



ANNUAL STATEMENT

For the Year Ended December 31, 2017
of the Condition and Affairs of the

PROGRESSIVE CASUALTY INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period)	NAIC Company Code..... 24260	Employer's ID Number..... 34-6513736
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... November 19, 1956	Commenced Business..... December 11, 1956	
Statutory Home Office	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US..... 44143-2182 440-461-5000 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)	
Mail Address	P.O. BOX 89490..... CLEVELAND OH US 44101-6490 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33..... CLEVELAND OH US 44143-2182 440-395-4460 (Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)	
Internet Web Site Address	PROGRESSIVE.COM	
Statutory Statement Contact	MARY BETH ANDREANO (Name) FINANCIAL_REPORTING@PROGRESSIVE.COM (E-Mail Address)	440-395-4460 (Area Code) (Telephone Number) (Extension) 440-603-5500 (Fax Number)

POLICYHOLDER SERVICES AND CLAIMS REPORTING -- 1-800-PROGRESSIVE (1-800-776-4737)

OFFICERS

Name	Title	Name	Title
GEOFFREY THOMAS SOUSER	PRESIDENT	PETER JAMES ALBERT	SECRETARY
PATRICK SEAN BRENNAN	TREASURER		

OTHER

PETER JAMES ALBERT	(VICE PRESIDENT)	MARY BETH ANDREANO	(VICE PRESIDENT)
KAREN BARONE BAILO	(VICE PRESIDENT)	KIARA COX BERGLUND	(VICE PRESIDENT)
ALAN JAY BLOCK #	(VICE PRESIDENT)	TODD LOZON BRACKETT #	(VICE PRESIDENT)
STEVEN ANTHONY BROZ	(VICE PRESIDENT)	CHARLES ERNEST CONOVER #	(VICE PRESIDENT)
BRIAN DOUGLAS COURTNEY	(VICE PRESIDENT)	CHRISTINA LYNN CREWS	(ASST. SECRETARY)
HEATHER ELIZABETH DAY	(VICE PRESIDENT)	MATTHEW HERRICK DOWNING	(VICE PRESIDENT)
MICHAEL VINCENT ESPOSITO	(VICE PRESIDENT)	JAMES EDWARD GLENN JR.	(VICE PRESIDENT)
JOHN CHARLES JONES #	(VICE PRESIDENT)	JAMES LEE KUSMER	(ASST. TREASURER)
NEIL JOSEPH LENANE	(VICE PRESIDENT)	LYNN NAVARRE MAJOR	(VICE PRESIDENT)
RONALD PAUL MAROTTO	(VICE PRESIDENT)	HEATHER MARIE MURRAY #	(VICE PRESIDENT)
ANDREW JOHN QUIGG	(VICE PRESIDENT)	CARRIE FISHER RADIVOYEVITCH	(VICE PRESIDENT)
JAY CHADWICK VANANTWERP	(VICE PRESIDENT)	VIDA PAULE ZIEDONIS #	

DIRECTORS OR TRUSTEES

KAREN BARONE BAILO	CHARLES ERNEST CONOVER #	RICHARD RUSSELL CRAWLEY	THOMAS HUDSON HOLLYER
KATHRYN MARGARET LEMIEUX	MARK DONALD NIEHAUS	GEOFFREY THOMAS SOUSER	

State of..... OHIO
County of..... CUYAHOGA

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) GEOFFREY THOMAS SOUSER	(Signature) CHRISTINA LYNN CREWS	(Signature) JAMES LEE KUSMER
1. (Printed Name) PRESIDENT	2. (Printed Name) ASSISTANT SECRETARY	3. (Printed Name) ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This 13TH day of FEBRUARY, 2018	b. If no	1. State the amendment number
		2. Date filed
		3. Number of pages attached

PROGRESSIVE CASUALTY INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,495,063,150	20.7	1,495,063,150		1,495,063,150	20.7
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	63,100,000	0.9	63,100,000		63,100,000	0.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....		0.0			0	0.0
1.43 Revenue and assessment obligations.....	243,453,488	3.4	243,453,488		243,453,488	3.4
1.44 Industrial development and similar obligations.....	57,750,000	0.8	57,750,000		57,750,000	0.8
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	2,592,197	0.0	2,592,197		2,592,197	0.0
1.513 All other.....		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA.....	9,756,799	0.1	9,756,799		9,756,799	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	671,655,729	9.3	671,655,729		671,655,729	9.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	927,242,706	12.8	927,242,706		927,242,706	12.8
2.2 Unaffiliated non-U.S. securities (including Canada).....	367,126,981	5.1	367,126,981		367,126,981	5.1
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	48,826,934	0.7	48,826,934		48,826,934	0.7
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	1,173,802,601	16.2	1,173,802,601		1,173,802,601	16.3
3.4 Other equity securities:						
3.41 Affiliated.....	1,154,536,353	16.0	1,154,536,353		1,154,536,353	16.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....	527,269,899	7.3	527,269,899		527,269,899	7.3
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	5,948,225	0.1	5,948,225		5,948,225	0.1
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	10,233,727	0.1	10,233,727		10,233,727	0.1
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	280,589,030	3.9	280,589,030		280,589,030	3.9
11. Other invested assets.....	194,557,374	2.7	179,440,914		179,440,914	2.5
12. Total invested assets.....	7,233,505,193	100.0	7,218,388,733	0	7,218,388,733	100.0

PROGRESSIVE CASUALTY INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		554,634,079
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6).....		
2.2	Additional investment made after acquisition (Part 2, Column 9).....	6,836,635	6,836,635
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Total gain (loss) on disposals, Part 3, Column 18.....		711,750
5.	Deduct amounts received on disposals, Part 3, Column 15.....		9,460,000
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15.....		
6.2	Totals, Part 3, Column 13.....		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12.....	256,832	
7.2	Totals, Part 3, Column 10.....		256,832
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11.....	19,247,511	
8.2	Totals, Part 3, Column 9.....		19,247,511
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		533,218,121
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		533,218,121

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....		
2.2	Additional investment made after acquisition (Part 2, Column 8).....		0
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....		
3.2	Totals, Part 3, Column 11.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....		0
6.	Total gain (loss) on disposals, Part 3, Column 18.....		
7.	Deduct amounts received on disposals, Part 3, Column 15.....		
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13.....		
9.2	Totals, Part 3, Column 13.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11.....		
10.2	Totals, Part 3, Column 10.....		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		0
12.	Total valuation allowance.....		
13.	Subtotal (Line 11 plus Line 12).....		0
14.	Deduct total nonadmitted amounts.....		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14).....		0

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		172,835,029
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	15,063,692	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	49,819,600	64,883,292
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16.....		
3.2	Totals, Part 3, Column 12.....		0
4.	Accrual of discount.....		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13.....	7,090,816	
5.2	Totals, Part 3, Column 9.....		7,090,816
6.	Total gain (loss) on disposals, Part 3, Column 19.....		4,801,033
7.	Deduct amounts received on disposals, Part 3, Column 16.....		4,801,033
8.	Deduct amortization of premium and depreciation.....		591,560
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....		
9.2	Totals, Part 3, Column 14.....		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15.....	49,660,203	
10.2	Totals, Part 3, Column 11.....	-	49,660,203
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10).....		194,557,374
12.	Deduct total nonadmitted amounts.....		15,116,460
13.	Statement value at end of current period (Line 11 minus Line 12).....		179,440,914

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		4,295,912,938
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,442,246,047
3.	Accrual of discount.....		8,234,806
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	384,326	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	363,551,414	
4.4	Part 4, Column 11.....	(17,458,537)	346,477,203
5.	Total gain (loss) on disposals, Part 4, Column 19.....		20,114,556
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		1,885,415,030
7.	Deduct amortization of premium.....		8,300,542
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....		
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....		
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....	2,855,288	
9.4	Part 4, Column 13.....	1,507,752	4,363,040
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		6,214,906,938
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		6,214,906,938

PROGRESSIVE CASUALTY INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,495,063,150	1,488,465,024	1,493,573,476	1,501,480,000
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	1,495,063,150	1,488,465,024	1,493,573,476	1,501,480,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	63,100,000	63,100,000	63,100,000	63,100,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	.....	.....	.....	.....
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals.....	313,552,483	314,443,117	316,182,766	297,212,369
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (Unaffiliated)	8. United States.....	1,598,898,435	1,605,252,734	1,586,361,730	1,598,234,216
	9. Canada.....	27,213,544	27,187,192	27,213,544	27,213,544
	10. Other Countries.....	339,913,438	338,860,429	340,668,124	338,400,000
	11. Totals.....	1,966,025,417	1,971,300,355	1,954,243,398	1,963,847,760
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	3,837,741,050	3,837,308,496	3,827,099,640	3,825,640,129
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	48,826,934	53,115,000	48,985,000	
	15. Canada.....	.....	.....	.....	
	16. Other Countries.....	.....	.....	.....	
	17. Totals.....	48,826,934	53,115,000	48,985,000	
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	
	19. Total Preferred Stocks.....	48,826,934	53,115,000	48,985,000	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	1,108,423,551	1,108,423,551	478,619,741	
	21. Canada.....	8,574,632	8,574,632	4,264,557	
	22. Other Countries.....	56,804,418	56,804,418	35,579,417	
	23. Totals.....	1,173,802,601	1,173,802,601	518,463,715	
Parent, Subsidiaries and Affiliates	24. Totals.....	1,154,536,353	1,154,536,353	249,669,691	
	25. Total Common Stocks.....	2,328,338,954	2,328,338,954	768,133,406	
	26. Total Stocks.....	2,377,165,888	2,381,453,954	817,118,406	
	27. Total Bonds and Stocks.....	6,214,906,938	6,218,762,450	4,644,218,046	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1.....	9,989,556	1,232,758,623	252,314,971			XXX	1,495,063,150	36.6	650,197,190	22.1	1,495,063,150	
1.2 NAIC 2.....						XXX	0	0.0		0.0		
1.3 NAIC 3.....						XXX	0	0.0		0.0		
1.4 NAIC 4.....						XXX	0	0.0		0.0		
1.5 NAIC 5.....						XXX	0	0.0		0.0		
1.6 NAIC 6.....						XXX	0	0.0		0.0		
1.7 Totals.....	9,989,556	1,232,758,623	252,314,971	0	0	XXX	1,495,063,150	36.6	650,197,190	22.1	1,495,063,150	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0		0.0		
2.4 NAIC 4.....						XXX	0	0.0		0.0		
2.5 NAIC 5.....						XXX	0	0.0		0.0		
2.6 NAIC 6.....						XXX	0	0.0		0.0		
2.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	3,111,660	16,857,619	16,199,325	22,874,174	4,057,222	XXX	63,100,000	1.5		0.0	63,100,000	
3.2 NAIC 2.....						XXX	0	0.0		0.0		
3.3 NAIC 3.....						XXX	0	0.0		0.0		
3.4 NAIC 4.....						XXX	0	0.0		0.0		
3.5 NAIC 5.....						XXX	0	0.0		0.0		
3.6 NAIC 6.....						XXX	0	0.0		0.0		
3.7 Totals.....	3,111,660	16,857,619	16,199,325	22,874,174	4,057,222	XXX	63,100,000	1.5	0	0.0	63,100,000	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....						XXX	0	0.0		0.0		
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0		0.0		
4.4 NAIC 4.....						XXX	0	0.0		0.0		
4.5 NAIC 5.....						XXX	0	0.0		0.0		
4.6 NAIC 6.....						XXX	0	0.0		0.0		
4.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	26,159,869	71,735,809	54,049,142	102,302,162	14,305,501	XXX	268,552,483	6.6	164,121,637	5.6	268,552,483	
5.2 NAIC 2.....				45,000,000		XXX	45,000,000	1.1	42,365,001	1.4	45,000,000	
5.3 NAIC 3.....						XXX	0	0.0		0.0		
5.4 NAIC 4.....						XXX	0	0.0		0.0		
5.5 NAIC 5.....						XXX	0	0.0		0.0		
5.6 NAIC 6.....						XXX	0	0.0		0.0		
5.7 Totals.....	26,159,869	71,735,809	54,049,142	147,302,162	14,305,501	XXX	313,552,483	7.7	206,486,638	7.0	313,552,483	0

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

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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 7 Prior Year	% from Col. 8 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	572,170,792	797,482,096	76,726,161	2,234,064	90	XXX	1,448,613,203	35.5	1,604,982,108	54.6	403,140,605	1,045,472,598
6.2 NAIC 2.....	134,211,443	352,105,094	150,952,357			XXX	637,268,894	15.6	412,948,035	14.1	461,159,588	176,109,306
6.3 NAIC 3.....	10,445,816	20,707,502	53,775,598	5,000,000		XXX	89,928,916	2.2	723,596	0.0	9,764,247	80,164,669
6.4 NAIC 4.....	94,035	8,020,033	71,293			XXX	8,185,361	0.2	10,383,982	0.4		8,185,361
6.5 NAIC 5.....						XXX	0	0.0	17,296	0.0		
6.6 NAIC 6.....	13,534,281	10,924,600	1,135,724			XXX	25,594,605	0.6	53,181,698	1.8		25,594,605
6.7 Totals.....	730,456,367	1,189,239,325	282,661,133	7,234,064	90	XXX	2,209,590,979	54.1	2,082,236,715	70.9	874,064,440	1,335,526,539
7. Hybrid Securities												
7.1 NAIC 1.....						XXX	0	0.0		0.0		
7.2 NAIC 2.....						XXX	0	0.0		0.0		
7.3 NAIC 3.....						XXX	0	0.0		0.0		
7.4 NAIC 4.....						XXX	0	0.0		0.0		
7.5 NAIC 5.....						XXX	0	0.0		0.0		
7.6 NAIC 6.....						XXX	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX	0	0.0		0.0		
8.2 NAIC 2.....						XXX	0	0.0		0.0		
8.3 NAIC 3.....						XXX	0	0.0		0.0		
8.4 NAIC 4.....						XXX	0	0.0		0.0		
8.5 NAIC 5.....						XXX	0	0.0		0.0		
8.6 NAIC 6.....						XXX	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 NAIC 2.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 NAIC 3.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.4 NAIC 4.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.5 NAIC 5.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.6 NAIC 6.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.7 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0

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

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

SI07

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....611,431,877	2,118,834,147	399,289,599	127,410,400	18,362,813	0	3,275,328,836	80.3	XXX	XXX	2,229,856,238	1,045,472,598
10.2 NAIC 2.....	(d).....134,211,443	352,105,094	150,952,357	45,000,000	0	0	682,268,894	16.7	XXX	XXX	506,159,588	176,109,306
10.3 NAIC 3.....	(d).....10,445,816	20,707,502	53,775,598	5,000,000	0	0	89,928,916	2.2	XXX	XXX	9,764,247	80,164,669
10.4 NAIC 4.....	(d).....94,035	8,020,033	71,293	0	0	0	8,185,361	0.2	XXX	XXX	0	8,185,361
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.6 NAIC 6.....	(d).....13,534,281	10,924,600	1,135,724	0	0	0	(c).....25,594,605	0.6	XXX	XXX	0	25,594,605
10.7 Totals.....	769,717,452	2,510,591,376	605,224,571	177,410,400	18,362,813	0	(b).....4,081,306,612	100.0	XXX	XXX	2,745,780,073	1,335,526,539
10.8 Line 10.7 as a % of Col. 7.....	18.9	61.5	14.8	4.3	0.4	0.0	100.0	XXX	XXX	XXX	67.3	32.7
11. Total Bonds Prior Year												
11.1 NAIC 1.....	1,100,020,942	993,375,766	316,884,490	8,823,539	196,198	.....	.....XXX	XXX	2,419,300,935	82.3	1,590,922,238	828,378,697
11.2 NAIC 2.....	17,810,360	312,760,021	120,027,655	4,715,000	.....	.....	.....XXX	XXX	455,313,036	15.5	346,921,395	108,391,641
11.3 NAIC 3.....	95,723	434,283	193,590	.....	.....	.....	.....XXX	XXX	723,596	0.0	.....	.....723,596
11.4 NAIC 4.....	.....	.....7,883,982	2,500,000	.....	.....	.....	.....XXX	XXX	10,383,982	0.4	.....	.....10,383,982
11.5 NAIC 5.....	17,296	.....	.....	.....	.....	.....	.....XXX	XXX	(c).....17,296	0.0	17,296	.....
11.6 NAIC 6.....	17,886,743	29,651,338	5,643,617	.....	.....	.....	.....XXX	XXX	(c).....53,181,698	1.8	.....	.....53,181,698
11.7 Totals.....	1,135,831,064	1,344,105,390	445,249,352	13,538,539	196,198	0	XXX	XXX	(b).....2,938,920,543	100.0	1,937,860,929	1,001,059,614
11.8 Line 11.7 as a % of Col. 9.....	38.6	45.7	15.2	0.5	0.0	0.0	XXX	XXX	100.0	XXX	65.9	34.1
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	298,690,532	1,424,315,502	361,521,411	126,965,980	18,362,813	.....	.....2,229,856,238	54.6	1,590,922,238	54.1	2,229,856,238	XXX
12.2 NAIC 2.....	103,650,809	242,593,922	114,914,857	45,000,000	.....	.....	.....506,159,588	12.4	346,921,395	11.8	506,159,588	XXX
12.3 NAIC 3.....	9,764,247	.....	.....	.....	.....	.....	.....9,764,247	0.2	0	0.0	9,764,247	XXX
12.4 NAIC 4.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
12.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	17,296	0.0	0	XXX
12.6 NAIC 6.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	0	XXX
12.7 Totals.....	412,105,588	1,666,909,424	476,436,268	171,965,980	18,362,813	0	2,745,780,073	67.3	1,937,860,929	65.9	2,745,780,073	XXX
12.8 Line 12.7 as a % of Col. 7.....	15.0	60.7	17.4	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	10.1	40.8	11.7	4.2	0.4	0.0	67.3	XXX	XXX	XXX	67.3	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	312,741,345	694,518,645	37,768,188	444,420	.....	.....	.....1,045,472,598	25.6	828,378,697	28.2	XXX	1,045,472,598
13.2 NAIC 2.....	30,560,634	109,511,172	36,037,500	.....	.....	.....	.....176,109,306	4.3	108,391,641	3.7	XXX	176,109,306
13.3 NAIC 3.....	681,569	20,707,502	53,775,598	5,000,000	.....	.....	.....80,164,669	2.0	723,596	0.0	XXX	80,164,669
13.4 NAIC 4.....	94,035	8,020,033	71,293	.....	.....	.....	.....8,185,361	0.2	10,383,982	0.4	XXX	8,185,361
13.5 NAIC 5.....	.....	.....	.....	.....	.....	.....	.....0	0.0	0	0.0	XXX	0
13.6 NAIC 6.....	13,534,281	10,924,600	1,135,724	.....	.....	.....	.....25,594,605	0.6	53,181,698	1.8	XXX	25,594,605
13.7 Totals.....	357,611,864	843,681,952	128,788,303	5,444,420	0	0	1,335,526,539	32.7	1,001,059,614	34.1	XXX	1,335,526,539
13.8 Line 13.7 as a % of Col. 7.....	26.8	63.2	9.6	0.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	8.8	20.7	3.2	0.1	0.0	0.0	32.7	XXX	XXX	XXX	XXX	32.7

- (a) Includes \$.....1,335,526,539 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
- (b) Includes \$.....0 current year, \$.....0 prior year of bonds with Z designations and \$.....0 current year, \$.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
- (c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....0 current year, \$.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
- (d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....207,666,747; NAIC 2 \$.....29,880,469; NAIC 3 \$.....6,018,346; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations.....	9,989,556	1,232,758,623	252,314,971			XXX	1,495,063,150	36.6	650,197,190	22.1	1,495,063,150	
1.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
1.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
1.5	Totals.....	9,989,556	1,232,758,623	252,314,971	0	0	XXX	1,495,063,150	36.6	650,197,190	22.1	1,495,063,150	0
2.	All Other Governments												
2.1	Issuer Obligations.....						XXX	0	0.0		0.0		
2.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	3,111,660	16,857,619	16,199,325	22,874,174	4,057,222	XXX	63,100,000	1.5		0.0	63,100,000	
3.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
3.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
3.5	Totals.....	3,111,660	16,857,619	16,199,325	22,874,174	4,057,222	XXX	63,100,000	1.5	0	0.0	63,100,000	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....						XXX	0	0.0		0.0		
4.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
4.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
4.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	25,719,093	68,995,739	45,338,869	147,048,946	14,100,841	XXX	301,203,488	7.4	202,844,472	6.9	301,203,488	
5.2	Residential Mortgage-Backed Securities.....	416,978	1,248,262	832,693	253,216	204,660	XXX	2,955,809	0.1	3,642,166	0.1	2,955,809	
5.3	Commercial Mortgage-Backed Securities.....	23,798	1,491,808	7,877,580			XXX	9,393,186	0.2		0.0	9,393,186	
5.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
5.5	Totals.....	26,159,869	71,735,809	54,049,142	147,302,162	14,305,501	XXX	313,552,483	7.7	206,486,638	7.0	313,552,483	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....	424,502,824	441,772,236	137,017,732	5,000,000		XXX	1,008,292,792	24.7	1,173,824,213	39.9	588,669,538	419,623,254
6.2	Residential Mortgage-Backed Securities.....	130,589,061	122,329,537	3,929,104	500,633	90	XXX	257,348,425	6.3	426,029,579	14.5	105,942,159	151,406,266
6.3	Commercial Mortgage-Backed Securities.....	976,760	517,735,754	41,370,287			XXX	560,082,801	13.7	287,650,498	9.8	12,602,406	547,480,395
6.4	Other Loan-Backed and Structured Securities.....	174,387,722	107,401,798	100,344,010	1,733,431		XXX	383,866,961	9.4	194,732,425	6.6	166,850,337	217,016,624
6.5	Totals.....	730,456,367	1,189,239,325	282,661,133	7,234,064	90	XXX	2,209,590,979	54.1	2,082,236,715	70.9	874,064,440	1,335,526,539
7.	Hybrid Securities												
7.1	Issuer Obligations.....						XXX	0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....						XXX	0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						XXX	0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						XXX	0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 7 Prior Year	10 % from Col. 8 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0		0.0		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	0	0.0	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	463,323,133	1,760,384,217	450,870,897	174,923,120	18,158,063	XXX	2,867,659,430	70.3	XXX	XXX	2,448,036,176	419,623,254
10.2 Residential Mortgage-Backed Securities.....	131,006,039	123,577,799	4,761,797	753,849	204,750	XXX	260,304,234	6.4	XXX	XXX	108,897,968	151,406,266
10.3 Commercial Mortgage-Backed Securities.....	1,000,558	519,227,562	49,247,867	0	0	XXX	569,475,987	14.0	XXX	XXX	21,995,592	547,480,395
10.4 Other Loan-Backed and Structured Securities.....	174,387,722	107,401,798	100,344,010	1,733,431	0	XXX	383,866,961	9.4	XXX	XXX	166,850,337	217,016,624
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	769,717,452	2,510,591,376	605,224,571	177,410,400	18,362,813	0	4,081,306,612	100.0	XXX	XXX	2,745,780,073	1,335,526,539
10.7 Line 10.6 as a % of Col. 7.....	18.9	61.5	14.8	4.3	0.4	0.0	100.0	XXX	XXX	XXX	67.3	32.7
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	842,695,480	908,788,169	270,556,121	4,826,105		XXX	XXX	XXX	2,026,865,875	69.0	1,599,400,304	427,465,571
11.2 Residential Mortgage-Backed Securities.....	125,652,152	266,487,943	31,848,918	5,486,534	196,198	XXX	XXX	XXX	429,671,745	14.6	149,347,060	280,324,685
11.3 Commercial Mortgage-Backed Securities.....	43,532,819	118,485,416	125,632,263			XXX	XXX	XXX	287,650,498	9.8	16,138,874	271,511,624
11.4 Other Loan-Backed and Structured Securities.....	123,950,613	50,343,862	17,212,050	3,225,900		XXX	XXX	XXX	194,732,425	6.6	172,974,691	21,757,734
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		XXX	XXX	0	0.0		
11.6 Totals.....	1,135,831,064	1,344,105,390	445,249,352	13,538,539	196,198	0	XXX	XXX	2,938,920,543	100.0	1,937,860,929	1,001,059,614
11.7 Line 11.6 as a % of Col. 9.....	38.6	45.7	15.2	0.5	0.0	0.0	XXX	XXX	100.0	XXX	65.9	34.1
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	223,008,219	1,593,178,752	443,768,022	169,923,120	18,158,063	XXX	2,448,036,176	60.0	1,599,400,304	54.4	2,448,036,176	XXX
12.2 Residential Mortgage-Backed Securities.....	57,207,986	49,101,006	2,074,797	309,429	204,750	XXX	108,897,968	2.7	149,347,060	5.1	108,897,968	XXX
12.3 Commercial Mortgage-Backed Securities.....	745,962	8,289,968	12,959,662			XXX	21,995,592	0.5	16,138,874	0.5	21,995,592	XXX
12.4 Other Loan-Backed and Structured Securities.....	131,143,421	16,339,698	17,633,787	1,733,431		XXX	166,850,337	4.1	172,974,691	5.9	166,850,337	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	0	XXX
12.6 Totals.....	412,105,588	1,666,909,424	476,436,268	171,965,980	18,362,813	0	2,745,780,073	67.3	1,937,860,929	65.9	2,745,780,073	XXX
12.7 Line 12.6 as a % of Col. 7.....	15.0	60.7	17.4	6.3	0.7	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	10.1	40.8	11.7	4.2	0.4	0.0	67.3	XXX	XXX	XXX	67.3	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	240,314,914	167,205,465	7,102,875	5,000,000		XXX	419,623,254	10.3	427,465,571	14.5	XXX	419,623,254
13.2 Residential Mortgage-Backed Securities.....	73,798,053	74,476,793	2,687,000	444,420		XXX	151,406,266	3.7	280,324,685	9.5	XXX	151,406,266
13.3 Commercial Mortgage-Backed Securities.....	254,596	510,937,594	36,288,205			XXX	547,480,395	13.4	271,511,624	9.2	XXX	547,480,395
13.4 Other Loan-Backed and Structured Securities.....	43,244,301	91,062,100	82,710,223			XXX	217,016,624	5.3	21,757,734	0.7	XXX	217,016,624
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	0	0.0	XXX	0
13.6 Totals.....	357,611,864	843,681,952	128,788,303	5,444,420	0	0	1,335,526,539	32.7	1,001,059,614	34.1	XXX	1,335,526,539
13.7 Line 13.6 as a % of Col. 7.....	26.8	63.2	9.6	0.4	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	8.8	20.7	3.2	0.1	0.0	0.0	32.7	XXX	XXX	XXX	XXX	32.7

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	445,684,210	445,684,210			
2. Cost of short-term investments acquired.....	3,686,470,559	3,686,470,559			
3. Accrual of discount.....	3,987,147	3,987,147			
4. Unrealized valuation increase (decrease).....	(20,511)	(20,511)			
5. Total gain (loss) on disposals.....	(27,624)	(27,624)			
6. Deduct consideration received on disposals.....	4,098,809,006	4,098,809,006			
7. Deduct amortization of premium.....	1,385,959	1,385,959			
8. Total foreign exchange change in book/adjusted carrying value.....	0				
9. Deduct current year's other-than-temporary impairment recognized.....	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	35,898,816	35,898,816	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	35,898,816	35,898,816	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - PART 2 - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1	2	3	4
	Total	Bonds	Money Market Mutual Funds	Other (a)
1. Book/adjusted carrying value, December 31 of prior year.....	234,560,090	234,560,090		
2. Cost of cash equivalents acquired.....	59,036,934,913	59,035,465,667	1,469,246	
3. Accrual of discount.....	5,073,928	5,073,928		
4. Unrealized valuation increase (decrease).....	0			
5. Total gain (loss) on disposals.....	(62,473)	(62,473)		
6. Deduct consideration received on disposals.....	59,067,369,128	59,067,369,128		
7. Deduct amortization of premium.....	1,338	1,338		
8. Total foreign exchange change in book/adjusted carrying value.....	0			
9. Deduct current year's other-than-temporary impairment recognized.....	0			
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....	209,135,992	207,666,746	1,469,246	0
11. Deduct total nonadmitted amounts.....	0			
12. Statement value at end of current period (Line 10 minus Line 11).....	209,135,992	207,666,746	1,469,246	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Albany 1 Service Center - 1586 Central Avenue.....		Colonie.....	NY.....	09/21/2005.		5,720,409		4,429,665	4,429,665	100,161			(100,161)		468,607	165,082
Albany Office Building - 725 Broadway Avenue.....		Albany	NY.....	12/02/1998.		12,301,997		6,359,442	6,359,442	419,889			(419,889)		2,035,541	1,134,103
Atlanta 1 Service Center & Claims Office - 210 DeKalb Industrial Way.....		Decatur.....	GA.....	05/02/2006.		9,074,051		7,504,878	7,504,878	138,741			(138,741)		639,257	160,038
Atlanta 2 Service Center & Claims Office - 800 Progressive Way Northwest.....		Marietta.....	GA.....	02/17/2006.		5,763,049		4,350,845	4,350,845	208,689			(208,689)		569,830	147,564
Austin Service Center & Claims Office - 10700 North Lamar Boulevard.....		Austin.....	TX.....	07/08/2005.		5,229,694		3,950,782	3,950,782	173,477			(173,477)		587,096	185,561
Baltimore 1 Service Center & Claims Office - 841 Cromwell Park Drive.....		Glen Burnie.....	MD.....	02/10/2006.		8,412,473		6,609,843	6,609,843	194,140			(194,140)		639,384	141,566
Baton Rouge Service Center & Claims Office - 4415 American Way.....		Baton Rouge.....	LA.....	09/18/2012.		4,992,685		4,387,537	4,387,537	147,902			(147,902)		494,653	139,776
Boston South Service Center & Claims Office - 62 Everett Street.....		Westwood.....	MA.....	09/13/2012.		9,255,650		8,510,050	8,510,050	172,062			(172,062)		842,778	301,841
Buffalo 1 Service Center & Claims Office - 6699 Transit Road.....		Williamsville.....	NY.....	11/01/2005.		5,938,816		4,472,613	4,472,613	153,818			(153,818)		696,958	347,993
Campus II Home Office Complex - 300 North Commons Boulevard.....		Mayfield Village.....	OH.....	11/17/1997.		154,100,617		80,880,627	80,880,627	4,749,573			(4,749,573)		17,417,095	9,274,355
Campus III Home Office Complex Land - 520 North Commons Boulevard.....		Mayfield Village.....	OH.....	04/12/2006.		13,851,966		13,851,966	13,851,966				0			260,534
Chicago 1 Service Center & Claims Office - 4333 Trans World Road.....		Schiller Park.....	IL.....	03/16/2006.		8,376,007		6,852,747	6,852,747	160,536			(160,536)		796,214	302,081
Cincinnati 2 Service Center & Claims Office - 2669 East Kemper Road.....		Cincinnati.....	OH.....	09/22/2005.		4,745,800		3,169,350	3,169,350	178,205			(178,205)		587,422	233,484
Cleveland 1 Service Center & Claims Office - 651 Beta Drive.....		Mayfield Village.....	OH.....	11/16/2005.		5,105,330		3,700,790	3,700,790	168,763			(168,763)		526,604	167,756
Cleveland 4 Service Center & Claims Office - 46 West Waterloo Road.....		Akron.....	OH.....	04/11/2006.		4,730,883		3,320,946	3,320,946	147,345			(147,345)		435,519	128,924
Columbus Service Center & Claims Office - 3208 Morse Road.....		Columbus.....	OH.....	08/21/2007.		5,725,531		4,897,948	4,897,948	145,909			(145,909)		577,080	181,657
Dallas Fort Worth 1 Service Center & Claims Office - 2890 Lake Ridge Road.....		Lewisville.....	TX.....	08/26/2005.		6,190,040		4,861,881	4,861,881	193,276			(193,276)		621,229	174,568
Dallas Fort Worth 2 Service Center & Claims Office - 355 Grand Junction Boulevard.....		Mesquite.....	TX.....	08/15/2005.		4,973,767		3,709,905	3,709,905	189,658			(189,658)		598,630	204,286
Dallas Service Center & Claims Office - 1409 Wet N Wild Way.....		Arlington.....	TX.....	02/05/2014.		8,258,818		7,812,610	7,812,610	186,581			(186,581)		1,080,708	527,799
Dayton Service Center & Claims Office - 8090 North Dixie Drive.....		Dayton.....	OH.....	12/05/2012.		4,621,247		4,070,765	4,070,765	129,525			(129,525)		473,046	161,237
Denver 1 Service Center - 6201 Broadway Street.....		Denver.....	CO.....	12/09/2005.		4,178,120		3,111,973	3,111,973	86,923			(86,923)		501,345	204,402
Detroit 2 Service Center & Claims Office - 40770 Mound Road.....		Sterling Heights.....	MI.....	12/01/2005.		6,497,053		5,517,218	5,517,218	194,237			(194,237)		644,634	181,938
El Paso Service Center & Claims Office - 6608 International Drive.....		El Paso.....	TX.....	06/13/2013.		5,302,737		4,875,120	4,875,120	128,285			(128,285)		540,862	190,329
Fort Lauderdale Service Center - 3710 West Commercial Boulevard.....		Tamarac.....	FL.....	05/13/2005.		6,019,008		4,875,064	4,875,064	89,345			(89,345)		553,508	181,316
Harrisburg 1 Service Center & Claims Office - 3950 Hartzdale Drive.....		Camp Hill.....	PA.....	02/21/2006.		5,177,597		3,642,437	3,642,437	136,866			(136,866)		484,336	185,083
Hartford 2 Service Center & Claims Office - 40 Commerce Court.....		Newington.....	CT.....	02/06/2006.		5,432,636		3,606,912	3,606,912	166,696			(166,696)		554,613	220,726
Hartford 3 Service Center & Claims Office - 302 Woodmont Road.....		Milford.....	CT.....	02/15/2006.		8,014,362		5,972,605	5,972,605	191,359			(191,359)		695,811	248,283
Houston 1 Service Center & Claims Office - 12621 Ryewater Drive.....		Houston.....	TX.....	09/01/2005.		4,673,363		3,368,729	3,368,729	174,233			(174,233)		661,703	302,229
Houston 3 Service Center & Claims Office - 22633 Imperial Valley Drive.....		Houston.....	TX.....	08/31/2005.		4,806,845		3,552,169	3,552,169	187,417			(187,417)		536,914	169,630
Houston Service Center & Claims Office - 1045 Wisterwood Drive.....		Houston.....	TX.....	07/15/2013.		10,947,704		10,224,342	10,224,342	213,763			(213,763)		1,027,070	345,454
Kansas City 1 Service Center & Claims Office - 1930 South 45th Street.....		Kansas City.....	KS.....	11/09/2005.		4,981,447		3,425,675	3,425,675	187,272			(187,272)		572,441	216,551
Las Vegas 1 Service Center & Claims Office - 4080 Boulder Highway.....		Las Vegas.....	NV.....	09/27/2005.		6,572,281		5,414,010	5,414,010	176,256	118,733		(294,989)		712,564	272,128
Milwaukee 1 Service Center & Claims Office - 3442 South 103rd Street.....		Milwaukee.....	WI.....	10/13/2005.		5,838,221		4,273,483	4,273,483	222,849			(222,849)		771,262	325,125
Minnesota 1 South Service Center & Claims Office - 12450 River Ridge Boulevard.....		Burnsville.....	MN.....	07/15/2005.		5,699,596		4,366,666	4,366,666	119,996			(119,996)		576,789	242,057
Minnesota 3 North Service Center & Claims Office - 10220 Goldenrod Street NW.....		Coon Rapids.....	MN.....	06/24/2005.		5,798,758		4,267,801	4,267,801	160,106			(160,106)		625,402	257,117
Miramar Service Center Land - 14505 Progressive Way.....		Miramar.....	FL.....	03/03/2016.		11,004,023		11,004,023	11,004,023		52,930		(52,930)			38,603
New Jersey North Service Center & Claims Office - 290 Veterans Boulevard.....		Rutherford.....	NJ.....	11/21/2007.		12,310,101		11,943,240	11,943,240	231,702			(231,702)		1,072,224	298,409
New Jersey South Service Center & Claims Office - 152 West Street.....		South Plainfield.....	NJ.....	01/25/2010.		11,046,331		9,898,093	9,898,093	273,743			(273,743)		1,047,497	315,247
New Orleans Service Center & Claims Office - 1425 Airline Drive.....		Metairie.....	LA.....	12/23/2005.		11,943,830		9,705,492	9,705,492	346,984	1,854		(348,838)		1,037,476	276,815
Oklahoma City Service Center & Claims Office - 601 Southeast 89th Street.....		Oklahoma City.....	OK.....	06/14/2005.		4,087,939		2,719,342	2,719,342	176,132			(176,132)		458,054	152,805
Omaha Service Center & Claims Office - 11820 Harrison Street.....		La Vista.....	NE.....	07/19/2012.		4,271,251		3,747,116	3,747,116	118,672			(118,672)		437,814	147,832
Orlando 1 Service Center & Claims Office - 1050 West Town Parkway.....		Altamonte Springs.....	FL.....	04/11/2006.		6,137,821		4,473,491	4,473,491	207,409			(207,409)		701,945	246,589

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs, and Expenses Incurred
Parma Service Center & Claims Office - 12710 Corporate Drive.....		Parma.....	OH.....	03/04/2015.....	.....	1,573,870.....	.....	1,356,671.....	1,356,671.....	90,635.....	.....	.....	(90,635).....	.....	291,903.....	112,685.....
Pasadena Service Center & Claims Office - 3570 East Foothill Boulevard.....		Pasadena.....	CA.....	02/29/2012.....	.....	13,148,093.....	.....	12,208,742.....	12,208,742.....	205,314.....	.....	.....	(205,314).....	.....	1,005,588.....	269,651.....
Philadelphia 1 East Service Center - 2380 Maryland Road.....		Willow Grove.....	PA.....	05/01/2007.....	.....	8,010,481.....	.....	6,683,956.....	6,683,956.....	135,984.....	.....	.....	(135,984).....	.....	748,708.....	273,957.....
Philadelphia 2 West Service Center & Claims Office - 71 General Warren Boulevard.....		Malvern.....	PA.....	05/14/2007.....	.....	6,775,205.....	.....	6,141,269.....	6,141,269.....	135,052.....	.....	.....	(135,052).....	.....	540,534.....	127,012.....
Phoenix Office Training Complex - 600 East Curry Road.....		Tempe.....	AZ.....	08/28/1997.....	.....	19,418,560.....	.....	6,850,800.....	6,850,800.....	387,715.....	.....	.....	(387,715).....	.....	1,945,132.....	1,231,619.....
Phoenix Service Center & Claims Office - 21650 North 18th Avenue.....		Phoenix.....	AZ.....	07/27/2005.....	.....	6,117,352.....	.....	4,623,346.....	4,623,346.....	145,776.....	.....	.....	(145,776).....	.....	610,332.....	247,349.....
Pittsburgh Service Center & Claims Office - 902 Brinton Road.....		Wilksburg.....	PA.....	03/19/2007.....	.....	6,151,806.....	.....	4,619,041.....	4,619,041.....	210,065.....	.....	.....	(210,065).....	.....	684,709.....	256,782.....
Plymouth Meeting Office Building - 5165 Campus Drive.....		Plymouth Meeting.....	PA.....	08/27/1998.....	.....	9,021,869.....	.....	3,716,446.....	3,716,446.....	286,261.....	.....	.....	(286,261).....	.....	1,397,232.....	612,032.....
Portland 1 Service Center - 8115 Southeast 82nd Avenue.....		Portland.....	OR.....	08/26/2005.....	.....	5,967,373.....	.....	4,697,605.....	4,697,605.....	102,305.....	.....	.....	(102,305).....	.....	661,328.....	326,696.....
Providence 2 Service Center & Claims Office - 2200 Hartford Avenue.....		Johnston.....	RI.....	05/23/2006.....	.....	6,525,126.....	.....	4,791,099.....	4,791,099.....	172,325.....	.....	.....	(172,325).....	.....	580,279.....	189,156.....
Sacramento Service Center & Claims Office - 2150 Harvard Street.....		Sacramento.....	CA.....	09/27/2012.....	.....	6,800,492.....	.....	6,001,931.....	6,001,931.....	192,563.....	.....	.....	(192,563).....	.....	633,637.....	179,446.....
Saint Louis 1 Service Center & Claims Office - 13284 Corporate Exchange Drive.....		Bridgeton.....	MO.....	09/30/2005.....	.....	4,975,800.....	.....	3,495,553.....	3,495,553.....	181,279.....	.....	.....	(181,279).....	.....	549,290.....	193,968.....
Salt Lake City Service Center & Claims Office - 6941 South River Gate Drive.....		Midvale.....	UT.....	03/19/2013.....	.....	5,563,609.....	.....	5,044,166.....	5,044,166.....	135,507.....	.....	.....	(135,507).....	.....	546,192.....	170,244.....
San Antonio 1 Service Center & Claims Office - 3800 Horizon Hill Boulevard.....		San Antonio.....	TX.....	12/07/2005.....	.....	5,062,736.....	.....	3,511,936.....	3,511,936.....	167,633.....	.....	.....	(167,633).....	.....	551,173.....	164,552.....
San Diego Service Center & Claims Office - 4141 Ruffin Road.....		San Diego.....	CA.....	06/03/2005.....	.....	8,168,988.....	.....	6,155,168.....	6,155,168.....	196,145.....	.....	.....	(196,145).....	.....	761,762.....	289,295.....
San Francisco Service Center & Claims Office - 2860 North Main Street.....		Walnut Creek.....	CA.....	03/27/2013.....	.....	12,587,301.....	.....	11,888,085.....	11,888,085.....	220,805.....	.....	.....	(220,805).....	.....	986,206.....	266,624.....
Seattle 1 North Service Center & Claims Office - 13906 Highway 99.....		Lynnwood.....	WA.....	10/11/2005.....	.....	9,030,002.....	.....	7,241,005.....	7,241,005.....	226,805.....	.....	.....	(226,805).....	.....	720,047.....	158,000.....
Seattle 2 South Service Center & Claims Office - 34001 Pacific Highway South.....		Federal Way.....	WA.....	12/22/2005.....	.....	9,204,664.....	.....	8,583,274.....	8,583,274.....	201,197.....	.....	.....	(201,197).....	.....	738,364.....	151,073.....
SOM Data Center - 300 North Commons Boulevard.....		Mayfield Village.....	OH.....	03/27/1998.....	.....	37,966,791.....	.....	19,652,437.....	19,652,437.....	1,324,026.....	.....	.....	(1,324,026).....	.....	5,042,547.....	2,916,087.....
Tampa 2 Service Center - 4119 Foxworth Road.....		Riverview.....	FL.....	09/01/2006.....	.....	7,028,218.....	.....	5,647,176.....	5,647,176.....	112,743.....	.....	.....	(112,743).....	.....	515,117.....	136,091.....
Tampa 3 Service Center & Claims Office - 4021 Tampa Road.....		Oldsmar.....	FL.....	02/21/2006.....	.....	7,391,785.....	.....	6,094,186.....	6,094,186.....	155,293.....	.....	.....	(155,293).....	.....	605,464.....	161,843.....
Tampa Call Center Building D - 3302 South Falkenburg Road.....		Riverview.....	FL.....	12/02/1997.....	.....	34,085,569.....	.....	23,533,644.....	23,533,644.....	770,091.....	122,362.....	.....	(892,453).....	.....	3,400,610.....	1,683,106.....
Tampa Call Center Buildings A, B & C - 4030 Crescent Park Drive.....		Riverview.....	FL.....	12/02/1997.....	.....	43,953,728.....	.....	23,979,917.....	23,979,917.....	1,073,558.....	(39,047).....	.....	(1,034,511).....	.....	5,956,130.....	3,943,721.....
Tucson Service Center & Claims Office - 1305 South Alvernon Way.....		Tucson.....	AZ.....	12/20/2013.....	.....	4,877,956.....	.....	4,458,136.....	4,458,136.....	126,480.....	.....	.....	(126,480).....	.....	460,273.....	138,849.....
Washington DC in MD 1 Service Center & Claims Office - 12201 Old Columbia Pike.....		Silver Spring.....	MD.....	01/05/2006.....	.....	12,856,869.....	.....	12,054,441.....	12,054,441.....	166,688.....	.....	.....	(166,688).....	.....	881,920.....	172,617.....
Washington DC in VA Service Center & Claims Office - 6791 Commercial Drive.....		Springfield.....	VA.....	03/29/2007.....	.....	9,541,499.....	.....	8,634,347.....	8,634,347.....	163,266.....	.....	.....	(163,266).....	.....	791,481.....	222,024.....
West Palm Beach Service Center & Claims Office - 5133 Tyler Lakes Boulevard.....		West Palm Beach.....	FL.....	03/15/2005.....	.....	5,037,122.....	.....	3,915,328.....	3,915,328.....	133,259.....	.....	.....	(133,259).....	.....	553,574.....	218,470.....
0299999. Properties Occupied by the Reporting Entity - Administrative.....						744,952,718.....	0.....	527,269,896.....	527,269,896.....	19,167,265.....	256,832.....	0.....	(19,424,097).....	0.....	76,461,447.....	34,171,822.....
0399999. Total - Properties Occupied by the Reporting Entity.....						744,952,718.....	0.....	527,269,896.....	527,269,896.....	19,167,265.....	256,832.....	0.....	(19,424,097).....	0.....	76,461,447.....	34,171,822.....
Properties Held for Sale																
Atlanta 3 Service Center Land - 5753 Fairburn Road.....		Douglasville.....	GA.....	07/13/2005.....	10/15/2015.....	229,897.....	.....	229,897.....	229,897.....	.....	.....	.....	0.....	.....	.....	6,250.....
Atlanta 4 Service Center Land - 235 Collins Industrial Way.....		Lawrenceville.....	GA.....	09/02/2005.....	10/15/2015.....	682,688.....	.....	682,688.....	682,688.....	.....	.....	.....	0.....	.....	.....	13,090.....
Detroit 1 Service Center Land - 23811 Telegraph Road.....		Southfield.....	MI.....	03/24/2006.....	10/15/2015.....	984,439.....	.....	984,439.....	984,439.....	.....	.....	.....	0.....	.....	12,008.....	22,905.....
Detroit 3 Service Center Land - 8857 Haggerty Road.....		Belleville.....	MI.....	12/15/2005.....	10/15/2015.....	350,000.....	.....	350,000.....	350,000.....	.....	.....	.....	0.....	.....	.....	6,554.....
Long Island East Service Center Land - 160 Patco Court.....		Islandia.....	NY.....	09/21/2006.....	10/15/2015.....	1,100,000.....	.....	1,100,000.....	1,100,000.....	.....	.....	.....	0.....	.....	.....	89,502.....
Sarasota Service Center Land - 6871 28th Street East.....		Sarasota.....	FL.....	01/04/2006.....	10/15/2015.....	532,000.....	.....	532,000.....	532,000.....	.....	.....	.....	0.....	.....	.....	(12,012).....
Tigard Office Building - 7150 Southwest Sandberg Street.....		Tigard.....	OR.....	03/13/1998.....	09/30/2017.....	3,512,771.....	.....	2,069,201.....	2,069,201.....	80,245.....	.....	.....	(80,245).....	.....	532,829.....	369,584.....
0599999. Total - Properties Held for Sale.....						7,391,795.....	0.....	5,948,225.....	5,948,225.....	80,245.....	0.....	0.....	(80,245).....	0.....	544,837.....	495,873.....
0699999. Totals.....						752,344,513.....	0.....	533,218,121.....	533,218,121.....	19,247,510.....	256,832.....	0.....	(19,504,342).....	0.....	77,006,284.....	34,667,695.....

E01.1

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Buffalo 1 Service Center & Claims Office - 6699 Transit Road.....	Williamsville.....	NY.....	11/01/2005.	.....	.....	.....	.....	.....353,017
Campus II Home Office Complex - 300 North Commons Boulevard.....	Mayfield Village.....	OH.....	11/17/1997.	.....	.....	.....	.....	.....214,844
Dallas Fort Worth 1 Service Center & Claims Office - 2890 Lake Ridge Road.....	Lewisville.....	TX.....	08/26/2005.	.....	.....	.....	.....	.....14,902
Dallas Service Center & Claims Office - 1409 Wet N Wild Way.....	Arlington.....	TX.....	02/05/2014.	.....	.....	.....	.....	.....462,637
Harrisburg 1 Service Center & Claims Office - 3950 Hartzdale Drive.....	Camp Hill.....	PA.....	02/21/2006.	.....	.....	.....	.....	.....302,550
Las Vegas 1 Service Center & Claims Office - 4080 Boulder Highway.....	Las Vegas.....	NV.....	09/27/2005.	.....	.....	.....	.....	.....347,792
Milwaukee 1 Service Center & Claims Office - 3442 South 103rd Street.....	Milwaukee.....	WI.....	10/13/2005.	.....	.....	.....	.....	.....246,393
Miramar Service Center Land - 14505 Progressive Way.....	Miramar.....	FL.....	03/03/2016.	.....	.....	.....	.....	.....3,268,473
New Jersey North Service Center & Claims Office - 290 Veterans Boulevard.....	Rutherford.....	NJ.....	11/21/2007.	.....	.....	.....	.....	.....(5,939)
New Jersey South Service Center & Claims Office - 152 West Street.....	South Plainfield.....	NJ.....	01/25/2010.	.....	.....	.....	.....	.....(1,000)
New Orleans Service Center & Claims Office - 1425 Airline Drive.....	Metairie.....	LA.....	12/23/2005.	.....	.....	.....	.....	.....692,197
Phoenix Office Training Complex - 600 East Curry Road.....	Tempe.....	AZ.....	08/28/1997.	.....	.....	.....	.....	.....16,250
Portland 1 Service Center - 8115 Southeast 82nd Avenue.....	Portland.....	OR.....	08/26/2005.	.....	.....	.....	.....	.....58,385
San Francisco Service Center & Claims Office - 2860 North Main Street.....	Walnut Creek.....	CA.....	03/27/2013.	.....	.....	.....	.....	.....34,000
Seattle 2 South Service Center & Claims Office - 34001 Pacific Highway South.....	Federal Way.....	WA.....	12/22/2005.	.....	.....	.....	.....	.....(6,434)
SOM Data Center - 300 North Commons Boulevard.....	Mayfield Village.....	OH.....	03/27/1998.	.....	.....	.....	.....	.....(112,006)
Tampa Call Center Building D - 3302 South Falkenburg Road.....	Riverview.....	FL.....	12/02/1997.	.....	.....	.....	.....	.....95,644
Tampa Call Center Buildings A, B & C - 4030 Crescent Park Drive.....	Riverview.....	FL.....	12/02/1997.	.....	.....	.....	.....	.....854,929
0199999. Total - Acquired by Purchase.....	.....	.....	.....	.....	.....0	0	0	6,836,634
0399999. Totals.....	.....	.....	.....	.....	.....0	0	0	6,836,634

SCHEDULE A - PART 3

Showing all Real Estate DISPOSED During the Year, Including Payments During the Final Year on "Sales under Contract"

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	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
Property Disposed																			
Long Island West Service Center Land - 1000 Axinn Avenue	Garden City.....	NY...	01/12/2017.	Engel Burman at Garden City, LLC.....	8,748,250	.....	.....8,748,250	.....	.....	.....	.....0	.....	.....8,748,250	9,460,000	.....	.....711,750	711,750	.....	.....(53,983)
0199999. Total - Property Disposed.....					8,748,250	0	8,748,250	0	0	0	0	0	8,748,250	9,460,000	0	711,750	711,750	0	(53,983)
0399999. Totals.....					8,748,250	0	8,748,250	0	0	0	0	0	8,748,250	9,460,000	0	711,750	711,750	0	(53,983)

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2		3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20	
				4	5								13	14	15	16	17				
CUSIP Identification	Name or Description		Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																					
000000 00 0	FTLD REGISTRY SERVICES, LLC.....		.....	WASHINGTON.....	DC.....	FTLD REGISTRY SERVICES, LLC.....	.....	06/18/2013	1	300,000	300,000	300,000	.....	.....	.....	.....	.....	.....	.....	.....2.900	
000000 00 0	SOLAR ECLIPSE INVESTMENT FUND XXX, LLC.....		.....	BENICIA.....	CA.....	SOLAR ECLIPSE INVESTMENT FUND XXX, LLC.....	.....	05/17/2017	1	60,254,767	10,594,564	10,594,564	.....	.....	....49,660,203	.....	.....	.....	.....	....99.000	
000000 00 0	SOLAR ECLIPSE INVESTMENT FUND XXVI, LLC.....		.....	BENICIA.....	CA.....	SOLAR ECLIPSE INVESTMENT FUND XXVI, LLC.....	.....	11/29/2016	1	5,013,456	4,421,896	4,421,896	.....	.....	.....	.....	.....	.....	.....	....99.000	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....										65,568,223	15,316,460	15,316,460	0	0	49,660,203	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																					
000000 00 0	MAKAIRA INDICA, LP.....		.....	SAN DIEGO.....	CA.....	MAKAIRA PARTNERS, LLC.....	.....	08/31/2012	1	144,009,571	179,140,914	179,140,914	7,090,816	.....	.....	.....	.....	.....(172,508)	.....	....100.000	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....										144,009,571	179,140,914	179,140,914	7,090,816	0	0	0	0	(172,508)	0	0	XXX
Surplus Debentures - Affiliated																					
743315 08 7	PROGRESSIVE CORP COUNTY MUTUAL.....		.....	CLEVELAND.....	OH.....	PROGRESSIVE CASUALTY INSURANCE CO.....	.....	03/20/1982	.....	.....100,000	100,000	100,000	.....	.....	.....	.....	.....	.....	.....	....100.000	
2499999. Total - Surplus Debentures - Affiliated.....										100,000	100,000	100,000	0	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....										65,568,223	15,316,460	15,316,460	0	0	49,660,203	0	0	0	0	0	XXX
4599999. Subtotal - Affiliated.....										144,109,571	179,240,914	179,240,914	7,090,816	0	0	0	0	(172,508)	0	0	XXX
4699999. Totals.....										209,677,794	194,557,374	194,557,374	7,090,816	0	49,660,203	0	0	(172,508)	0	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
000000 00 0	SOLAR ECLIPSE INVESTMENT FUND XXX, LLC.....	BENICIA.....	CA.....	SOLAR ECLIPSE INVESTMENT FUND XXX, LLC.....	05/17/2017.	1	15,063,692	45,191,075	.....	.....99.000
21999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						15,063,692	45,191,075	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated										
000000 00 0	MAKAIRA INDICA, LP.....	SAN DIEGO.....	CA.....	MAKAIRA PARTNERS, LLC.....	08/31/2012.	1	.....	.....4,628,525	.....	.....100.000
22999999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....						0	4,628,525	0	XXX
44999999.	Subtotal - Unaffiliated.....						15,063,692	45,191,075	0	XXX
45999999.	Subtotal - Affiliated.....						0	4,628,525	0	XXX
46999999.	Totals.....						15,063,692	49,819,600	0	XXX

SCHEDULE BA - PART 3

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

1	2			Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20	
				3	4					9	10	11	12	13	14							
CUSIP Identification	Name or Description			City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																						
000000 00 0	SOLAR ECLIPSE INVESTMENT FUND XXVI, LLC.....			BENICIA.....	CA..	SOLAR ECLIPSE INVESTMENT FUND XXVI, LLC	11/29/2016	07/01/2017	591,560	.....	.....591,560	.....	.....	.....591,560	.....	.....	.....	.....	.....	.....0	.....	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....									591,560	0	591,560	0	0	591,560	0	0	0	0	0	0	0	
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																						
000000 00 0	MAKAIRA INDICA, LP.....			SAN DIEGO.....	CA..	MAKAIRA PARTNERS, LLC.....	08/31/2012	Various.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....4,801,033	.....	.....4,801,033	4,801,033	.....	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....									0	0	0	0	0	0	0	0	0	4,801,033	0	4,801,033	4,801,033	0
4499999. Subtotal - Unaffiliated.....									591,560	0	591,560	0	0	591,560	0	0	0	0	0	0	0	0
4599999. Subtotal - Affiliated.....									0	0	0	0	0	0	0	0	0	4,801,033	0	4,801,033	4,801,033	0
4699999. Totals.....									591,560	0	591,560	0	0	591,560	0	0	0	4,801,033	0	4,801,033	4,801,033	0

SCHEDULE D - PART 1

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

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5		8	9	12	13			14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
U.S. Government - Issuer Obligations																								
912828	2J	8	US TREASURY NOTE.....				1	5,002,344	98.919	4,945,950	5,000,000	5,002,041		(302)			1.500	1.483	JJ.....	34,647		08/09/2017.	07/15/2020.	
912828	3D	0	US TREASURY NOTE.....				1	50,158,203	99.515	49,757,500	50,000,000	50,155,917		(2,286)			2.250	2.200	AO.....	192,680		11/28/2017.	10/31/2024.	
912828	3G	3	US TREASURY NOTE.....				1	298,710,938	99.417	298,251,000	300,000,000	298,742,605		31,668			1.750	1.900	MN.....	681,630		11/30/2017.	11/15/2020.	
912828	3H	1	US TREASURY NOTE.....				1	24,982,422	99.738	24,934,500	25,000,000	24,982,970		548			1.750	1.786	MN.....	38,462		11/30/2017.	11/30/2019.	
912828	3J	7	US TREASURY NOTE.....				1	49,234,375	98.663	49,331,500	50,000,000	49,235,448		1,073			2.125	2.366	MN.....	93,407		12/27/2017.	11/30/2024.	
912828	3L	2	US TREASURY NOTE.....				1	95,221,000	99.703	95,316,068	95,600,000	95,222,470		1,470			1.875	2.013	JD.....	83,716		12/27/2017.	12/15/2020.	
912828	F6	2	US TREASURY NOTE.....				1	26,244,961	99.300	26,215,200	26,400,000	26,249,154		4,193			1.500	1.819	AO.....	67,823		12/19/2017.	10/31/2019.	
912828	K8	2	US TREASURY NOTE.....				1	9,977,000	99.601	9,960,100	10,000,000	9,989,556		12,556			1.000	1.168	FA.....	37,772	50,000	03/31/2017.	08/15/2018.	
912828	M8	0	US TREASURY NOTE.....				1	248,203,125	99.076	247,690,000	250,000,000	248,224,571		21,446			2.000	2.153	MN.....	439,560		12/26/2017.	11/30/2022.	
912828	N8	9	US TREASURY NOTE.....				1	98,554,688	98.086	98,086,000	100,000,000	98,860,037		305,350			1.375	1.757	JJ.....	575,408	687,500	02/22/2017.	01/31/2021.	
912828	P8	7	US TREASURY NOTE.....				1	39,065,625	97.239	38,895,600	40,000,000	39,258,272		192,647			1.125	1.730	FA.....	152,901	450,000	02/23/2017.	02/28/2021.	
912828	R8	5	US TREASURY NOTE.....	O.....			1	7,162,490	98.594	7,148,065	7,250,000	7,169,529		7,038			0.875	1.651	JD.....	2,963	31,719	11/14/2017.	06/15/2019.	
912828	U3	2	US TREASURY NOTE.....				1	167,919,864	98.379	166,929,487	169,680,000	168,551,026		584,108			1.000	1.361	MN.....	220,303	1,696,800	03/01/2017.	11/15/2019.	
912828	U6	5	US TREASURY NOTE.....				1	149,069,859	98.599	148,095,698	150,200,000	149,295,916		219,920			1.750	1.910	MN.....	231,077	2,628,500	12/28/2016.	11/30/2021.	
912828	U8	1	US TREASURY NOTE.....				1	10,045,313	99.486	9,948,600	10,000,000	10,038,423		(6,890)			2.000	1.900	JD.....	552	200,000	03/28/2017.	12/31/2021.	
912828	VS	6	US TREASURY NOTE.....	M.....			1	114,092,393	101.337	114,460,142	112,950,000	114,175,541		(150,288)			2.500	2.289	FA.....	1,066,579	2,398,750	10/10/2017.	08/15/2023.	
912828	W5	5	US TREASURY NOTE.....				1	10,005,469	98.911	9,891,100	10,000,000	10,004,491		(978)			1.875	1.863	FA.....	63,709	93,750	02/28/2017.	02/28/2022.	
912828	X4	7	US TREASURY NOTE.....				1	40,568,652	98.796	40,012,380	40,500,000	40,561,528		(7,124)			1.875	1.838	AO.....	130,059	379,688	06/29/2017.	04/30/2022.	
912828	X8	8	US TREASURY NOTE.....				1	35,167,637	99.684	34,590,348	34,700,000	35,155,923		(11,714)			2.375	2.219	MN.....	107,000	412,063	09/25/2017.	05/15/2027.	
912828	X9	6	US TREASURY NOTE.....				1	7,605,047	99.031	7,526,356	7,600,000	7,604,138		(909)			1.500	1.476	MN.....	14,801	57,000	06/23/2017.	05/15/2020.	
912828	XR	6	US TREASURY NOTE.....				1	2,990,508	98.249	2,947,470	3,000,000	2,991,452		944			1.750	1.817	MN.....	4,615	26,250	06/27/2017.	05/31/2022.	
912828	XT	2	US TREASURY NOTE.....				1	3,591,563	98.110	3,531,960	3,600,000	3,592,142		579			2.000	2.036	MN.....	6,330	36,000	06/28/2017.	05/31/2024.	
0199999.	U.S. Government - Issuer Obligations.....							1,493,573,476	XXX	1,488,465,024	1,501,480,000	1,495,063,150	0	1,203,049	0	0	XXX	XXX	XXX	4,245,994	9,148,020	XXX	XXX	
0599999.	Total - U.S. Government.....							1,493,573,476	XXX	1,488,465,024	1,501,480,000	1,495,063,150	0	1,203,049	0	0	XXX	XXX	XXX	4,245,994	9,148,020	XXX	XXX	
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																								
882721	RM	7	TEXAS ST.....			4	1FE	17,900,000	100.000	17,900,000	17,900,000	17,900,000					1.700	0.931	MON...	18,572	112,476	03/30/2017.	04/01/2036.	
882723	6Q	7	TEXAS ST.....			4	1FE	35,800,000	100.000	35,800,000	35,800,000	35,800,000					1.800	0.845	MON...	37,615	226,825	03/31/2017.	12/01/2047.	
882723	J6	7	TEXAS ST.....			4	1FE	9,400,000	100.000	9,400,000	9,400,000	9,400,000					1.830	0.951	MON...	9,699	60,819	03/28/2017.	12/01/2046.	
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....							63,100,000	XXX	63,100,000	63,100,000	63,100,000	0	0	0	0	XXX	XXX	XXX	65,886	400,120	XXX	XXX	
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....							63,100,000	XXX	63,100,000	63,100,000	63,100,000	0	0	0	0	XXX	XXX	XXX	65,886	400,120	XXX	XXX	
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																								
13048R	AF	4	CALIFORNIA ST MUNI FIN AUTH SO.....				1FE	9,236,588	99.831	9,234,368	9,250,000	9,236,558		(29)			2.000	2.007	JD.....	12,847		11/28/2017.	12/01/2044.	
130536	QR	9	CALIFORNIA ST POLL CONTROL FIN.....				1FE	12,750,000	106.368	13,561,920	12,750,000	12,750,000					3.375	3.375	JJ.....	215,156	430,313	06/19/2015.	07/01/2025.	
20775B	V5	2	CONN ST HSG FIN AUTH HSG MTG.....			2	1FE	3,981,768	104.444	3,853,984	3,690,000	3,858,261		(10,390)			4.000	2.363	MN.....	18,860	147,600	03/27/2014.	11/15/2044.	
34074M	CH	2	FLORIDA HSG FIN CORP REV.....			2	1FE	1,143,531	101.718	1,093,469	1,075,000	1,081,114		(8,197)			5.000	3.592	JJ.....	26,875	53,750	12/10/2009.	07/01/2028.	
34074M	GZ	8	FLORIDA HSG FIN CORP REV.....			2	1FE	1,998,333	102.614	1,898,359	1,850,000	1,894,160		(7,273)			4.500	2.791	JJ.....	41,625	83,250	06/14/2011.	01/01/2029.	
392274	V6	0	GTR ORLANDO FL AVIATION AUTH A.....				1FE	2,429,720	118.816	2,376,320	2,000,000	2,417,538		(12,182)			5.000	2.070	AO.....	24,444		08/30/2017.	10/01/2025.	
392274	V8	6	GTR ORLANDO FL AVIATION AUTH A.....				1FE	2,152,185	121.017	2,117,798	1,750,000	2,143,384		(8,801)			5.000	2.400	AO.....	21,389		08/30/2017.	10/01/2027.	
452227	FJ	5	ILLINOIS ST SALES TAX REVENUE.....				1FE	5,683,470	99.875	5,692,875	5,700,000	5,693,480		4,330			2.298	2.378	JD.....	5,822	130,986	09/01/2015.	06/15/2019.	
45505R	BN	4	INDIANA ST FIN AUTH ECON DEV.....				2FE	22,000,000	100.000	22,000,000	22,000,000	22,000,000					1.300	1.301	MJSD.	24,290		12/01/2017.	05/01/2034.	
45505R	BT	1	INDIANA ST FIN AUTH ECON DEV.....				2FE	13,000,000	100.000	13,000,000	13,000,000	13,000,000					1.300	1.300	MJSD.	14,353		12/01/2017.	12/01/2037.	
45506A	DK	4	INDIANA ST HSG & CMNTY DEV.....			2	1FE	1,946,388	104.382	1,910,191	1,830,000	1,874,620		(10,158)			4.000	2.555	JD.....	6,100	73,200	09/14/2011.	06/01/2028.	

SCHEDULE D - PART 1

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

E10.1

1		2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
462467	MP	3	IOWA FIN AUTH SF MTG.....	.....	..	.....	2	1FE	377,521	...100.921	353,224	350,000	357,719	.....	.....(3,226)	.....	.....	.....4.500	2.622	JJ.....	7,875	15,750	06/29/2011.	01/01/2029.
49126R	AC	0	KENTUCKY ST ECON DEV FIN AUTH.....	.....	..	.....	2	2FE	10,000,000	...100.000	10,000,000	10,000,000	10,000,000	.....	.....	.....	.....	.....1.300	1.302	MJSD.....	11,041	.....	12/01/2017.	04/01/2031.
49130T	QS	8	KENTUCKY HSG CORP HSG REV.....	.....	..	.....	2	1FE	7,298,618	...103.493	7,084,096	6,845,000	7,096,759	.....	.....(44,103)	.....	.....	.....3.500	1.886	JJ.....	119,788	239,575	06/12/2013.	01/01/2033.
594653	7N	1	MICHIGAN ST HSG DEV.....	.....	..	.....	2	1FE	7,511,296	...104.108	7,355,230	7,065,000	7,449,499	.....	.....(44,605)	.....	.....	.....3.500	2.050	JD.....	20,606	272,003	09/23/2016.	06/01/2047.
60416Q	AZ	7	MINNESOTA ST HSG FIN AGY.....	.....	..	.....	2	1FE	480,803	...101.647	457,412	450,000	457,714	.....	.....(2,274)	.....	.....	.....4.250	2.729	JJ.....	9,563	19,125	09/16/2010.	07/01/2028.
60416Q	CD	4	MINNESOTA ST HSG FIN AGY.....	.....	..	.....	2	1FE	931,577	...102.790	904,552	880,000	901,972	.....	.....(3,158)	.....	.....	.....4.500	3.192	JJ.....	19,800	39,600	03/24/2011.	01/01/2031.
60416Q	DL	5	MINNESOTA ST HSG FIN AGY.....	.....	..	.....	2	1FE	1,030,970	...102.954	983,211	955,000	984,467	.....	.....(6,331)	.....	.....	.....4.500	2.739	JJ.....	21,488	42,975	06/08/2011.	07/01/2034.
60416S	BE	9	MINNESOTA ST HSG FIN AGY.....	.....	..	.....	2	1FE	3,798,587	...102.376	3,654,823	3,570,000	3,662,596	.....	.....(23,113)	.....	.....	.....4.000	2.415	JJ.....	71,400	142,800	03/28/2012.	07/01/2040.
60636X	5N	9	MISSOURI ST HSG SF.....	.....	..	.....	2	1FE	588,165	...101.586	573,961	565,000	568,745	.....	.....(1,767)	.....	.....	.....4.800	3.896	MS.....	9,040	27,120	09/25/2009.	03/01/2040.
60637B	KZ	2	MISSOURI ST HSG DEV COMMN.....	.....	..	.....	2	1FE	4,839,224	...105.752	4,679,526	4,425,000	4,738,686	.....	.....(55,578)	.....	.....	.....4.000	1.943	MN.....	29,500	177,000	03/11/2016.	05/01/2040.
61212W	BB	0	MONTANA ST BRD OF HSG SF MTGE.....	.....	..	.....	2	1FE	2,917,165	...104.039	2,892,284	2,780,000	2,879,900	.....	.....(14,135)	.....	.....	.....3.500	2.320	JD.....	8,108	97,300	09/10/2015.	12/01/2042.
63968M	HM	4	NEBRASKA ST INVESTMENT FIN AUT.....	.....	..	.....	2	1FE	1,826,282	...100.704	1,772,390	1,760,000	1,769,543	.....	.....(12,313)	.....	.....	.....3.000	1.586	MS.....	17,600	52,800	10/24/2013.	03/01/2043.
63968M	HN	2	NEBRASKA ST INVESTMENT FIN AUT.....	.....	..	.....	2	1FE	2,249,015	...101.414	2,205,755	2,175,000	2,209,210	.....	.....(5,239)	.....	.....	.....3.000	2.065	MS.....	21,750	65,250	10/24/2013.	09/01/2043.
63968M	QC	6	NEBRASKA ST INVESTMENT FIN AUT.....	.....	..	.....	2	1FE	17,121,440	...104.825	16,772,000	16,000,000	17,108,229	.....	.....(13,211)	.....	.....	.....3.500	2.986	MS.....	146,222	.....	08/23/2017.	03/01/2040.
647200	2F	0	NEW MEXICO MTG FIN AGY.....	.....	..	.....	2	1FE	1,288,704	...104.429	1,253,148	1,200,000	1,251,296	.....	.....(6,670)	.....	.....	.....4.000	2.415	MS.....	16,000	48,612	12/06/2013.	03/01/2044.
647200	4R	2	NEW MEXICO MTG FIN AGY.....	.....	..	.....	2	1FE	5,014,076	...104.508	4,938,003	4,725,000	4,961,708	.....	.....(36,153)	.....	.....	.....3.500	2.047	MS.....	55,125	165,375	03/16/2016.	03/01/2046.
647200	M9	2	NEW MEXICO MTG FIN AGY.....	.....	..	.....	2	1FE	527,505	...102.454	502,025	490,000	498,093	.....	.....(1,790)	.....	.....	.....4.500	2.814	MS.....	7,350	22,050	09/09/2010.	09/01/2028.
647200	P9	9	NEW MEXICO MTG FIN AGY.....	.....	..	.....	2	1FE	1,356,800	...102.693	1,283,663	1,250,000	1,288,204	.....	.....(4,990)	.....	.....	.....4.375	2.492	MS.....	18,229	54,688	09/22/2011.	09/01/2028.
650035	MG	0	NEW YORK ST URBAN DEV.....	.....	..	.....	2	1FE	25,150,000	...100.000	25,150,000	25,150,000	25,150,000	.....	.....	.....	.....	.....1.690	1.690	MON.....	16,764	.....	12/28/2017.	03/15/2033.
658909	DC	7	NORTH DAKOTA ST HSG FIN AGY.....	.....	..	.....	2	1FE	1,626,353	...102.922	1,559,268	1,515,000	1,568,481	.....	.....(4,313)	.....	.....	.....3.750	2.208	JJ.....	28,406	56,813	09/19/2012.	07/01/2042.
677377	2G	7	OHIO HSG FIN AGY.....	.....	..	.....	2	1FE	1,592,695	...102.917	1,492,297	1,450,000	1,510,847	.....	.....(12,870)	.....	.....	.....4.500	2.012	MN.....	10,875	65,250	09/01/2012.	11/01/2029.
67756Q	PR	2	OHIO ST HSG.....	.....	..	.....	4	1FE	15,455,000	...100.000	15,455,000	15,455,000	15,455,000	.....	.....	.....	.....	.....1.700	0.870	MS.....	53,737	68,895	03/28/2017.	03/01/2036.
67756Q	UY	1	OHIO ST HSG.....	.....	..	.....	2	1FE	10,739,042	...108.390	10,616,801	9,795,000	10,614,949	.....	.....(124,093)	.....	.....	.....4.500	2.360	MS.....	146,925	186,105	03/14/2017.	03/01/2047.
67756Q	UZ	8	OHIO ST HSG.....	.....	..	.....	2	1FE	3,194,957	...108.557	3,191,576	2,940,000	3,161,623	.....	.....(33,334)	.....	.....	.....4.500	2.560	MS.....	44,100	55,860	03/14/2017.	03/01/2047.
708796	2J	5	PENNSYLVANIA HSG FIN.....	.....	..	.....	2	1FE	3,030,855	...104.651	2,998,251	2,865,000	2,991,760	.....	.....(23,357)	.....	.....	.....3.500	1.959	AO.....	25,069	100,275	03/24/2016.	10/01/2041.
708796	XN	2	PENNSYLVANIA HSG FIN.....	.....	..	.....	2	1FE	3,935,098	...101.765	3,765,305	3,700,000	3,776,315	.....	.....14,942	.....	.....	.....4.500	3.017	AO.....	41,625	166,500	09/30/2013.	04/01/2028.
708796	YR	2	PENNSYLVANIA HSG FIN.....	.....	..	.....	2	1FE	2,583,243	...104.275	2,539,096	2,435,000	2,502,218	.....	.....4,549	.....	.....	.....5.000	3.624	AO.....	30,438	121,750	03/03/2011.	04/01/2028.
83712T	AX	9	SOUTH CAROLINA ST HSG FIN.....	.....	..	.....	2	1FE	482,445	...102.452	461,034	450,000	457,103	.....	.....(3,285)	.....	.....	.....5.000	3.358	JJ.....	11,250	22,500	06/08/2010.	01/01/2028.
83712T	BZ	3	SOUTH CAROLINA ST HSG FIN.....	.....	..	.....	2	1FE	406,620	...102.223	383,336	375,000	393,049	.....	.....(4,808)	.....	.....	.....5.000	2.155	JJ.....	9,375	18,750	09/01/2016.	07/01/2027.
83756C	EP	6	SOUTH DAKOTA HSG DEV AUTH.....	.....	..	.....	2	1FE	3,022,865	...104.361	2,953,416	2,830,000	2,942,242	.....	.....(22,530)	.....	.....	.....4.000	2.259	MN.....	18,867	113,200	11/07/2013.	11/01/2044.
83756C	FA	8	SOUTH DAKOTA HSG DEV AUTH.....	.....	..	.....	2	1FE	1,401,727	...103.928	1,356,260	1,305,000	1,367,515	.....	.....(10,179)	.....	.....	.....4.000	2.190	MN.....	8,700	52,200	11/07/2013.	11/01/2044.
88045R	WH	1	TENNESSEE HSG DEV.....	.....	..	.....	2	1FE	1,336,097	...104.778	1,304,486	1,245,000	1,294,144	.....	.....(22,069)	.....	.....	.....4.500	2.156	JJ.....	28,013	56,025	06/01/2014.	07/01/2031.
882750	LZ	3	TEXAS ST HSG & CMNTY.....	.....	..	.....	2	1FE	620,298	...103.571	600,712	580,000	610,459	.....	.....(6,676)	.....	.....	.....5.000	1.677	JJ.....	14,500	29,000	09/01/2016.	07/01/2029.
882750	NA	6	TEXAS ST HSG & CMNTY.....	.....	..	.....	2	1FE	771,771	...102.849	735,370	715,000	741,497	.....	.....(4,856)	.....	.....	.....4.250	2.201	JJ.....	15,194	30,388	09/01/2012.	01/01/2034.
915115	3W	7	UNIV OF TEXAS TX PERMANENT UNI.....	.....	..	.....	4	1FE	49,200,000	...100.000	49,200,000	49,200,000	49,200,000	.....	.....	.....	.....	.....1.620	0.751	MON.....	49,443	296,712	03/23/2017.	07/01/2037.
92812U	J3	3	VIRGINIA ST HSG DEV AUTH CMWLT.....	.....	..	.....	.....	1FE	3,400,000	...100.000	3,400,000	3,400,000	3,400,000	.....	.....	.....	.....	.....1.350	1.350	JJ.....	22,950	45,900	03/28/2013.	01/01/2018.
92812U	J4	1	VIRGINIA ST HSG DEV AUTH CMWLT.....	.....	..	.....	.....	1FE	3,700,000	...100.275	3,710,175	3,700,000	3,700,000	.....	.....	.....	.....	.....1.740	1.740	JJ.....	32,190	64,380	03/28/2013.	01/01/2019.
92812U	J8	2	VIRGINIA ST HSG DEV AUTH CMWLT.....	.....	..	.....	2	1FE	3,600,000	...103.240	3,716,640	3,600,000	3,600,000	.....	.....	.....	.....	.....2.740	2.740	JJ.....	49,320	98,640	03/28/2013.	01/01/2023.
93978T	MA	4	WASHINGTON ST HSG.....	.....	..	.....	2	1FE	718,921	...103.967	712,174	685,000	702,673	.....	.....(5,598)	.....	.....	.....4.500	2.855	JD.....	2,569	30,825	12/01/2014.	06/01/2032.
93978T	QX	0	WASHINGTON ST HSG.....	.....	..	.....	2	1FE	1,289,658	...101.617	1,265,132	1,245,000	1,273,223	.....	.....(3,491)	.....	.....	.....3.000	2.065	JD.....	3,113	37,350	12/18/2013.	06/01/2037.
944514	TB	4	WAYNE CNTY MI ARPT AUTH REVENUE.....	.....	..	.....	.....	1FE	2,833,325	...118.157	2,953,925	2,500,000	2,770,079	.....	.....(29,237)	.....	.....	.....5.000	3.430	JD.....	10,417	125,000	09/23/2015.	12/01/2025.
944514	TC	2	WAYNE CNTY MI ARPT AUTH REVENUE.....	.....	..	.....	2	1FE	3,170,300	...119.027	3,356,561	2,820,000	3,104,116	.....	.....(30,618)	.....	.....	.....5.000	3.530	JD.....	11,750	141,000	09/23/2015.	12/01/2026.
95662M	2L	3	WEST VIRGINIA ST HSG.....	.....	..	.....	.....	1FE	1,345,000	...100.056	1,345,753	1,345,000	1,345,000	.....	.....	.....	.....	.....1.800	1.800	MN.....	4,035	24,210	09/11/2015.	05/01/2019.

SCHEDULE D - PART 1

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

1			2		Codes		6	7		Fair Value		10	11		Change in Book/Adjusted Carrying Value				Interest				Dates		
			3	4	5			8	9				12	13	14	15	16	17	18	19	20	21	22		
				F o r e i g n	Bond CHAR	NAIC Design- ation		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date			
CUSIP Identification			Description		Code																				
95662M	2Q	2	WEST VIRGINIA ST HSG.....				1FE	1,590,000	101.004	1,605,964	1,590,000	1,590,000				2.400	2.400	MN.....	6,360	38,160	09/11/2015.	05/01/2021.			
95662M	2U	3	WEST VIRGINIA ST HSG.....				1FE	575,000	103.566	595,505	575,000	575,000				2.950	2.950	MN.....	2,827	16,963	09/11/2015.	05/01/2023.			
95662M	2W	9	WEST VIRGINIA ST HSG.....				1FE	1,000,000	104.128	1,041,280	1,000,000	1,000,000				3.150	3.150	MN.....	5,250	31,500	09/11/2015.	05/01/2024.			
95662M	2Y	5	WEST VIRGINIA ST HSG.....				2	500,000	104.224	521,120	500,000	500,000				3.300	3.300	MN.....	2,750	16,500	09/11/2015.	05/01/2025.			
97689Q	EL	6	WISCONSIN HSG & ECONOMIC DEV.....				1FE	4,064,251	104.445	3,989,799	3,820,000	4,013,841		(38,939)		3.500	2.100	MS.....	44,567	120,701	09/21/2016.	09/01/2046.			
98322Q	LL	9	WYOMING ST CMNTY DEV AUTH HSGR.....				1FE	5,832,645	104.033	5,669,799	5,450,000	5,758,899		(52,813)		3.500	1.830	JD.....	15,896	190,750	09/09/2016.	12/01/2038.			
2599999.			U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....					303,647,897	XXX	302,050,622	294,615,000	301,203,488	0	(744,931)	0	XXX	XXX	XXX	1,789,521	4,823,224	XXX	XXX			
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																									
313921	6B	9	FNGT GT 2001-T10 A2 PT.....				1FE	2,445,514	115.983	2,598,459	2,240,379	2,592,197		90,706		7.500	4.202	MON...	14,002	168,029	03/19/2003.	12/25/2041.			
313921	6F	0	FNGT 2001-W3 A.....				1FE	63,485	107.514	66,383	61,744	61,118		(766)		7.000	6.158	MON...	360	3,945	02/01/2006.	09/01/2041.			
31392C	MS	0	FNW 2002-W1 2A.....				1FE	318,143	111.346	328,744	295,246	302,494		(6,194)		7.500	4.857	MON...	1,845	17,924	03/01/2010.	02/25/2042.			
2699999.			U.S. Special Revenue - Residential Mortgage-Backed Securities.....					2,827,142	XXX	2,993,586	2,597,369	2,955,809	0	83,746	0	XXX	XXX	XXX	16,207	189,898	XXX	XXX			
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																									
3137FA	RG	5	FHLMC 2017-K727 X1 IO.....				1FE	4,700,826	3.363	4,497,163		4,504,740		(196,086)		0.618	3.126	MON...	68,917	221,029	09/20/2017.	07/25/2024.			
3137FA	WU	8	FHLMC 2017-K067 X1 IO.....				1FE	5,006,901	4.778	4,901,746		4,888,446		(118,454)		0.579	3.422	MON...	49,508	160,076	09/25/2017.	07/25/2027.			
2799999.			U.S. Special Revenue - Commercial Mortgage-Backed Securities.....					9,707,727	XXX	9,398,909	0	9,393,186	0	(314,540)	0	XXX	XXX	XXX	118,425	381,105	XXX	XXX			
3199999.			Total - U.S. Special Revenue & Special Assessment Obligations.....					316,182,766	XXX	314,443,117	297,212,369	313,552,483	0	(975,725)	0	XXX	XXX	XXX	1,924,153	5,394,227	XXX	XXX			
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																									
00287Y	AN	9	ABBVIE INC.....				2FE	24,974,500	99.951	24,987,750	25,000,000	24,996,384		8,396		1.800	1.835	MN.....	58,750	450,000	05/05/2015.	05/14/2018.			
00507V	AE	9	ACTIVISION BLIZZARD INC.....				2FE	10,800,000	106.011	10,601,100	10,000,000	10,580,968		(219,032)		6.125	2.112	MS.....	180,347	306,250	06/01/2017.	09/15/2023.			
00507V	AH	2	ACTIVISION BLIZZARD INC.....				2FE	6,991,460	98.677	6,907,390	7,000,000	6,993,443		1,638		2.300	2.326	MS.....	47,406	159,211	09/14/2016.	09/15/2021.			
032095	AC	5	AMPHENOL CORP.....				2FE	9,091,350	100.334	9,030,060	9,000,000	9,052,713		(38,637)		2.550	1.954	JJ.....	96,263	114,750	03/29/2017.	01/30/2019.			
075887	BQ	1	BECTON DICKINSON & CO.....				2FE	19,181,754	99.771	19,080,206	19,124,000	19,173,517		(8,238)		2.133	1.948	JD.....	28,327	203,957	09/29/2017.	06/06/2019.			
075887	BT	5	BECTON DICKINSON & CO.....				2FE	5,000,000	99.362	4,968,100	5,000,000	5,000,000				2.894	2.894	JD.....	10,049	72,350	05/22/2017.	06/06/2022.			
11120V	AB	9	BRIXMOR OPERATING PART.....				2FE	8,993,048	102.447	8,918,011	8,705,000	8,962,574		(30,474)		3.875	3.158	FA.....	127,432	168,659	05/31/2017.	08/15/2022.			
11120V	AD	5	BRIXMOR OPERATING PART.....				2FE	15,206,585	97.957	15,183,335	15,500,000	15,237,581		30,996		3.250	3.580	MS.....	148,326	251,875	03/21/2017.	09/15/2023.			
126650	CJ	7	CVS HEALTH CORP.....				2FE	4,996,300	100.410	5,020,500	5,000,000	4,998,000		728		2.800	2.816	JJ.....	62,611	140,000	07/13/2015.	07/20/2020.			
14149Y	BL	1	CARDINAL HEALTH INC.....				2FE	15,000,000	99.376	14,906,400	15,000,000	15,000,000				1.948	1.948	JD.....	13,798	147,723	06/01/2017.	06/14/2019.			
22966R	AB	2	CUBESMART LP.....				2FE	15,756,000	105.124	15,768,600	15,000,000	15,677,832		(78,168)		4.375	3.495	JD.....	29,167	656,250	03/30/2017.	12/15/2023.			
31620M	AN	6	FIDELITY NATIONAL INFORM.....				2FE	7,707,675	100.606	7,545,450	7,500,000	7,579,945		(100,128)		2.850	1.484	AO.....	45,125	213,750	09/16/2016.	10/15/2018.			
35802X	AH	6	FRESENIUS MED CARE II.....				2FE	2,009,613	103.000	1,987,900	1,930,000	1,997,098		(12,515)		4.125	2.702	AO.....	16,807	39,806	06/28/2017.	10/15/2020.			
35803Q	AA	5	FRESENIUS MED CARE US.....				2FE	10,962,500	108.192	10,819,200	10,000,000	10,838,241		(124,259)		5.750	2.920	FA.....	217,222	287,500	06/30/2017.	02/15/2021.			
36164Y	AA	9	GCP APPLIED TECHNOLOGIES.....				2	7,910,000	111.000	7,770,000	7,000,000	7,626,359		(257,623)		9.500	5.209	FA.....	277,083	665,000	11/18/2016.	02/01/2023.			
37045V	AD	2	GENERAL MOTORS CO.....				2FE	7,124,110	101.040	7,072,800	7,000,000	7,075,224		(48,886)		3.500	2.051	AO.....	60,569	122,500	06/28/2017.	10/02/2018.			
37331N	AF	8	GEORGIA-PACIFIC LLC.....				2	20,000,000	100.350	20,070,000	20,000,000	20,000,000				2.539	2.539	MN.....	64,886	507,800	11/03/2014.	11/15/2019.			
485170	AU	8	KANSAS CITY SOUTHERN INDS.....				2FE	913,288	99.597	938,204	942,000	926,130		6,345		2.350	3.091	MN.....	2,829	22,137	12/09/2015.	05/15/2020.			
485170	AV	6	KANSAS CITY SOUTHERN INDS.....				2FE	18,056,821	99.119	18,772,147	18,939,000	18,276,993		109,307		3.000	3.723	MN.....	72,600	568,170	12/09/2015.	05/15/2023.			
49446R	AK	5	KIMCO REALTY CORP.....				2FE	13,017,290	99.779	12,971,270	13,000,000	13,015,578		(1,712)		3.125	3.100	JD.....	33,854	203,125	06/02/2017.	06/01/2023.			
50077L	AG	1	HEINZ (H.J.) CO.....				2FE	14,970,000	99.997	14,999,550	15,000,000	14,994,838		10,101		2.000	2.069	JJ.....	149,167	300,000	06/23/2015.	07/02/2018.			
50077L	AH	9	HEINZ (H.J.) CO.....				2FE	14,965,950	100.570	15,085,500	15,000,000	14,982,346		6,708		2.800	2.849	JJ.....	208,833	420,000	06/23/2015.	07/02/2020.			
50077L	AJ	5	HEINZ (H.J.) CO.....				2FE	9,976,400	102.263	10,226,300	10,000,000	9,984,086		3,156		3.500	3.538	JJ.....	161,389	350,000	06/23/2015.	07/15/2022.			
573284	AN	6	MARTIN MARIETTA MATERIALS.....				2FE	15,031,110	105.166	15,774,900	15,000,000	15,021,762		(2,865)		4.250	4.224	JJ.....	316,979	637,500	07/17/2014.	07/02/2024.			

SCHEDULE D - PART 1

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

E10.3

1		2		3 Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
				4	5			8	9			12	13	14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description	Code	F o r e i g n	Bond CHAR	NAIC Design- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
574599	BJ	4	MASCO CORP.....	.....	..	.....	2	2FE	.....	18,718,849	...106.030	18,599,783	17,542,000	18,706,063	.....	.....(12,786)	.....	.....4.450	3.377	AO.....	195,155	.....	11/28/2017.	04/01/2025.
574599	BL	9	MASCO CORP.....	.....	..	.....	2	2FE	.....	10,623,300	...105.550	10,555,000	10,000,000	10,617,294	.....	.....(6,006)	.....	.....4.375	3.484	AO.....	109,375	.....	11/27/2017.	04/01/2026.
577081	AX	0	MATTEL INC.....	.....	..	.....	3	3FE	.....	3,679,920	...99.625	3,745,900	3,760,000	3,745,900	(9,931)	19,481	.....	.....1.700	2.231	MS.....	18,821	63,920	12/24/2013.	03/15/2018.
615369	AG	0	MOODY'S CORP.....	.....	..	.....	2	2FE	.....	7,975,280	...100.114	8,009,120	8,000,000	7,979,117	.....	.....3,837	.....	.....2.750	2.820	JD.....	9,778	172,944	02/27/2017.	12/15/2021.
64110D	AH	7	NETAPP INC.....	.....	..	.....	2	2FE	.....	4,991,250	...99.214	4,960,700	5,000,000	4,992,286	.....	.....1,036	.....	.....2.000	2.090	MS.....	25,556	.....	09/26/2017.	09/27/2019.
655844	AZ	1	NORFOLK SOUTHERN CORP.....	.....	..	.....	2	2FE	.....	4,162,431	...100.913	3,935,607	3,900,000	3,943,265	.....	.....(172,143)	.....	.....5.750	1.280	AO.....	56,063	224,250	09/19/2016.	04/01/2018.
655844	BJ	6	NORFOLK SOUTHERN CORP.....	.....	..	.....	2	2FE	.....	9,877,923	...101.244	10,023,156	9,900,000	9,884,794	.....	.....3,243	.....	.....3.000	3.038	AO.....	74,250	297,000	09/30/2015.	04/01/2022.
774341	AH	4	ROCKWELL COLLINS INC.....	.....	..	.....	2	2FE	.....	24,754,498	...100.129	24,781,928	24,750,000	24,753,016	.....	.....(1,482)	.....	.....2.800	2.796	MS.....	204,050	298,375	03/30/2017.	03/15/2022.
78403D	AE	0	SBA TOWER TRUST.....	.....	..	.....	2	2FE	.....	3,007,500	...99.953	2,998,590	3,000,000	3,000,000	.....	.....(599)	.....	.....3.598	3.529	MON.....	5,097	107,943	06/13/2013.	04/15/2018.
78403D	AG	5	SBA TOWER TRUST.....	.....	..	.....	2	1FE	.....	495,000	...100.238	501,190	500,000	497,832	.....	.....1,160	.....	.....2.898	3.168	MON.....	644	14,490	06/26/2015.	10/15/2019.
832696	AF	5	JM SMUCKER CO.....	.....	..	.....	2	2FE	.....	4,634,419	...100.241	4,634,141	4,623,000	4,628,732	.....	.....(2,537)	.....	.....2.500	2.441	MS.....	34,030	115,575	09/25/2015.	03/15/2020.
853496	AD	9	STANDARD INDUSTRIES INC.....	.....	..	.....	2	3FE	.....	5,000,000	...100.231	5,011,550	5,000,000	5,000,000	.....	.....	.....	.....4.750	4.750	JJ.....	8,576	.....	12/11/2017.	01/15/2028.
871829	BA	4	SYSKO CORP.....	.....	..	.....	2	2FE	.....	2,998,440	...99.719	2,991,570	3,000,000	2,998,878	.....	.....295	.....	.....2.500	2.511	JJ.....	34,583	75,000	03/22/2016.	07/15/2021.
871829	BB	2	SYSKO CORP.....	.....	..	.....	2	2FE	.....	7,995,600	...99.716	7,977,280	8,000,000	7,998,045	.....	.....1,460	.....	.....1.900	1.919	AO.....	38,000	152,000	03/22/2016.	04/01/2019.
883556	BE	1	THERMO FISHER SCIENTIFIC INC.....	.....	..	.....	2	2FE	.....	13,359,185	...100.237	13,291,426	13,260,000	13,318,161	.....	.....(41,024)	.....	.....2.400	1.988	FA.....	132,600	159,120	03/16/2017.	02/01/2019.
913017	BZ	1	UNITED TECHNOLOGIES CORP.....	.....	..	.....	2	2FE	.....	7,508,100	...99.847	7,488,525	7,500,000	7,502,423	.....	.....(5,677)	.....	.....1.778	1.684	FA.....	55,563	66,675	03/01/2017.	05/04/2018.
929160	AS	8	VULCAN MATERIALS CO.....	.....	..	.....	2	2FE	.....	8,451,375	...106.537	8,309,886	7,800,000	8,361,754	.....	.....(70,145)	.....	.....4.500	3.338	AO.....	87,750	351,000	09/19/2016.	04/01/2025.
98956P	AE	2	ZIMMER BIOMET HLDGS INC.....	.....	..	.....	2	2FE	.....	8,916,086	...100.036	8,891,200	8,888,000	8,894,620	.....	.....(21,466)	.....	.....2.000	1.692	AO.....	44,440	177,760	03/13/2017.	04/01/2018.
00084D	AK	6	ABN AMRO BANK NV.....	.....	D	.....	1	1FE	.....	14,990,850	...99.880	14,982,000	15,000,000	14,998,517	.....	.....3,003	.....	.....1.800	1.821	JD.....	20,250	270,000	05/28/2015.	06/04/2018.
00185A	AJ	3	AON PLC.....	.....	D	.....	2	2FE	.....	23,874,118	...100.331	23,860,718	23,782,000	23,871,381	.....	.....(7,775)	.....	.....2.800	2.672	MS.....	196,069	563,808	08/10/2017.	03/15/2021.
111013	AM	0	BRITISH SKY BROADCASTING.....	.....	D	.....	2	2FE	.....	3,036,180	...100.184	3,005,520	3,000,000	3,013,083	.....	.....(7,450)	.....	.....2.625	2.362	MS.....	22,969	78,750	10/22/2014.	09/16/2019.
225433	AK	7	CRED SUIS GP FUN.....	.....	D	.....	2	2FE	.....	25,197,867	...101.264	24,871,451	24,561,000	25,140,199	.....	.....(57,668)	.....	.....3.125	2.291	JD.....	44,773	383,766	09/07/2017.	12/10/2020.
23329P	AC	4	DNB BANK ASA.....	.....	D	.....	1	1FE	.....	29,977,500	...99.041	29,712,300	30,000,000	29,978,874	.....	.....1,374	.....	.....2.125	2.151	AO.....	157,604	.....	09/25/2017.	10/02/2020.
44987C	AN	8	ING BANK NV.....	.....	D	.....	1	1FE	.....	7,767,135	...100.046	7,735,557	7,732,000	7,754,246	.....	.....(12,889)	.....	.....2.300	2.060	MS.....	48,905	88,918	04/10/2017.	03/22/2019.
47032F	AA	7	JAMES HARDIE INTL FIN.....	.....	D	.....	2	3FE	.....	7,112,813	...100.750	7,102,875	7,050,000	7,102,875	(9,739)	(199)	.....	.....4.750	4.549	JJ.....	16,744	.....	12/21/2017.	01/15/2025.
539439	AP	4	LLOYDS BK GR PLC.....	.....	D	.....	2	1FE	.....	15,000,000	...99.130	14,869,500	15,000,000	15,000,000	.....	.....	.....	.....2.907	2.907	MN.....	65,408	.....	10/31/2017.	11/07/2023.
53944V	AA	7	LLOYDS BANK PLC.....	.....	D	.....	1	1FE	.....	33,165,547	...100.251	33,035,712	32,953,000	33,068,136	.....	.....(97,411)	.....	.....2.300	1.908	MN.....	71,581	757,919	03/16/2017.	11/27/2018.
53944V	AC	3	LLOYDS BANK PLC.....	.....	D	.....	1	1FE	.....	19,973,200	...99.997	19,999,400	20,000,000	19,997,705	.....	.....8,874	.....	.....1.750	1.796	MS.....	102,083	350,000	03/12/2015.	03/16/2018.
552081	AG	6	LYONDELLBASELL IND NV.....	.....	D	.....	2	2FE	.....	5,464,463	...102.666	5,053,221	4,922,000	5,028,825	.....	.....(99,893)	.....	.....5.000	2.865	AO.....	51,954	246,100	06/13/2013.	04/15/2019.
62854A	AJ	3	MYLAN NV.....	.....	D	.....	2	2FE	.....	1,514,610	...100.534	1,508,010	1,500,000	1,507,890	.....	.....(6,720)	.....	.....3.000	2.439	JD.....	2,000	45,510	03/01/2017.	12/15/2018.
65557C	AX	1	NORDEA BANK AB.....	.....	D	.....	1	1FE	.....	9,991,600	...99.409	9,940,900	10,000,000	9,993,115	.....	.....1,515	.....	.....2.125	2.154	MN.....	18,889	105,660	05/23/2017.	05/29/2020.
714264	AA	6	PERNOD-RICARD SA.....	.....	D	.....	2	2FE	.....	4,460,760	...109.752	4,390,080	4,000,000	4,371,625	.....	.....(89,135)	.....	.....5.750	2.755	AO.....	53,667	230,000	02/28/2017.	04/07/2021.
714264	AH	1	PERNOD-RICARD SA.....	.....	D	.....	2	2FE	.....	7,176,787	...105.885	7,306,065	6,900,000	7,092,736	.....	.....(38,471)	.....	.....4.250	3.577	JJ.....	135,221	293,250	09/30/2015.	07/15/2022.
822582	BG	6	SHELL INTERNATIONAL FIN.....	.....	D	.....	1	1FE	.....	19,957,600	...99.786	19,957,200	20,000,000	19,979,177	.....	.....8,410	.....	.....2.125	2.170	MN.....	59,028	425,000	05/06/2015.	05/11/2020.
82481L	AA	7	SHIRE ACQ INV IRELAND DA.....	.....	D	.....	2	2FE	.....	5,995,140	...99.084	5,945,040	6,000,000	5,997,099	.....	.....1,597	.....	.....1.900	1.928	MS.....	31,033	114,000	09/19/2016.	09/23/2019.
82481L	AB	5	SHIRE ACQ INV IRELAND DA.....	.....	D	.....	2	2FE	.....	19,978,400	...98.416	19,683,200	20,000,00											

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																										
03072S	C2	9	AMSI 2005-R4 M1					4	1FM	10,206,563	100.103	11,170,018	11,158,525	11,142,992		67,498			2.197	2.589	MON...	4,767	193,131	06/13/2013.	07/25/2035.	
03072S	L8	6	AMSI 2005-R8 M1					4	1FM	4,972,651	100.039	5,139,040	5,137,037	5,133,125		16,382			2.022	2.298	MON...	2,020	79,821	10/01/2014.	10/25/2035.	
03072S	S6	3	AMSI 2005-R10 M1					4	1FM	5,428,206	99.794	5,423,804	5,435,000	5,429,815		1,609			1.962	1.982	MON...	2,074	7,607	11/28/2017.	01/25/2036.	
03072S	XZ	3	AMSI 2005-R1 M2					4	1FM	5,513,973	100.205	6,071,733	6,059,311	6,041,914		49,381			2.272	2.872	MON...	2,677	109,469	06/20/2013.	03/25/2035.	
05490C	AC	3	BCAP 2013-RR12 1A3					4	6*	3,863,899	99.291	4,065,170	4,094,198	3,983,296	100,347	41,323			1.828	4.488	MON...	1,247	64,097	05/06/2015.	05/26/2035.	
05532F	AE	2	BCAP 2009-RR11 2A1					4	1FM	743,932	100.398	763,109	760,084	759,021		2,371			3.530	3.498	MON...	2,236	23,588	10/05/2009.	10/26/2035.	
05543A	AE	0	BCAP 2014-RR1 2A1					4	1FM	5,436,417	101.125	5,429,705	5,369,301	5,548,695		(8,154)			3.139	1.087	MON...	14,046	156,187	03/19/2014.	01/26/2036.	
05545J	AG	4	BCAP LLC TRUST 2015-RR3 3A1					4	6*	3,141,087	99.681	3,308,922	3,319,511	3,275,426	32,070	33,256			1.609	3.838	MON...	1,038	45,217	03/19/2015.	08/27/2035.	
05949C	FY	7	BOAMS 2005-H 2A3					4	1FM	139,124	97.273	136,521	140,348	138,080		261			3.595	4.022	MON...	420	4,735	10/01/2007.	09/25/2035.	
05949C	HS	8	BOAMS 2005-I 2A3					4	1FM	110,112	95.451	105,158	110,170	105,349		345			3.609	3.599	MON...	331	3,681	09/08/2005.	03/25/2054.	
12644K	GB	2	CSMC 2010-8R 2A5					4	1FM	22,152,428	99.645	22,466,958	22,547,000	22,515,012		28,055			3.568	3.656	MON...	67,044	740,544	05/04/2015.	04/26/2036.	
12650E	AS	6	CSMC 2015-6R 3A1					4	2FE	13,636,994	100.013	13,690,104	13,688,325	13,642,965		2,624			3.313	3.399	MON...	37,785	453,426	06/11/2015.	02/27/2036.	
144531	CL	2	CARR 2005-OPT2 M3					4	1FM	5,545,431	100.490	6,046,908	6,017,423	5,999,022		33,865			2.482	3.055	MON...	2,904	121,492	06/13/2013.	05/25/2035.	
17309Q	AD	6	CMLTI 2006-WFH3 A4					4	1FM	3,292,304	99.951	3,579,878	3,581,633	3,538,720		59,515			1.792	5.793	MON...	1,248	47,326	10/16/2013.	10/25/2036.	
17321T	AA	0	CMLTI 2013-9 1A1					4	1FM	4,718,517	101.037	4,673,969	4,625,997	4,668,873		(101,811)			3.240	3.026	MON...	12,490	147,258	09/20/2013.	10/25/2035.	
17322B	AL	4	CMLTI 2013-11 3A1					4	1FM	9,908,631	101.325	9,916,581	9,786,905	9,789,722		(294,461)			3.504	3.374	MON...	28,581	319,635	12/09/2013.	09/25/2034.	
17323L	AP	2	CMLTI 2015-3 3A1					4	6*	11,108,483	97.553	11,644,495	11,936,584	11,552,365	198,769	128,910			1.682	3.593	MON...	3,904	144,719	02/25/2015.	06/25/2036.	
22540V	G6	3	CSFB 2002-9 1A1					4	1FM	7,033	110.032	8,465	7,694	6,777		(182)			7.000	9.429	MON...	45	539	03/01/2010.	03/25/2040.	
362341	YF	0	GSAMP FFML 2005-FF11 M1					4	1FM	6,325,907	99.741	11,908,887	11,939,811	9,854,731		408,818			2.197	4.607	MON...	5,101	193,763	03/28/2008.	07/25/2036.	
466247	QC	0	JPMMT 2005-A3 4A1					4	1FM	684,056	101.045	711,808	704,447	729,597		(1,165)			3.664	1.077	MON...	2,151	22,947	10/24/2006.	02/25/2040.	
46643U	DJ	5	JPMMT 2015-1 AM1					4	1FM	13,931,714	100.060	14,005,722	13,997,323	14,049,147		59,771			2.605	3.096	MON...	30,389	367,435	03/31/2016.	12/25/2044.	
576433	UF	1	MARM 2004-13 3A1					4	1FM	356,845	102.595	378,106	368,543	359,787		(33,761)			3.465	5.215	MON...	1,064	11,996	03/01/2010.	02/21/2054.	
61762B	AE	5	MSRR 2013-R3 1B1					4	1FM	8,913,223	102.041	9,364,371	9,177,067	9,091,349	120,636	23,073			3.618	4.223	MON...	27,672	319,567	04/30/2015.	02/26/2036.	
61762B	CH	6	MSRR 2013-R3 8A					4	1FM	1,960,510	99.649	1,937,883	1,944,709	1,970,270		(13,679)			3.448	1.405	MON...	5,587	63,858	06/13/2013.	01/26/2036.	
61762L	BG	7	MSRR 2013-R6 5A					4	1FM	7,269,479	99.234	7,580,999	7,639,518	7,633,817		20,644			1.663	2.126	MON...	2,470	104,297	06/11/2013.	04/26/2053.	
61763W	AB	4	MSRR 2014-R5 B1					4	6*	6,650,345	99.722	6,836,963	6,856,023	6,783,519	18,510	80,386			1.722	4.170	MON...	2,296	85,735	06/28/2016.	11/26/2033.	
63861M	AA	5	NHLT 2017-2A A1					4	1FE	13,513,226	100.000	13,513,227	13,513,227	13,513,221		(5)			2.038	2.047	MON...	4,591	65,800	09/26/2017.	09/25/2027.	
63861M	AB	3	NHLT 2017-2A M1					4	1FE	8,559,997	100.172	8,574,723	8,560,000	8,559,905		(91)			2.815	2.833	MON...	4,017	57,572	09/26/2017.	09/25/2027.	
65106A	AN	3	NCMT 2006-1 M1					4	1FM	35,859,171	99.711	40,955,296	41,074,000	39,741,362		1,234,071			1.902	4.801	MON...	15,192	538,242	12/03/2014.	03/25/2036.	
65535V	BZ	0	NAA 2003-A3 A1					4	1FM	533,375	101.771	542,002	532,570	541,709		3,273			5.500	4.973	MON...	2,441	28,329	11/01/2006.	08/25/2033.	
743873	AX	9	PFMLT 2005-1 2A1					4	1FM	383,292	97.762	383,830	392,617	406,604		(3,115)			3.480	0.307	MON...	1,139	13,248	03/01/2010.	05/25/2035.	
743873	BL	4	PFMLT 2005-2 2A1A					4	1FM	695,203	99.877	750,754	751,678	695,203		(1,108)			3.626	4.151	MON...	2,271	25,609	10/13/2006.	12/25/2047.	
74928U	BU	0	RBSSP 2009-12 16A1					4	1FM	13,194,035	101.060	13,257,249	13,118,196	13,241,267		13,244			3.603	2.749	MON...	9,191	418,781	03/18/2016.	10/25/2035.	
74931W	AA	6	RBSSP 2012-10 1A1					4	1FM	849,887	100.259	830,546	828,401	828,401		(16,618)			3.607	1.169	MON...	2,490	29,142	06/03/2013.	06/26/2035.	
83611M	KE	7	SVHE 2005-4 M1B					4	1FM	1,496,360	99.799	3,991,960	4,000,000	3,716,120		346,766			2.022	9.103	MON...	1,573	62,164	03/01/2010.	03/25/2036.	
83611M	LY	2	SVHE 2006-OPT1 2A3					4	1FM	6,521,423	99.778	7,121,144	7,136,989	7,031,787		80,157			1.732	3.693	MON...	2,404	89,970	06/27/2013.	03/25/2036.	
86358E	WC	6	SAIL 2005-7 M1					4	1FM	4,273,794	100.111	4,486,016	4,481,043	4,461,468		23,324			2.287	2.938	MON...	1,993	81,635	09/29/2014.	08/25/2035.	
929227	4D	5	WAMU 2003-AR6 A1					4	1FM	256,374	100.777	262,941	260,914	275,203		1,083			3.223	1.349	MON...	701	8,078	03/22/2012.	06/25/2033.	
94980Q	AA	7	WFMBS 2004-W A1					4	1FM	566,117	100.703	583,899	579,822	592,789		(5,559)			3.710	3.396	MON...	1,792	18,484	02/07/2007.	11/25/2034.	
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities										242,720,118	XXX	261,618,864	261,631,944	257,348,425	470,332	2,280,296	0	0	XXX	XXX	XXX	311,382	5,269,124	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																										
045424	DU	9	ASC 1997-D4 PS1 IO					4,6	6FE	201,624	0.068	1,795				(12,175)			2.032	2.032	MON...	2,980	48,792	03/27/1997.	04/11/2029.	

SCHEDULE D - PART 1

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

E10.5

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification																						
045424	FJ	2	ASC 1997-D5 PS1 IO.....	..	4,6	6FE	4,107	0.003	7							1.837	1.837	MON...	243	4,064	10/27/1997.	02/11/2043.
05524V	AG	2	BAMLL 2011-FSHN C.....	..	4	1FM	6,965,186	105.595	6,837,276	6,475,000	6,714,775		(77,458)			5.118	3.790	MON...	27,616	331,391	01/29/2015.	07/11/2033.
05524V	AJ	6	BAMLL 2011-FSHN D.....	..	4	1FM	4,079,752	106.632	4,265,280	4,000,000	4,029,458		(8,950)			5.615	5.397	MON...	18,717	224,600	06/24/2011.	07/11/2033.
05538U	AE	3	BBUBS 2012-SHOW C.....	..	4	1FM	24,082,984	102.905	24,594,295	23,900,000	24,061,973		(20,529)			4.026	3.998	MON...	80,185	975,578	12/01/2016.	11/05/2036.
125283	AN	1	CGDB 2017-BIO E.....	..	4	1FM	10,000,000	99.905	9,990,500	10,000,000	10,009,730		9,730			3.977	3.940	MON...	18,780	189,230	06/01/2017.	05/15/2030.
12528R	AN	8	CGBAM 2015-SMRT F.....	..	4	1FM	8,005,000	99.217	7,937,360	8,000,000	7,937,360	(66,682)	(958)			3.786	3.804	MON...	25,239	76,559	09/26/2017.	04/10/2028.
12532L	AE	5	CGGS 2016-RNDA CFX.....	..	4	1FM	5,206,634	100.265	5,220,616	5,206,818	5,205,337		(606)			3.848	3.855	MON...	16,697	200,358	03/21/2016.	02/10/2033.
12595G	AA	8	COMM 2017-DLTA A.....	..	4	1FM	3,916,000	100.048	3,917,880	3,916,000	3,917,742		1,742			2.328	2.312	MON...	4,305	16,617	09/26/2017.	08/13/2032.
12595G	AG	5	COMM 2017-DLTA B.....	..	4	1FM	9,937,500	99.541	9,954,100	10,000,000	9,946,026		8,526			2.418	2.541	MON...	11,418	44,258	09/26/2017.	08/13/2032.
12595G	AJ	9	COMM 2017-DLTA C.....	..	4	1FM	21,883,339	99.622	21,937,761	22,021,000	21,902,130		18,791			2.503	2.646	MON...	26,028	102,074	09/26/2017.	08/13/2032.
12595G	AL	4	COMM 2017-DLTA D.....	..	4	1FM	26,845,538	99.619	26,911,077	27,014,000	26,868,610		23,072			3.020	3.151	MON...	38,525	152,552	09/26/2017.	08/13/2032.
12595G	AN	0	COMM 2017-DLTA E.....	..	4	1FM	17,719,440	98.687	17,763,660	18,000,000	17,756,295		36,856			3.215	4.105	MON...	27,328	117,052	09/26/2017.	08/13/2032.
12595G	AQ	3	COMM 2017-DLTA F.....	..	4	1FM	16,655,220	98.288	16,708,960	17,000,000	16,700,024		44,804			3.832	5.006	MON...	30,759	131,807	09/26/2017.	08/13/2032.
161505	GN	6	CCMSC 2000-3 X IO.....	..	4,6	6*	187									0.874	0.874	MON...	60		03/01/2006.	10/15/2032.
168137	AA	5	CST 2017-SKY A.....	..	4	1FM	25,000,000	100.079	25,019,750	25,000,000	25,036,046		36,046			2.277	2.161	MON...	26,882	352,015	03/16/2017.	04/15/2030.
17325C	AC	9	CGCMT 2016-SMPL B.....	..	4	1FM	5,999,803	97.538	5,852,280	6,000,000	5,998,934		(714)			2.576	2.576	MON...	12,880	154,560	09/23/2016.	09/10/2031.
178772	AA	7	CLMT 2016-CLNE A.....	..	4	1FM	2,552,771	98.515	2,462,875	2,500,000	2,544,797		(7,236)			2.778	2.490	MON...	5,788	70,417	11/04/2016.	11/10/2031.
20046P	AG	3	COMM 2000-C1 X IO.....	..	4,6	6*	2,813									0.278	0.278	MON...	290	4,720	12/27/2007.	08/15/2033.
201736	AE	5	CMLBC 2001-CMLB X IO.....	..	4,6	4FE	1,731,385	1.333	586,235		559,002		(68,720)			0.423	7.186	MON...	15,489	197,156	12/27/2007.	06/01/2031.
21870L	AL	0	CORE 2015-CALW D.....	..	4	1FM	12,772,753	101.716	12,649,402	12,436,000	12,643,480		(48,131)			3.850	3.474	MON...	39,903	485,484	03/31/2015.	02/10/2034.
21870P	AJ	6	CORE 2015-TEXW C.....	..	4	1FM	15,317,578	102.009	15,301,350	15,000,000	15,268,096		(49,483)			3.732	3.264	MON...	46,650	419,850	03/15/2017.	02/10/2034.
21870P	AL	1	CORE 2015-TEXW D.....	..	4	1FM	10,907,966	101.520	10,974,312	10,810,000	10,891,918		(16,048)			3.849	3.712	MON...	34,670	317,812	03/15/2017.	02/10/2034.
21870P	AN	7	CORE 2015-TEXW E.....	..	4	1FM	9,158,164	100.317	9,009,470	8,981,000	9,148,316		(9,849)			3.849	3.421	MON...	28,804	87,373	09/26/2017.	02/10/2034.
233050	AB	9	DBUBS 2011-LC1A A2.....	..	4	1FM	274,607	101.767	254,996	250,569	254,084		(2,000)			4.528	2.550	MON...	945	11,346	06/25/2013.	11/10/2046.
23305M	AJ	4	DBCCR 2014-ARCP D.....	..	4	1FM	9,540,625	97.958	9,795,800	10,000,000	9,610,142		51,370			4.935	5.819	MON...	41,121	500,304	08/19/2016.	01/10/2034.
233062	AA	6	DBCG 2017-BBG A.....	..	4	1FM	30,000,000	100.024	30,007,200	30,000,000	30,029,120		29,120			2.177	2.148	MON...	30,841	272,397	06/14/2017.	06/15/2034.
36192H	AJ	3	GSMS 2012-ALOH C.....	..	4	1FM	20,216,934	104.133	19,785,270	19,000,000	19,896,087		(176,353)			4.129	3.004	MON...	65,383	708,313	10/23/2017.	04/10/2034.
36251X	BF	3	GSMS 2016-GS4 AMAB.....	..	4	1FM	22,574,510	100.230	21,967,409	21,917,000	22,431,256		(132,056)			3.504	2.840	MON...	63,995	767,939	10/19/2016.	10/10/2031.
44974A	AA	5	IMTT 2017-APTS AFL.....	..	4	1FM	16,000,000	100.043	16,006,880	16,000,000	16,012,687		12,687			2.177	2.134	MON...	16,449	129,031	06/29/2017.	06/15/2034.
46636A	AN	2	JPMCC 2010-CNTR D.....	..	4	1FM	15,866,066	106.332	15,099,144	14,200,000	15,157,321		(439,669)			6.184	2.943	MON...	73,175	890,304	11/22/2016.	08/05/2032.
61691B	AG	6	MSCBB 2016-MART B.....	..	4	1FM	21,999,912	98.165	21,596,300	22,000,000	21,995,517		(3,496)			2.480	2.475	MON...	45,463	545,556	09/15/2016.	09/13/2031.
61691B	AL	5	MSCBB 2016-MART D.....	..	4	1FM	16,957,449	99.538	16,921,460	17,000,000	16,963,128		4,522			3.309	3.363	MON...	46,876	562,513	09/14/2016.	09/13/2031.
61760R	BA	9	MSC 2011-C3 A3.....	..	4	1FM	7,637,137	102.315	7,667,861	7,494,367	7,520,324		(21,733)			4.054	3.713	MON...	25,318	303,821	11/13/2015.	07/15/2049.
61763X	BM	7	MSBAM 2014-C18 300D.....	..	4	1FM	5,099,414	103.476	5,173,800	5,000,000	5,082,082		(11,465)			5.279	5.006	MON...	22,729	267,616	06/16/2016.	08/15/2031.
61764J	AG	1	MSC 2014-MP E.....	..	4	1FM	10,052,106	99.504	10,149,408	10,200,000	10,111,230		20,034			3.693	4.009	MON...	31,393	381,948	11/13/2014.	08/11/2029.
655356	JJ	3	NASC 1998-D6 PS1 IO.....	..	4,6	6FE	5,880	0.003	14			346	(1,822)			1.662	1.662	MON...	428	8,139	06/01/2000.	03/11/2030.
74436J	GM	3	PSSF 2000-C1 X IO.....	..	4,6	5FE	926									0.000	0.000	MON...	23		03/01/2006.	05/17/2032.
90205F	AA	8	PRK 2017-280P A.....	..	4	1FM	32,000,000	100.218	32,069,760	32,000,000	32,001,543		1,543			2.357	2.139	MON...	35,617	146,963	09/19/2017.	09/15/2034.
90205F	AG	5	PRK 2017-280P B.....	..	4	1FM	9,307,000	100.152	9,321,147	9,307,000	9,307,471		471			2.557	2.341	MON...	11,238	46,776	09/19/2017.	09/15/2034.
90205F	AL	4	PRK 2017-280P D.....	..	4	1FM	45,505,546	99.392	45,720,320	46,000,000	45,571,756		66,210			3.014	3.368	MON...	65,461	276,687	09/19/2017.	09/15/2034.
90205F	AN	0	PRK 2017-280P E.....	..	4	1FM	60,848,164	97.639	60,536,180	62,000,000	60,999,004		150,840			3.596	4.383	MON...	105,281	451,165	09/19/2017.	09/15/2034.
3499999.	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....						562,832,020	XXX	559,969,190	558,628,754	560,082,801	(66,336)	(593,087)	0	0	XXX	XXX	XXX	1,221,949	10,975,972	XXX	XXX

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																							
00432C	AD	3	ACCSS 2001 2A1.....	..	..	4	1FE	10,559,450	98.591	10,596,099	10,747,531	10,618,930		59,480			1.822	2.978	FMAN.	20,127	126,286	03/24/2017.	05/25/2029.
00432C	AR	2	ACCSS 2002-A A2.....	..	..	4	1FE	5,343,250	99.218	6,647,606	6,700,000	6,488,353		75,913			2.574	3.718	MJSD.	3,307	189,841	02/17/2010.	09/25/2037.
055657	AB	6	BMWLT 2017-1 A2.....	..	..	4	1FE	3,882,158	99.906	3,878,914	3,882,564	3,882,391		233			1.640	1.654	MON...	1,946	47,402	03/15/2017.	07/22/2019.
12635Y	AB	9	CNH 2016-C A2.....	..	..	4	1FE	15,058,617	99.809	15,031,222	15,059,987	15,059,553		632			1.260	1.270	MON...	8,434	189,756	09/13/2016.	02/15/2020.
12636W	AB	2	CNH 2017-A A2.....	..	..	4	1FE	25,864,593	99.854	25,827,823	25,865,586	25,865,166		573			1.640	1.649	MON...	18,853	309,898	03/15/2017.	07/15/2020.
233046	AE	1	DNKN 2017-1A A2I.....	..	..	4	3AM	30,077,266	100.652	30,195,600	30,000,000	30,075,034		(2,232)			3.629	3.602	FMAN.	205,643		09/20/2017.	11/20/2047.
233046	AF	8	DNKN 2017-1A A2II.....	..	..	4	3AM	19,055,781	102.160	19,410,400	19,000,000	19,054,149		(1,633)			4.030	4.012	FMAN.	144,632		09/20/2017.	11/20/2047.
25755T	AG	5	DPABS 2017-1A A2II.....	..	..	4	2AM	49,875,000	98.902	49,327,373	49,875,000	49,875,000					3.082	3.094	JAJO.	281,810	388,557	06/12/2017.	07/25/2047.
25755T	AH	3	DPABS 2017-1A A23.....	..	..	4	2AM	24,937,500	102.168	25,478,145	24,937,500	24,937,500					4.118	4.139	JAJO.	188,270	259,584	06/12/2017.	07/25/2047.
29372E	BS	6	EFF 2016-2 A2.....	..	..	4	1FE	17,147,937	99.801	17,144,620	17,178,805	17,148,187		250			1.740	1.928	MON...	9,133	24,909	12/07/2017.	02/22/2022.
34417M	AA	5	FOCUS 2017-1A A2I.....	..	..	4	3AM	18,938,193	101.151	19,122,597	18,905,000	18,932,612		(5,581)			3.857	3.827	JAJO.	123,553	413,194	04/05/2017.	04/30/2047.
36251M	AB	7	GMALT 2016-3 A2A.....	..	..	4	1FE	10,103,972	99.899	10,093,921	10,104,127	10,104,099		96			1.350	1.355	MON...	4,168	136,406	09/13/2016.	02/20/2019.
438124	AB	5	HAROT 2016-3 A2.....	..	..	4	1FE	1,463,344	99.963	1,462,876	1,463,417	1,463,413		41			1.010	1.017	MON...	534	14,780	08/15/2016.	10/18/2018.
43814P	AA	8	HAROT 2017-3 A1.....	..	..	4	1FE	7,760,122	99.998	7,759,966	7,760,122	7,760,425		304			1.280	1.294	MON...	3,863	22,073	09/25/2017.	10/18/2018.
43814T	AB	8	HAROT 2017-1 A2.....	..	..	4	1FE	24,260,817	99.865	24,228,644	24,261,396	24,261,148		332			1.420	1.427	MON...	9,570	251,685	03/21/2017.	07/22/2019.
44891E	AB	5	HART 2016-B A2.....	..	..	4	1FE	15,421,026	99.763	15,384,887	15,421,436	15,421,311		190			1.120	1.125	MON...	7,676	172,720	09/14/2016.	10/15/2019.
63940N	AA	8	NAVSL 2017-1A A1.....	..	..	4	1FE	7,804,179	100.108	7,812,607	7,804,179	7,818,150		13,971			1.952	1.620	MON...	2,962	103,426	02/08/2017.	07/25/2066.
64032J	AE	6	NSLT 2008-4 B.....	..	..	4	1AM	18,962,500	95.852	19,649,660	20,500,000	19,367,217		146,374			2.314	3.462	JAJO.	89,620	436,012	03/31/2015.	01/25/2030.
784419	AE	3	SLCLT 2006-A A5.....	..	..	4	1FE	3,778,026	100.000	3,800,592	3,800,592	3,803,950		4,748			1.529	1.233	JAJO.	12,592	48,441	06/01/2015.	07/15/2036.
78445M	AB	6	SLMA 2010-A 2A.....	..	..	4	1FE	2,277,520	102.955	2,254,296	2,189,594	2,263,177		(14,343)			4.500	2.050	MON...	4,653	73,348	03/15/2017.	05/16/2044.
80285C	AG	6	SDART 2016-2 B.....	..	..	4	1FE	18,170,710	100.021	18,173,816	18,170,000	18,170,701		(9)			2.080	2.083	MON...	16,797		12/26/2017.	02/16/2021.
90290A	AA	5	USAOT 2017-1 A1.....	..	..	4	1FE	4,583,682	100.001	4,583,727	4,583,682	4,583,682					1.280	1.290	MON...	2,771	14,016	09/13/2017.	09/17/2018.
92348N	AC	1	VZOT 2017-1A C.....	..	..	4	1FE	6,699,039	99.882	6,692,094	6,700,000	6,699,272		233			2.650	2.669	MON...	5,425	136,122	03/07/2017.	09/20/2021.
95058X	AD	0	WEN 2018-1A A2I.....	..	..	4	2AM	13,000,000	99.969	12,995,970	13,000,000	13,000,000					3.573	3.589	MJSD.			12/06/2017.	03/15/2048.
81376N	AA	3	SSTRT 2017-2A A1.....	..	A	4	1FE	14,713,544	100.001	14,713,692	14,713,544	14,713,544					1.420	1.441	MON...	4,063	48,751	09/27/2017.	10/25/2018.
81376N	AB	1	SSTRT 2017-2A A2A.....	..	A	4	1FE	12,500,000	99.788	12,473,500	12,500,000	12,500,000					1.775	1.781	MON...	3,698	49,922	09/27/2017.	01/27/2020.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....								382,238,226	XXX	384,740,647	385,124,062	383,866,961	0	279,572	0	0	XXX	XXX	XXX	1,174,100	3,457,129	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....								1,954,243,398	XXX	1,971,300,355	1,963,847,760	1,966,025,417	384,326	504,028	0	0	XXX	XXX	XXX	7,917,026	34,639,096	XXX	XXX
Totals																							
7799999. Total - Issuer Obligations.....								2,626,774,407	XXX	2,618,587,300	2,617,658,000	2,624,093,868	(19,670)	(1,004,635)	0	0	XXX	XXX	XXX	11,310,996	29,308,235	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.....								245,547,260	XXX	264,612,450	264,229,313	260,304,234	470,332	2,364,042	0	0	XXX	XXX	XXX	327,589	5,459,022	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities.....								572,539,747	XXX	569,368,099	558,628,754	569,475,987	(66,336)	(907,627)	0	0	XXX	XXX	XXX	1,340,374	11,357,077	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities.....								382,238,226	XXX	384,740,647	385,124,062	383,866,961	0	279,572	0	0	XXX	XXX	XXX	1,174,100	3,457,129	XXX	XXX
8399999. Grand Total - Bonds.....								3,827,099,640	XXX	3,837,308,496	3,825,640,129	3,837,741,050	384,326	731,352	0	0	XXX	XXX	XXX	14,153,059	49,581,463	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2			Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
				3	4					9	10		12	13	14	15	16	17	18	19		
	CUSIP Identification	Description			Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																						
53079E	AQ	7	LIBERTY MUTUAL GROUP.....	.....	...	32,000,000.000	1.00	0.855	27,360,000	0.980	31,360,000	27,360,000	67,902	2,131,252	.....	.....	.....	.....	.....0	.....	RP3VFE	12/24/2013.
744320	AL	6	PRUDENTIAL FINANCIAL INC.....	.....	...	10,000,000.000	1.00	.....	.....10,554,056	1.093	10,925,000	10,650,000	172,986	587,500	.....	.....	.....(95,944)	.....	.....(95,944)	.....	RP2VFE	01/25/2017.
744320	AM	4	PRUDENTIAL FINANCIAL INC.....	.....	...	10,000,000.000	1.00	.....	.....10,912,877	1.083	10,830,000	10,975,000	25,000	281,250	.....	.....	.....(62,123)	.....	.....(62,123)	.....	RP2VFE	07/27/2017.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									48,826,934	XXX	53,115,000	48,985,000	265,888	3,000,002	0	0	(158,067)	0	(158,067)	0	XXX	XXX
8999999. Total - Preferred Stocks.....									48,826,934	XXX	53,115,000	48,985,000	265,888	3,000,002	0	0	(158,067)	0	(158,067)	0	XXX	XXX

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

1		2		Codes		5		6		Fair Value		9		Dividends			Change in Book/Adjusted Carrying Value				17		18	
				3	4					7	8			10	11	12	13	14	15	16				
CUSIP Identification		Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired					
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																								
001084	10	2	AGCO CORP.....			7,100,000	507,153	71.430	507,153	203,583		3,976		96,347		96,347		L	11/03/2009.					
00164V	10	3	AMC NETWORKS INC A.....			4,450,000	240,656	54.080	240,656	69,765				7,743		7,743		L	07/01/2011.					
00206R	10	2	AT&T INC.....			97,759,000	3,800,870	38.880	3,800,870	2,479,550		191,608		(356,820)		(356,820)		L	11/03/2009.					
002824	10	0	ABBOTT LABORATORIES.....			47,400,000	2,705,118	57.070	2,705,118	2,513,319		12,561		191,799		191,799		L	09/26/2017.					
00287Y	10	9	ABBVIE INC.....			6,300,000	609,273	96.710	609,273	404,881		16,128		214,767		214,767		L	09/26/2016.					
002896	20	7	ABERCROMBIE & FITCH CO CLASS A.....			17,900,000	311,997	17.430	311,997	213,547		14,320		188,029	90,832	97,197		L	09/25/2001.					
003654	10	0	ABIOMED INC.....			5,100,000	955,791	187.410	955,791	742,093				213,698		213,698		L	06/19/2017.					
00507V	10	9	ACTIVISION BLIZZARD INC.....			40,200,000	2,545,464	63.320	2,545,464	1,593,376		7,590		708,373		708,373		L	09/26/2017.					
00724F	10	1	ADOBE SYSTEMS INC.....			12,100,000	2,120,404	175.240	2,120,404	333,395				874,709		874,709		L	11/03/2009.					
00751Y	10	6	ADVANCE AUTO PARTS.....			6,700,000	667,923	99.690	667,923	256,096	402	1,608		(465,181)		(465,181)		L	11/03/2009.					
00773T	10	1	ADVANSIX INC.....			1,012,000	42,575	42.070	42,575	5,179				20,169		20,169		L	10/03/2016.					
00817Y	10	8	AETNA INC.....			19,795,000	3,570,820	180.390	3,570,820	747,944		34,641		1,116,042		1,116,042		L	05/07/2013.					
008252	10	8	AFFILIATED MANAGERS GROUP.....			6,950,000	1,426,488	205.250	1,426,488	199,788		5,560		416,653		416,653		L	03/20/2003.					
00846U	10	1	AGILENT TECHNOLOGIES INC.....			27,400,000	1,834,978	66.970	1,834,978	479,991	4,083	14,467		586,634		586,634		L	12/21/2011.					
009158	10	6	AIR PRODUCTS & CHEMICALS INC.....			5,700,000	935,256	164.080	935,256	738,017	5,415	21,147		115,482		115,482		L	10/26/2015.					
00971T	10	1	AKAMAI TECHNOLOGIES.....			12,600,000	819,504	65.040	819,504	282,699				(20,664)		(20,664)		L	11/03/2009.					
011659	10	9	ALASKA AIR GROUP INC.....			2,900,000	213,179	73.510	213,179	214,136		3,480		(44,138)		(44,138)		L	08/24/2015.					
012653	10	1	ALBEMARLE CORP.....			14,014,000	1,792,250	127.890	1,792,250	1,639,139	772	3,054		53,360		53,360		L	12/20/2017.					
015351	10	9	ALEXION PHARMACEUTICALS INC.....			11,200,000	1,339,408	119.590	1,339,408	246,842				(30,912)		(30,912)		L	11/03/2009.					
017175	10	0	ALLEGHANY CORP.....			1,501,000	894,731	596.090	894,731	412,410				(18,057)		(18,057)		L	03/06/2012.					
018581	10	8	ALLIANCE DATA SYSTEMS CORP.....			9,400,000	2,382,712	253.480	2,382,712	1,414,491		19,552		234,812		234,812		L	03/24/2016.					
020002	10	1	ALLSTATE CORP.....			20,300,000	2,125,613	104.710	2,125,613	601,972	7,511	29,232		620,977		620,977		L	11/03/2009.					
02043Q	10	7	ALNYLAM PHARMACEUTICALS INC.....			7,700,000	978,285	127.050	978,285	588,632				389,653		389,653		L	09/26/2017.					
02079K	10	7	ALPHABET C.....			8,101,000	8,476,886	1,046.400	8,476,886	4,672,739				2,224,373		2,224,373		L	10/26/2015.					
02079K	30	5	ALPHABET A.....			14,500,000	15,274,300	1,053.400	15,274,300	9,677,923				3,783,775		3,783,775		L	10/26/2015.					
02209S	10	3	ALTRIA GROUP INC.....			118,400,000	8,454,944	71.410	8,454,944	1,317,293	78,144	294,816		448,736		448,736		L	11/03/2009.					
023135	10	6	AMAZON.COM INC.....			13,300,000	15,553,951	1,169.470	15,553,951	5,123,890				5,580,680		5,580,680		L	06/22/2016.					
023608	10	2	AMEREN CORPORATION.....			18,200,000	1,073,618	58.990	1,073,618	435,486		32,351		118,846		118,846		L	11/03/2009.					
02376R	10	2	AMERICAN AIRLINES GROUP INC.....			2,800,000	145,684	52.030	145,684	107,542		1,120		14,952		14,952		L	08/24/2015.					
025537	10	1	AMERICAN ELECTRIC POWER.....			34,400,000	2,530,808	73.570	2,530,808	1,054,639		82,216		364,984		364,984		L	11/03/2009.					
025816	10	9	AMERICAN EXPRESS CO.....			121,300,000	12,046,303	99.310	12,046,303	6,509,218		158,903		3,060,399		3,060,399		L	09/28/2015.					
026874	78	4	AMERICAN INTERNATIONAL GROUP.....			71,295,000	4,247,756	59.580	4,247,756	2,692,263		91,258		(408,520)		(408,520)		L	06/25/2013.					
03027X	10	0	AMERICAN TOWER CORP.....			19,600,000	2,796,332	142.670	2,796,332	595,048	13,720	49,000		725,004		725,004		L	06/22/2006.					
03073E	10	5	AMERISOURCEBERGEN CORP CLASS A.....			21,900,000	2,010,858	91.820	2,010,858	506,481		32,303		298,497		298,497		L	11/03/2009.					
03076C	10	6	AMERIPRISE FINANCIAL INC.....			29,660,000	5,026,480	169.470	5,026,480	1,197,509		96,098		1,736,000		1,736,000		L	12/21/2011.					
031100	10	0	AMETEK INC.....			15,975,000	1,157,708	72.470	1,157,708	249,644		5,751		381,323		381,323		L	11/03/2009.					
031162	10	0	AMGEN INC.....			32,500,000	5,651,750	173.900	5,651,750	2,336,091		149,500		899,925		899,925		L	10/26/2015.					
031652	10	0	AMKOR TECHNOLOGY INC.....			32,000,000	321,600	10.050	321,600	123,843				(16,000)		(16,000)		L	09/17/2004.					
032095	10	1	AMPHENOL CORP CLASS A.....			25,000,000	2,195,000	87.800	2,195,000	439,732	4,750	16,750		515,000		515,000		L	11/03/2009.					
032654	10	5	ANALOG DEVICES INC.....			22,101,000	1,967,652	89.030	1,967,652	806,673		37,891		322,432		322,432		L	03/13/2017.					
036752	10	3	ANTHEM INC.....			15,840,000	3,564,158	225.010	3,564,158	561,211		42,768		1,286,842		1,286,842		L	12/01/2004.					
03748R	10	1	APARTMENT INVT & MGMT CO -A.....			16,400,000	716,844	43.710	716,844	370,884		23,616		(28,536)		(28,536)		L	12/21/2011.					

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
037833	10	0	APPLE COMPUTER INC.....				212,800.000	36,012,144	169.230	36,012,144	6,587,530		523,488		11,365,648		11,365,648		L	12/21/2011.
038222	10	5	APPLIED MATERIALS INC.....				57,800.000	2,954,736	51.120	2,954,736	1,493,298		18,500		875,716		875,716		L	09/26/2017.
039483	10	2	ARCHER-DANIELS-MIDLAND CO.....				8,400.000	336,672	40.080	336,672	267,327		10,752		(46,788)		(46,788)		L	11/03/2009.
042735	10	0	ARROW ELECTRONICS INC.....				25,600.000	2,058,496	80.410	2,058,496	319,488				233,216		233,216		L	12/18/2002.
044186	10	4	ASHLAND INC.....				5,600.000	398,720	71.200	398,720	95,847		5,964		99,277		99,277		L	11/03/2009.
04621X	10	8	ASSURANT INC.....				8,600.000	867,224	100.840	867,224	258,713		18,490		68,628		68,628		L	11/03/2009.
053015	10	3	AUTOMATIC DATA PROCESSING.....				15,700.000	1,839,883	117.190	1,839,883	556,448	9,891	35,796		226,237		226,237		L	11/03/2009.
053332	10	2	AUTOZONE INC.....				3,600.000	2,560,932	711.370	2,560,932	2,768,886				(282,312)		(282,312)		L	10/26/2015.
053484	10	1	AVALONBAY COMMUNITIES INC.....				11,058.000	1,972,858	178.410	1,972,858	389,406	15,702	62,035		13,933		13,933		L	03/20/2003.
053611	10	9	AVERY DENNISON CORP.....				3,300.000	379,038	114.860	379,038	191,192		5,808		147,312		147,312		L	08/24/2015.
053807	10	3	AVNET INC.....				30,400.000	1,204,448	39.620	1,204,448	348,080		21,888		(242,896)		(242,896)		L	12/18/2002.
054937	10	7	BB&T CORP.....				16,300.000	810,436	49.720	810,436	404,512		20,538		44,010		44,010		L	11/03/2009.
05605H	10	0	BWX TECHNOLOGIES INC.....				6,100.000	368,989	60.490	368,989	95,427		2,562		126,819		126,819		L	08/02/2010.
058498	10	6	BALL CORP.....				5,600.000	211,960	37.850	211,960	37,800		2,044		1,764		1,764		L	05/17/2017.
060505	10	4	BANK OF AMERICA CORP.....				405,500.000	11,970,360	29.520	11,970,360	3,834,427		158,145		3,008,810		3,008,810		L	03/26/2012.
062540	10	9	BANK OF HAWAII CORP.....				42,900.000	3,676,530	85.700	3,676,530	2,647,479		87,516		(128,271)		(128,271)		L	08/24/2015.
071813	10	9	BAXTER INTERNATIONAL INC.....				189,520.000	12,250,573	64.640	12,250,573	5,505,694	30,323	109,922		3,847,256		3,847,256		L	10/15/2014.
075887	10	9	BECTON DICKINSON & CO.....				14,153.030	3,029,598	214.060	3,029,598	2,090,939		20,862		342,392		342,392		L	12/29/2017.
075896	10	0	BED BATH & BEYOND INC.....									1,890					0		L	11/03/2009.
084423	10	2	WR BERKLEY CORP.....				15,100.000	1,081,915	71.650	1,081,915	373,788		23,405		77,614		77,614		L	11/03/2009.
084670	70	2	BERKSHIRE HATHAWAY INC.....				91,700.000	18,176,774	198.220	18,176,774	7,220,767				3,231,508		3,231,508		L	12/21/2011.
09062X	10	3	BIOGEN INC.....				11,200.000	3,567,984	318.570	3,567,984	458,226				642,479		642,479		L	11/03/2009.
09075E	10	0	BIOVERATIV INC.....				5,600.000	301,952	53.920	301,952	39,250				262,702		262,702		L	02/02/2017.
09215C	10	5	BLACK KNIGHT INC.....				841.000	37,130	44.150	37,130	20,223				16,907		16,907		L	10/02/2017.
097023	10	5	BOEING CO.....				54,900.000	16,190,559	294.910	16,190,559	1,684,796		311,832		7,643,727		7,643,727		L	11/03/2009.
099724	10	6	BORGWARNER INC.....				46,600.000	2,380,794	51.090	2,380,794	273,975		27,494		542,890		542,890		L	03/20/2003.
101121	10	1	BOSTON PROPERTIES INC.....				8,100.000	1,053,243	130.030	1,053,243	329,151	6,480	24,300		34,425		34,425		L	03/31/2003.
101137	10	7	BOSTON SCIENTIFIC CORP.....				17,800.000	441,262	24.790	441,262	283,867				56,248		56,248		L	08/24/2015.
110122	10	8	BRISTOL-MYERS SQUIBB CO.....				62,901.000	3,854,573	61.280	3,854,573	1,377,336		98,126		178,639		178,639		L	01/31/2010.
124857	20	2	CBS CORP CLASS B.....				12,727.000	750,893	59.000	750,893	94,735	2,291	9,163		(58,799)		(58,799)		L	12/23/2008.
12504L	10	9	CBRE GROUP INC.....				14,000.000	606,340	43.310	606,340	213,714				165,480		165,480		L	12/21/2011.
12508E	10	1	CDK GLOBAL INC.....				5,233.000	373,008	71.280	373,008	77,844		2,983		60,650		60,650		L	10/01/2014.
125269	10	0	CF INDUSTRIES HOLDINGS INC.....				24,930.000	1,060,522	42.540	1,060,522	421,891		29,916		275,726		275,726		L	04/16/2010.
125509	10	9	CIGNA CORP.....				19,700.000	4,000,873	203.090	4,000,873	295,367		788		1,373,090		1,373,090		L	03/20/2003.
126408	10	3	CSX CORPORATION.....				33,300.000	1,831,833	55.010	1,831,833	507,221		25,974		635,364		635,364		L	11/03/2009.
126650	10	0	CVS HEALTH CORP.....				105,372.000	7,639,470	72.500	7,639,470	2,129,053		210,744		(675,435)		(675,435)		L	11/03/2009.
12673P	10	5	CA INC.....				2,400.000	79,872	33.280	79,872	50,160		2,448		3,624		3,624		L	11/03/2009.
12685J	10	5	CABLE ONE INC.....				1,400.000	984,690	703.350	984,690			9,100		114,268		114,268		L	07/01/2015.
127097	10	3	CABOT OIL & GAS CORP.....				17,400.000	497,640	28.600	497,640	171,012		2,958		91,176		91,176		L	11/03/2009.
13057Q	20	6	CALIFORNIA RESOURCES COR.....				404.000	7,854	19.440	7,854	1,164				(747)		(747)		L	12/01/2016.
131347	30	4	CALPINE CORP.....				21,300.000	322,269	15.130	322,269	230,928				78,810		78,810		L	11/03/2009.
134429	10	9	CAMPBELL SOUP CO.....				16,200.000	779,382	48.110	779,382	352,906		22,680		(200,232)		(200,232)		L	03/20/2003.
13765N	10	7	CANNAE HOLDINGS INC.....				914.000	15,565	17.030	15,565	10,292				5,273		5,273		L	11/20/2017.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
14040H	10	5	CAPITAL ONE FINANCIAL CORP.....				25,700,000	2,559,206	99.580	2,559,206	953,840		41,120		317,138		317,138		L	11/03/2009.
14057J	10	1	CAPITOL FEDERAL FINANCIAL INC.....				4,378,000	58,709	13.410	58,709	48,843		3,853		(13,353)		(13,353)		L	07/22/2002.
14149Y	10	8	CARDINAL HEALTH INC.....				26,100,000	1,599,147	61.270	1,599,147	709,239	12,069	47,570		(279,270)		(279,270)		L	11/03/2009.
143130	10	2	CARMAX.....				29,886,000	1,916,589	64.130	1,916,589	216,243				(7,770)		(7,770)		L	03/20/2003.
14575E	10	5	CARS.COM INC.....				5,600,000	161,504	28.840	161,504	49,752				111,752		111,752		L	06/01/2017.
149123	10	1	CATERPILLAR INC.....				43,600,000	6,870,488	157.580	6,870,488	1,267,824		135,160		2,827,024		2,827,024		L	11/03/2009.
151020	10	4	CELGENE CORP.....				44,700,000	4,664,892	104.360	4,664,892	2,550,476				(509,133)		(509,133)		L	10/29/2015.
156782	10	4	CERNER CORP.....				6,400,000	431,296	67.390	431,296	122,072				128,128		128,128		L	11/03/2009.
16119P	10	8	CHARTER COMMUNICATIONS INC A.....				15,861,000	5,328,662	335.960	5,328,662	2,348,080				761,962		761,962		L	05/18/2016.
166764	10	0	CHEVRON CORP.....				112,260,000	14,053,829	125.190	14,053,829	8,056,782		484,963		840,827		840,827		L	06/25/2013.
171340	10	2	CHURCH & DWIGHT INC.....				28,800,000	1,444,896	50.170	1,444,896	412,262		21,888		172,224		172,224		L	11/03/2009.
171798	10	1	CIMAREX ENERGY CO.....				21,100,000	2,574,411	122.010	2,574,411	2,388,981		6,752		(293,079)		(293,079)		L	10/27/2015.
17275R	10	2	CISCO SYSTEMS INC.....				76,300,000	2,922,290	38.300	2,922,290	1,945,574		86,219		616,504		616,504		L	08/24/2015.
172908	10	5	CINTAS CORP.....				9,600,000	1,495,968	155.830	1,495,968	268,332		15,552		386,592		386,592		L	11/03/2009.
172967	42	4	CITIGROUP INC.....				120,560,000	8,970,870	74.410	8,970,870	5,701,462		115,738		1,805,989		1,805,989		L	08/24/2015.
177376	10	0	CITRIX SYSTEMS INC.....				22,200,000	1,953,600	88.000	1,953,600	232,385				374,812		374,812		L	12/18/2002.
189054	10	9	CLOROX COMPANY.....				5,700,000	847,818	148.740	847,818	333,950		18,696		163,704		163,704		L	11/03/2009.
191216	10	0	COCA-COLA CO.....				128,400,000	5,890,992	45.880	5,890,992	3,405,418		190,032		567,528		567,528		L	11/03/2009.
192446	10	2	COGNIZANT TECH SOLUTIONS-A.....				42,400,000	3,011,248	71.020	3,011,248	882,615		19,080		635,576		635,576		L	11/03/2009.
192479	10	3	COHERENT INC.....				3,000,000	846,660	282.220	846,660	744,579				102,081		102,081		L	06/19/2017.
194162	10	3	COLGATE-PALMOLIVE CO.....				30,400,000	2,293,680	75.450	2,293,680	1,180,158		48,336		304,304		304,304		L	11/03/2009.
198287	20	3	COLUMBIA PROPERTY TRUST INC.....				4,900,000	112,455	22.950	112,455	108,636	980	4,410		6,615		6,615		L	08/24/2015.
20030N	10	1	COMCAST CORP.....				279,374,000	11,188,929	40.050	11,188,929	2,188,905		170,418		1,543,541		1,543,541		L	02/21/2017.
200340	10	7	COMERICA INC.....				19,300,000	1,675,433	86.810	1,675,433	483,753	5,790	19,686		360,910		360,910		L	12/21/2011.
20084V	10	8	COMMERCEHUB INC A.....				936,000	20,583	21.990	20,583	2,691				6,533		6,533		L	07/25/2016.
20084V	30	6	COMMERCEHUB INC C.....				1,873,000	38,565	20.590	38,565	5,468				10,414		10,414		L	07/25/2016.
201723	10	3	COMMERCIAL METALS CO.....				100,000	2,132	21.320	2,132	1,393		48		(46)		(46)		L	12/21/2011.
205887	10	2	CONAGRA FOODS INC.....				25,200,000	949,284	37.670	949,284	815,123		20,790		(47,376)		(47,376)		L	08/24/2015.
206787	10	3	CONDUENT INC.....				17,052,000	275,560	16.160	275,560	229,230				46,331		46,331		L	01/03/2017.
20825C	10	4	CONOCOPHILLIPS.....				79,877,000	4,384,449	54.890	4,384,449	2,363,784		84,670		379,416		379,416		L	11/03/2009.
209115	10	4	CONSOLIDATED EDISON INC.....				19,900,000	1,690,505	84.950	1,690,505	810,404		54,924		224,273		224,273		L	11/03/2009.
21036P	10	8	CONSTELLATION BRANDS INC.....				19,800,000	4,525,686	228.570	4,525,686	1,018,384		38,808		1,490,148		1,490,148		L	10/26/2015.
217204	10	6	COPART INC.....				6,400,000	276,416	43.190	276,416	108,140				99,104		99,104		L	04/11/2017.
22002T	10	8	CORPORATE OFFICE PROPERTIES.....				95,900,000	2,800,280	29.200	2,800,280	2,055,125	26,373	105,490		(193,718)		(193,718)		L	09/30/2015.
22160K	10	5	COSTCO WHOLESALE CORP.....				17,700,000	3,294,324	186.120	3,294,324	1,914,306		158,415		460,377		460,377		L	10/26/2015.
22160N	10	9	COSTAR GROUP INC.....				3,400,000	1,009,630	296.950	1,009,630	536,392				368,764		368,764		L	09/25/2014.
22410J	10	6	CRACKER BARREL OLD COUNTRY STO.....				100,000	15,889	158.890	15,889	2,684		820		(809)		(809)		L	03/20/2003.
22662X	10	0	CRIMSON WINE GROUP LTD.....				2,740,000	29,236	10.670	29,236	16,777				3,562		3,562		L	02/26/2013.
22822V	10	1	CROWN CASTLE INTL CORP.....				21,300,000	2,364,513	111.010	2,364,513	546,464		83,070		516,312		516,312		L	12/21/2005.
229899	10	9	CULLEN/FROST BANKERS INC.....				3,600,000	340,740	94.650	340,740	218,990		8,100		23,112		23,112		L	08/25/2015.
232806	10	9	CYPRESS SEMICONDUCTOR CORP.....				41,100,000	626,364	15.240	626,364	585,745	4,521	4,521		40,619		40,619		L	09/26/2017.
233326	10	7	DST SYSTEMS INC.....				2,400,000	148,968	62.070	148,968	116,045		1,716		20,388		20,388		L	06/09/2017.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
233331	10	7	DTE ENERGY COMPANY.....				16,700.000	1,827,982	109.460	1,827,982	1,382,463	14,738	55,110		182,865		182,865		L	10/28/2015.
235851	10	2	DANAHER CORP.....				12,400.000	1,150,968	92.820	1,150,968	158,306	1,736	6,758		185,752		185,752		L	03/20/2003.
237194	10	5	DARDEN RESTAURANTS INC.....				13,250.000	1,272,265	96.020	1,272,265	207,566		31,535		308,725		308,725		L	09/25/2001.
244199	10	5	DEERE & CO.....				7,300.000	1,142,523	156.510	1,142,523	344,089	4,380	17,520		390,331		390,331		L	11/03/2009.
24703L	10	3	DELL TECHNOLOGIES INC.....				4,525.000	367,792	81.280	367,792	205,661				119,053		119,053		L	09/07/2016.
24906P	10	9	DENTSPLY SIRONA INC.....				27,700.000	1,823,491	65.830	1,823,491	403,214	2,424	9,418		224,370		224,370		L	07/27/2001.
253868	10	3	DIGITAL REALTY TRUST INC.....				30,600.000	3,485,340	113.900	3,485,340	3,320,788	7,998	15,996		164,552		164,552		L	12/20/2017.
254687	10	6	DISNEY WALT CO.....				67,820.000	7,291,328	107.510	7,291,328	1,664,314	56,969	105,799		223,128		223,128		L	11/03/2009.
254709	10	8	DISCOVER FINANCIAL.....				29,900.000	2,299,908	76.920	2,299,908	422,556		38,870		144,417		144,417		L	11/03/2009.
25470F	30	2	DISCOVERY COMMUNICATIONS C.....				30,934.000	654,873	21.170	654,873	200,714				(173,540)		(173,540)		L	09/18/2008.
25470M	10	9	DISH NETWORK CORP.....				16,300.000	778,325	47.750	778,325	289,417				(165,934)		(165,934)		L	12/21/2010.
25659T	10	7	DOLBY LABORATORIES INC A.....				7,400.000	458,800	62.000	458,800	229,088		4,292		124,394		124,394		L	12/21/2011.
25746U	10	9	DOMINION ENERGY INC.....				27,200.000	2,204,832	81.060	2,204,832	974,208		82,552		121,584		121,584		L	11/03/2009.
25754A	20	1	DOMINO'S PIZZA INC.....				6,100.000	1,152,656	188.960	1,152,656	786,852		11,224		181,292		181,292		L	03/24/2016.
257559	20	3	DOMTAR CORP.....				18,902.000	936,027	49.520	936,027	107,741	7,844	31,377		198,282		198,282		L	12/23/2008.
260003	10	8	DOVER CORP.....				109,800.000	11,088,702	100.990	11,088,702	5,017,705		199,836		2,861,388		2,861,388		L	09/01/2015.
26078J	10	0	DOWDUPONT INC.....				65,997.000	4,700,306	71.220	4,700,306	1,737,312		25,079		2,962,994		2,962,994		L	09/01/2017.
26138E	10	9	DR PEPPER SNAPPLE GROUP INC.....				18,100.000	1,756,786	97.060	1,756,786	497,410	10,498	41,087		115,659		115,659		L	11/03/2009.
26441C	20	4	DUKE ENERGY CORP.....				30,266.000	2,545,673	84.110	2,545,673	1,358,990		105,628		196,426		196,426		L	07/03/2012.
26483E	10	0	DUN & BRADSTREET CORP.....				6,100.000	722,301	118.410	722,301	625,675		12,261		(17,751)		(17,751)		L	08/25/2015.
26875P	10	1	EOG RESOURCES INC.....				34,600.000	3,733,686	107.910	3,733,686	2,283,258		23,182		235,626		235,626		L	10/26/2015.
26884L	10	9	EQT CORP.....				14,400.000	819,648	56.920	819,648	261,146		1,728		(122,112)		(122,112)		L	07/27/2001.
26969P	10	8	EAGLE MATLS INC CLASS A.....				3,500.000	396,550	113.300	396,550	267,536	350	1,400		51,695		51,695		L	08/24/2015.
27579R	10	4	EAST WEST BANCORP INC.....				16,100.000	979,363	60.830	979,363	310,014		12,880		161,000		161,000		L	12/21/2010.
278642	10	3	EBAY INC.....				52,900.000	1,996,446	37.740	1,996,446	498,245				425,845		425,845		L	11/03/2009.
278768	10	6	ECHOSTAR HOLDING CORP.....				6,420.000	384,558	59.900	384,558	86,299				54,634		54,634		L	01/02/2008.
28176E	10	8	EDWARDS LIFESCIENCES CORP.....				24,200.000	2,727,582	112.710	2,727,582	552,132				460,042		460,042		L	12/21/2011.
285512	10	9	ELECTRONIC ARTS INC.....				100.000	10,506	105.060	10,506	1,665				2,630		2,630		L	12/15/2009.
291011	10	4	EMERSON ELECTRIC CO.....				30,600.000	2,132,514	69.690	2,132,514	1,227,452		58,905		426,564		426,564		L	12/15/2009.
29286C	10	7	ENGLITY HOLDINGS INC.....				1,316.000	37,335	28.370	37,335	22,628				(7,014)		(7,014)		L	07/18/2012.
293639	10	0	ENTERCOM COMMUNICATIONS CORP.....				8,366.000	90,353	10.800	90,353	10,964		753		79,389		79,389		L	11/17/2017.
29444U	70	0	EQUINIX INC.....				5,046.000	2,286,948	453.220	2,286,948	541,239		40,368		483,457		483,457		L	11/10/2015.
294628	10	2	EQUITY COMMONWEALTH.....				27,000.000	823,770	30.510	823,770	445,541				7,290		7,290		L	12/21/2011.
29476L	10	7	EQUITY RESIDENTIAL.....				25,300.000	1,613,381	63.770	1,613,381	667,406	12,745	50,980		(14,927)		(14,927)		L	11/03/2009.
297178	10	5	ESSEX PROPERTY TRUST INC.....				17,300.000	4,175,701	241.370	4,175,701	2,388,742	30,275	118,505		153,451		153,451		L	06/25/2013.
30040W	10	8	EVERSOURCE ENERGY.....				36,440.000	2,302,279	63.180	2,302,279	771,863		69,236		289,698		289,698		L	04/10/2012.
30161N	10	1	EXELON CORP.....				36,400.000	1,434,524	39.410	1,434,524	1,217,656		47,684		142,688		142,688		L	04/01/2014.
30212P	30	3	EXPEDIA INC.....				6,550.000	784,494	119.770	784,494	141,103		7,598		42,510		42,510		L	11/03/2009.
30219G	10	8	EXPRESS SCRIPTS INC.....				29,233.000	2,181,951	74.640	2,181,951	1,075,382				171,013		171,013		L	04/02/2012.
30225T	10	2	EXTRA SPACE STORAGE INC.....				13,300.000	1,163,085	87.450	1,163,085	1,038,013		20,748		125,072		125,072		L	06/19/2017.
30231G	10	2	EXXON MOBILE CORP.....				243,148.000	20,336,899	83.640	20,336,899	16,145,610		744,033		(1,609,640)		(1,609,640)		L	06/28/2010.
302491	30	3	FMC CORP.....				9,200.000	870,872	94.660	870,872	238,489	1,518	6,072		350,520		350,520		L	11/03/2009.
30303M	10	2	FACEBOOK INC A.....				126,700.000	22,357,482	176.460	22,357,482	6,354,063				7,780,647		7,780,647		L	08/24/2015.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.4

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
311900	10	4	FASTENAL CO.....				11,600.000	634,404	54.690	634,404	206,925		14,848		89,436		89,436		L	11/03/2009.
313747	20	6	FEDERAL REALTY INVS TRUST.....				6,900.000	916,389	132.810	916,389	420,313	6,900	27,186		(64,170)		(64,170)		L	11/03/2009.
31428X	10	6	FEDEX CORPORATION.....				16,600.000	4,142,364	249.540	4,142,364	2,627,619	8,300	29,880		1,051,444		1,051,444		L	10/26/2015.
31620M	10	6	FIDELITY NATIONAL INFORMATION.....				19,101.000	1,797,213	94.090	1,797,213	136,444		22,157		352,413		352,413		L	11/10/2006.
31620R	30	3	FIDELITY NATIONAL TITLE.....				2,745.000	107,714	39.240	107,714	52,509		2,800		40,412		40,412		L	07/01/2014.
316773	10	0	FIFTH THIRD BANCORP.....				57,500.000	1,744,550	30.340	1,744,550	521,117	9,200	33,350		193,775		193,775		L	11/03/2009.
31847R	10	2	FIRST AMERICAN FINANCIAL.....				8,300.000	465,132	56.040	465,132	110,424		11,952		161,103		161,103		L	06/02/2010.
336433	10	7	FIRST SOLAR INC.....				10,200.000	688,704	67.520	688,704	474,686				214,018		214,018		L	09/26/2017.
337738	10	8	FISERV INC.....				21,000.000	2,753,730	131.130	2,753,730	482,371				521,850		521,850		L	11/03/2009.
337932	10	7	FIRSTENERGY CORPORATION.....				34,700.000	1,062,514	30.620	1,062,514	1,079,302		49,968		(12,145)		(12,145)		L	12/21/2015.
339041	10	5	FLEETCOR TECHNOLOGIES INC.....				10,800.000	2,078,244	192.430	2,078,244	1,579,626				549,828		549,828		L	03/24/2016.
343412	10	2	FLUOR CORP.....				43,200.000	2,231,280	51.650	2,231,280	2,084,976	9,072	36,288		(37,584)		(37,584)		L	07/17/2015.
34354P	10	5	FLOWSERVE CORP.....				11,700.000	492,921	42.130	492,921	410,129		8,892		(69,264)		(69,264)		L	06/23/2011.
34959J	10	8	FORTIVE CORPORATION.....				6,200.000	448,570	72.350	448,570	50,564		1,736		116,064		116,064		L	07/05/2016.
34964C	10	6	FORTUNE BRANDS HOME & SECURI.....				10,900.000	745,996	68.440	745,996	95,986		7,848		163,282		163,282		L	10/04/2011.
35086T	10	9	FOUR CORNERS PROPERTY TRUST.....				6,035.000	155,100	25.700	155,100	50,531	1,660	5,854		31,261		31,261		L	03/02/2016.
354613	10	1	FRANKLIN RESOURCES INC.....				31,200.000	1,351,896	43.330	1,351,896	832,343	7,176	24,960		117,000		117,000		L	12/21/2011.
35671D	85	7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.....				116,000.000	2,199,360	18.960	2,199,360	957,723				669,320		669,320		L	06/22/2016.
36174X	10	1	GENERAL GROWTH PROPERTIES.....				67,200.000	1,571,808	23.390	1,571,808	840,148	14,784	76,608		(106,848)		(106,848)		L	09/27/2011.
36473H	10	4	GANNETT INC.....				8,400.000	97,356	11.590	97,356	34,721		5,376		15,792		15,792		L	06/29/2015.
366651	10	7	GARTNER INC CLASS A.....				21,300.000	2,623,095	123.150	2,623,095	2,638,527				(15,432)		(15,432)		L	12/20/2017.
369604	10	3	GENERAL ELECTRIC CO.....				361,667.000	6,311,089	17.450	6,311,089	5,178,457	43,400	347,200		(5,117,588)		(5,117,588)		L	11/03/2009.
370334	10	4	GENERAL MILLS INC.....				28,200.000	1,671,978	59.290	1,671,978	916,184		54,708		(69,936)		(69,936)		L	11/03/2009.
37045V	10	0	GENERAL MOTORS CO.....				98,600.000	4,041,614	40.990	4,041,614	2,786,624		149,872		606,390		606,390		L	09/29/2015.
375558	10	3	GILEAD SCIENCES INC.....				55,200.000	3,954,528	71.640	3,954,528	3,483,185		114,816		1,656		1,656		L	10/26/2015.
37940X	10	2	GLOBAL PAYMENTS INC.....				19,200.000	1,924,608	100.240	1,924,608	1,960,919				(36,311)		(36,311)		L	12/20/2017.
384802	10	4	GRAINGER W.W. INC.....				9,800.000	2,315,250	236.250	2,315,250	372,811		49,588		39,200		39,200		L	09/25/2001.
391164	10	0	GREAT PLAINS ENERGY INC.....				32,700.000	1,054,248	32.240	1,054,248	850,403		35,970		159,903		159,903		L	03/26/2015.
40412C	10	1	HCA HEALTHCARE INC.....				8,900.000	781,776	87.840	781,776	751,884				122,998		122,998		L	08/24/2015.
405217	10	0	HAIN CELESTIAL GROUP INC.....				12,600.000	534,114	42.390	534,114	510,126				23,988		23,988		L	09/26/2017.
406216	10	1	HALLIBURTON CO.....				169,000.000	8,259,030	48.870	8,259,030	7,307,211		34,704		(42,064)		(42,064)		L	12/20/2017.
410345	10	2	HANESBRANDS INC.....				25,300.000	529,023	20.910	529,023	138,838		15,180		(16,698)		(16,698)		L	11/03/2009.
412822	10	8	HARLEY-DAVIDSON INC.....				15,600.000	793,728	50.880	793,728	385,596		22,776		(116,376)		(116,376)		L	11/03/2009.
413875	10	5	HARRIS CORP.....				15,800.000	2,238,070	141.650	2,238,070	226,905		34,760		619,044		619,044		L	07/27/2001.
419870	10	0	HAWAIIAN ELECTRIC INDS.....				30,400.000	1,098,960	36.150	1,098,960	886,048		37,696		93,632		93,632		L	08/24/2015.
423452	10	1	HELMERICH & PAYNE.....				6,500.000	420,160	64.640	420,160	358,329		18,200		(82,940)		(82,940)		L	10/26/2015.
42704L	10	4	HERC HOLDINGS INC.....				1,060.000	66,367	62.610	66,367	35,722				23,797		23,797		L	12/23/2008.
427866	10	8	THE HERSHEY CO.....				11,600.000	1,316,716	113.510	1,316,716	432,405		29,557		116,928		116,928		L	11/03/2009.
42806J	10	6	HERTZ GLOBAL HOLDINGS INC.....				3,180.000	70,278	22.100	70,278	11,856				1,717		1,717		L	07/01/2016.
436440	10	1	HOLOGIC INC.....				10,568.000	451,782	42.750	451,782	155,131				27,794		27,794		L	11/03/2009.
437076	10	2	HOME DEPOT INC.....				67,200.000	12,736,416	189.530	12,736,416	1,677,601		239,232		3,726,240		3,726,240		L	11/03/2009.
438516	10	6	HONEYWELL INTERNATIONAL INC.....				25,300.000	3,880,008	153.360	3,880,008	904,693		69,322		949,003		949,003		L	11/03/2009.

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

E12.5

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
440452	10	0	HORMEL FOODS CORP.....				46,000,000	1,673,940	36.390	1,673,940	279,303		31,280		72,680		72,680		L	06/20/2003.
44107P	10	4	HOST HOTELS & RESORTS INC.....				40,648,000	806,863	19.850	806,863	403,125	10,162	34,551		41,054		41,054		L	11/03/2009.
443510	60	7	HUBBELL INC.....				8,300,000	1,123,322	135.340	1,123,322	360,623				154,712		154,712		L	11/03/2009.
446413	10	6	HUNTINGTON INGALLS INDUST.....				3,216,000	758,011	235.700	758,011	89,544		8,104		165,656		165,656		L	03/31/2011.
447011	10	7	HUNTSMAN CORP.....				9,100,000	302,939	33.290	302,939	86,102		4,550		129,311		129,311		L	12/21/2011.
448579	10	2	HYATT HOTELS CORP - CL A.....				3,200,000	235,328	73.540	235,328	122,921				58,496		58,496		L	03/23/2010.
44967H	10	1	ILG INC.....				8,058,000	229,492	28.480	229,492	23,655		4,835		83,078		83,078		L	05/13/2016.
44980X	10	9	IPG PHOTONICS CORP.....				3,700,000	792,281	214.130	792,281	125,339				427,054		427,054		L	12/21/2011.
452308	10	9	ILLINOIS TOOL WORKS.....				26,900,000	4,488,265	166.850	4,488,265	1,260,370	20,982	73,437		1,194,091		1,194,091		L	11/03/2009.
452327	10	9	ILLUMINA INC.....				11,900,000	2,600,031	218.490	2,600,031	372,491				1,076,355		1,076,355		L	12/21/2011.
45688C	10	7	INGEVITY CORP.....				1,300,000	91,611	70.470	91,611	43,900				20,293		20,293		L	05/16/2016.
458140	10	0	INTEL CORP.....				139,800,000	6,453,168	46.160	6,453,168	3,503,038		150,635		1,382,622		1,382,622		L	10/29/2015.
45841N	10	7	INTERACTIVE BROKERS GRO-CL A.....				27,200,000	1,610,512	59.210	1,610,512	407,160		10,880		617,440		617,440		L	12/21/2011.
45866F	10	4	INTERCONTINENTALEXCHANGE GROUP.....				32,000,000	2,257,920	70.560	2,257,920	702,783		25,600		452,480		452,480		L	12/21/2010.
459200	10	1	INTL BUSINESS MACHINES CORP.....				6,600,000	1,012,572	153.420	1,012,572	967,915		9,900		44,657		44,657		L	09/26/2017.
460146	10	3	INTERNATIONAL PAPER CO.....				37,900,000	2,195,926	57.940	2,195,926	426,321		70,589		184,952		184,952		L	12/23/2008.
461202	10	3	INTUIT INC.....				14,700,000	2,319,366	157.780	2,319,366	427,485		20,727		634,599		634,599		L	11/03/2009.
46120E	60	2	INTUITIVE SURGICAL INC.....				7,200,000	2,627,568	364.940	2,627,568	242,559				1,105,560		1,105,560		L	10/06/2017.
46284V	10	1	IRON MOUNTAIN INC.....				23,102,000	871,638	37.730	871,638	460,051	13,572	38,118		121,286		121,286		L	11/04/2014.
46609J	10	6	J ALEXANDER'S HOLDINGS.....				157,000	1,523	9.700	1,523	1,701				(165)		(165)		L	09/29/2015.
46625H	10	0	JP MORGAN CHASE & CO.....				90,000,000	9,624,600	106.940	9,624,600	5,964,941		183,600		1,858,500		1,858,500		L	09/28/2015.
469814	10	7	JACOBS ENGINEERING GROUP INC.....				2,700,000	178,092	65.960	178,092	105,114		1,620		24,192		24,192		L	08/24/2015.
478160	10	4	JOHNSON & JOHNSON.....				62,600,000	8,746,472	139.720	8,746,472	5,922,971		207,832		1,534,326		1,534,326		L	10/26/2015.
482480	10	0	KLA-TENCOR CORP.....				17,100,000	1,796,697	105.070	1,796,697	701,557		38,646		451,269		451,269		L	10/26/2015.
487836	10	8	KELLOGG CO.....				8,500,000	577,830	67.980	577,830	433,915		18,020		(48,705)		(48,705)		L	11/03/2009.
493267	10	8	KEYCORP.....				88,100,000	1,776,977	20.170	1,776,977	505,919		33,478		167,390		167,390		L	12/15/2009.
49338L	10	3	KEYSIGHT TECHNOLOGIES IN.....				13,700,000	569,920	41.600	569,920	191,243				68,911		68,911		L	11/03/2014.
49427F	10	8	KILROY REALTY CORP.....				34,800,000	2,597,820	74.650	2,597,820	2,354,049	14,790	121,800		49,764		49,764		L	08/24/2015.
494368	10	3	KIMBERLY-CLARK CORP.....				20,700,000	2,497,662	120.660	2,497,662	1,227,619	20,079	79,281		135,378		135,378		L	11/03/2009.
49446R	10	9	KIMCO REALTY CORP.....				29,500,000	535,425	18.150	535,425	378,214	8,260	31,860		(206,795)		(206,795)		L	11/03/2009.
49926D	10	9	KNOWLES CORP.....				7,400,000	108,484	14.660	108,484	72,352				(15,170)		(15,170)		L	03/03/2014.
500754	10	6	KRAFT HEINZ CO/THE.....				33,339,000	2,592,441	77.760	2,592,441	519,134		81,681		(318,721)		(318,721)		L	07/06/2015.
501044	10	1	KROGER CO.....				41,800,000	1,147,410	27.450	1,147,410	300,596		20,482		(295,108)		(295,108)		L	09/17/2004.
501797	10	4	L BRANDS INC.....				18,500,000	1,114,070	60.220	1,114,070	330,145		44,400		(103,970)		(103,970)		L	11/03/2009.
502413	10	7	L3 TECHNOLOGIES INC.....				7,900,000	1,563,015	197.850	1,563,015	530,756		23,700		361,346		361,346		L	12/21/2010.
50540R	40	9	LABORATORY CRP OF AMER HLDGS.....				77,700,000	12,393,927	159.510	12,393,927	6,987,601				2,418,801		2,418,801		L	09/28/2015.
512807	10	8	LAM RESEARCH CORP.....				19,187,000	3,531,751	184.070	3,531,751	686,989	9,594	34,537		1,503,110		1,503,110		L	06/05/2012.
512816	10	9	LAMAR ADVERTISING CO.....				2,000,000	148,480	74.240	148,480	107,512	1,660	4,980		14,000		14,000		L	08/24/2015.
513272	10	4	LAMB WESTON HOLDING INC.....				8,400,000	474,180	56.450	474,180	232,391		6,300		156,240		156,240		L	11/10/2016.
525327	10	2	LEIDOS HOLDINGS INC.....				6,368,000	411,182	64.570	411,182	197,747		8,151		85,522		85,522		L	08/16/2016.
530307	10	7	LIBERTY BROADBAND A.....				1,175,000	99,934	85.050	99,934	27,161				14,793		14,793		L	11/05/2014.
530307	30	5	LIBERTY BROADBAND C.....				3,055,000	260,164	85.160	260,164	79,326				33,880		33,880		L	01/12/2015.
53046P	10	9	LIBERTY EXPEDIA HOLD-A.....				3,746,000	166,060	44.330	166,060	21,375				17,456		17,456		L	11/07/2016.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.6

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
53071M	10	4	LIBERTY MEDIA CORP INTERACTIVE A				34,000,000	830,280	24.420	830,280	298,877				150,960		150,960		L	11/03/2009.
53071M	85	6	LIBERTY MEDIA CORP.....				5,620,000	304,829	54.240	304,829	55,341				97,619		97,619		L	10/15/2014.
531172	10	4	LIBERTY PROPERTY TRUST.....				11,300,000	486,013	43.010	486,013	336,744	4,520	18,928		39,663		39,663		L	08/24/2015.
531229	40	9	LIBERTY MEDIA CORP SIRIUS XM A.....				4,700,000	186,402	39.660	186,402	66,203				24,158		24,158		L	01/14/2013.
531229	60	7	LIBERTY MEDIA CORP SIRIUS C.....				9,400,000	372,804	39.660	372,804	125,015				53,956		53,956		L	07/24/2014.
531229	70	6	LIBERTY MEDIA CORP BRAVES A.....				470,000	10,364	22.050	10,364	5,965				733		733		L	04/18/2016.
531229	85	4	LIBERTY MEDIA CORP MEDIA C.....				2,350,000	80,276	34.160	80,276	23,219				6,651		6,651		L	04/18/2016.
531229	87	0	LIBERTY MEDIA CORP MEDIA A.....				1,175,000	38,446	32.720	38,446	12,333				1,610		1,610		L	04/18/2016.
531229	88	8	LIBERTY MEDIA CORP BRAVES C.....				1,603,000	35,619	22.220	35,619	17,714				2,613		2,613		L	06/30/2016.
531465	10	2	LIBERTY TRIPADVISOR HDG A.....				4,534,000	42,733	9.425	42,733	31,710				(25,504)		(25,504)		L	08/28/2014.
532457	10	8	ELI LILLY & CO.....				15,300,000	1,292,238	84.460	1,292,238	513,177		31,824		166,923		166,923		L	11/03/2009.
535919	50	0	LIONS GATE ENTERTAINMENT COR.....				3,188,000	101,187	31.740	101,187	84,068				22,954		22,954		L	12/09/2016.
54142L	10	9	LOGMEIN INC.....				3,814,000	436,703	114.500	436,703	59,435		2,861		377,268		377,268		L	02/01/2017.
55261F	10	4	M&T BANK CORPORATION.....				6,100,000	1,043,039	170.990	1,043,039	384,176		18,300		88,816		88,816		L	11/03/2009.
553573	10	6	MSG NETWORKS INC A.....				4,450,000	90,113	20.250	90,113	14,838				(5,563)		(5,563)		L	02/10/2010.
554382	10	1	MACERICH CO/THE.....				7,146,000	469,349	65.680	469,349	207,497		20,509		(36,873)		(36,873)		L	11/03/2009.
55616P	10	4	MACY'S INC.....				30,400,000	765,776	25.190	765,776	534,122	11,476	45,904		(322,848)		(322,848)		L	11/03/2009.
55825T	10	3	MADISON SQUARE GARDEN CO A.....				1,483,000	312,691	210.850	312,691	34,241				58,341		58,341		L	10/01/2015.
56585A	10	2	MARATHON PETROLEUM CORP.....				33,604,000	2,217,192	65.980	2,217,192	427,378		51,078		525,231		525,231		L	07/01/2011.
570535	10	4	MARKEL CORP.....				5,000,000	5,695,650	1,139.130	5,695,650	2,671,602				1,173,150		1,173,150		L	02/03/2014.
571748	10	2	MARSH & MCLENNAN COS INC.....				12,900,000	1,049,931	81.390	1,049,931	299,890		18,447		178,020		178,020		L	11/03/2009.
571903	20	2	MARRIOTT INTERNATIONAL INC CLASS A.....				14,960,000	2,030,521	135.730	2,030,521	294,204		19,298		793,628		793,628		L	09/23/2016.
573284	10	6	MARTIN MARIETTA MATERIALS.....				11,200,000	2,475,648	221.040	2,475,648	1,208,072		19,264		(5,488)		(5,488)		L	03/24/2016.
574599	10	6	MASCO CORP.....				16,700,000	733,798	43.940	733,798	176,488		6,764		205,744		205,744		L	11/03/2009.
57636Q	10	4	MASTERCARD INC CLASS A.....				104,000,000	15,741,440	151.360	15,741,440	3,272,661		91,520		5,003,440		5,003,440		L	06/25/2013.
576485	20	5	MATADOR RESOURCES CO.....				242,000,000	7,533,460	31.130	7,533,460	5,238,685				1,299,540		1,299,540		L	10/02/2015.
57772K	10	1	MAXIM INTEGRATED PRODUCTS.....				17,300,000	904,444	52.280	904,444	294,027		23,874		237,183		237,183		L	11/03/2009.
579780	20	6	MCCORMICK & CO INC NON VTG SHRS.....				19,300,000	1,966,863	101.910	1,966,863	746,745	10,036	36,284		165,594		165,594		L	03/30/2012.
580135	10	1	MCDONALD'S CORP.....				84,300,000	14,509,716	172.120	14,509,716	8,184,216			322,869	4,248,720		4,248,720		L	10/26/2015.
58155Q	10	3	MCKESSON HBOC INC.....				6,400,000	998,080	155.950	998,080	384,861	2,176	7,552		99,200		99,200		L	11/03/2009.
58933Y	10	5	MERCK & CO INC.....				136,248,000	7,666,675	56.270	7,666,675	4,932,076	65,399	256,146		(354,245)		(354,245)		L	05/18/2012.
592688	10	5	METTLER-TOLEDO INTERNATIONAL.....				1,000,000	619,520	619.520	619,520	55,915				200,960		200,960		L	12/21/2005.
594918	10	4	MICROSOFT CORP.....				261,500,000	22,368,710	85.540	22,368,710	10,132,784		415,785		6,119,100		6,119,100		L	09/28/2015.
595112	10	3	MICRON TECHNOLOGY INC.....				56,700,000	2,331,504	41.120	2,331,504	371,311				1,088,640		1,088,640		L	11/03/2009.
59522J	10	3	MID-AMERICA APARTMENT COMM.....				31,500,000	3,167,640	100.560	3,167,640	3,136,868				30,772		30,772		L	12/20/2017.
600544	10	0	HERMAN MILLER INC.....				100,000	4,005	40.050	4,005	1,534	18	69		585		585		L	12/18/2002.
608190	10	4	MOHAWK INDUSTRIES INC.....				4,700,000	1,296,730	275.900	1,296,730	197,882				358,234		358,234		L	11/03/2009.
609207	10	5	MONDELEZ INTERNTL INC.....				100,019,000	4,280,813	42.800	4,280,813	982,563	22,004	79,015		(153,029)		(153,029)		L	11/03/2009.
61166W	10	1	MONSANTO CO.....				8,100,000	945,918	116.780	945,918	537,030		17,496		93,717		93,717		L	12/21/2010.
615369	10	5	MOODY'S CORP.....				21,200,000	3,129,332	147.610	3,129,332	343,822		32,224		1,130,808		1,130,808		L	07/30/2001.
620076	30	7	MOTOROLA SOLUTIONS INC.....				3,771,000	340,672	90.340	340,672	216,147	1,961	7,089		28,094		28,094		L	11/03/2009.
62944T	10	5	NVR INC.....				1,300,000	4,560,686	3,508.220	4,560,686	1,659,456				2,390,986		2,390,986		L	08/25/2015.

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

E12.7

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
63938C	10	8	NAVIENT CORP.....				82,900.000	1,104,228	13.320	1,104,228	618,676		53,056		(257,819)		(257,819)		L	05/01/2014.
64110L	10	6	NETFLIX INC.....				3,100.000	595,076	191.960	595,076	317,578				211,296		211,296		L	10/26/2015.
64125C	10	9	NEUROCRINE BIOSCIENCES INC.....				2,500.000	193,975	77.590	193,975	143,965				50,011		50,011		L	09/26/2017.
651229	10	6	NEWELL BRANDS INC.....				18,800.000	580,920	30.900	580,920	266,426		16,544		(258,500)		(258,500)		L	11/03/2009.
651639	10	6	NEWMONT MINING CORP HLDG CO.....				59,200.000	2,221,184	37.520	2,221,184	1,820,891		14,800		204,240		204,240		L	09/26/2016.
65249B	10	9	NEWS CORP A.....				39,773.000	644,720	16.210	644,720	167,886		7,955		188,922		188,922		L	07/01/2013.
65339F	10	1	NEXTERA ENERGY INC.....				45,300.000	7,075,407	156.190	7,075,407	4,285,411		178,029		1,663,869		1,663,869		L	10/28/2015.
654106	10	3	NIKE INC CLASS B.....				28,800.000	1,801,440	62.550	1,801,440	448,991	5,760	20,736		337,536		337,536		L	11/03/2009.
655664	10	0	NORDSTROM INC.....				11,400.000	540,132	47.380	540,132	367,401				16,872	(6,270)	(6,270)		L	11/03/2009.
665859	10	4	NORTHERN TRUST CORP.....				27,300.000	2,726,997	99.890	2,726,997	1,076,857	11,466	42,588		295,932		295,932		L	12/21/2011.
666807	10	2	NORTHROP GRUMMAN CORP.....				19,300.000	5,923,363	306.910	5,923,363	875,327		75,270		1,434,569		1,434,569		L	11/03/2009.
67066G	10	4	NVIDIA CORP.....				17,850.000	3,453,975	193.500	3,453,975	242,848		10,175		1,548,666		1,548,666		L	06/22/2006.
670837	10	3	OGE ENERGY CORP.....				13,600.000	447,576	32.910	447,576	146,179		16,864		(7,344)		(7,344)		L	07/30/2001.
67103H	10	7	O'REILLY AUTOMOTIVE INC.....				10,100.000	2,429,454	240.540	2,429,454	378,235				(382,487)		(382,487)		L	11/03/2009.
682189	10	5	ON SEMICONDUCTOR CORPORATION.....				26,000.000	544,440	20.940	544,440	168,665				212,680		212,680		L	11/03/2009.
68235P	10	8	ONE GAS INC.....				3,900.000	285,714	73.260	285,714	35,597		6,552		36,270		36,270		L	02/03/2014.
682680	10	3	ONEOK INC.....				15,600.000	833,820	53.450	833,820	250,223		42,432		(61,776)		(61,776)		L	11/03/2009.
68389X	10	5	ORACLE CORPORATION.....				95,700.000	4,524,696	47.280	4,524,696	1,995,230		68,904		845,031		845,031		L	11/03/2009.
690742	10	1	OWENS CORNING INC.....				2,600.000	239,044	91.940	239,044	81,282	546	2,080		104,988		104,988		L	12/21/2010.
690768	40	3	OWENS-ILLINOIS INC.....				25,100.000	556,467	22.170	556,467	459,576				119,476		119,476		L	12/21/2011.
693475	10	5	PNC FINANCIAL SERVICES GROUP I.....				21,300.000	3,073,377	144.290	3,073,377	1,097,473		55,380		582,129		582,129		L	12/15/2009.
69351T	10	6	PPL CORPORATION.....				19,000.000	588,050	30.950	588,050	290,959	7,505	29,735		(58,900)		(58,900)		L	09/10/2002.
693656	10	0	PVH CORP.....				18,800.000	2,579,548	137.210	2,579,548	1,757,613		2,820		883,036		883,036		L	03/24/2016.
695156	10	9	PACKAGING CORP OF AMERIC.....				19,500.000	2,350,725	120.550	2,350,725	1,298,129	12,285	49,140		696,735		696,735		L	10/27/2015.
704326	10	7	PAYCHEX INC.....				40,600.000	2,764,048	68.080	2,764,048	2,813,470				(49,422)		(49,422)		L	12/20/2017.
70450Y	10	3	PAYPAL HOLDINGS INC-W/I.....				52,900.000	3,894,498	73.620	3,894,498	685,578				1,806,535		1,806,535		L	07/20/2015.
713448	10	8	PEPSICO INC.....				23,800.000	2,854,096	119.920	2,854,096	2,201,521	19,159	74,137		363,902		363,902		L	08/24/2015.
714046	10	9	PERKIN ELMER INC.....				14,800.000	1,082,176	73.120	1,082,176	205,698		4,144		310,356		310,356		L	06/20/2003.
717081	10	3	PFIZER INC.....				182,751.000	6,619,241	36.220	6,619,241	3,090,850		233,921		683,489		683,489		L	09/27/2010.
718172	10	9	PHILIP MORRIS INTL.....				95,600.000	10,100,140	105.650	10,100,140	2,900,468	102,292	400,564		1,353,696		1,353,696		L	11/03/2009.
718546	10	4	PHILLIPS 66.....				35,896.000	3,630,880	101.150	3,630,880	685,323		97,996		529,107		529,107		L	05/01/2012.
723787	10	7	PIONEER NATURAL RESOURCES CO.....				15,700.000	2,713,745	172.850	2,713,745	339,985		1,256		(113,354)		(113,354)		L	03/20/2002.
737446	10	4	POST HOLDINGS INC.....				3,100.000	245,613	79.230	245,613	50,889				(3,596)		(3,596)		L	02/06/2012.
741503	40	3	PRICELINE GROUP INC.....				4,100.000	7,124,734	1,737.740	7,124,734	1,422,469				1,113,888		1,113,888		L	10/26/2015.
74251V	10	2	PRINCIPAL FINANCIAL GROUP.....				4,000.000	282,240	70.560	282,240	99,465		7,480		50,800		50,800		L	11/03/2009.
74340W	10	3	PROLOGIS INC.....				16,800.000	1,083,768	64.510	1,083,768	1,071,568		7,392		12,200		12,200		L	09/26/2017.
744320	10	2	PRUDENTIAL FINANCIAL INC.....				27,000.000	3,104,460	114.980	3,104,460	2,075,531		81,000		294,840		294,840		L	08/25/2015.
745867	10	1	PULTE HOMES INC.....				36,500.000	1,213,625	33.250	1,213,625	267,910	3,285	13,140		542,755		542,755		L	12/21/2010.
74736K	10	1	QORVO INC.....				4,900.000	326,340	66.600	326,340	245,281				67,963		67,963		L	08/25/2015.
747525	10	3	QUALCOMM INC.....				160,000.000	10,243,200	64.020	10,243,200	8,294,400		358,400		2,575,656	2,764,456	(188,800)		L	01/29/2015.
749685	10	3	RPM INTERNATIONAL INC.....				10,200.000	534,684	52.420	534,684	182,090		12,444		(14,382)		(14,382)		L	03/27/2006.
754730	10	9	RAYMOND JAMES FINANCIAL INC.....				7,200.000	642,960	89.300	642,960	170,197		6,336		144,216		144,216		L	11/03/2009.
755111	50	7	RAYTHEON COMPANY.....				34,600.000	6,499,610	187.850	6,499,610	1,219,511		108,125		1,586,410		1,586,410		L	11/03/2009.

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

E12.8

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
758750	10	3	REGAL BELOIT CORP.....				3,200,000	245,120	76.600	245,120	210,032	832	3,200		23,520		23,520		L	08/25/2015.
758849	10	3	REGENCY CENTERS CORP.....				28,800,000	1,992,384	69.180	1,992,384	1,487,683		60,480		6,624		6,624		L	08/24/2015.
75886F	10	7	REGENERON PHARMACEUTICALS.....				1,700,000	639,132	375.960	639,132	929,604				15,079		15,079		L	10/26/2015.
759351	60	4	REINSURANCE GROUP OF AMERICA.....				3,192,000	497,729	155.930	497,729	72,574		5,809		96,079		96,079		L	09/01/2009.
759509	10	2	RELIANCE STEEL & ALUMINUM.....				7,300,000	626,267	85.790	626,267	352,018		13,140		45,625		45,625		L	12/21/2011.
760759	10	0	REPUBLIC SERVICES INC.....				31,200,000	2,109,432	67.610	2,109,432	359,867	10,764	40,716		329,472		329,472		L	09/25/2001.
761152	10	7	RESMED INC.....				12,400,000	1,050,156	84.690	1,050,156	302,720		16,864		280,736		280,736		L	11/03/2009.
770323	10	3	ROBERT HALF INTERNATIONAL INC.....				9,200,000	510,968	55.540	510,968	177,129		8,832		62,192		62,192		L	09/25/2001.
78409V	10	4	S&P GLOBAL INC.....				11,700,000	1,981,980	169.400	1,981,980	335,011		19,188		723,762		723,762		L	11/03/2009.
78410G	10	4	SBA COMMUNICATIONS CORP.....				19,500,000	3,185,520	163.360	3,185,520	1,684,100				1,171,950		1,171,950		L	10/26/2015.
78440X	10	1	SL GREEN REALTY CORP.....				16,100,000	1,624,973	100.930	1,624,973	1,377,001	13,081	49,910		(106,582)		(106,582)		L	06/25/2013.
78442P	10	6	SLM CORP.....				82,900,000	936,770	11.300	936,770	343,917				23,212		23,212		L	12/21/2011.
78573L	10	6	SABRA HEALTH CARE INC.....				5,424,000	101,808	18.770	101,808	98,562		2,821		3,246		3,246		L	08/17/2017.
79466L	30	2	SALESFORCE.COM INC.....				38,865,000	3,973,169	102.230	3,973,169	1,533,362				1,312,471		1,312,471		L	09/26/2016.
80589M	10	2	SCANA CORP.....				15,500,000	616,590	39.780	616,590	523,548	9,494	37,394		(519,250)		(519,250)		L	11/03/2009.
808513	10	5	CHARLES SCHWAB CORP.....				20,300,000	1,042,811	51.370	1,042,811	607,423		6,496		241,570		241,570		L	08/24/2015.
816851	10	9	SEMPRA ENERGY.....				34,300,000	3,667,356	106.920	3,667,356	3,185,411	28,212	110,532		215,404		215,404		L	10/27/2015.
81762P	10	2	SERVICENOW INC.....				18,400,000	2,399,176	130.390	2,399,176	2,372,062				27,114		27,114		L	12/20/2017.
824348	10	6	SHERWIN-WILLIAMS CO.....				5,600,000	2,296,224	410.040	2,296,224	112,000		19,040		791,280		791,280		L	02/15/2000.
828806	10	9	SIMON PROPERTY GROUP INC.....				17,216,000	2,956,676	171.740	2,956,676	562,992		123,094		(102,091)		(102,091)		L	03/20/2003.
82968B	10	3	SIRIUS XM HOLDINGS INC.....				279,600,000	1,498,656	5.360	1,498,656	482,869		11,464		254,436		254,436		L	09/27/2011.
832696	40	5	JM SMUCKER CO.....				22,500,000	2,795,400	124.240	2,795,400	2,024,512		68,850		(85,950)		(85,950)		L	10/29/2015.
842587	10	7	SOUTHERN CO.....				30,600,000	1,471,554	48.090	1,471,554	949,038		70,380		(33,660)		(33,660)		L	11/03/2009.
84265V	10	5	SOUTHERN COPPER CORP.....				12,936,000	613,813	47.450	613,813	172,823		7,632		200,637		200,637		L	03/27/2006.
844741	10	8	SOUTHWEST AIRLINES.....				27,300,000	1,786,785	65.450	1,786,785	1,022,592	3,413	12,285		426,153		426,153		L	08/24/2015.
85207U	10	5	SPRINT CORP.....				96,200,000	566,618	5.890	566,618	421,443				(243,386)		(243,386)		L	06/22/2016.
854502	10	1	STANLEY BLACK & DECKER INC.....				16,000,000	2,715,040	169.690	2,715,040	408,723		38,720		880,000		880,000		L	03/20/2003.
855244	10	9	STARBUCKS CORP.....				29,400,000	1,688,442	57.430	1,688,442	283,950		30,870		56,154		56,154		L	11/03/2009.
857477	10	3	STATE STREET CORP.....				24,500,000	2,391,445	97.610	2,391,445	989,572	10,290	38,220		487,305		487,305		L	12/21/2011.
858119	10	0	STEEL DYNAMICS INC.....				7,000,000	301,910	43.130	301,910	89,426	1,085	4,235		52,850		52,850		L	12/21/2011.
863667	10	1	STRYKER CORP.....				28,200,000	4,366,488	154.840	4,366,488	930,632	13,254	47,940		987,846		987,846		L	11/03/2009.
867914	10	3	SUNTRUST BANKS INC.....				23,800,000	1,537,242	64.590	1,537,242	466,582		31,416		466,582		466,582		L	11/03/2009.
871503	10	8	SYMANTEC CORP.....				12,161,000	341,238	28.060	341,238	209,007		3,648		50,711		50,711		L	11/03/2009.
87161C	50	1	SYNOVUS FINANCIAL CORP.....				14,614,000	700,595	47.940	700,595	421,146	2,192	8,330		100,252		100,252		L	08/24/2015.
87165B	10	3	SYNCHRONY FINANCIAL.....				29,448,000	1,136,987	38.610	1,136,987	320,579		16,491		68,908		68,908		L	11/17/2015.
871829	10	7	SYSCO CORP.....				43,600,000	2,647,828	60.730	2,647,828	1,721,363		57,552		233,696		233,696		L	08/24/2015.
87236Y	10	8	TD AMERITRADE HOLDING CORP.....				33,700,000	1,723,081	51.130	1,723,081	312,377		25,275		253,761		253,761		L	06/18/2004.
874054	10	9	TAKE-TWO INTERACTIVE SOFTWARE.....				12,200,000	1,339,316	109.780	1,339,316	904,739				434,577		434,577		L	06/19/2017.
876664	10	3	TAUBMAN CENTERS INC.....				24,100,000	1,576,863	65.430	1,576,863	1,556,260				20,603		20,603		L	12/20/2017.
878237	10	6	TECH DATA CORP.....				12,700,000	1,244,219	97.970	1,244,219	554,788				168,783		168,783		L	12/21/2010.
87901J	10	5	TEGNA INC.....				16,800,000	236,544	14.080	236,544	88,714	1,176	7,056		6,310		6,310		L	11/03/2009.
88160R	10	1	TESLA INC.....				9,100,000	2,833,285	311.350	2,833,285	1,967,027				888,706		888,706		L	10/26/2015.

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Showing all COMMON STOCKS Owned December 31 of Current Year

E12.9

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
882508	10	4	TEXAS INSTRUMENTS INC.....				58,400.000	6,099,296	104.440	6,099,296	1,186,531		123,808		1,837,848		1,837,848		L	11/03/2009.
883203	10	1	TEXTRON INC.....				5,800.000	328,222	56.590	328,222	106,678		464		46,574		46,574		L	11/03/2009.
883556	10	2	THERMO FISHER SCIENTIFIC INC.....				10,836.000	2,057,540	189.880	2,057,540	379,810	1,625	6,502		528,580		528,580		L	11/03/2009.
88579Y	10	1	3M CO.....				12,100.000	2,847,977	235.370	2,847,977	1,685,932		56,870		687,280		687,280		L	08/25/2015.
887228	10	4	TIME INC.....				5,487.000	101,235	18.450	101,235	50,467		1,701		3,292		3,292		L	06/09/2014.
887317	30	3	TIME WARNER INC.....				43,900.000	4,015,533	91.470	4,015,533	1,171,830		70,679		(222,134)		(222,134)		L	11/03/2009.
89055F	10	3	TOPBUILD CORP.....				5,255.000	398,014	75.740	398,014	130,448				210,936		210,936		L	08/24/2015.
893641	10	0	TRANSDIGM GROUP INC.....				9,600.000	2,636,352	274.620	2,636,352	2,084,626		211,200		246,336		246,336		L	10/26/2015.
89417E	10	9	TRAVELERS COMPANIES INC.....				40,400.000	5,479,856	135.640	5,479,856	1,647,842		114,332		534,088		534,088		L	11/03/2009.
899896	10	4	TUPPERWARE CORP.....				8,900.000	558,030	62.700	558,030	430,061	6,052	24,208		89,712		89,712		L	08/24/2015.
90130A	10	1	TWENTY-FIRST CENTURY FOX INC.....				159,092.000	5,493,447	34.530	5,493,447	1,266,794		57,273		1,032,507		1,032,507		L	11/03/2009.
90184L	10	2	TWITTER INC.....				49,200.000	1,181,292	24.010	1,181,292	795,156				379,332		379,332		L	06/22/2016.
902494	10	3	TYSON FOODS INC CLASS A.....				32,944.000	2,670,770	81.070	2,670,770	293,619		32,120		638,784		638,784		L	10/01/2001.
902681	10	5	UGI CORP.....				33,000.000	1,549,350	46.950	1,549,350	523,776	8,250	32,175		28,710		28,710		L	11/03/2009.
902973	30	4	US BANCORP.....				170,001.000	9,108,654	53.580	9,108,654	4,714,316	51,000	193,801		375,702		375,702		L	04/17/2013.
90384S	30	3	ULTA BEAUTY INC.....				7,900.000	1,766,914	223.660	1,766,914	1,513,004				(247,112)		(247,112)		L	03/24/2016.
907818	10	8	UNION PACIFIC CORP.....				52,400.000	7,026,840	134.100	7,026,840	1,543,859		129,952		1,594,008		1,594,008		L	11/03/2009.
911312	10	6	UNITED PARCEL SERVICE INC CLASS B.....				36,000.000	4,289,400	119.150	4,289,400	2,129,921		119,520		162,360		162,360		L	03/23/2010.
912909	10	8	UNITED STATES STEEL CORP.....				14,700.000	517,293	35.190	517,293	416,946		2,940		32,046		32,046		L	12/21/2016.
913017	10	9	UNITED TECHNOLOGIES CORP.....				62,300.000	7,947,611	127.570	7,947,611	2,223,649		169,456		1,118,285		1,118,285		L	11/03/2009.
91324P	10	2	UNITEDHEALTH GRP INC.....				55,746.000	12,289,763	220.460	12,289,763	1,483,968		160,270		3,368,173		3,368,173		L	11/03/2009.
918204	10	8	VF CORPORATION.....				36,400.000	2,693,600	74.000	2,693,600	369,460		62,608		751,660		751,660		L	09/10/2002.
91913Y	10	0	VALERO ENERGY CORP.....				13,404.000	1,231,962	91.910	1,231,962	218,474		37,531		316,200		316,200		L	11/03/2009.
92047W	10	1	VALVOLINE INC.....				15,373.000	385,247	25.060	385,247	100,047		2,652		285,200		285,200		L	05/15/2017.
92210H	10	5	VANTIV INC.....				20,200.000	1,485,710	73.550	1,485,710	1,513,152				(27,442)		(27,442)		L	12/20/2017.
92240G	10	1	VECTREN CORP.....				41,700.000	2,711,334	65.020	2,711,334	1,717,277		71,307		536,679		536,679		L	08/24/2015.
92276F	10	0	VENTAS INC.....				19,323.000	1,159,573	60.010	1,159,573	694,755	15,265	44,926		(48,501)		(48,501)		L	07/05/2011.
92343E	10	2	VERISIGN INC.....				20,100.000	2,300,244	114.440	2,300,244	246,107				771,237		771,237		L	12/21/2005.
92343V	10	4	VERIZON COMMUNICATIONS INC.....				198,050.000	10,482,787	52.930	10,482,787	7,456,236		459,971		(89,123)		(89,123)		L	09/26/2016.
92343X	10	0	VERINT SYSTEMS INC.....				1,153.000	48,253	41.850	48,253					7,610		7,610		L	02/05/2013.
92532F	10	0	VERTEX PHARMACEUTICALS INC.....				13,000.000	1,948,180	149.860	1,948,180	1,470,969				990,470		990,470		L	10/26/2015.
92532W	10	3	VERSUM MATERIALS INC.....				2,850.000	107,873	37.850	107,873	60,267		428		27,873		27,873		L	10/03/2016.
92553P	20	1	VIACOM INC CLASS B.....				11,700.000	360,477	30.810	360,477	331,257	2,340	9,360		(50,193)		(50,193)		L	11/03/2009.
92826C	83	9	VISA INC-CLASS A SHARES.....				16,400.000	1,869,928	114.020	1,869,928	410,691		11,316		590,400		590,400		L	12/21/2011.
929160	10	9	VULCAN MATERIALS CO.....				26,900.000	3,453,153	128.370	3,453,153	3,004,505		7,400		204,355		204,355		L	12/20/2017.
92939U	10	6	WEC ENERGY GROUP INC.....				17,800.000	1,182,454	66.430	1,182,454	384,454		37,024		138,484		138,484		L	11/03/2009.
931142	10	3	WAL-MART STORES INC.....				33,100.000	3,268,625	98.750	3,268,625	1,988,611	16,881	60,022		976,469		976,469		L	03/27/2017.
931427	10	8	WALGREENS BOOTS ALLIANCE.....				12,900.000	936,798	72.620	936,798	495,775		19,995		(130,806)		(130,806)		L	11/03/2009.
93964W	10	8	WASHINGTON PRIME GROUP INC.....				8,553.000	60,897	7.120	60,897	35,557		8,553		(28,139)		(28,139)		L	05/29/2014.
94106L	10	9	WASTE MANAGEMENT INC.....				27,500.000	2,373,250	86.300	2,373,250	1,375,256		46,750		423,225		423,225		L	08/24/2015.
941848	10	3	WATERS CORP.....				40,000.000	7,727,600	193.190	7,727,600	3,083,155				2,352,000		2,352,000		L	11/07/2012.
949746	10	1	WELLS FARGO & CO.....				157,260.000	9,540,964	60.670	9,540,964	4,332,800		242,180		874,366		874,366		L	11/03/2009.
95040Q	10	4	WELLTOWER INC.....				2,900.000	184,933	63.770	184,933	130,173		10,092		(9,164)		(9,164)		L	11/03/2009.

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E12.10

1			2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
					3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Description		Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
95709T	10	0	WESTAR ENERGY INC.....				8,100.000	427,680	52.800	427,680	306,134	3,240	12,798		(28,755)		(28,755)		L	08/24/2015.
958102	10	5	WESTERN DIGITAL CORP.....				11,174.000	888,668	79.530	888,668	388,668	5,587	22,348		129,395		129,395		L	05/13/2016.
96145D	10	5	WESTROCK CO.....				7,800.000	493,038	63.210	493,038	403,975		12,714		97,032		97,032		L	08/24/2015.
96208T	10	4	WEX INC.....				15,100.000	2,132,573	141.230	2,132,573	2,097,388				35,185		35,185		L	12/20/2017.
962166	10	4	WEYERHAEUSER CO.....				18,718.000	659,997	35.260	659,997	300,084		23,398		96,772		96,772		L	02/22/2016.
963320	10	6	WHIRLPOOL CORP.....				7,900.000	1,332,256	168.640	1,332,256	1,376,718		33,970		(103,727)		(103,727)		L	03/24/2016.
98138H	10	1	WORKDAY INC-CLASS A.....				1,500.000	152,610	101.740	152,610	105,148				53,475		53,475		L	08/24/2015.
983134	10	7	WYNN RESORTS LTD.....				10,500.000	1,770,195	168.590	1,770,195	969,911		21,000		861,840		861,840		L	03/24/2016.
98389B	10	0	XCEL ENERGY INC.....				40,500.000	1,948,455	48.110	1,948,455	437,724	14,580	57,510		300,105		300,105		L	12/18/2002.
983919	10	1	XILINX INC.....				20,600.000	1,388,852	67.420	1,388,852	441,095		28,428		145,230		145,230		L	11/03/2009.
984121	60	8	XEROX CORP.....				21,316.000	621,361	29.150	621,361	442,327	5,329	13,642		131,094		131,094		L	02/08/2010.
989701	10	7	ZIONS BANCORPORATION.....				12,500.000	635,375	50.830	635,375	175,810		5,500		97,375		97,375		L	11/03/2009.
98978V	10	3	ZOETIS INC.....				4,469.000	321,947	72.040	321,947	76,127		1,877		82,721		82,721		L	06/21/2013.
063671	10	1	BANK OF MONTREAL.....		A.		3,896.000	311,758	80.020	311,758	160,322		10,667		31,558		31,558		L	07/06/2011.
112585	10	4	BROOKFIELD ASSET MGMT A.....		A.		180,000.000	7,837,200	43.540	7,837,200	3,954,155		100,800		1,911,847		1,911,847		L	06/24/2013.
891160	50	9	TORONTO DOMINION BANK.....		A.		6,892.000	403,733	58.580	403,733	140,528		12,447		63,682		63,682		L	03/02/2005.
89679A	20	9	TRISURA GROUP LTD.....		A.		1,058.000	21,941	20.738	21,941	9,552				12,389		12,389		L	05/30/2017.
000886	28	3	ROYAL CARIBBEAN CRUISES LTD.....		C		6,400.000	763,392	119.280	763,392	545,747	3,840	13,056		238,336		238,336		L	08/25/2015.
000943	49	8	LYONDELLBASELL IND A.....		C		9,900.000	1,092,168	110.320	1,092,168	922,370		35,145		242,946		242,946		L	10/26/2015.
000953	87	7	NXP SEMICONDUCTORS NV.....		C		30,900.000	3,618,081	117.090	3,618,081	3,605,687				12,394		12,394		L	12/20/2017.
004432	87	8	CHUBB LTD.....		C		31,762.000	4,641,381	146.130	4,641,381	1,419,204	22,551	88,934		444,986		444,986		L	01/15/2016.
00B4BN	MY	0	ACCENTURE PLC.....		C		1,400.000	214,326	153.090	214,326	68,222		3,556		50,344		50,344		L	12/21/2010.
00B5BT	OK	8	AON PLC.....		C		6,145.000	823,430	134.000	823,430	241,376		8,664		138,078		138,078		L	10/04/2010.
00B6SL	MV	7	ROWAN COMPANIES PLC.....		C		30,000.000	469,800	15.660	469,800	361,407				(96,900)		(96,900)		L	09/25/2001.
00B8KQ	N8	0	EATON CORP PLC.....		C		22,552.000	1,781,834	79.010	1,781,834	716,012		54,125		268,820		268,820		L	11/03/2009.
00B8W6	76	3	LIBERTY GLOBAL PLC A.....		C		8,491.000	304,317	35.840	304,317	73,413				44,578		44,578		L	11/03/2009.
00B8W6	7B	2	LIBERTY GLOBAL PLC C.....		C		8,493.000	287,403	33.840	287,403	68,950				35,161		35,161		L	03/04/2014.
00BDCP	N0	7	COCA COLA EUROPEAN PTNRS.....		C		21,300.000	848,805	39.850	848,805	404,606		24,069		179,985		179,985		L	05/31/2016.
00BFRT	3W	0	ALLEGION PLC.....		C		1,800.000	143,208	79.560	143,208	105,810		1,152		28,008		28,008		L	08/24/2015.
00BLS0	9M	5	PENTAIR PLC.....		C		407.000	28,742	70.620	28,742	13,320		562		5,922		5,922		L	10/01/2012.
00BTC0	M7	3	LIBERTY LILAC GROUP A.....		C		1,483.000	29,882	20.150	29,882	15,639				(2,684)		(2,684)		L	06/21/2016.
00BTN1	Y1	9	MEDTRONIC PLC.....		C		70,900.000	5,725,175	80.750	5,725,175	5,143,661	32,614	112,852		594,898		594,898		L	12/20/2017.
00BY7Q	L6	4	JOHNSON CONTROLS INTL PLC.....		C		1,623.000	61,853	38.110	61,853	34,753	422	1,623		(4,999)		(4,999)		L	09/06/2016.
00BY9D	54	4	ALLERGAN PLC.....		C		19,446.000	3,180,977	163.580	3,180,977	3,675,374		54,449		(902,878)		(902,878)		L	10/26/2015.
011440	53	4	GARMIN LTD.....		C		8,900.000	530,173	59.570	530,173	296,081		18,156		98,612		98,612		L	08/24/2015.
03524A	10	8	ANHEUSER-BUSCH INBEV SPN ADR.....		C		25,000.000	2,789,000	111.560	2,789,000	1,835,141		87,188		153,000		153,000		L	09/01/2015.
110448	10	7	BRITISH AMERICAN TOB-SP ADR.....		C		25,668.000	1,719,499	66.990	1,719,499	587,628	14,916	19,214		1,131,872		1,131,872		L	07/25/2017.
143658	30	0	CARNIVAL CORP.....		C		24,300.000	1,612,791	66.370	1,612,791	1,148,722		38,880		347,733		347,733		L	08/24/2015.
404280	40	6	HSBC HOLDINGS PLC.....		C		473.000	24,426	51.640	24,426	14,505		1,206		5,421		5,421		L	04/28/2009.
806857	10	8	SCHLUMBERGER LTD.....		C		16,273.000	1,096,637	67.390	1,096,637	492,343	38,162	32,546		(269,481)		(269,481)		L	04/04/2016.
999901	48	1	BROADCOM LTD.....		C		12,696.000	3,261,602	256.900	3,261,602	1,395,165		61,068		1,017,330		1,017,330		L	02/02/2016.
G05384	10	5	ASPEN INSURANCE HLDGS.....		C		100.000	4,060	40.600	4,060	2,546		94		(1,440)		(1,440)		L	06/24/2010.

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

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification			Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G3075P 10 1	ENSTAR GROUP LTD.....		C		66,000.000	13,249,500	200.750	13,249,500	6,512,646				201,300		201,300		L	03/07/2013.
G4412G 10 1	HERBALIFE LTD.....		C		5,500.000	372,460	67.720	372,460	300,698				107,690		107,690		L	08/24/2015.
G47567 10 5	IHS MARKIT LTD.....		C		30,586.000	1,380,958	45.150	1,380,958	993,196				297,908		297,908		L	07/13/2016.
G60754 10 1	MICHAEL KORS HOLDING LTD.....		C		13,400.000	843,530	62.950	843,530	522,138				267,598		267,598		L	08/25/2015.
G7496G 10 3	RENAISSANCE RE HOLDINGS LTD.....		C		40,000.000	5,023,600	125.590	5,023,600	3,663,628		51,200		(425,200)		(425,200)		L	02/12/2014.
G98294 10 4	XL GROUP LTD.....		C		24,500.000	861,420	35.160	861,420	396,719	5,390	21,070		(51,450)		(51,450)		L	07/25/2016.
N07059 21 0	ASML HOLDING NV.....		C		115.000	19,989	173.820	19,989	2,710		124		7,086		7,086		L	05/31/2013.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....						1,173,802,601	XXX	1,173,802,601	518,463,715	1,204,014	18,832,089	0	198,642,638	2,855,288	195,787,350	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																		
69316* 10 4	PC INVESTMENT COMPANY.....				100.000	702,696,755	7,026,967.550	702,696,755	132,500,000				49,990,529		49,990,529		J	12/31/1987.
74332# 10 0	PROGRESSIVE GULF INS CO.....				150.000	85,429,803	569,532.020	85,429,803	33,001,760				11,939,529		11,939,529		J	10/01/1998.
74338# 10 4	PROGRESSIVE SPECIALTY INS CO.....				700.000	366,409,795	523,442.564	366,409,795	84,167,931				102,978,718		102,978,718		J	12/30/1983.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						1,154,536,353	XXX	1,154,536,353	249,669,691	0	0	0	164,908,776	0	164,908,776	0	XXX	XXX
9799999. Total - Common Stock.....						2,328,338,954	XXX	2,328,338,954	768,133,406	1,204,014	18,832,089	0	363,551,414	2,855,288	360,696,126	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						2,377,165,888	XXX	2,381,453,954	817,118,406	1,469,902	21,832,091	0	363,551,414	2,855,288	360,538,059	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3

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

1			2			3	4	5	6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government												
912828	2J	8	US TREASURY NOTE	1.500%	07/15/20.....		08/09/2017.....	Credit Suisse.....		5,002,344	5,000,000	5,299
912828	3D	0	US TREASURY NOTE	2.250%	10/31/24.....		11/28/2017.....	Credit Suisse.....		50,158,203	50,000,000	87,017
912828	3G	3	US TREASURY NOTE	1.750%	11/15/20.....		11/30/2017.....	Goldman Sachs.....		298,710,938	300,000,000	275,552
912828	3H	1	US TREASURY NOTE	1.750%	11/30/19.....		11/30/2017.....	Goldman Sachs.....		24,982,422	25,000,000	4,808
912828	3J	7	US TREASURY NOTE	2.125%	11/30/24.....		12/27/2017.....	Goldman Sachs.....		49,234,375	50,000,000	81,731
912828	3L	2	US TREASURY NOTE	1.875%	12/15/20.....		12/27/2017.....	Goldman Sachs.....		95,221,000	95,600,000	61,154
912828	F6	2	US TREASURY NOTE	1.500%	10/31/19.....		12/19/2017.....	Various.....		26,244,961	26,400,000	45,398
912828	K8	2	US TREASURY NOTE	1.000%	08/15/18.....		03/31/2017.....	Progressive Premier Insurance Company.....		9,977,000	10,000,000	12,155
912828	M8	0	US TREASURY NOTE	2.000%	11/30/22.....		12/26/2017.....	Various.....		248,203,125	250,000,000	86,538
912828	N8	9	US TREASURY NOTE	1.375%	01/31/21.....		02/22/2017.....	Barclays Capital.....		98,554,688	100,000,000	87,362
912828	P8	7	US TREASURY NOTE	1.125%	02/28/21.....		02/23/2017.....	Barclays Capital.....		39,065,625	40,000,000	220,028
912828	R8	5	US TREASURY NOTE	0.875%	06/15/19.....		11/14/2017.....	Goldman Sachs.....		7,162,490	7,250,000	26,519
912828	U3	2	US TREASURY NOTE	1.000%	11/15/19.....		03/01/2017.....	Progressive Universal Insurance Company.....		10,952,802	11,080,000	32,444
912828	U8	1	US TREASURY NOTE	2.000%	12/31/21.....		03/28/2017.....	Barclays Capital.....		10,045,313	10,000,000	48,066
912828	VS	6	US TREASURY NOTE	2.500%	08/15/23.....		10/10/2017.....	Credit Suisse.....		58,384,297	57,000,000	489,742
912828	W5	5	US TREASURY NOTE	1.875%	02/28/22.....		02/28/2017.....	Barclays Capital.....		10,005,469	10,000,000	
912828	X4	7	US TREASURY NOTE	1.875%	04/30/22.....		06/29/2017.....	Various.....		40,568,652	40,500,000	120,856
912828	X8	8	US TREASURY NOTE	2.375%	05/15/27.....		09/25/2017.....	Credit Suisse.....		35,167,637	34,700,000	297,850
912828	X9	6	US TREASURY NOTE	1.500%	05/15/20.....		06/23/2017.....	Credit Suisse.....		7,605,047	7,600,000	12,082
912828	XR	6	US TREASURY NOTE	1.750%	05/31/22.....		06/27/2017.....	Barclays Capital.....		2,990,508	3,000,000	4,016
912828	XT	2	US TREASURY NOTE	2.000%	05/31/24.....		06/28/2017.....	Credit Suisse.....		3,591,563	3,600,000	5,508
0599999. Total - Bonds - U.S. Government.....										1,131,828,459	1,136,730,000	2,004,125
Bonds - U.S. States, Territories and Possessions												
882721	RM	7	TEXAS ST	1.700%	04/01/36.....		03/30/2017.....	Goldman Sachs.....		17,900,000	17,900,000	9,691
882723	6Q	7	TEXAS ST	1.800%	12/01/47.....		03/31/2017.....	Jefferies & Co Inc.....		35,800,000	35,800,000	17,736
882723	J6	7	TEXAS ST	1.830%	12/01/46.....		03/28/2017.....	BNY Mellon Capital Markets LLC.....		9,400,000	9,400,000	5,012
1799999. Total - Bonds - U.S. States, Territories & Possessions.....										63,100,000	63,100,000	32,439
Bonds - U.S. Special Revenue and Special Assessment												
13048R	AF	4	CALIFORNIA ST MUNI FIN AUTH SO.....				11/28/2017.....	Bank of America Corp.....		9,236,588	9,250,000	
3137FA	RG	5	FHLMC 2017-K727 X1 IO	0.618%	07/25/24.....		09/20/2017.....	Credit Suisse.....		4,700,826		55,130
3137FA	WU	8	FHLMC 2017-K067 X1 IO	0.579%	07/25/27.....		09/25/2017.....	Goldman Sachs.....		5,006,901		44,565
392274	V6	0	GTR ORLANDO FL AVIATION AUTH A.....				08/30/2017.....	Royal Bank of Canada.....		2,429,720	2,000,000	
392274	V8	6	GTR ORLANDO FL AVIATION AUTH A.....				08/30/2017.....	Royal Bank of Canada.....		2,152,185	1,750,000	
45505R	BN	4	INDIANA ST FIN AUTH ECON DEV	1.300%	05/01/34.....		12/01/2017.....	JP Morgan Securities Inc.....		22,000,000	22,000,000	
45505R	BT	1	INDIANA ST FIN AUTH ECON DEV	1.300%	12/01/37.....		12/01/2017.....	JP Morgan Securities Inc.....		13,000,000	13,000,000	
49126R	AC	0	KENTUCKY ST ECON DEV FIN AUTH	1.300%	04/01/31.....		12/01/2017.....	JP Morgan Securities Inc.....		10,000,000	10,000,000	
63968M	QC	6	NEBRASKA ST INVESTMENT FIN AUT.....				08/23/2017.....	JP Morgan Securities Inc.....		17,121,440	16,000,000	
650035	MG	0	NEW YORK ST URBAN DEV	1.690%	03/15/33.....		12/28/2017.....	Goldman Sachs.....		25,150,000	25,150,000	12,106
67756Q	PR	2	OHIO ST HSG	1.700%	03/01/36.....		03/28/2017.....	Citigroup.....		15,455,000	15,455,000	8,790
67756Q	UY	1	OHIO ST HSG	4.500%	03/01/47.....		03/14/2017.....	George K Baum.....		10,739,042	9,795,000	
67756Q	UZ	8	OHIO ST HSG	4.500%	03/01/47.....		03/14/2017.....	George K Baum.....		3,194,957	2,940,000	
915115	3W	7	UNIV OF TEXAS TX PERMANENT UNI.....				03/23/2017.....	Goldman Sachs.....		49,200,000	49,200,000	18,979
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....										189,386,659	176,540,000	139,570
Bonds - Industrial and Miscellaneous												
00432C	AD	3	ACCSS 2001 2A1	1.822%	05/25/29.....		03/24/2017.....	Morgan Stanley.....		10,559,450	10,747,531	12,649
00507V	AE	9	ACTIVISION BLIZZARD INC.....				06/01/2017.....	Bank of America Corp.....		10,800,000	10,000,000	137,813

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
03072S	S6	3	AMSI 2005-R10 M1 1.962% 01/25/36.....		11/28/2017.....	Key Bank NA, Cleveland.....		5,428,206	5,435,000	787
032095	AC	5	AMPHENOL CORP 2.550% 01/30/19.....		03/29/2017.....	JP Morgan Securities Inc.....		9,091,350	9,000,000	40,163
055657	AB	6	BMWLT 2017-1 A2 1.640% 07/22/19.....		03/15/2017.....	Barclays Capital.....		3,882,158	3,882,564	
075887	BQ	1	BECTON DICKINSON & CO 2.133% 06/06/19.....		09/29/2017.....	Bank of America Corp.....		19,181,754	19,124,000	132,572
075887	BT	5	BECTON DICKINSON & CO 2.894% 06/06/22.....		05/22/2017.....	Citigroup.....		5,000,000	5,000,000	
11120V	AB	9	BRIXMOR OPERATING PART.....		05/31/2017.....	Wells Fargo Bank.....		8,993,048	8,705,000	103,070
11120V	AD	5	BRIXMOR OPERATING PART.....		03/21/2017.....	Wells Fargo Bank.....		15,206,585	15,500,000	12,594
125283	AN	1	CGDB 2017-BIO E 3.977% 05/15/30.....		06/01/2017.....	Citigroup.....		10,000,000	10,000,000	
12528R	AN	8	CGBAM 2015-SMRT F 3.786% 04/10/28.....		09/26/2017.....	Citigroup.....		8,005,000	8,000,000	22,715
12595G	AA	8	COMM 2017-DLTA A 2.328% 08/13/32.....		09/26/2017.....	Deutsche Bank.....		3,916,000	3,916,000	
12595G	AG	5	COMM 2017-DLTA B 2.418% 08/13/32.....		09/26/2017.....	Deutsche Bank.....		9,937,500	10,000,000	
12595G	AJ	9	COMM 2017-DLTA C 2.503% 08/13/32.....		09/26/2017.....	Deutsche Bank.....		21,883,339	22,021,000	
12595G	AL	4	COMM 2017-DLTA D 3.020% 08/13/32.....		09/26/2017.....	Deutsche Bank.....		26,845,538	27,014,000	
12595G	AN	0	COMM 2017-DLTA E 3.215% 08/13/32.....		09/26/2017.....	Deutsche Bank.....		17,719,440	18,000,000	
12595G	AQ	3	COMM 2017-DLTA F 3.832% 08/13/32.....		09/26/2017.....	Deutsche Bank.....		16,655,220	17,000,000	
12636W	AB	2	CNH 2017-A A2 1.640% 07/15/20.....		03/15/2017.....	Citigroup.....		25,864,593	25,865,586	
14149Y	BL	1	CARDINAL HEALTH INC 1.948% 06/14/19.....		06/01/2017.....	Goldman Sachs.....		15,000,000	15,000,000	
168137	AA	5	CST 2017-SKY A 2.277% 04/15/30.....		03/16/2017.....	Goldman Sachs.....		25,000,000	25,000,000	
21870P	AJ	6	CORE 2015-TEXW C 3.732% 02/10/34.....		03/15/2017.....	Deutsche Bank.....		15,317,578	15,000,000	29,545
21870P	AL	1	CORE 2015-TEXW D 3.849% 02/10/34.....		03/15/2017.....	Deutsche Bank.....		10,907,966	10,810,000	22,690
21870P	AN	7	CORE 2015-TEXW E 3.849% 02/10/34.....		09/26/2017.....	Bank of America Corp.....		9,158,164	8,981,000	25,924
22966R	AB	2	CUBESMART LP 4.375% 12/15/23.....		03/30/2017.....	Wells Fargo Bank.....		15,756,000	15,000,000	198,698
233046	AE	1	DNKN 2017-1A A2I 3.629% 11/20/47.....		09/20/2017.....	Various.....		30,077,266	30,000,000	
233046	AF	8	DNKN 2017-1A A2II 4.030% 11/20/47.....		09/20/2017.....	Various.....		19,055,781	19,000,000	
233062	AA	6	DBCG 2017-BBG A 2.177% 06/15/34.....		06/14/2017.....	Deutsche Bank.....		30,000,000	30,000,000	
25755T	AG	5	DPABS 2017-1A A2II 3.082% 07/25/47.....		06/12/2017.....	Guggenheim Securities LLC.....		49,875,000	49,875,000	
25755T	AH	3	DPABS 2017-1A A23 4.118% 07/25/47.....		06/12/2017.....	Guggenheim Securities LLC.....		24,937,500	24,937,500	
29372E	BS	6	EFF 2016-2 A2 1.740% 02/22/22.....		12/07/2017.....	JP Morgan Securities Inc.....		17,147,937	17,178,805	17,436
34417M	AA	5	FOCUS 2017-1A A2I 3.857% 04/30/47.....		04/05/2017.....	Barclays Capital.....		18,938,193	18,905,000	426
35802X	AH	6	FRESENIUS MED CARE II 4.125% 10/15/20.....		06/28/2017.....	Bank of America Corp.....		2,009,613	1,930,000	17,249
35803Q	AA	5	FRESENIUS MED CARE US 5.750% 02/15/21.....		06/30/2017.....	Bank of America Corp.....		10,962,500	10,000,000	224,410
36192H	AJ	3	GSMS 2012-ALOH C 4.129% 04/10/34.....		10/23/2017.....	Bank of America Corp.....		2,622,461	2,500,000	7,112
37045V	AD	2	GENERAL MOTORS CO 3.500% 10/02/18.....		06/28/2017.....	Deutsche Bank.....		7,124,110	7,000,000	61,931
43814P	AA	8	HAROT 2017-3 A1 1.280% 10/18/18.....		09/25/2017.....	JP Morgan Securities Inc.....		7,760,122	7,760,122	
43814T	AB	8	HAROT 2017-1 A2 1.420% 07/22/19.....		03/21/2017.....	Bank of America Corp.....		24,260,817	24,261,396	
44974A	AA	5	IMTT 2017-APTS AFL 2.177% 06/15/34.....		06/29/2017.....	Goldman Sachs.....		16,000,000	16,000,000	
49446R	AK	5	KIMCO REALTY CORP 3.125% 06/01/23.....		06/02/2017.....	Deutsche Bank.....		13,017,290	13,000,000	6,771
574599	BJ	4	MASCO CORP 4.450% 04/01/25.....		11/28/2017.....	Various.....		18,718,849	17,542,000	127,935
574599	BL	9	MASCO CORP 4.375% 04/01/26.....		11/27/2017.....	Morgan Stanley.....		10,623,300	10,000,000	70,486
615369	AG	0	MOODY'S CORP 2.750% 12/15/21.....		02/27/2017.....	Barclays Capital.....		7,975,280	8,000,000	
63861M	AA	5	NHLT 2017-2A A1 2.038% 09/25/27.....		09/26/2017.....	Credit Suisse.....		13,513,226	13,513,227	
63861M	AB	3	NHLT 2017-2A M1 2.815% 09/25/27.....		09/26/2017.....	Credit Suisse.....		8,559,997	8,560,000	
63940N	AA	8	NAVSL 2017-1A A1 1.952% 07/25/66.....		02/08/2017.....	Bank of America Corp.....		7,804,179	7,804,179	
64110D	AH	7	NETAPP INC 2.000% 09/27/19.....		09/26/2017.....	JP Morgan Securities Inc.....		4,991,250	5,000,000	
774341	AH	4	ROCKWELL COLLINS INC. 2.800% 03/15/22.....		03/30/2017.....	Various.....		24,754,498	24,750,000	
78445M	AB	6	SLMA 2010-A 2A 4.500% 05/16/44.....		03/15/2017.....	Goldman Sachs.....		2,277,520	2,189,594	1,266

SCHEDULE D - PART 3

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

1	2			3	4	5	6	7	8	9	
CUSIP Identification		Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
80285C	AG 6	SDART 2016-2 B	2.080%	02/16/21		12/26/2017	Wells Fargo Bank		18,170,710	18,170,000	13,648
853496	AD 9	STANDARD INDUSTRIES INC				12/11/2017	Bank of America Corp		5,000,000	5,000,000	
883556	BE 1	THERMO FISHER SCIENTIFIC INC				03/16/2017	Bank of America Corp		13,359,185	13,260,000	44,200
90205F	AA 8	PRK 2017-280P A	2.357%	09/15/34		09/19/2017	Deutsche Bank		32,000,000	32,000,000	
90205F	AG 5	PRK 2017-280P B	2.557%	09/15/34		09/19/2017	Deutsche Bank		9,307,000	9,307,000	
90205F	AL 4	PRK 2017-280P D	3.014%	09/15/34		09/19/2017	Deutsche Bank		45,505,546	46,000,000	
90205F	AN 0	PRK 2017-280P E	3.596%	09/15/34		09/19/2017	Deutsche Bank		60,848,164	62,000,000	
90290A	AA 5	USAOT 2017-1 A1	1.280%	09/17/18		09/13/2017	Mizuho Securities		4,583,682	4,583,682	
913017	BZ 1	UNITED TECHNOLOGIES CORP				03/01/2017	US Bank		7,508,100	7,500,000	12,965
92348N	AC 1	VZOT 2017-1A C	2.650%	09/20/21		03/07/2017	Bank of America Corp		6,699,039	6,700,000	
95058X	AD 0	WEN 2018-1A A2I	3.573%	03/15/48		12/06/2017	Citigroup		13,000,000	13,000,000	
98956P	AE 2	ZIMMER BIOMET HLDGS INC				03/13/2017	Bank of America Corp		8,916,086	8,888,000	81,473
81376N	AA 3	SSTRT 2017-2A A1	1.420%	10/25/18	A	09/27/2017	Barclays Capital		14,713,544	14,713,544	
81376N	AB 1	SSTRT 2017-2A A2A	1.775%	01/27/20	A	09/27/2017	Barclays Capital		12,500,000	12,500,000	
00185A	AJ 3	AON PLC	2.800%	03/15/21	D	08/10/2017	MarketAxess		7,409,474	7,292,000	85,073
225433	AK 7	CRED SUIS GP FUN	3.125%	12/10/20	D	09/07/2017	Credit Suisse		25,197,867	24,561,000	194,015
23329P	AC 4	DNB BANK ASA	2.125%	10/02/20	D	09/25/2017	Morgan Stanley		29,977,500	30,000,000	
44987C	AN 8	ING BANK NV	2.300%	03/22/19	D	04/10/2017	Various		7,767,135	7,732,000	10,374
47032F	AA 7	JAMES HARDIE INTL FIN	4.750%	01/15/25	D	12/21/2017	Bank of America Corp		7,112,813	7,050,000	12,093
539439	AP 4	LLOYDS BK GR PLC	2.907%	11/07/23	D	10/31/2017	Morgan Stanley		15,000,000	15,000,000	
53944V	AA 7	LLOYDS BANK PLC	2.300%	11/27/18	D	03/16/2017	Deutsche Bank		33,165,547	32,953,000	240,008
62854A	AJ 3	MYLAN NV	3.000%	12/15/18	D	03/01/2017	Progressive Select Insurance Company		1,514,610	1,500,000	9,500
65557C	AX 1	NORDEA BANK AB	2.125%	05/29/20	D	05/23/2017	Goldman Sachs		9,991,600	10,000,000	
714264	AA 6	PERNOD-RICARD SA	5.750%	04/07/21	D	02/28/2017	BNP Paribas Securities Corp		4,460,760	4,000,000	93,278
830505	AV 5	SKANDINAV ENSKIL	2.300%	03/11/20	D	03/07/2017	Morgan Stanley		11,991,720	12,000,000	
83051G	AC 2	SKANDINAV ENSKIL	2.375%	03/25/19	D	04/26/2017	Various		15,120,974	15,000,000	29,321
902674	XF 2	UBS AG LONDON	2.200%	06/08/20	D	06/01/2017	UBS Financial Services		14,990,100	15,000,000	
902674	XK 1	UBS AG LONDON	2.450%	12/01/20	D	11/27/2017	UBS Financial Services		11,988,960	12,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous									1,140,915,694	1,136,418,730	2,100,190
8399997. Total - Bonds - Part 3									2,525,230,812	2,512,788,730	4,276,324
8399998. Total - Bonds - Summary Item from Part 5									835,210,015	829,266,378	824,102
8399999. Total - Bonds									3,360,440,827	3,342,055,108	5,100,426
Preferred Stocks - Industrial and Miscellaneous											
744320	AL 6	PRUDENTIAL FINANCIAL INC				01/25/2017	JP Morgan Securities Inc	10,000,000.000	10,650,000		217,865
744320	AM 4	PRUDENTIAL FINANCIAL INC				07/27/2017	JP Morgan Securities Inc	10,000,000.000	10,975,000		71,875
8499999. Total - Preferred Stocks - Industrial and Miscellaneous									21,625,000	XXX	289,740
8999997. Total - Preferred Stocks - Part 3									21,625,000	XXX	289,740
8999999. Total - Preferred Stocks									21,625,000	XXX	289,740
Common Stocks - Industrial and Miscellaneous											
002824	10 0	ABBOTT LABORATORIES				09/26/2017	State Street Bank	47,400.000	2,513,319	XXX	
003654	10 0	ABIOMED INC				06/19/2017	State Street Bank	5,100.000	742,093	XXX	
00507V	10 9	ACTIVISION BLIZZARD INC				09/26/2017	State Street Bank	14,900.000	923,508	XXX	
012653	10 1	ALBEMARLE CORP				12/20/2017	State Street Bank	11,600.000	1,531,093	XXX	
02043Q	10 7	ALNYLAM PHARMACEUTICALS INC				09/26/2017	State Street Bank	7,700.000	588,632	XXX	
032654	10 5	ANALOG DEVICES INC				03/13/2017	State Street Bank	4,201.000	345,322	XXX	
038222	10 5	APPLIED MATERIALS INC				09/26/2017	State Street Bank	15,400.000	710,772	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
075887	10	9		12/29/2017.....	State Street Bank.....	7,057,030	1,512,463	XXX	
09075E	10	0		02/02/2017.....	Spin Off.....	5,600,000	39,250	XXX	
09215C	10	5		10/02/2017.....	Spin Off.....	841,000	20,223	XXX	
13765N	10	7		11/20/2017.....	Tax Free Exchange.....	914,000	10,292	XXX	
14575E	10	5		06/01/2017.....	Spin Off.....	5,600,000	49,752	XXX	
192479	10	3		06/19/2017.....	State Street Bank.....	3,000,000	744,579	XXX	
206787	10	3		01/03/2017.....	Spin Off.....	17,052,000	229,230	XXX	
232806	10	9		09/26/2017.....	State Street Bank.....	41,100,000	585,745	XXX	
253868	10	3		12/20/2017.....	State Street Bank.....	30,600,000	3,320,788	XXX	
26078J	10	0		09/01/2017.....	Tax Free Exchange.....	65,997,000	1,737,312	XXX	
293639	10	0		11/17/2017.....	Tax Free Exchange.....	8,366,000	10,964	XXX	
30225T	10	2		06/19/2017.....	State Street Bank.....	13,300,000	1,038,013	XXX	
336433	10	7		09/26/2017.....	State Street Bank.....	10,200,000	474,686	XXX	
366651	10	7		12/20/2017.....	State Street Bank.....	21,300,000	2,638,527	XXX	
37940X	10	2		12/20/2017.....	State Street Bank.....	19,200,000	1,960,919	XXX	
405217	10	0		09/26/2017.....	State Street Bank.....	12,600,000	510,126	XXX	
406216	10	1		12/20/2017.....	State Street Bank.....	120,800,000	5,693,956	XXX	
459200	10	1		09/26/2017.....	State Street Bank.....	6,600,000	967,915	XXX	
54142L	10	9		02/01/2017.....	Spin Off.....	3,814,000	59,435	XXX	
59522J	10	3		12/20/2017.....	State Street Bank.....	31,500,000	3,136,868	XXX	
64125C	10	9		09/26/2017.....	State Street Bank.....	2,500,000	143,965	XXX	
704326	10	7		12/20/2017.....	State Street Bank.....	40,600,000	2,813,470	XXX	
74340W	10	3		09/26/2017.....	State Street Bank.....	16,800,000	1,071,568	XXX	
78573L	10	6		08/17/2017.....	Tax Free Exchange.....	5,424,000	98,562	XXX	
81762P	10	2		12/20/2017.....	State Street Bank.....	18,400,000	2,372,062	XXX	
874054	10	9		06/19/2017.....	State Street Bank.....	12,200,000	904,739	XXX	
876664	10	3		12/20/2017.....	State Street Bank.....	24,100,000	1,556,260	XXX	
92047W	10	1		05/15/2017.....	Spin Off.....	15,373,000	100,047	XXX	
92210H	10	5		12/20/2017.....	State Street Bank.....	20,200,000	1,513,152	XXX	
929160	10	9		12/20/2017.....	State Street Bank.....	19,500,000	2,322,688	XXX	
931142	10	3		03/27/2017.....	State Street Bank.....	7,100,000	495,036	XXX	
96208T	10	4		12/20/2017.....	State Street Bank.....	15,100,000	2,097,388	XXX	
89679A	20	9	A.....	05/30/2017.....	Spin Off.....	1,058,000	9,552	XXX	
000953	87	7	C.....	12/20/2017.....	State Street Bank.....	30,900,000	3,605,687	XXX	
00BTN1	Y1	9	C.....	12/20/2017.....	State Street Bank.....	7,500,000	614,295	XXX	
110448	10	7	C.....	07/25/2017.....	State Street Bank.....	25,668,000	587,628	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						52,401,881	XXX	0
9799997.	Total - Common Stocks - Part 3.....						52,401,881	XXX	0
9799998.	Total - Common Stocks - Summary Item from Part 5.....						7,778,339	XXX	
9799999.	Total - Common Stocks.....						60,180,220	XXX	0
9899999.	Total - Preferred and Common Stocks.....						81,805,220	XXX	289,740
9999999.	Total - Bonds, Preferred and Common Stocks.....						3,442,246,047	XXX	5,390,166

SCHEDULE D - PART 4

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

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21						
					F o r e i g n	Disposal Date		Name of Purchaser		Number of Shares of Stock		Consideration		Par Value		Actual Cost		Prior Year Book/Adjusted Carrying Value		Unrealized Valuation Increase (Decrease)		Current Year's (Amortization) / Accretion		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (11+12-13)		Total Foreign Exchange Change in B./A.C.V.		Book/Adjusted Carrying Value at Disposal Date		Foreign Exchange Gain (Loss) on Disposal		Realized Gain (Loss) on Disposal		Total Gain (Loss) on Disposal		Bond Interest / Stock Dividends Received During Year		Stated Contractual Maturity Date	
CUSIP Identification			Description																																						
Bonds - U.S. Government																																									
912828	N5	5	US TREASURY NOTE	1.000% 12/31/17.....	..	12/31/2017.	Maturity.....					7,000,000	7,000,000	7,002,811	7,001,585	.....	.....(1,585)	.....	.....(1,585)	.....	.....7,000,000	.....	.....0	70,000	12/31/2017.																
912828	SM	3	US TREASURY NOTE	1.000% 03/31/17.....	..	03/31/2017.	Maturity.....					37,000,000	37,000,000	37,224,023	37,038,960	.....	.....(38,960)	.....	.....(38,960)	.....	.....37,000,000	.....	.....0	185,000	03/31/2017.																
912828	U2	4	US TREASURY NOTE	2.000% 11/15/26.....	..	06/21/2017.	Credit Suisse.....					9,877,344	10,000,000	9,611,800	9,611,800		16,584		16,584		9,628,383		248,960	248,960	120,652	11/15/2026.															
912828	U3	2	US TREASURY NOTE	1.000% 11/15/19.....	..	12/15/2017.	Various.....					16,143,969	16,400,000	16,328,250	16,331,259		22,632		22,632		16,353,892		(209,923)	(209,923)	178,006	11/15/2019.															
912828	U5	7	US TREASURY NOTE	2.125% 11/30/23.....	..	03/30/2017.	Various.....					34,796,094	35,000,000	34,720,117	34,721,796		4,729		4,729		34,726,525		69,569	69,569	145,656	11/30/2023.															
912828	U6	5	US TREASURY NOTE	1.750% 11/30/21.....	..	09/29/2017.	Credit Suisse.....					88,142,813	88,500,000	88,258,008	88,261,573		18,530		18,530		88,280,103		(137,290)	(137,290)	762,038	11/30/2021.															
912828	VS	6	US TREASURY NOTE	2.500% 08/15/23.....	..	06/14/2017.	Barclays Capital.....					197,140	190,000	184,389	186,101		244		244		186,345		10,795	10,795	3,950	08/15/2023.															
0599999.	Total - Bonds - U.S. Government.....												193,157,360	194,090,000	193,326,582	193,153,074	0	22,174	0	22,174	0	193,175,248	0	(17,889)	(17,889)	1,465,302	XXX														
Bonds - U.S. Special Revenue and Special Assessment																																									
18085P	PZ	1	CLARK CNTY NV ARPT REVENUE.....	..	10/30/2017.	BB&T Capital Markets.....						3,932,042	3,320,000	3,794,096	3,682,710		(36,148)		(36,148)		3,646,562		285,480	285,480	221,333	07/01/2024.															
20775B	V5	2	CONN ST HSG FIN AUTH HSG MTG.....	..	09/12/2017.	Redemption 100.0000.....						895,000	895,000	965,768	938,332	.....	.....(43,332)	.....	.....(43,332)	.....	.....895,000	.....	.....0	21,122	11/15/2044.																
313921	6B	9	FNGT GT 2001-T10 A2 PT.....	..	12/01/2017.	Paydown.....						640,010	640,010	698,611	714,602	.....	.....(74,592)	.....	.....(74,592)	.....	.....640,010	.....	.....0	20,353	12/25/2041.																
313921	6F	0	FNGT 2001-W3 A 7.000% 09/01/41.....	..	12/01/2017.	Paydown.....						9,733	9,733	10,007	9,755	.....	.....(22)	.....	.....(22)	.....	.....9,733	.....	.....0	334	09/01/2041.																
31392C	MS	0	FNW 2002-W1 2A 7.500% 02/25/42.....	..	12/01/2017.	Paydown.....						43,751	43,751	47,144	45,743	.....	.....(1,992)	.....	.....(1,992)	.....	.....43,751	.....	.....0	1,516	02/25/2042.																
34074M	CH	2	FLORIDA HSG FIN CORP REV.....	..	07/01/2017.	Redemption 100.0000.....						790,000	790,000	840,363	800,517	.....	.....(10,517)	.....	.....(10,517)	.....	.....790,000	.....	.....0	29,375	07/01/2028.																
34074M	GZ	8	FLORIDA HSG FIN CORP REV.....	..	07/01/2017.	Redemption 100.0000.....						770,000	770,000	831,739	791,407	.....	.....(21,407)	.....	.....(21,407)	.....	.....770,000	.....	.....0	25,875	01/01/2029.																
45506A	DK	4	INDIANA ST HSG & CMNTY DEV.....	..	12/01/2017.	Redemption 100.0000.....						860,000	860,000	914,696	885,743	.....	.....(25,743)	.....	.....(25,743)	.....	.....860,000	.....	.....0	25,500	06/01/2028.																
462467	MP	3	IOWA FIN AUTH SF MTG 4.500% 01/01/29.....	..	11/27/2017.	Redemption 100.0000.....						580,000	580,000	625,605	598,138	.....	.....(18,138)	.....	.....(18,138)	.....	.....580,000	.....	.....0	27,770	01/01/2029.																
49130T	QS	8	KENTUCKY HSG CORP HSG REV.....	..	09/22/2017.	Redemption 100.0000.....						1,425,000	1,425,000	1,519,435	1,486,593	.....	.....(61,593)	.....	.....(61,593)	.....	.....1,425,000	.....	.....0	45,696	01/01/2033.																
592646	5A	7	MET WASHINGTON DC ARPTS AUTH A.....	..	10/05/2017.	Jefferies & Co Inc.....						1,157,500	1,000,000	1,135,020	1,088,804		(10,985)		(10,985)		1,077,819		79,681	79,681	51,250	10/01/2022.															
594653	7N	1	MICHIGAN ST HSG DEV 3.500% 06/01/47.....	..	12/01/2017.	Redemption 100.0000.....						935,000	935,000	994,064	991,789	.....	.....(56,789)	.....	.....(56,789)	.....	.....935,000	.....	.....0	27,423	06/01/2047.																
60416Q	AZ	7	MINNESOTA ST HSG FIN AGY.....	..	12/01/2017.	Redemption 100.0000.....						295,000	295,000	315,193	301,548	.....	.....(6,548)	.....	.....(6,548)	.....	.....295,000	.....	.....0	11,971	07/01/2028.																
60416Q	CD	4	MINNESOTA ST HSG FIN AGY.....	..	12/01/2017.	Redemption 100.0000.....						365,000	365,000	386,393	375,423	.....	.....(10,423)	.....	.....(10,423)	.....	.....365,000	.....	.....0	15,638	01/01/2031.																
60416Q	DL	5	MINNESOTA ST HSG FIN AGY.....	..	12/01/2017.	Redemption 100.0000.....						390,000	390,000	421,025	404,619	.....	.....(14,619)	.....	.....(14,619)	.....	.....390,000	.....	.....0	16,519	07/01/2034.																
60416S	BE	9	MINNESOTA ST HSG FIN AGY.....	..	12/01/2017.	Redemption 100.0000.....						1,430,000	1,430,000	1,521,563	1,476,348	.....	.....(46,348)	.....	.....(46,348)	.....	.....1,430,000	.....	.....0	54,033	07/01/2040.																
60636X	5N	9	MISSOURI ST HSG SF 4.800% 03/01/40.....	..	09/01/2017.	Redemption 100.0000.....						265,000	265,000	275,865	267,585	.....	.....(2,585)	.....	.....(2,585)	.....	.....265,000	.....	.....0	9,000	03/01/2040.																
60637B	KZ	2	MISSOURI ST HSG DEV COMMN.....	..	12/01/2017.	Redemption 100.0000.....						385,000	385,000	421,040	417,128	.....	.....(32,128)	.....	.....(32,128)	.....	.....385,000	.....	.....0	11,267	05/01/2040.																
61212W	BB	0	MONTANA ST BRD OF HSG SF MTGE.....	..	12/01/2017.	Redemption 100.0000.....						480,000	480,000	503,683	499,689	.....	.....(19,689)	.....	.....(19,689)	.....	.....480,000	.....	.....0	12,775	12/01/2042.																
63968M	HM	4	NEBRASKA ST INVESTMENT FIN AUT.....	..	12/01/2017.	Redemption 100.0000.....						1,450,000	1,450,000	1,504,607	1,468,006	.....	.....(18,006)	.....	.....(18,006)	.....	.....1,450,000	.....	.....0	34,388	03/01/2043.																
63968M	HN	2	NEBRASKA ST INVESTMENT FIN AUT.....	..	12/01/2017.	Redemption 100.0000.....						805,000	805,000	832,394	819,601	.....	.....(14,601)	.....	.....(14,601)	.....	.....805,000	.....	.....0	18,963	09/01/2043.																
647200	2F	0	NEW MEXICO MTG FIN AGY.....	..	12/01/2017.	Redemption 100.0000.....						270,000	270,000	289,958	283,042	.....	.....(13,042)	.....	.....(13,042)	.....	.....270,000	.....	.....0	9,238	03/01/2044.																
647200	4R	2	NEW MEXICO MTG FIN AGY.....	..	12/01/2017.	Redemption 100.0000.....						530,000	530,000	562,425	560,607	.....	.....(30,607)	.....	.....(30,607)	.....	.....530,000	.....	.....0	17,238	03/01/2046.																
647200	M9	2	NEW MEXICO MTG FIN AGY.....	..	09/01/2017.	Redemption 100.0000.....						195,000	195,000	209,925	198,933	.....	.....(3,933)	.....	.....(3,933)	.....	.....195,000	.....	.....0	7,313	09/01/2028.																
647200	P9	9	NEW MEXICO MTG FIN AGY.....	..	12/01/2017.	Redemption 100.0000.....						510,000	510,000	553,574	527,623	.....	.....(17,623)	.....	.....(17,623)	.....	.....510,000	.....	.....0	19,359	09/01/2028.																
65888M	6T	3	NORTH DAKOTA ST HSG 5.750% 01/01/38.....	..	07/01/2017.	Redemption 100.0000.....						30,000	30,000	30,059	30,020	.....	.....(20)	.....	.....(20)	.....	.....30,000	.....	.....0	1,581	01/01/2038.																
658909	DC	7	NORTH DAKOTA ST HSG FIN AGY.....	..	07/01/2017.	Redemption 100.0000.....						210,000	210,000	225,435	218,011	.....	.....(8,011)	.....	.....(8,011)	.....	.....210,000	.....	.....0	7,875	07/01/2042.																
677377	2G	7	OHIO HSG FIN AGY 4.500% 11/01/29.....	..	11/01/2017.	Redemption 100.0000.....						590,000	590,000	648,062	619,995	.....	.....(29,995)	.....	.....(29,995)	.....	.....590,000	.....	.....0	19,688	11/01/2029.																
67886M	HH	5	OKLAHOMA HSG FIN SF 6.800% 09/01/38.....	..	03/01/2017.	Redemption 100.0000.....						255,000	255,000	267,929	255,485	.....	.....(485)	.....	.....(485)	.....	.....255,000	.....	.....0	8,670	09/01/2038.																
708692	BD	9	PENNSYLVANIA ST ECON DEV FING.....	..	04/03/2017.	Call 100.0000.....						37,650,000	37,650,000	37,650,000	37,650,001	.....	.....(1)	.....	.....(1)	.....	.....37,650,000	.....	.....0	114,227	04/01/2019.																
708692	BE	7	PENNSYLVANIA ST ECON DEV FING.....	..	01/03/2017.	Call 100.0000.....						4,715,000	4,715,000	4,715,000	4,715,000	.....	.....	.....	.....0	.....	.....4,715,000	.....	.....0	11,853	12/01/2030.																
708796	2J	5	PENNSYLVANIA HSG FIN 3.500% 10/01/41.....	..	09/28/2017.	Redemption 100.0000.....						305,000	305,000	322,656	320,981	.....	.....(15,981)	.....	.....(15,981)	.....	.....305,000	.....	.....0	8,514	10/01/2041.																

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.						
708796	XN	2		06/20/2017.	Redemption	100.0000	1,000,000	1,000,000	1,063,540	1,016,587		(16,587)		(16,587)		1,000,000			0	32,375	04/01/2028.
708796	YR	2		09/28/2017.	Redemption	100.0000	520,000	520,000	551,658	533,383		(13,383)		(13,383)		520,000			0	23,538	04/01/2028.
83712D	QV	1		01/01/2017.	Redemption	100.0000	15,000	15,000	15,579	15,000				0		15,000			0	450	07/01/2038.
83712T	AX	9		12/01/2017.	Redemption	100.0000	255,000	255,000	273,386	260,886		(5,886)		(5,886)		255,000			0	12,167	01/01/2028.
83712T	BZ	3		08/01/2017.	Redemption	100.0000	170,000	170,000	184,547	180,003		(10,003)		(10,003)		170,000			0	7,333	07/01/2027.
83756C	EP	6		12/07/2017.	Redemption	100.0000	820,000	820,000	875,883	859,050		(39,050)		(39,050)		820,000			0	26,419	11/01/2044.
83756C	FA	8		12/07/2017.	Redemption	100.0000	380,000	380,000	408,166	401,168		(21,168)		(21,168)		380,000			0	12,666	11/01/2044.
88045R	WH	1		12/01/2017.	Redemption	100.0000	385,000	385,000	413,170	407,022		(22,022)		(22,022)		385,000			0	16,838	07/01/2031.
882750	LZ	3		12/01/2017.	Redemption	100.0000	225,000	225,000	240,633	239,406		(14,406)		(14,406)		225,000			0	10,563	07/01/2029.
882750	NA	6		12/01/2017.	Redemption	100.0000	245,000	245,000	264,453	255,743		(10,743)		(10,743)		245,000			0	9,917	01/01/2034.
92812U	J2	5		01/01/2017.	Maturity		1,950,000	1,950,000	1,950,000	1,950,000				0		1,950,000			0	9,750	01/01/2017.
92812U	J5	8		08/15/2017.	BB&T Capital Markets		3,674,484	3,600,000	3,600,000	3,600,000				0		3,600,000		74,484	74,484	80,993	01/01/2020.
92812U	J6	6		08/15/2017.	BB&T Capital Markets		3,511,282	3,400,000	3,400,000	3,400,000				0		3,400,000		111,282	111,282	86,103	01/01/2021.
92812U	J7	4		08/15/2017.	BB&T Capital Markets		3,544,058	3,400,000	3,400,000	3,400,000				0		3,400,000		144,058	144,058	95,713	01/01/2022.
93978T	MA	4		12/01/2017.	Redemption	100.0000	210,000	210,000	220,399	217,134		(7,134)		(7,134)		210,000			0	7,088	06/01/2032.
93978T	QX	0		12/01/2017.	Redemption	100.0000	410,000	410,000	424,707	420,444		(10,444)		(10,444)		410,000			0	7,538	06/01/2037.
97689Q	EL	6		09/01/2017.	Redemption	100.0000	180,000	180,000	191,509	190,969		(10,969)		(10,969)		180,000			0	5,075	09/01/2046.
98322Q	LL	9		09/01/2017.	Redemption	100.0000	520,000	520,000	556,509	554,512		(34,512)		(34,512)		520,000			0	9,975	12/01/2038.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						81,177,860	80,078,494	82,067,473	81,345,085	0	(862,210)	0	(862,210)	0	80,482,875	0	694,985	694,985	1,362,158	XXX
Bonds - Industrial and Miscellaneous																					
00432C	AR	2		12/25/2017.	Paydown		2,350,000	2,350,000	1,874,125	2,249,139		100,861		100,861		2,350,000			0	44,198	09/25/2037.
029912	BD	3		07/31/2017.	Call	100.0000	25,750,000	25,750,000	27,766,413	26,387,275		(356,465)		(356,465)		26,030,810		(280,810)	(280,810)	1,558,133	01/15/2018.
03072S	C2	9		12/25/2017.	Paydown		11,091,475	11,091,475	10,145,234	11,008,943		82,532		82,532		11,091,475			0	98,016	07/25/2035.
03072S	L8	6		12/25/2017.	Paydown		7,318,757	7,318,757	7,084,557	7,289,845		28,911		28,911		7,318,757			0	58,901	10/25/2035.
03072S	XZ	3		12/25/2017.	Paydown		1,862,689	1,862,689	1,695,047	1,842,160		20,528		20,528		1,862,689			0	27,118	03/25/2035.
045424	DU	9		12/11/2017.	Paydown				24,963	1,507		(1,507)		(1,507)					0	2,586	04/11/2029.
045424	FJ	2		12/11/2017.	Paydown				17,483					0					0	6,904	02/11/2043.
053332	AN	2		07/11/2017.	US Bank		2,076,795	2,087,000	2,122,270	2,120,803		(2,909)		(2,909)		2,117,894		(41,099)	(41,099)	59,835	01/15/2023.
05490C	AC	3		12/25/2017.	Paydown		1,857,062	1,857,062	1,752,603	1,742,500		45,517		69,047		1,857,062			0	13,837	05/26/2035.
05532E	AJ	4		06/01/2017.	Paydown		809,349	809,349	774,951	801,403		7,946		7,946		809,349			0	6,528	01/26/2036.
05532F	AE	2		12/01/2017.	Paydown		858,540	858,540	840,296	854,662		3,878		3,878		858,540			0	13,509	10/26/2035.
05543A	AE	0		12/01/2017.	Paydown		2,548,543	2,548,543	2,580,400	2,637,562		(89,020)		(89,020)		2,548,543			0	43,546	01/26/2036.
05543D	AW	4		05/04/2017.	Nomura Securities Intl		22,603,239	22,929,265	21,467,524	22,279,637		93,110		93,110		22,372,748		230,491	230,491	91,345	10/26/2036.
05543D	AW	4		04/25/2017.	Paydown		1,619,301	1,619,301	1,516,071	1,573,423		45,878		45,878		1,619,301			0	3,301	10/26/2036.
05544G	AC	0		04/25/2017.	Goldman Sachs		24,721,560	24,920,142	23,798,736	24,469,015		88,387		88,387		24,557,402		164,158	164,158	87,793	01/26/2036.
05544G	AC	0		04/25/2017.	Paydown		2,380,976	2,380,976	2,273,832	2,337,873		43,103		43,103		2,380,976			0	5,216	01/26/2036.
05544G	AD	8		04/25/2017.	Wells Fargo Bank		5,265,685	5,599,000	3,513,398	3,806,592		272,766		80,909		4,160,268		1,105,417	1,105,417	19,725	01/26/2036.
05545J	AG	4		12/25/2017.	Paydown		2,760,887	2,760,887	2,612,490	2,669,888		26,673		64,326		2,760,887			0	18,228	08/27/2035.
05578X	AD	0		05/25/2017.	Paydown		5,889,284	5,889,284	5,888,623	5,889,222		62		62		5,889,284			0	19,473	04/27/2020.
05949C	FY	7		12/01/2017.	Paydown		73,873	77,164	76,491	75,773		(1,900)		(1,900)		73,873			0	1,227	09/25/2035.
05949C	HS	8		12/01/2017.	Paydown		32,853	34,772	34,754	33,142		(289)		(289)		32,853			0	593	03/25/2054.
07274E	AB	9		10/06/2017.	Maturity		10,000,000	10,000,000	9,996,900	9,997,674		2,326		2,326		10,000,000			0	150,000	10/06/2017.

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
CUSIP Identification	Description										Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.							
07387A	GH	2	F o r e i g n	05/09/2017.	Credit Suisse.....		1,449,988	1,789,418	1,086,580	1,086,580				0		1,086,580		363,408	363,408	35,561	05/25/2053.	
07387A	GH	2		05/01/2017.	Paydown.....		73,287	78,990	54,673	54,673		18,614		18,614		73,287				573	05/25/2053.	
07387A	GH	2		05/31/2017.	Adjustment Reclass.....									0				30,052	30,052		05/25/2053.	
12532L	AE	5		08/01/2017.	Paydown.....		793,182	793,182	793,153	793,048		133		133		793,182				15,821	02/10/2033.	
125354	AE	0		04/25/2017.	Deutsche Bank.....		10,240,234	10,000,000	10,169,350	10,113,234		(5,299)		(5,299)		10,107,935		132,299	132,299	147,342	03/13/2035.	
12592Y	AB	0		02/15/2017.	Paydown.....		4,105,970	4,105,970	4,105,713	4,105,947		23		23		4,105,970				3,867	08/15/2018.	
12626A	AL	0		09/15/2017.	Deutsche Bank.....		15,324,353	15,310,000	15,310,000	15,332,646		46,193		46,193		15,378,840		(54,487)	(54,487)	397,474	06/08/2030.	
12635Y	AB	9		12/15/2017.	Paydown.....		14,940,013	14,940,013	14,938,653	14,938,955		1,058		1,058		14,940,013				128,372	02/15/2020.	
12648G	AA	5		05/09/2017.	Goldman Sachs.....		9,811,856	9,972,348	9,560,989	9,753,200		19,461		19,461		9,772,661		39,195	39,195	49,063	03/27/2036.	
12648G	AA	5		04/25/2017.	Paydown.....		992,583	992,583	951,639	970,770		21,813		21,813		992,583				2,844	03/27/2036.	
12649G	AA	4		08/16/2017.	Citigroup.....		9,002,598	8,858,645	9,069,038	9,082,606		(11,852)		(11,852)		9,070,753		(68,155)	(68,155)	191,937	11/25/2029.	
12649G	AA	4		08/01/2017.	Paydown.....		1,618,476	1,618,476	1,656,915	1,659,394		(40,918)		(40,918)		1,618,476				13,555	11/25/2029.	
12650E	AS	6		12/01/2017.	Paydown.....		5,805,543	5,805,543	5,783,772	5,785,192		20,351		20,351		5,805,543				105,892	02/27/2036.	
126670	NE	4		05/25/2017.	Paydown.....		3,311,154	3,311,154	2,327,432	3,247,751		63,404		63,404		3,311,154				9,101	01/25/2036.	
144531	CL	2		12/25/2017.	Paydown.....		3,265,077	3,265,077	3,008,973	3,236,717		28,360		28,360		3,265,077				35,842	05/25/2035.	
161505	GN	6		12/01/2017.	Paydown.....				83					0						194	10/15/2032.	
17305E	FN	0		02/22/2017.	Paydown.....		8,235,000	8,235,000	8,238,538	8,236,166		(1,166)		(1,166)		8,235,000				41,999	02/22/2019.	
17309Q	AD	6		12/25/2017.	Paydown.....		6,579,236	6,579,236	6,047,757	6,391,082		188,154		188,154		6,579,236				41,950	10/25/2036.	
17321T	AA	0		12/01/2017.	Paydown.....		3,827,450	3,827,450	3,903,999	3,947,161		(119,711)		(119,711)		3,827,450				50,427	10/25/2035.	
17322B	AL	4		12/01/2017.	Paydown.....		7,905,457	7,905,457	8,003,782	8,145,586		(240,129)		(240,129)		7,905,457				128,996	09/25/2034.	
17323J	AG	7		12/25/2017.	Paydown.....		8,484,695	8,484,695	8,272,578	8,434,383		50,312		50,312		8,484,695				50,932	09/25/2036.	
17323L	AP	2		11/25/2017.	Paydown.....		2,539,101	2,539,101	2,362,951	2,387,669	42,281	109,151		151,432		2,539,101				11,700	06/25/2036.	
20046P	AG	3		12/01/2017.	Paydown.....				163		28			0						143	08/15/2033.	
201736	AE	5		12/01/2017.	Paydown.....				264,439	95,874		(95,874)		(95,874)						16,285	06/01/2031.	
22540V	G6	3		12/01/2017.	Paydown.....		1,197	1,197	1,094	1,083		114		114		1,197				39	03/25/2040.	
233050	AB	9		12/01/2017.	Paydown.....		363,582	363,582	398,464	371,585		(8,002)		(8,002)		363,582				11,708	11/10/2046.	
30711X	BA	1		04/25/2017.	Paydown.....		4,680,988	4,680,988	4,680,988	4,680,832		156		156		4,680,988				17,751	07/25/2025.	
30711X	BZ	6		07/10/2017.	Barclays Capital.....		16,897,069	16,652,486	16,652,486	16,682,104		25,516		25,516		16,707,620		189,449	189,449	280,539	09/25/2028.	
30711X	BZ	6		06/25/2017.	Paydown.....		6,078,287	6,078,287	6,078,287	6,089,098		(10,811)		(10,811)		6,078,287				45,937	09/25/2028.	
3137G0	FT	1		07/10/2017.	Goldman Sachs.....		25,270,820	24,593,537	24,716,157	24,837,623		39,825		39,825		24,877,447		393,372	393,372	475,189	12/25/2027.	
3137G0	FT	1		06/25/2017.	Paydown.....		6,247,004	6,247,004	6,278,151	6,309,004		(62,000)		(62,000)		6,247,004				56,712	12/25/2027.	
3137G0	HT	9		07/10/2017.	Citigroup.....		15,313,648	14,680,000	14,676,414	14,739,913		37,231		37,231		14,777,143		536,505	536,505	307,865	07/25/2028.	
3137G0	LG	2		09/08/2017.	Nomura Securities Intl.....		10,151,080	10,140,385	10,140,385	10,146,956		19,431		19,431		10,166,387		(15,307)	(15,307)	130,415	03/25/2029.	
3137G0	LG	2		08/25/2017.	Paydown.....		2,585,315	2,585,315	2,585,315	2,586,990		(1,675)		(1,675)		2,585,315				23,451	03/25/2029.	
3137G0	LH	0		07/10/2017.	JP Morgan Securities Inc.....		10,160,938	10,000,000	10,000,000	10,012,170		40,029		40,029		10,052,200		108,738	108,738	121,717	03/25/2029.	
32027N	SJ	1		09/25/2017.	Paydown.....		1,085,479	1,085,479	1,043,416	1,083,383		2,095		2,095		1,085,479				6,415	05/25/2036.	
33736X	BN	8		09/01/2017.	Paydown.....				2,850					0							14,126	10/15/2032.
33736X	CR	8		08/01/2017.	Paydown.....				37,365					0							9,854	01/12/2043.
36190S	AL	6		11/14/2017.	JP Morgan Securities Inc.....		4,508,438	4,500,000	4,466,250	4,489,778		7,906		7,906		4,497,685		10,753	10,753	166,996	02/15/2027.	
362341	YF	0		12/25/2017.	Paydown.....		3,060,189	3,060,189	1,621,338	2,421,000		639,189		639,189		3,060,189				24,036	07/25/2036.	
36251M	AB	7		12/20/2017.	Paydown.....		9,895,874	9,895,874	9,895,722	9,895,752		121		121		9,895,874				92,471	02/20/2019.	
37045V	AE	0		02/21/2017.	Bank of America Corp.....		12,799,869	12,000,000	12,447,000	12,371,031		(6,556)		(6,556)		12,364,475		435,394	435,394	228,426	10/02/2023.	

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
393505 ZE 5	GT 1998-1 A6	6.330%	11/01/29.....	..	10/01/2017.	Paydown.....	.....	182,509	182,509	182,480	182,501	.....	.....	7	7	.....	182,509	.....	.....	0	4,860	11/01/2029.
438124 AB 5	HAROT 2016-3 A2	1.010%	10/18/18.....	..	12/18/2017.	Paydown.....	.....	19,536,583	19,536,583	19,535,610	19,535,986	.....	.....	596	596	.....	19,536,583	.....	.....	0	116,297	10/18/2018.
44891E AB 5	HART 2016-B A2	1.120%	10/15/19.....	..	12/15/2017.	Paydown.....	.....	18,578,564	18,578,564	18,578,070	18,578,185	.....	.....	379	379	.....	18,578,564	.....	.....	0	134,209	10/15/2019.
44923Q AB 0	HYUNDAI CAPITAL AMERICA.....			..	06/08/2017.	Maturity.....	.....	2,000,000	2,000,000	1,998,820	1,999,809	.....	.....	191	191	.....	2,000,000	.....	.....	0	40,000	06/08/2017.
466247 QC 0	JPMMT 2005-A3 A4A1	3.664%	02/25/40.....	..	12/01/2017.	Paydown.....	.....	553,670	553,670	537,644	574,353	.....	.....	(20,683)	(20,683)	.....	553,670	.....	.....	0	10,136	02/25/2040.
46643U DJ 5	JPMMT 2015-1 AM1	2.605%	12/25/44.....	..	12/01/2017.	Paydown.....	.....	6,022,468	6,022,468	5,994,239	6,019,049	.....	.....	3,419	3,419	.....	6,022,468	.....	.....	0	83,599	12/25/2044.
46646G AE 7	JPMCC 2016-NINE B	2.854%	10/06/38.....	..	11/03/2017.	Various.....	.....	23,977,041	25,026,000	25,233,441	25,229,166	.....	.....	(11,285)	(11,285)	.....	25,217,882	.....	(1,240,841)	(1,240,841)	478,843	10/06/2038.
52108H BZ 6	LBUBS 2000-C4 X IO	1.317%	07/11/32.....	..	07/11/2017.	Paydown.....	.....	.....	.....	17,161	.....	.....	.....	.....	0	.....	.....	.....	.....	0	4,191	07/11/2032.
573284 AN 6	MARTIN MARIETTA MATERIALS.....			..	07/31/2017.	Stifel Nicolaus.....	.....	8,417,394	8,000,000	7,964,720	7,972,162	.....	.....	840	840	.....	7,973,002	.....	444,392	444,392	301,774	07/02/2024.
576433 UF 1	MARM 2004-13 3A1	3.465%	02/21/54.....	..	12/01/2017.	Paydown.....	.....	130,006	130,006	125,879	138,826	.....	.....	(8,821)	(8,821)	.....	130,006	.....	.....	0	2,172	02/21/2054.
59549P AA 6	MDST 4 A PT	8.330%	04/01/30.....	..	01/01/2017.	Paydown.....	.....	77,117	77,117	81,310	77,117	.....	.....	.....	0	.....	77,117	.....	.....	0	1,606	04/01/2030.
61754J AG 3	MSC 2007-T27 AM	5.915%	06/11/42.....	..	07/01/2017.	Paydown.....	.....	2,750,000	2,750,000	3,085,586	2,800,055	.....	.....	(50,055)	(50,055)	.....	2,750,000	.....	.....	0	73,144	06/11/2042.
61754J BA 5	MSC 2007-T27 AMFL	1.387%	06/11/42.....	..	07/13/2017.	Paydown.....	.....	20,000,000	20,000,000	19,481,250	19,954,410	.....	.....	45,590	45,590	.....	20,000,000	.....	.....	0	101,680	06/11/2042.
61760R BA 9	MSC 2011-C3 A3	4.054%	07/15/49.....	..	12/01/2017.	Paydown.....	.....	681,582	681,582	694,566	685,919	.....	.....	(4,337)	(4,337)	.....	681,582	.....	.....	0	15,046	07/15/2049.
61762B AE 5	MSRR 2013-R3 1B1	3.618%	02/26/36.....	..	12/01/2017.	Paydown.....	.....	438,591	438,591	425,981	427,626	.....	.....	5,765	5,199	10,964	438,591	.....	.....	0	8,201	02/26/2036.
61762B CH 6	MSRR 2013-R3 8A	3.448%	01/26/36.....	..	12/01/2017.	Paydown.....	.....	1,368,403	1,368,403	1,379,521	1,396,014	.....	.....	(27,611)	(27,611)	1,368,403	1,368,403	.....	.....	0	24,484	01/26/2036.
61762L BG 7	MSRR 2013-R6 5A	1.663%	04/26/53.....	..	12/25/2017.	Paydown.....	.....	4,024,203	4,024,203	3,829,281	4,010,326	.....	.....	13,877	13,877	4,024,203	4,024,203	.....	.....	0	29,009	04/26/2053.
61763W AB 4	MSRR 2014-R5 B1	1.722%	11/26/33.....	..	12/25/2017.	Paydown.....	.....	8,449,997	8,449,997	8,196,501	8,238,747	22,814	.....	188,436	211,250	8,449,997	8,449,997	.....	.....	0	42,646	11/26/2033.
65473D AD 4	NALT 2015-A A3	1.400%	06/15/18.....	..	08/15/2017.	Paydown.....	.....	1,400,000	1,400,000	1,400,448	1,400,120	.....	.....	(120)	(120)	1,400,000	1,400,000	.....	.....	0	7,000	06/15/2018.
655356 JJ 3	NASC 1998-D6 PS1 IO	1.662%	03/11/30.....	..	12/11/2017.	Paydown.....	.....	.....	.....	8,517	2,138	.....	.....	(2,639)	(2,137)	.....	.....	.....	.....	0	6,266	03/11/2030.
65535V BZ 0	NAA 2003-A3 A1	5.500%	08/25/33.....	..	12/01/2017.	Paydown.....	.....	127,179	127,179	127,371	128,580	.....	.....	(1,401)	(1,401)	127,179	127,179	.....	.....	0	3,725	08/25/2033.
69348H CR 7	PNCMA 2000-C2 X IO	2.574%	10/01/33.....	..	01/01/2017.	Paydown.....	.....	.....	.....	2,730	.....	.....	.....	.....	0	.....	.....	.....	.....	0	352	10/01/2033.
714294 AF 2	PERRIGO CO LTD	2.300%	11/08/18.....	..	05/08/2017.	Call 100.0000.....	.....	14,348,000	14,348,000	14,397,318	14,392,451	.....	.....	(8,190)	(8,190)	14,384,260	14,384,260	.....	(36,260)	(36,260)	360,135	11/08/2018.
743873 AX 9	PFMLT 2005-1 2A1	3.480%	05/25/35.....	..	12/01/2017.	Paydown.....	.....	258,594	258,594	252,453	269,858	.....	.....	(11,264)	(11,264)	258,594	258,594	.....	.....	0	4,053	05/25/2035.
743873 BL 4	PFMLT 2005-2 2A1A	3.626%	12/25/47.....	..	12/01/2017.	Paydown.....	.....	397,992	397,992	368,090	368,090	.....	.....	29,902	29,902	397,992	397,992	.....	.....	0	6,415	12/25/2047.
74436J GM 3	PSSF 2000-C1 X IO	0.000%	05/17/32.....	..	12/01/2017.	Paydown.....	.....	.....	.....	728	.....	.....	.....	(9)	0	.....	.....	.....	.....	0	10	05/17/2032.
74928U BU 0	RBSSP 2009-12 16A1	3.603%	10/25/35.....	..	12/25/2017.	Paydown.....	.....	10,638,656	10,638,656	10,700,160	10,727,724	.....	.....	(89,069)	(89,069)	10,638,656	10,638,656	.....	.....	0	156,276	10/25/2035.
74931W AA 6	RBSSP 2012-10 1A1	3.607%	06/26/35.....	..	12/01/2017.	Paydown.....	.....	7,159,189	7,159,189	7,344,880	7,302,803	.....	.....	(143,614)	(143,614)	7,159,189	7,159,189	.....	.....	0	113,000	06/26/2035.
784419 AE 3	SLCLT 2006-A A5	1.529%	07/15/36.....	..	10/15/2017.	Paydown.....	.....	14,632,095	14,632,095	14,545,219	14,626,748	.....	.....	5,348	5,348	14,632,095	14,632,095	.....	.....	0	106,868	07/15/2036.
80283W AE 9	SDART 2014-2 B	1.620%	02/15/19.....	..	02/15/2017.	Paydown.....	.....	329,208	329,208	329,452	329,289	.....	.....	(81)	(81)	329,208	329,208	.....	.....	0	650	02/15/2019.
80283Y AE 5	SDART 2014-4 B	1.820%	05/15/19.....	..	06/15/2017.	Paydown.....	.....	1,707,534	1,707,534	1,710,735	1,709,286	.....	.....	(1,752)	(1,752)	1,707,534	1,707,534	.....	.....	0	7,646	05/15/2019.
806851 AA 9	SCHLUMBERGER HLDGS CORP.....			..	12/21/2017.	Maturity.....	.....	20,000,000	20,000,000	19,993,400	19,996,713	.....	.....	3,287	3,287	20,000,000	20,000,000	.....	.....	0	380,000	12/21/2017.
82510W AL 4	SHOPS 2016-CSTL D	3.731%	07/05/36.....	..	01/25/2017.	Various.....	.....	18,330,664	20,000,000	18,618,940	18,667,829	.....	.....	9,200	9,200	18,677,030	18,677,030	.....	(346,366)	(346,366)	118,670	07/05/2036.
83611M LY 2	SVHE 2006-OPT1 2A3	1.732%	03/25/36.....	..	12/25/2017.	Paydown.....	.....	4,783,711	4,783,711	4,371,116	4,659,471	.....	.....	124,240	124,240	4,783,711	4,783,711	.....	.....	0	27,812	03/25/2036.
86358E WC 6	SAIL 2005-7 M1	2.287%	08/25/35.....	..	12/25/2017.	Paydown.....	.....	2,469,236	2,469,236	2,355,034	2,445,597	.....	.....	23,639	23,639	2,469,236	2,469,236	.....	.....	0	22,500	08/25/2035.
913903 AT 7	UNIVERSAL HEALTH SERVICES INC.....			..	09/18/2017.	Various.....	.....	6,793,030	6,461,000	6,702,711	6,695,543	.....	.....	(17,054)	(17,054)	6,678,490	6,678,490	.....	114,540	114,540	227,604	06/01/2026.
92343V BQ 6	VERIZON COMMUNICATIONS INC.....			..	04/25/2017.	Goldman Sachs.....	.....	1,443,407	1,350,000	1,456,542	1,418,480	.....	.....	(5,695)	(5,695)	1,412,785	1,412,785	.....	30,622	30,622	30,622	99/15/2020.
92887G AB 5	VFET 2015-1A A2	0.950%	11/15/17.....	..	01/15/2017.	Paydown.....	.....	1,744,153	1,744,153	1,744,005	1,744,148	.....	.....	5	5	1,744,153	1,744,153	.....	.....	0	1,381	11/15/2017.
929227 4D 5	WAMU 2003-AR6 A1	3.223%	06/25/33.....	..	12/01/2017.	Paydown.....	.....	115,432	115,432	113,424	121,275	.....	.....	(5,843)	(5,843)	115,432	115,432	.....	.....	0	1,899	06/25/2033.
949802 AA 0	WFMB5 2003-I A1	2.932%	09/25/33.....	..	05/09/2017.	Morgan Stanley.....	.....	438,755	433,740	432,434	453,251	.....	.....	885	885	454,136	454,136	.....	(15,381)	(15,381)	5,623	09/25/2033.
949802 AA 0	WFMB5 2003-I A1	2.932%	09/25/33.....	..	05/01/2017.	Paydown.....	.....	75,516	75,516	75,289	78,913	.....	.....	(3,397)	(3,397)	75,516	75,516	.....	.....	0	324	09/25/2033.

SCHEDULE D - PART 4

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

1			2			3	4			5			6			7			8			9			10			Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
																												11	12	13	14	15												
CUSIP Identification			Description			F o r e i g n	Disposal Date	Name of Purchaser			Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Contractual Maturity Date																		
94980Q	AA	7	WFMBS 2004-W A1 3.710% 11/25/34.....	..	12/01/2017.		Paydown.....					238,118	238,118	232,490	232,490		5,629		5,629		238,118			0	4,135	11/25/2034.																		
68245X	AA	7	1011778 BC / NEW RED FIN.....	A	10/18/2017.	Call 100.0000.....					2,500,000	2,500,000	2,500,000	2,500,000				0		2,500,000			0	226,456	04/01/2022.																			
082781	76	6	ABN AMRO BANK NV 6.250% 09/13/22.....	D	09/13/2017.	Call 100.0000.....					19,220,000	19,220,000	20,739,206	19,666,865		(446,865)		(446,865)		19,220,000			0	1,201,250	09/13/2022.																			
552081	AG	6	LYONDELLBASELL IND NV 5.000% 04/15/19.....	D	03/24/2017.	Call 100.0000.....					5,213,000	5,213,000	5,895,511	5,465,322		(27,767)		(27,767)		5,437,555		(224,555)	(224,555)	451,880	04/15/2019.																			
70659P	AF	8	PENAR 2015-1A A1 1.378% 03/18/19.....	D	03/18/2017.	Paydown.....					20,000,000	20,000,000	20,000,000	20,013,592		(13,592)		(13,592)		20,000,000			0	58,714	03/18/2019.																			
82481L	AB	5	SHIRE ACQ INV IRELAND DA.....	D	07/26/2017.	Bank of America Corp.....					4,984,710	5,000,000	4,994,600	4,994,788		610		610		4,995,398		(10,688)	(10,688)	102,133	09/23/2021.																			
82481L	AC	3	SHIRE ACQ INV IRELAND DA.....	D	06/12/2017.	Various.....					19,702,150	20,000,000	19,997,400	19,996,982		227		227		19,997,210		(295,060)	(295,060)	373,351	09/23/2023.																			
3899999.			Total - Bonds - Industrial and Miscellaneous.....								675,514,355	676,142,913	668,242,276	672,813,571	416,355	614,695	0	1,031,050	0	673,844,630	0	1,699,776	1,699,776	11,309,185	XXX																			
8399997.			Total - Bonds - Part 4.....								949,849,575	950,311,407	943,636,331	947,311,730	416,355	(225,341)	0	191,014	0	947,502,753	0	2,376,872	2,376,872	14,136,645	XXX																			
8399998.			Total - Bonds - Summary Item from Part 5.....								835,773,034	829,266,378	835,210,015			(417,051)		(417,051)		834,792,964		980,071	980,071	4,542,111	XXX																			
8399999.			Total - Bonds.....								1,785,622,609	1,779,577,785	1,778,846,346	947,311,730	416,355	(642,392)	0	(226,037)	0	1,782,295,717	0	3,356,943	3,356,943	18,678,756	XXX																			
Preferred Stocks - Industrial and Miscellaneous																																												
69350J	AA	7	PNC PREFERRED FUNDING	..	03/15/2017.	Citigroup.....					15,200,000,000	15,200,000	13,984,000	13,984,000	(741,000)			(741,000)		13,984,000		1,216,000	1,216,000	99,311	XXX																			
744320	AV	4	PRUDENTIAL FINANCIAL INC.....	..	07/27/2017.	JP Morgan Securities Inc.....					20,000,000,000	21,112,500	19,940,000	19,944,230		3,371		3,371		19,947,601		1,164,899	1,164,899	491,962	XXX																			
929903	27	6	WACHOVIA.....	..	01/01/2017.	Class Action Litigation.....						151,854						0				151,854	151,854		XXX																			
027142	83	5	UBS GROUP AG	C	02/01/2017.	Barclays Capital.....					10,000,000,000	10,580,000	10,262,500	10,262,500	(230,300)			(230,300)		10,262,500		317,500	317,500	668,889	XXX																			
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous.....								47,044,354	XXX	44,186,500	44,190,730	(971,300)	3,371	0	(967,929)	0	44,194,101	0	2,850,253	2,850,253	1,260,162	XXX																			
8999997.			Total - Preferred Stocks - Part 4.....								47,044,354	XXX	44,186,500	44,190,730	(971,300)	3,371	0	(967,929)	0	44,194,101	0	2,850,253	2,850,253	1,260,162	XXX																			
8999999.			Total - Preferred Stocks.....								47,044,354	XXX	44,186,500	44,190,730	(971,300)	3,371	0	(967,929)	0	44,194,101	0	2,850,253	2,850,253	1,260,162	XXX																			
Common Stocks - Industrial and Miscellaneous																																												
00508Y	10	2	ACUITY BRANDS INC.....	..	12/20/2017.	State Street Bank.....					8,700,000	1,498,620	XXX	1,824,114	2,008,482	(184,368)		(184,368)		1,824,114		(325,495)	(325,495)	4,524	XXX																			
02076X	10	2	ALPHA NATURAL RESOURCES INC.....	..	07/01/2017.	Class Action Litigation.....						403	XXX					0				403	403		XXX																			
026874	78	4	AIG INC.....	..	04/03/2017.	Class Action Litigation.....						95,054	XXX					0				95,054	95,054		XXX																			
032511	10	7	ANADARKO PETROLEUM CORP.....	..	12/20/2017.	State Street Bank.....					36,300,000	1,829,249	XXX	2,464,568	2,531,199	(66,631)		(66,631)		2,464,568		(635,319)	(635,319)	7,422	XXX																			
037411	10	5	APACHE CORP.....	..	12/20/2017.	State Street Bank.....					38,200,000	1,561,439	XXX	1,617,572	2,424,554	(806,982)		(806,982)		1,617,572		(56,134)	(56,134)	38,200	XXX																			
037604	10	5	APOLLO.....	..	01/01/2017.	Class Action Litigation.....						768	XXX					0				768	768		XXX																			
044186	10	4	ASHLAND INC.....	..	05/15/2017.	Spin Off.....						100,053	XXX	100,053	312,581	(212,529)		(212,529)		100,053			0		XXX																			
05614L	10	0	BABCOCK & WILCOX ENTERPR.....	..	12/20/2017.	State Street Bank.....					3,050,000	17,671	XXX	10,157	50,600	(12,664)		27,779		10,157		7,514	7,514		XXX																			
05722G	10	0	BAKER HUGHES A GE CO.....	..	12/20/2017.	State Street Bank.....					20,400,000	662,367	XXX	956,279	1,325,388	(369,109)		(369,109)		956,279		(293,912)	(293,912)	371,076	XXX																			
067383	10	9	BARD C.R. INC.....	..	12/29/2017.	State Street Bank.....					13,900,000	4,611,190	XXX	385,994	3,122,774	(2,736,780)		(2,736,780)		385,994		4,225,196	4,225,196	14,456	XXX																			
075896	10	0	BED BATH & BEYOND INC.....	..	12/20/2017.	State Street Bank.....					12,600,000	305,433	XXX	295,722	512,064	(54,586)		161,756		295,722		9,711	9,711	6,930	XXX																			
09062X	10	3	BIOGEN INC.....	..	02/02/2017.	Spin Off.....						39,250	XXX	39,250	250,591	(211,340)		(211,340)		39,250			0		XXX																			
124857	20	2	CBS CORP CLASS B.....	..	11/17/2017.	Tax Free Exchange.....					1,473,000	10,964	XXX	10,964	93,712	(82,748)		(82,748)		10,964			0	1,061	XXX																			
12646R	10	5	CST BRANDS INC.....	..	06/28/2017.	State Street Bank.....					1,489,000	72,261	XXX	20,690	71,695	(51,005)		(51,005)		20,690		51,571	51,571		XXX																			
141624	10	6	CARE CAPITAL PROPERTIES INC.....	..	08/17/2017.	Tax Free Exchange.....					4,830,000	98,564	XXX	98,564	120,750	(22,186)		(22,186)		98,564			0	9,666	XXX																			
156700	10	6	CENTURYLINK INC.....	..	12/20/2017.	State Street Bank.....					30,600,000	532,486	XXX	578,340	727,668	42,806		192,134		578,340		(45,854)	(45,854)	66,096	XXX																			
165167	10	7	CHESAPEAKE ENERGY CORP.....	..	12/20/2017.	State Street Bank.....					20,300,000	74,913	XXX	87,290	142,506	(6,750)		48,466		87,290		(12,377)	(12,377)		XXX																			
177376	10	0	CITRIX SYSTEMS INC.....	..	02/01/2017.	Spin Off.....						59,450	XXX	59,450	403,894	(344,444)		(344,444)		59,450			0		XXX																			
20451N	10	1	COMPASS MINERALS INTERNATION.....	..	12/20/2017.	State Street Bank.....					4,000,000	276,869	XXX	286,700	313,400	(26,700)		(26,700)		286,700		(9,831)	(9,831)	11,520	XXX																			
21871N	10	1	CORECIVIC INC.....	..	12/20/2017.	State Street Bank.....					47,646,000	1,049,879	XXX	980,716	1,165,421	(184,706)		(184,706)		980,716		69,164	69,164	80,045	XXX																			
222372	10	4	COUNTRYWIDE FINANCIAL CORP.....	..	11/17/2017.	Class Action Litigation.....						151	XXX					0				151	151		XXX																			
260543	10	3	DOW CHEMICAL COMPANY.....	..	09/01/2017.	Tax Free Exchange.....					55,100,000	1,311,011	XXX	1,311,011	3,152,822	(1,841,811)		(1,841,811)		1,311,011			0	101,384	XXX																			

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
263534	10	9		09/01/2017.	Tax Free Exchange.....	8,500,000	426,301	XXX	426,301	623,900	(197,599)			(197,599)		426,301			0	9,690	XXX
313586	10	9		10/31/2017.	Class Action Litigation.....		2,872	XXX						0				2,872	2,872		XXX
31620R	30	3		10/02/2017.	Spin Off.....		20,232	XXX	20,232	25,919	(5,687)			(5,687)		20,232			0		XXX
31620R	40	2		11/20/2017.	Tax Free Exchange.....	914,000	10,292	XXX	10,292	12,522	(2,229)			(2,229)		10,292			0		XXX
421924	10	1		03/03/2017.	Class Action Litigation.....		419	XXX						0				419	419		XXX
437852	10	6		07/01/2017.	Class Action Litigation.....		645	XXX						0				645	645		XXX
441815	10	7		05/01/2017.	Class Action Litigation.....		414,937	XXX						0				414,937	414,937		XXX
45068B	10	9		01/17/2017.	Class Action Litigation.....		1,544	XXX						0				1,544	1,544		XXX
459200	10	1		12/20/2017.	State Street Bank.....	10,000,000	1,530,987	XXX	1,674,128	1,659,900	14,228			14,228		1,674,128		(143,141)	(143,141)	59,000	XXX
49456B	10	1		12/20/2017.	State Street Bank.....	40,600,000	721,259	XXX	888,624	840,826	47,798			47,798		888,624		(167,366)	(167,366)	20,300	XXX
49456B	11	9		05/30/2017.	State Street Bank.....	31,040,000		XXX		186	(186)			(186)				0			XXX
535678	10	6		03/13/2017.	State Street Bank.....	18,100,000	1,177,923	XXX	474,428	1,128,535	(654,107)			(654,107)		474,428		703,495	703,495	5,973	XXX
535919	50	0		01/11/2017.	State Street Bank.....		0.480	XXX		13		1		1			13		(1)	(1)	XXX
577081	10	2		12/20/2017.	State Street Bank.....	15,800,000	239,873	XXX	299,353	435,290	(135,937)			(135,937)		299,353		(59,480)	(59,480)	14,378	XXX
582839	10	6		06/15/2017.	State Street Bank.....	4,797,000	431,730	XXX	191,247	339,436	(148,189)			(148,189)		191,247		240,483	240,483	3,958	XXX
58933Y	10	5		02/23/2017.	Class Action Litigation.....		148	XXX						0				148	148		XXX
592688	10	5		12/21/2017.	Morgan Stanley.....	4,500,000	2,819,770	XXX	170,217	1,883,520	(1,713,303)			(1,713,303)		170,217		2,649,553	2,649,553		XXX
655044	10	5		12/20/2017.	State Street Bank.....	11,200,000	310,121	XXX	368,803	426,272	(57,469)			(57,469)		368,803		(58,682)	(58,682)	4,480	XXX
66704R	80	3		01/11/2017.	Tax Free Exchange.....	23,100,000	358,145	XXX	358,145	349,965	8,180			8,180		358,145		0			XXX
67066G	10	4		12/21/2017.	Morgan Stanley.....	35,700,000	5,670,216	XXX	296,128	3,810,618	(3,514,490)			(3,514,490)		296,128		5,374,088	5,374,088	11,030	XXX
697435	10	5		12/20/2017.	State Street Bank.....	11,600,000	1,706,847	XXX	1,801,891	1,450,580	351,311			351,311		1,801,891		(95,044)	(95,044)		XXX
69840W	10	8		07/19/2017.	State Street Bank.....	2,000,000	630,000	XXX	344,389	410,180	(65,791)			(65,791)		344,389		285,611	285,611		XXX
717081	10	3		01/01/2017.	Class Action Litigation.....		7,887	XXX						0				7,887	7,887		XXX
747545	10	1		12/20/2017.	State Street Bank.....	5,100,000	72,620	XXX	78,285	79,050	(765)			(765)		78,285		(5,664)	(5,664)		XXX
751212	10	1		12/20/2017.	State Street Bank.....	18,100,000	1,779,109	XXX	1,335,780	1,634,792	292,148		591,160	(299,012)		1,335,780		443,329	443,329	36,200	XXX
761713	10	6		07/25/2017.	State Street Bank.....	48,800,000	2,024,318	XXX	587,646	2,734,752	(2,147,106)			(2,147,106)		587,646		1,436,672	1,436,672	72,224	XXX
82481R	10	6		12/20/2017.	State Street Bank.....	20,379,000	3,155,438	XXX	3,405,141	3,472,174	(67,033)			(67,033)		3,405,141		(249,703)	(249,703)	18,824	XXX
858912	10	8		12/20/2017.	State Street Bank.....	5,900,000	404,970	XXX	311,401	454,536	(143,135)			(143,135)		311,401		93,569	93,569		XXX
87901J	10	5		06/01/2017.	Spin Off.....		49,752	XXX	49,752	129,118	(79,366)			(79,366)		49,752		0	0		XXX
91325V	10	8		12/20/2017.	State Street Bank.....	15,600,000	265,450	XXX	392,184	396,396	110,648		114,860	(4,212)		392,184		(126,734)	(126,734)	37,440	XXX
920355	10	4		06/01/2017.	State Street Bank.....	14,800,000	1,672,400	XXX	381,855	1,533,428	(1,151,573)			(1,151,573)		381,855		1,290,545	1,290,545	5,476	XXX
923454	10	2		12/20/2017.	State Street Bank.....	724,000	20,758	XXX	6,113	38,915	(32,802)			(32,802)		6,113		14,644	14,644		XXX
939322	10	3		01/01/2017.	Class Action Litigation.....		41	XXX						0				41	41		XXX
93964W	10	8		12/20/2017.	State Street Bank.....	55,000	378	XXX	229	573	(344)			(344)		229		150	150	55	XXX
966837	10	6		08/29/2017.	State Street Bank.....	15,800,000	663,600	XXX	252,495	486,008	(233,513)			(233,513)		252,495		411,105	411,105	7,268	XXX
98157D	10	6		05/10/2017.	Class Action Litigation.....		642	XXX						0				642	642		XXX
984121	60	8		01/03/2017.	Spin Off.....		229,241	XXX	229,241	254,087	(24,846)			(24,846)		229,241		0	0		XXX
984121	60	8		06/15/2017.	Security Contribution.....	63,948,000		XXX						0				0	0	8,953	XXX
112585	10	4	A	05/30/2017.	Spin Off.....		10,975	XXX	10,975	16,447	(5,471)			(5,471)		10,975		0	0		XXX
873868	10	3	A	12/20/2017.	State Street Bank.....	36,600,000	167,335	XXX	323,017	344,772	(21,755)		130,135	(151,890)		192,882		(25,547)	(25,547)	5,124	XXX
00BBGT	37	6	C	12/20/2017.	State Street Bank.....	5,100,000	121,257	XXX	190,587	254,082	177,967		241,462	(63,495)		190,587		(69,330)	(69,330)		XXX
00BLNN	36	1	C	12/20/2017.	State Street Bank.....	95,300,000	353,164	XXX	471,449	475,547	(4,098)			(4,098)		471,449		(118,285)	(118,285)		XXX

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
806857 10 8	SCHLUMBERGER LTD.....		C	12/20/2017.	State Street Bank.....	60,051.000	3,907,176	XXX	4,714,732	5,041,281	(326,550)	.....	.....	.....(326,550)	.....	.....4,714,732	.....	....(807,556)	(807,556)	120,102	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....				.....		.....45,588,828	XXX	31,192,507	49,473,720	(16,903,592)	0	..1,507,752	(18,411,344)	0	31,062,372	0	14,526,456	...14,526,456	..1,152,855	XXX
9799997.	Total - Common Stocks - Part 4.....				.....		.....45,588,828	XXX	31,192,507	49,473,720	(16,903,592)	0	..1,507,752	(18,411,344)	0	31,062,372	0	14,526,456	...14,526,456	..1,152,855	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....				.....		.....7,159,239	XXX	7,778,339	.....	.....	.....	.....	.....0	.....	.....7,778,339	.....	....(619,096)	(619,096)	179,839	XXX
9799999.	Total - Common Stocks.....				.....		.....52,748,067	XXX	38,970,846	49,473,720	(16,903,592)	0	..1,507,752	(18,411,344)	0	38,840,711	0	13,907,360	...13,907,360	..1,332,694	XXX
9899999.	Total - Preferred and Common Stocks.....				.....		.....99,792,421	XXX	83,157,346	93,664,450	(17,874,892)	3,371	..1,507,752	(19,379,273)	0	83,034,812	0	16,757,613	...16,757,613	..2,592,856	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....				.....		..1,885,415,030	XXX	..1,862,003,692	1,040,976,180	(17,458,537)	(639,021)	..1,507,752	(19,605,310)	0	1,865,330,529	0	20,114,556	...20,114,556	21,271,612	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
					Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	12	13	14	15	16	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
CUSIP Identification	Description			Unrealized Valuation Increase (Decrease)									Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Government																							
912828	2S	8	US TREASURY NOTE	1.625% 08/31/22.....	..	09/22/2017	Various.....	09/28/2017	Goldman Sachs.....	33,500,000	33,185,977	33,062,930	33,187,544	.....	.....1,567	.....	.....1,567	.....	.....	...(124,614)	...(124,614)	43,610	29,044
912828	3F	5	US TREASURY NOTE	2.250% 11/15/27.....	..	11/30/2017	Barclays Capital.....	12/18/2017	Goldman Sachs.....	35,000,000	34,475,000	34,617,188	34,476,797	.....	.....1,797	.....	.....1,797	.....	.....	....140,390	140,390	73,964	41,333
912828	F6	2	US TREASURY NOTE	1.500% 10/31/19.....	..	11/27/2017	Goldman Sachs.....	12/29/2017	Goldman Sachs.....	30,000,000	29,857,031	29,792,578	29,863,394	.....	.....6,362	.....	.....6,362	.....	.....	...(70,816)	...(70,816)	73,343	33,564
912828	T5	9	US TREASURY NOTE	1.000% 10/15/19.....	..	03/01/2017	Progressive American Insurance Co.....	12/14/2017	Goldman Sachs.....	11,980,000	11,854,090	11,801,236	11,891,554	.....	.....37,464	.....	.....37,464	.....	.....	....(90,318)	(90,318)	139,876	45,090
912828	U4	0	US TREASURY NOTE	1.000% 11/30/18.....	..	03/31/2017	Progressive Security Insurance Co.....	12/14/2017	Barclays Capital.....	30,000,000	29,883,900	29,799,609	29,932,981	.....	.....49,081	.....	.....49,081	.....	.....	...(133,371)	...(133,371)	312,363	99,725
912828	U7	3	US TREASURY NOTE	1.375% 12/15/19.....	..	03/01/2017	Progressive Select Insurance Co.....	12/15/2017	Goldman Sachs.....	1,500,000	1,496,715	1,485,762	1,497,648	.....	.....933	.....	.....933	.....	.....	...(11,887)	...(11,887)	20,795	4,306
912828	V2	3	US TREASURY NOTE	2.250% 12/31/23.....	..	01/25/2017	Goldman Sachs.....	03/30/2017	Barclays Capital.....	10,000,000	9,951,953	10,022,656	9,952,942	.....	.....989	.....	.....989	.....	.....	....69,714	69,714	55,939	18,646
912828	V7	2	US TREASURY NOTE	1.875% 01/31/22.....	..	02/01/2017	Barclays Capital.....	03/31/2017	Credit Suisse.....	15,000,000	14,927,930	14,960,156	14,930,061	.....	.....2,132	.....	.....2,132	.....	.....	....30,095	30,095	48,170	1,554
912828	W5	5	US TREASURY NOTE	1.875% 02/28/22.....	..	02/28/2017	Barclays Capital.....	03/29/2017	Various.....	45,000,000	45,024,609	44,746,484	45,024,121	.....	.....(489)	.....	.....(489)	.....	.....	...(277,636)	...(277,636)	50,951	.....
912828	X4	7	US TREASURY NOTE	1.875% 04/30/22.....	..	05/31/2017	Credit Suisse.....	06/14/2017	Barclays Capital.....	20,000,000	20,100,000	20,160,156	20,099,166	.....	.....(834)	.....	.....(834)	.....	.....	....60,990	60,990	46,875	31,590
912828	X8	8	US TREASURY NOTE	2.375% 05/15/27.....	..	09/25/2017	Credit Suisse.....	12/11/2017	Credit Suisse.....	5,300,000	5,371,426	5,292,547	5,370,029	.....	.....(1,397)	.....	.....(1,397)	.....	.....	...(77,482)	...(77,482)	72,326	45,493
912828	XR	6	US TREASURY NOTE	1.750% 05/31/22.....	..	06/27/2017	Various.....	07/12/2017	Various.....	52,000,000	51,869,648	51,829,844	51,870,445	.....	.....796	.....	.....796	.....	.....	....(40,601)	(40,601)	66,510	36,148
912828	XT	2	US TREASURY NOTE	2.000% 05/31/24.....	..	06/28/2017	Credit Suisse.....	10/12/2017	Credit Suisse.....	20,000,000	19,953,125	19,834,375	19,954,904	.....	.....1,779	.....	.....1,779	.....	.....	...(120,529)	...(120,529)	147,541	30,601
912828	XX	3	US TREASURY NOTE	2.000% 06/30/24.....	..	08/22/2017	Credit Suisse.....	12/22/2017	Goldman Sachs.....	10,000,000	9,990,234	9,769,270	9,990,769	.....	.....534	.....	.....534	.....	.....	...(221,499)	...(221,499)	97,283	30,435
0599999	Total - Bonds - U.S. Government.....								.....	.....319,280,000	317,941,638	317,174,791	318,042,355	0	100,714	0	100,714	0	0	(867,564)	(867,564)	1,249,546	447,529
Bonds - U.S. States, Territories and Possessions																							
373384	N4	4	GEORGIA ST	5.000% 12/01/20.....	..	03/01/2017	Progressive Advanced Insurance Co.....	07/28/2017	Morgan Stanley.....	5,780,000	6,576,253	6,515,100	6,488,997	.....	.....(87,256)	.....	.....(87,256)	.....	.....	....26,104	26,104	193,469	72,250
373384	XZ	4	GEORGIA ST	4.000% 09/01/21.....	..	03/01/2017	Progressive Premier Insurance Co.....	07/27/2017	Morgan Stanley.....	15,030,000	16,731,246	16,721,025	16,578,014	.....	.....(153,232)	.....	.....(153,232)	.....	.....	....143,012	143,012	250,500	.....
373384	ZY	5	GEORGIA ST	4.000% 10/01/23.....	..	03/01/2017	Progressive Advanced Insurance Co.....	08/15/2017	First Tennessee.....	1,000,000	1,115,810	1,137,500	1,106,621	.....	.....(9,189)	.....	.....(9,189)	.....	.....	....30,879	30,879	35,222	16,667
452152	XX	4	ILLINOIS ST	5.000% 05/01/28.....	..	06/09/2017	Bank of America Corp.....	11/13/2017	Bank of America Corp.....	9,885,000	9,885,000	10,535,433	9,885,000	.....	.....0	.....	.....0	.....	.....	....650,433	650,433	266,346	59,035
882723	6Q	7	TEXAS ST	1.800% 12/01/47.....	..	03/31/2017	Jefferies & Co Inc.....	12/01/2017	Redemption 100.0000.....	400,000	400,000	400,000	400,000	.....	.....0	.....	.....0	.....	.....	....0	0	2,534	198
882723	J6	7	TEXAS ST	1.830% 12/01/46.....	..	03/28/2017	BNY Mellon Capital Markets LLC.....	12/01/2017	Redemption 100.0000.....	500,000	500,000	500,000	500,000	.....	.....0	.....	.....0	.....	.....	....0	0	2,363	267
1799999	Total - Bonds - U.S. States, Territories & Possessions.....								.....	.....32,595,000	35,208,309	35,809,058	34,958,632	0	(249,677)	0	(249,677)	0	0	850,428	850,428	750,434	148,417
Bonds - U.S. Special Revenue and Special Assessment																							
3137FA	RG	5	FHLMC 2017-K727 X1 IO	0.618% 07/25/24.....	..	09/20/2017	Credit Suisse.....	12/01/2017	Paydown.....	.....	.....2,997	.....	.....	.....	.....(2,997)	.....	.....(2,997)	.....	.....	.....0	.....	.....94	35
3137FA	WU	8	FHLMC 2017-K067 X1 IO	0.579% 07/25/27.....	..	09/25/2017	Goldman Sachs.....	12/01/2017	Paydown.....	.....	.....2,737	.....	.....	.....	.....(2,737)	.....	.....(2,737)	.....	.....	.....0	.....	.....58	24
45505R	BN	4	INDIANA ST FA ECON DEV	1.300% 05/01/34.....	..	09/01/2017	JP Morgan Securities Inc.....	12/01/2017	Call 100.0000.....	23,000,000	23,000,000	23,000,000	23,000,000	.....	.....0	.....	.....0	.....	.....	....0	0	65,944	.....
45505R	BT	1	INDIANA ST FA ECON DEV	1.300% 12/01/37.....	..	09/01/2017	JP Morgan Securities Inc.....	12/01/2017	Call 100.0000.....	10,000,000	10,000,000	10,000,000	10,000,000	.....	.....0	.....	.....0	.....	.....	....0	0	28,671	.....
49126R	AC	0	KENTUCKY ST ECON DEV	1.300% 04/01/31.....	..	09/01/2017	JP Morgan Securities Inc.....	12/01/2017	Call 100.0000.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....0	.....	.....0	.....	.....	....0	0	14,336	.....
64971Q	PN	7	NEW YORK N Y CITY TRANSITIONAL.....	.....	..	08/31/2017	Barclays Capital.....	12/01/2017	Barclays Capital.....	49,150,000	49,150,000	49,150,000	49,150,000	.....	.....0	.....	.....0	.....	.....	....0	0	145,390	29,834
64971W	CT	5	NEW YORK CITY NY TRANSITIONAL.....	.....	..	04/17/2017	Barclays Capital.....	08/17/2017	Barclays Capital.....	24,600,000	24,600,000	24,600,000	24,600,000	.....	.....0	.....	.....0	.....	.....	....0	0	67,391	7,272
64971W	FA	3	NEW YORK CITY NY TRANSITIONAL.....	.....	..	08/30/2017	PNC BANK.....	12/01/2017	PNC BANK.....	39,250,000	39,250,000	39,250,000	39,250,000	.....	.....0	.....	.....0	.....	.....	....0	0	112,234	21,012
64972F	6T	8	NEW YORK NY CITY MUN	0.630% 06/15/45.....	..	06/27/2017	US Bank.....	08/17/2017	US Bank.....	29,635,000	29,635,000	29,635,000	29,635,000	.....	.....0	.....	.....0	.....	.....	....0	0	36,967	7,673
64972F	X4	3	NEW YORK NY CITY MUN	0.890% 06/15/43.....	..	08/29/2017	US Bank.....	12/04/2017	US Bank.....	51,650,000	51,650,000	51,650,000	51,650,000	.....	.....0	.....	.....0	.....	.....	....0	0	152,971	12,606
64972G	MK	7	NEW YORK CITY NY MUNI WTR FINA.....	.....	..	03/30/2017	Jefferies & Co Inc.....	08/17/2017	Jefferies & Co Inc.....	24,645,000	24,645,000	24,645,000	24,645,000	.....	.....0	.....	.....0	.....	.....	....0	0	77,507	7,556
650035	4E	5	NEW YORK ST URBAN DEV	5.000% 03/15/26....	..	03/22/2017	JP Morgan Securities Inc.....	06/01/2017	First Tennessee.....	13,500,000	16,222,475	16,873,515	16,169,073	.....	.....(53,402)	.....	.....(53,402)	.....	.....	....704,442	704,442	136,875	5,417
67756Q	UY	1	OHIO ST HSG	4.500% 03/01/47.....	..	03/14/2017	George K Baum.....	09/01/2017	Redemption 100.0000.....	205,000	224,758	205,000	205,000	.....	.....(19,758)	.....	.....(19,758)	.....	.....	....0	0	3,895	.....
67756Q	UZ	8	OHIO ST HSG	4.500% 03/01/47.....	..	03/14/2017	George K Baum.....	09/01/2017	Redemption 100.0000.....	60,000	65,203	60,000	60,000	.....	.....(5,203)	.....	.....(5,203)	.....	.....	....0	0	1,140	.....
67766W	XP	2	OHIO ST WTR DEV AUTH	5.000% 12/01/26.....	..	03/14/2017	Royal Bank of Canada.....	06/07/2017	JP Morgan Securities Inc.....	3,700,000	4,443,996	4,689,713	4,434,013	.....	.....(9,983)	.....	.....(9,983)	.....	.....	....255,700	255,700	26,722	.....
708692	BD	9	PENNSYLVANIA ST ECON DEV FING.....	.....	..	03/31/2017	Bank of America Corp.....	07/03/2017	Call 100.0000.....	18,000,000	18,000,000	18,000,000	18,000,000	.....	.....0	.....	.....0	.....	.....	....0	0	60,584	.....
74265L	TP	3	PRIVATE COLL & UNIV GA.....	.....	..	03/15/2017	Citigroup.....	06/01/2017	Citigroup.....	28,225,000	28,225,000	28,225,000	28,225,000	.....	.....0	.....	.....0	.....	.....	....0	0	54,811	6,851

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification			Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
915115	3W	7	UNIV OF TEXAS TX PERMANENT UNI.....		03/23/2017	Goldman Sachs.....	07/01/2017	Redemption	100.0000.....	800,000	800,000	800,000	800,000	.....	.....	.....0	.....	.....	.....	.....0	2,094	309
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....								321,420,000	324,917,166	325,783,228	324,823,086	0	(94,080)	0	(94,080)	0	0	960,142	960,142	987,684	98,589

Bonds - Industrial and Miscellaneous

00432C	AD	3	ACCSS 2001 2A1	1.822%	05/25/29.....	..	03/24/2017	Morgan Stanley.....	11/25/2017	Paydown.....	2,423,128	2,380,723	2,423,128	2,423,128	.....	.....42,405	.....	.....42,405	.....	.....0	18,260	2,852
055657	AB	6	BMWLT 2017-1 A2	1.640%	07/22/19.....	..	03/15/2017	Barclays Capital.....	12/20/2017	Paydown.....	617,436	617,371	617,436	617,436	.....	.....65	.....	.....65	.....	.....0	7,074	.....
056083	AA	6	BXP 2017-GM A	3.379%	06/13/39.....	..	06/21/2017	Morgan Stanley.....	07/17/2017	Deutsche Bank.....	25,000,000	25,748,063	25,385,156	25,744,877	.....	.....(3,186)	.....	.....(3,186)	(359,721)	(359,721)	108,410	68,049
075887	BT	5	BECTON DICKINSON & CO	2.894%	06/06/22.....	..	05/22/2017	Citigroup.....	09/29/2017	Goldman Sachs.....	5,000,000	5,000,000	5,018,800	5,000,000	.....	.....0	.....	.....0	18,800	18,800	47,028	.....
12636W	AB	2	CNH 2017-A A2	1.640%	07/15/20.....	..	03/15/2017	Citigroup.....	12/15/2017	Paydown.....	1,134,414	1,134,370	1,134,414	1,134,414	.....	.....44	.....	.....44	.....	.....0	13,592	.....
17305E	DY	8	CCCIT 2007-A8 A8	5.650%	09/20/19.....	..	03/28/2017	Citigroup.....	09/20/2017	Paydown.....	7,600,000	7,755,859	7,600,000	7,600,000	.....	.....(155,859)	.....	.....(155,859)	.....	.....0	214,700	10,735
25755T	AG	5	DPABS 2017-1A A2II	3.082%	07/25/47.....	..	06/12/2017	Guggenheim Securities LLC.....	10/25/2017	Paydown.....	125,000	125,000	125,000	125,000	.....	.....0	.....	.....0	.....	.....0	974	.....
25755T	AH	3	DPABS 2017-1A A23	4.118%	07/25/47.....	..	06/12/2017	Guggenheim Securities LLC.....	10/25/2017	Paydown.....	62,500	62,500	62,500	62,500	.....	.....0	.....	.....0	.....	.....0	651	.....
29372E	BS	6	EFF 2016-2 A2	1.740%	02/22/22.....	..	12/07/2017	JP Morgan Securities Inc.....	12/20/2017	Paydown.....	877,083	875,507	877,083	877,083	.....	.....1,576	.....	.....1,576	.....	.....0	1,272	890
3137G0	KL	2	STACR 2016-DNA3 M1	2.316%	12/25/28.....	..	03/21/2017	Citigroup.....	07/10/2017	Morgan Stanley.....	5,010,967	5,028,779	5,032,890	5,027,273	.....	.....(1,506)	.....	.....(1,506)	5,616	5,616	39,393	6,536
3137G0	KL	2	STACR 2016-DNA3 M1	2.316%	12/25/28.....	..	03/21/2017	Citigroup.....	06/25/2017	Paydown.....	1,528,577	1,534,010	1,528,577	1,528,577	.....	.....(5,434)	.....	.....(5,434)	.....	.....0	6,496	1,994
3137G0	LG	2	STACR 2016-DNA4 M1	2.034%	03/25/29.....	..	03/09/2017	Citigroup.....	09/08/2017	Nomura Securities Intl.....	7,800,296	7,816,750	7,808,523	7,825,368	.....	.....8,618	.....	.....8,618	(16,844)	(16,844)	79,307	5,130
3137G0	LG	2	STACR 2016-DNA4 M1	2.034%	03/25/29.....	..	03/09/2017	Citigroup.....	08/25/2017	Paydown.....	1,848,381	1,852,280	1,848,381	1,848,381	.....	.....(3,899)	.....	.....(3,899)	.....	.....0	12,785	1,216
34417M	AA	5	FOCUS 2017-1A A2I	3.857%	04/30/47.....	..	04/05/2017	Barclays Capital.....	10/30/2017	Paydown.....	95,000	95,167	95,000	95,000	.....	.....(167)	.....	.....(167)	.....	.....0	1,618	2
43814P	AA	8	HAROT 2017-3 A1	1.280%	10/18/18.....	..	09/25/2017	JP Morgan Securities Inc.....	12/18/2017	Paydown.....	6,739,878	6,739,878	6,739,878	6,739,878	.....	.....0	.....	.....0	.....	.....0	12,016	.....
43814T	AB	8	HAROT 2017-1 A2	1.420%	07/22/19.....	..	03/21/2017	Bank of America Corp.....	12/21/2017	Paydown.....	11,738,604	11,738,323	11,738,604	11,738,604	.....	.....281	.....	.....281	.....	.....0	101,532	.....
63861M	AA	5	NHLT 2017-2A A1	2.038%	09/25/27.....	..	09/26/2017	Credit Suisse.....	12/25/2017	Paydown.....	1,986,773	1,986,773	1,986,773	1,986,773	.....	.....0	.....	.....0	.....	.....0	6,107	.....
63940N	AA	8	NAVSL 2017-1A A1	1.952%	07/25/66.....	..	02/08/2017	Bank of America Corp.....	12/25/2017	Paydown.....	10,195,821	10,195,821	10,195,821	10,195,821	.....	.....0	.....	.....0	.....	.....0	83,690	.....
64829E	AA	2	NRZT 2015-2A A1	3.750%	08/25/55.....	..	04/10/2017	Citigroup.....	07/20/2017	Stifel Nicolaus.....	9,899,322	10,146,805	10,251,986	10,144,098	.....	.....(2,707)	.....	.....(2,707)	107,888	107,888	145,912	29,389
64829E	AA	2	NRZT 2015-2A A1	3.750%	08/25/55.....	..	04/10/2017	Citigroup.....	07/01/2017	Paydown.....	765,829	784,975	765,829	765,829	.....	.....(19,146)	.....	.....(19,146)	.....	.....0	5,936	2,303
78445M	AB	6	SLMA 2010-A 2A	4.500%	05/16/44.....	..	03/15/2017	Goldman Sachs.....	12/15/2017	Paydown.....	819,594	852,506	819,594	819,594	.....	.....(32,912)	.....	.....(32,912)	.....	.....0	14,517	474
83403Y	AA	2	SOFI 2017-B A1FX	1.830%	05/25/40.....	..	03/22/2017	Goldman Sachs.....	10/12/2017	Morgan Stanley.....	12,053,035	12,052,123	12,046,444	12,046,329	.....	.....(5,794)	.....	.....(5,794)	115	115	123,765	.....
83403Y	AA	2	SOFI 2017-B A1FX	1.830%	05/25/40.....	..	03/22/2017	Goldman Sachs.....	09/25/2017	Paydown.....	2,946,965	2,946,742	2,946,965	2,946,965	.....	.....223	.....	.....223	.....	.....0	18,170	.....
90290A	AA	5	USAOT 2017-1 A1	1.280%	09/17/18.....	..	09/13/2017	Mizuho Securities.....	12/15/2017	Paydown.....	5,416,318	5,416,318	5,416,318	5,416,318	.....	.....0	.....	.....0	.....	.....0	8,963	.....
92928Q	AC	2	WEA FINANCE LLC/WESTFIEL.....			..	03/29/2017	Citigroup.....	12/18/2017	Wells Fargo Bank.....	20,000,000	19,969,800	20,254,400	19,973,190	.....	.....3,390	.....	.....3,390	281,210	281,210	446,250	.....
81376N	AA	3	SSTRT 2017-2A A1	1.420%	10/25/18.....	A	09/27/2017	Barclays Capital.....	12/25/2017	Paydown.....	14,286,456	14,286,456	14,286,456	14,286,456	.....	.....0	.....	.....0	.....	.....0	36,033	.....
3899999.	Total - Bonds - Industrial and Miscellaneous.....								155,971,378	157,142,899	157,005,956	156,968,892	0	(174,008)	0	(174,008)	0	0	37,064	37,064	1,554,451	129,570
8399998.	Total - Bonds.....								829,266,378	835,210,012	835,773,033	834,792,965	0	(417,051)	0	(417,051)	0	0	980,070	980,070	4,542,115	824,105

Common Stocks - Industrial and Miscellaneous

00847X	10	4	AGIOS PHARMACEUTICALS INC.....	..	03/27/2017	State Street Bank.....	12/20/2017	State Street Bank.....	2,500,000	143,164	131,479	143,164	.....	.....	.....	.....0	.....	.....	.....(11,684)	(11,684)	.....	.....
032654	10	5	ANALOG DEVICES INC.....	..	03/13/2017	State Street Bank.....	03/28/2017	State Street Bank.....	0.010	1	1	1	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
09215C	10	5	BLACK KNIGHT INC.....	..	10/02/2017	Spin Off.....	10/17/2017	State Street Bank.....	0.700	9	31	9	.....	.....	.....	.....0	.....	.....	.....22	22	.....	.....
19625W	10	4	COLONY NORTHSTAR INC A.....	..	01/11/2017	Tax Free Exchange.....	12/20/2017	State Street Bank.....	25,400,760	358,145	297,905	358,145	.....	.....	.....	.....0	.....	.....	.....(60,239)	(60,239)	20,839	.....
206787	10	3	CONDUENT INC.....	..	01/03/2017	Spin Off.....	01/24/2017	State Street Bank.....	0.800	12	11	12	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
293639	10	0	ENTERCOM COMMUNICATIONS CORP.....	..	11/17/2017	Tax Free Exchange.....	12/06/2017	State Street Bank.....	0.050	.....	......1	.....	.....	.....	.....	.....0	.....	.....	.....1	1	.....	.....
31816Q	10	1	FIREEYE INC.....	..	09/26/2017	State Street Bank.....	12/20/2017	State Street Bank.....	21,800,000	365,732	312,210	365,732	.....	.....	.....	.....0	.....	.....	.....(53,522)	(53,522)	.....	.....
459200	10	1	INTL BUSINESS MACHINES CORP.....	..	06/19/2017	State Street Bank.....	12/20/2017	State Street Bank.....	41,900,000	6,909,811	6,414,834	6,909,811	.....	.....	.....	.....0	.....	.....	.....(494,977)	(494,977)	159,000	.....
54142L	10	9	LOGMEIN INC.....	..	02/01/2017	Spin Off.....	02/23/2017	State Street Bank.....	0.940	15	90	15	.....	.....	.....	.....0	.....	.....	.....76	76	.....	.....
78573L	10	6	SABRA HEALTH CARE INC.....	..	08/17/2017	Tax Free Exchange.....	09/12/2017	State Street Bank.....	0.090	2	2	2	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
92047W 10 1	VALVOLINE INC.....			..	05/15/2017	Spin Off.....	06/01/2017	State Street Bank.....	0.890	6	20	6	.....	.....	.....	.....0	.....	.....	.....14	14	.....	.....
89679A 20 9	TRISURA GROUP LTD.....			A	05/30/2017	Spin Off.....	06/22/2017	State Street Bank.....	158.820	1,424	2,603	1,424	.....	.....	.....	.....0	.....	.....	.....1,179	1,179	.....	.....
110448 10 7	BRITISH AMERICAN TOB-SP ADR.....			C	07/25/2017	State Street Bank.....	08/10/2017	State Street Bank.....	0.800	18	52	18	.....	.....	.....	.....0	.....	.....	.....34	34	.....	.....
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....									7,778,339	7,159,239	7,778,339	0	0	0	0	0	0	...(619,096)	...(619,096)	179,839	0
9799998.	Total - Common Stocks.....									7,778,339	7,159,239	7,778,339	0	0	0	0	0	0	...(619,096)	...(619,096)	179,839	0
9899999.	Total - Preferred and Common Stocks.....									7,778,339	7,159,239	7,778,339	0	0	0	0	0	0	...(619,096)	...(619,096)	179,839	0
9999999.	Total - Bonds, Preferred and Common Stocks.....									842,988,351	842,932,272	842,571,304	0	(417,051)	0	(417,051)	0	0	360,974	360,974	..4,721,954	..824,105

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2			3	4	5	6	7	8	9	10	Stock of Such Company	
												Owned by Insurer on Statement Date	
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company			Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	11	12
												Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer													
74332#	10	0	PROGRESSIVE GULF INSURANCE COMPANY.....	.....	42412.....	34-1374634.....	2CiB1	NO	N/A.....	85,429,803	.....	.....150.000	100.0
74338#	10	4	PROGRESSIVE SPECIALTY INSURANCE COMPANY.....	.....	32786.....	34-1172685.....	2CiB1	NO	N/A.....	366,409,795	.....	.....700.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....									0	451,839,598	0	XXX	XXX
Common Stocks - Other Affiliates													
69316*	10	4	PC INVESTMENT COMPANY.....	.....	N/A.....	34-1576555.....	2CiB3	NO	N/A.....	702,696,755	.....	.....100.000	100.0
1799999. Total - Common Stocks - Other Affiliates.....									0	702,696,755	0	XXX	XXX
1899999. Total - Common Stocks.....									0	1,154,536,353	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....									0	1,154,536,353	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: \$.....2,078,741,088.
2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1		Codes		4	5	6	7	Change in Book/Adjusted Carrying Value				12	13	Interest						20
		2	3					8	9	10	11			14	15	16	17	18	19	
Description		Code	n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
BEAM INC.....			..	06/30/2017.	Bank of America Corp.....	06/15/2018.	3,434,050	.....	.....973	.....	.....	.....3,435,000	3,433,076	2,672	.....	.....1.750	1.810	JD.....	30,056	3,507
EMD FINANCE LLC.....			..	06/26/2017.	Bank of America Corp.....	03/19/2018.	11,776,965	.....	.....(5,100)	.....	.....	.....11,775,000	11,782,065	56,716	.....	.....1.700	1.615	MS.....	100,088	55,604
MATTEL INC.....			..	03/29/2017.	Bank of America Corp.....	03/15/2018.	6,018,346	(20,511)	7,160	.....	.....	.....6,041,000	6,031,697	30,239	.....	.....1.700	1.864	MS.....	51,349	5,135
ACTAVIS FUNDING SCS.....			D	06/20/2017.	Bank of America Corp.....	03/12/2018.	14,669,454	.....	.....(46,868)	.....	.....	.....14,652,000	14,716,322	104,253	.....	.....2.350	1.732	MS.....	172,161	96,601
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....							35,898,816	(20,511)	(43,835)	0	0	35,903,000	35,963,160	193,880	0	XXX	XXX	XXX	353,654	160,847
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....							35,898,816	(20,511)	(43,835)	0	0	35,903,000	35,963,160	193,880	0	XXX	XXX	XXX	353,654	160,847
Total Bonds																				
7799999. Subtotals - Issuer Obligations.....							35,898,816	(20,511)	(43,835)	0	0	35,903,000	35,963,160	193,880	0	XXX	XXX	XXX	353,654	160,847
8399999. Subtotals - Bonds.....							35,898,816	(20,511)	(43,835)	0	0	35,903,000	35,963,160	193,880	0	XXX	XXX	XXX	353,654	160,847
9199999. Total - Short-Term Investments.....							35,898,816	(20,511)	(43,835)	0	0	XXX.....	35,963,160	193,880	0	XXX	XXX	XXX	353,654	160,847

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

PROGRESSIVE CASUALTY INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
CITIBANK..... NEW YORK, NY.....	.....	.....	.....	.....	.....6,747,601	XXX
JP MORGAN CHASE..... CLEVELAND, OH.....	.....	.....	.....	.....	.....6,050,559	XXX
PNC BANK..... CLEVELAND, OH.....	.....	.....	.....	.....	.....50,000,000	XXX
PNC BANK..... CLEVELAND, OH.....	.....	.....	.....	.....	.....(28,045,693)	XXX
WELLS FARGO BANK..... TAMPA, FL.....	.....	.....	.....	.....	.....706,819	XXX
STATE STREET BANK..... KANSAS CITY, MO.....	.....	.....	.....	.....	.....	XXX
0199998. Deposits in.....3 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX	51	.....	.....94,936	XXX
0199999. Total - Open Depositories.....	XXX	XXX	51	0	35,554,222	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	51	0	35,554,222	XXX
0599999. Total Cash.....	XXX	XXX	51	0	35,554,222	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	187,695,572	4. April.....	338,209,724	7. July.....	338,577,674	10. October.....	168,044,704
2. February.....	237,318,138	5. May.....	336,813,104	8. August.....	211,395,726	11. November.....	35,703,728
3. March.....	337,896,539	6. June.....	336,946,858	9. September.....	161,570,155	12. December.....	35,554,222

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Code	Date Acquired	Rate of Interest	Maturity Date	Book/Adjusted Carrying Value	Amount of Interest Due & Accrued	Amount Received During Year
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations								
	CITIBANK.....		12/29/2017.....	0.100	01/02/2018.....	7,676,564	.....	.....18,425
	EXXON MOBIL CORP.....		12/26/2017.....	1.300	01/08/2018.....	149,962,076	.....	.....27,077
	CARGILL GLOBAL FUND PLC.....		12/26/2017.....	1.300	01/03/2018.....	49,996,388	.....	.....9,027
	MORGAN STANLEY.....		12/29/2017.....	0.150	01/02/2018.....	31,720	.....	.....
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....					207,666,746	0	54,529
3899999.	Total - Industrial & Miscellaneous (Unaffiliated).....					207,666,746	0	54,529
Total Bonds								
7799999.	Subtotals - Issuer Obligations.....					207,666,746	0	54,529
8399999.	Subtotals - Bonds.....					207,666,746	0	54,529
Exempt Money Market Mutual Funds as Identified by the SVO								
60934N 10 4	FEDERATED GOVERNMENT OBLIGATION FUND		12/29/2017.....	0.910	.....	.....214,117	.....	.....1,524
69351J 15 7	PNC GOVERNMENT MMF #405.....		12/29/2017.....	1.110	.....	.....15	.....	.....1,118
69351J 21 5	PNC MMF TREASURY #431.....		12/29/2017.....	1.050	.....	.....278	.....	.....1,922
85799J 9Y 2	STATE STREET TREASURY MMF.....		12/29/2017.....	1.077	.....	.....1,254,836	.....	.....24,173
8599999.	Total - Exempt Money Market Mutual Funds as Identified by the SVO.....					1,469,246	0	28,737
8899999.	Total - Cash Equivalents					209,135,992	0	83,266

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

1		2	Deposits for the		All Other Special Deposits	
			Benefit of All Policyholders			
			3	4	5	6
States, Etc.		Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL	.....				
2.	Alaska.....AK	.....				
3.	Arizona.....AZ	.....				
4.	Arkansas.....AR	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....	121,302	...121,604		
5.	California.....CA	.....				
6.	Colorado.....CO	.....				
7.	Connecticut.....CT	.....				
8.	Delaware.....DE	.....				
9.	District of Columbia.....DC	.....				
10.	Florida.....FL	.....				
11.	Georgia.....GA	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....			131,411	131,738
12.	Hawaii.....HI	.....				
13.	Idaho.....ID	.....				
14.	Illinois.....IL	.....				
15.	Indiana.....IN	.....				
16.	Iowa.....IA	.....				
17.	Kansas.....KS	.....				
18.	Kentucky.....KY	.....				
19.	Louisiana.....LA	.....				
20.	Maine.....ME	.....				
21.	Maryland.....MD	.....				
22.	Massachusetts.....MA	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....			181,953	182,407
23.	Michigan.....MI	.....				
24.	Minnesota.....MN	.....				
25.	Mississippi.....MS	.....				
26.	Missouri.....MO	.....				
27.	Montana.....MT	.....				
28.	Nebraska.....NE	.....				
29.	Nevada.....NV	.....				
30.	New Hampshire.....NH	.....				
31.	New Jersey.....NJ	.....				
32.	New Mexico.....NM	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....			394,232	395,214
33.	New York.....NY	.....				
34.	North Carolina.....NC	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....			374,015	374,947
35.	North Dakota.....ND	.....				
36.	Ohio.....OH	B.... COLLATERAL FOR INSURANCE UNDERWRITING/ COUNTY MUTUAL/ AETNA/ WORKERS COMPENSATION.....	2,658,536	2,665,163	116,587,491	..116,838,155
37.	Oklahoma.....OK	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....	323,472	...324,278		
38.	Oregon.....OR	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....	277,984	..278,677		
39.	Pennsylvania.....PA	.....				
40.	Rhode Island.....RI	.....				
41.	South Carolina.....SC	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....			293,147	293,877
42.	South Dakota.....SD	.....				
43.	Tennessee.....TN	.....				
44.	Texas.....TX	.....				
45.	Utah.....UT	.....				
46.	Vermont.....VT	.....				
47.	Virginia.....VA	B.... COLLATERAL FOR INSURANCE UNDERWRITING.....			222,387	222,941
48.	Washington.....WA	.....				
49.	West Virginia.....WV	.....				
50.	Wisconsin.....WI	.....				
51.	Wyoming.....WY	.....				
52.	American Samoa.....AS	.....				
53.	Guam.....GU	.....				
54.	Puerto Rico.....PR	.....				
55.	US Virgin Islands.....VI	.....				
56.	Northern Mariana Islands.....MP	.....				
57.	Canada.....CAN	.....				
58.	Aggregate Alien and Other.....OT	XXX	0	0	0	0
59.	Total.....	XXX	3,381,294	3,389,722	118,184,636	..118,439,279
DETAILS OF WRITE-INS						
5801.	.....	.....				
5802.	.....	.....				
5803.	.....	.....				
5898.	Summary of remaining write-ins for line 58 from overflow page.....	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	0	0	0	0

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