality of Refer-ence Entity	23 Hedge Effectiveness at Inception and at Quarter-end (b)
1149999. Subtotal - Swaps - Other														XXX							XXX	XXX
1159999. Total Swaps - Interest Rate														XXX							XXX	XXX
1169999. Total Swaps - Credit Default														XXX							XXX	XXX
1179999. Total Swaps - Foreign Exchange														XXX							XXX	XXX
1189999. Total Swaps - Total Return														XXX							XXX	XXX
1199999. Total Swaps - Other										6,909,182		228,439	(10,128,831)	XXX	(10,128,831)	(7,255,459)		(499,835)		10,393,477	XXX	XXX
1209999. Total Swaps										6,909,182		228,439	(10,128,831)	XXX	(10,128,831)	(7,255,459)		(499,835)		10,393,477	XXX	XXX
1269999. Subtotal - Forwards														XXX							XXX	XXX
1399999. Subtotal - Hedging Effective														XXX							XXX	XXX
1409999. Subtotal - Hedging Other										6,909,182		228,439	(10,128,831)	XXX	(10,128,831)	(7,255,459)		(499,835)		10,393,477	XXX	XXX
1419999. Subtotal - Replication														XXX							XXX	XXX
1429999. Subtotal - Income Generation														XXX							XXX	XXX
1439999. Subtotal - Other														XXX							XXX	XXX
1449999 - Totals										6,909,182		228,439	(10,128,831)	XXX	(10,128,831)	(7,255,459)		(499,835)		10,393,477	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	Asset-Liability Management

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

N O N E

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

N O N E

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book/Adjusted Carrying Value			Fair Value			11	12
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	5 Contracts With Book/Adjusted Carrying Value >0	6 Contracts With Book/Adjusted Carrying Value <0	7 Exposure Net of Collateral	8 Contracts With Fair Value >0	9 Contracts With Fair Value <0	10 Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
0199999 - Aggregate Sum of Exchange Traded Derivatives	XXX	XXX	XXX								
0899999. Aggregate Sum of Central Clearing houses				10,688,425	(20,817,256)		10,688,425	(20,817,256)		10,393,477	264,646
0999999 - Gross Totals				10,688,425	(20,817,256)		10,688,425	(20,817,256)		10,393,477	264,646
1. Offset per SSAP No. 64				10,688,425	(18,838,016)						
2. Net after right of offset per SSAP No. 64					(1,979,240)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open as of Current Statement Date

Collateral Pledged by Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
Chi Mercantile Exch SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0	Cash	8,149,591	8,149,591	8,149,591		V
Chi Mercantile Exch SNZ20JLFK8MNNCLQ0F39	Cash	000000-00-0	Cash	26,000	26,000	26,000		I
Chi Mercantile Exch SNZ20JLFK8MNNCLQ0F39	Treasury	912796-PB-9	US T-Bills 10/19/2017-04/19/2018 Zero Coupon	2,457,243	2,459,000	2,457,243	04/19/2018	I
Chi Mercantile Exch SNZ20JLFK8MNNCLQ0F39	Treasury	912796-PF-0	US T-Bills 11/02/2017-05/03/2018 Zero Coupon	900,565	902,000	900,565	05/03/2018	I
Chi Mercantile Exch SNZ20JLFK8MNNCLQ0F39	Treasury	912796-PC-7	US T-Bills 11/09/2017-05/10/2018 Zero Coupon	2,197,201	2,200,000	2,197,201	05/10/2018	I
0199999 - Total				13,730,600	13,736,591	13,730,600	XXX	XXX

Collateral Pledged to Reporting Entity

1 Exchange, Counterparty or Central Clearinghouse	2 Type of Asset Pledged	3 CUSIP Identification	4 Description	5 Fair Value	6 Par Value	7 Book/Adjusted Carrying Value	8 Maturity Date	9 Type of Margin (I, V or IV)
0299999 - Total						XXX	XXX	XXX

NONE

Schedule DL - Part 1 - Reinvested Collateral Assets Owned

N O N E

Schedule DL - Part 2 - Reinvested Collateral Assets Owned

N O N E

SCHEDULE E - PART 1 - CASH

Month End Depository Balances

1		2	3	4	5	Book Balance at End of Each Month During Current Quarter			9
						6	7	8	
Depository		Code	Rate of Interest	Amount of Interest Received During Current Quarter	Amount of Interest Accrued at Current Statement Date	First Month	Second Month	Third Month	*
State Street Bank	Boston, MA						691,443	(721,133)	XXX
US Bank	Milwaukee, WI					165,824,230	(41,948,920)	(190,424,896)	XXX
JP Morgan Chase	Springfield, IL					(21,190,620)	(36,140,852)	38,427,292	XXX
Wells Fargo	San Francisco, CA					3,469,923	3,782,285	3,828,450	XXX
Federal Home Loan Bank	Chicago, IL					1,058	94,009	94,285	XXX
Wells Fargo	Evans, GA					24,087	16,752	23,762	XXX
Wells Fargo	Memphis, TN					485,650	600,148	621,770	XXX
0199998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Open Depositories		XXX	XXX						XXX
0199999. Totals - Open Depositories		XXX	XXX			148,614,328	(72,905,135)	(148,150,470)	XXX
0299998. Deposits in ... depositories that do not exceed the allowable limit in any one depository (See instructions) - Suspended Depositories		XXX	XXX			200	200	200	XXX
0299999. Totals - Suspended Depositories		XXX	XXX			200	200	200	XXX
0399999. Total Cash on Deposit		XXX	XXX			148,614,528	(72,904,935)	(148,150,270)	XXX
0499999. Cash in Company's Office		XXX	XXX	XXX	XXX				XXX
0599999. Total - Cash		XXX	XXX			148,614,528	(72,904,935)	(148,150,270)	XXX

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned End of Current Quarter

1 CUSIP	2 Description	3 Code	4 Date Acquired	5 Rate of Interest	6 Maturity Date	7 Book/Adjusted Carrying Value	8 Amount of Interest Due and Accrued	9 Amount Received During Year
	UNITED STATES TREASURY BILL ZERO CPN DT 101917-041918		03/23/2018	0.000	04/19/2018	7,100,269		17,120
	UNITED STATES TREASURY BILL ZERO CPN DT 101917-041918	C	03/23/2018	0.000	04/19/2018	1,595,500		3,847
	UNITED STATES TREASURY BILL ZERO CPN DT 111617-051718		03/28/2018	0.000	05/17/2018	1,097,633		103
0199999. Subtotal - Bonds - U.S. Governments - Issuer Obligations						9,793,402		21,070
0599999. Total - U.S. Government Bonds						9,793,402		21,070
1099999. Total - All Other Government Bonds								
1799999. Total - U.S. States, Territories and Possessions Bonds								
2499999. Total - U.S. Political Subdivisions Bonds								
3199999. Total - U.S. Special Revenues Bonds								
3899999. Total - Industrial and Miscellaneous (Unaffiliated) Bonds								
4899999. Total - Hybrid Securities								
5599999. Total - Parent, Subsidiaries and Affiliates Bonds								
6099999. Subtotal - SVO Identified Funds								
7799999. Total - Issuer Obligations						9,793,402		21,070
7899999. Total - Residential Mortgage-Backed Securities								
7999999. Total - Commercial Mortgage-Backed Securities								
8099999. Total - Other Loan-Backed and Structured Securities								
8199999. Total - SVO Identified Funds								
8399999. Total Bonds						9,793,402		21,070
665279-87-3	Northern Institutional Treasury Port - Premier Shares		03/30/2018	0.000	XXX	212,048,977		193,706
857492-70-6	STATE STREET Inst. US Gov't MMF		03/29/2018	0.000	XXX	6,388,925		1,587
8599999. Subtotal - Exempt Money Market Mutual Funds - as Identified by the SVO						218,437,902		195,293
8899999 - Total Cash Equivalents						228,231,304		216,363

SUPPLEMENT FOR THE QUARTER ENDING MARCH 31, 2018 OF THE AMERICAN FAMILY MUTUAL INSURANCE COMPANY, S.I.

DIRECTOR AND OFFICER INSURANCE COVERAGE SUPPLEMENT

Year To Date For The Period Ended MARCH 31, 2018

NAIC Group Code 0473 NAIC Company Code 19275

Company Name AMERICAN FAMILY MUTUAL INSURANCE COMPANY, S.I.

If the reporting entity writes any director and officer (D&O) business, please provide the following:

1. Monoline Policies

1 Direct Written Premium	2 Direct Earned Premium	3 Direct Losses Incurred
$ 1,020,703	$ 955,612	$ 2,279,436

2. Commercial Multiple Peril (CMP) Packaged Policies

2.1 Does the reporting entity provide D&O liability coverage as part of a CMP packaged policy? Yes [ ] No [X]

2.2 Can the direct premium earned for D&O liability coverage provided as part of a CMP packaged policy be quantified or estimated? Yes [ ] No [X]

2.3 If the answer to question 2.2 is yes, provide the quantified or estimated direct premium earned amount for D&O liability coverage in CMP packaged policies

2.31 Amount quantified: $

2.32 Amount estimated using reasonable assumptions: $

2.4 If the answer to question 2.1 is yes, provide direct losses incurred (losses paid plus change in case reserves) for the D&O liability coverage provided in CMP packaged policies. $