14060201620100100

PROPERTY AND CASUALTY COMPANIES—ASSOCIATION EDITION

ANNUAL STATEMENT

For the Year Ended December 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

GRANGE MUTUAL CASUALTY COMPANY

NAIC Group Code 00267 (Current Period), 00267 (Prior Period) NAIC Company Code 14060 Employer's ID Number 31-4192970

Organized under the Laws of Ohio, State of Domicile or Port of Entry Ohio

Country of Domicile United States

Incorporated/Organized 03/25/1935 Commenced Business 04/20/1935

Statutory Home Office 671 South High Street (Street and Number), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Main Administrative Office 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Mail Address 671 South High Street (Street and Number or P.O. Box), Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code)

Primary Location of Books and Records 671 South High Street (Street and Number) Columbus, OH, US 43206-1014 (City or Town, State, Country and Zip Code) 614-445-2900 (Area Code) (Telephone Number)

Internet Web Site Address www.grangeinsurance.com

Statutory Statement Contact David Sidney Ackermann (Name) 614-445-2900 (Area Code) (Telephone Number) (Extension)

ackermannd@grangeinsurance.com (E-Mail Address) 614-449-3757 (Fax Number)

OFFICERS

Name	Title	Name	Title
JOHN (NMN) AMMENDOLA	PRESIDENT & CEO	LAVAWN DEE COLEMAN	EVP & SECRETARY
TERESA JEAN DALENTA #	EVP & CFO		

OTHER OFFICERS

MICHELLE RENEE BENZ	EVP - CHIEF SALES & MARKETING OFFICER	DOREEN YVONNE DELANEY	EVP - CHIEF OPERATIONS OFFICER
JOHN HOAGLAND NORTH	EVP - PRESIDENT - PERSONAL LINES	LINDA MARKO ROUBINEK	EVP - CHIEF CUSTOMER INTERACTIONS OFFICER
MICHAEL ANTHONY WINNER	EVP - PRESIDENT - COMMERCIAL LINES		

DIRECTORS OR TRUSTEES

JOHN (NMN) AMMENDOLA	MARK LEWIS BOXER	DOUGLAS PAUL BUTH	GLENN EUGENE CORLETT
TERESA JEAN DALENTA #	MICHAEL DESMOND FRAIZER #	ROBERT ENLOW HOYT	MARY MARNETTE PERRY
THOMAS SIMRALL STEWART	DAVID CHARLES WETMORE	CHRISTIANNA (NMN) WOOD	

State of Ohio

County of Franklin

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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.

JOHN (NMN) AMMENDOLA	LAVAWN DEE COLEMAN	TERESA JEAN DALENTA
PRESIDENT & CEO	EVP & SECRETARY	EVP & CFO

Subscribed and sworn to before me this 21st day of February, 2017

a. Is this an original filing? Yes [X] No [ ]

b. If no:

1. State the amendment number
2. Date filed
3. Number of pages attached

Teresa J. Burchwell, Notary Public
April 28, 2017

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	Gross Investment Holdings 2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3+4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	140,344,872	6.892	140,344,872		140,344,872	6.892
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.000			0	0.000
1.22 Issued by U.S. government sponsored agencies	8,496,303	0.417	8,496,303		8,496,303	0.417
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)		0.000			0	0.000
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	50,603,892	2.485	50,603,892		50,603,892	2.485
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	120,122,036	5.898	120,122,036		120,122,036	5.898
1.43 Revenue and assessment obligations	153,206,851	7.523	153,206,851		153,206,851	7.523
1.44 Industrial development and similar obligations		0.000			0	0.000
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	154,009	0.008	154,009		154,009	0.008
1.512 Issued or guaranteed by FNMA and FHLMC	11,115,171	0.546	11,115,171		11,115,171	0.546
1.513 All other		0.000			0	0.000
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	95,406,789	4.685	95,406,789		95,406,789	4.685
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521		0.000			0	0.000
1.523 All other	999,870	0.049	999,870		999,870	0.049
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	432,038,029	21.215	432,038,029		432,038,029	21.215
2.2 Unaffiliated non-U.S. securities (including Canada)	55,995,218	2.750	55,995,218		55,995,218	2.750
2.3 Affiliated securities		0.000			0	0.000
3. Equity interests:						
3.1 Investments in mutual funds		0.000			0	0.000
3.2 Preferred stocks:						
3.21 Affiliated		0.000			0	0.000
3.22 Unaffiliated	12,174,389	0.598	12,174,389		12,174,389	0.598
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.000			0	0.000
3.32 Unaffiliated	376,996,623	18.512	376,996,623		376,996,623	18.512
3.4 Other equity securities:						
3.41 Affiliated	289,180,000	14.200	289,178,000		289,178,000	14.200
3.42 Unaffiliated	3,871,193	0.190	3,871,193		3,871,193	0.190
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.000			0	0.000
3.52 Unaffiliated		0.000			0	0.000
4. Mortgage loans:						
4.1 Construction and land development		0.000			0	0.000
4.2 Agricultural		0.000			0	0.000
4.3 Single family residential properties	2,268,643	0.111	2,268,643		2,268,643	0.111
4.4 Multifamily residential properties		0.000			0	0.000
4.5 Commercial loans		0.000			0	0.000
4.6 Mezzanine real estate loans		0.000			0	0.000
5. Real estate investments:						
5.1 Property occupied by company	89,894,812	4.414	89,894,812		89,894,812	4.414
5.2 Property held for production of income (including $ .... of property acquired in satisfaction of debt)	10,844,269	0.532	10,844,270		10,844,270	0.532
5.3 Property held for sale (including $ .... property acquired in satisfaction of debt)		0.000	0		0	0.000
6. Contract loans		0.000	0		0	0.000
7. Derivatives		0.000	0		0	0.000
8. Receivables for securities	39,676	0.002	39,676		39,676	0.002
9. Securities Lending (Line 10, Asset Page reinvested collateral)	25,799,545	1.267	25,799,545	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	50,999,603	2.504	50,999,603	25,799,545	76,799,148	3.771
11. Other invested assets	105,938,822	5.202	105,938,822		105,938,822	5.202
12. Total invested assets	2,036,490,615	100.000	2,036,488,616	25,799,545	2,036,488,616	100.000

SCHEDULE A – VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		105,349,746
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)	447,127	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	0	447,127
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		0
5.	Deduct amounts received on disposals, Part 3, Column 15		0
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15	0	
	6.2 Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	0	
	7.2 Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	5,057,790	
	8.2 Totals, Part 3, Column 9	0	5,057,790
9.	Book/adjusted carrying value at the end of current period (Lines 1+2+3+4-5+6-7-8)		100,739,082
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		100,739,082

SCHEDULE B – VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		2,834,507
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 7)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 8)	0	0
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 12	0	
	3.2 Totals, Part 3, Column 11	0	0
4.	Accrual of discount		10,933
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 9	0	
	5.2 Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		(1,728)
7.	Deduct amounts received on disposals, Part 3, Column 15		575,069
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	0	
	9.2 Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 11	0	
	10.2 Totals, Part 3, Column 10	0	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)		2,268,643
12.	Total valuation allowance		
13.	Subtotal (Line 11 plus Line 12)		2,268,643
14.	Deduct total nonadmitted amounts		
15.	Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		2,268,643

SCHEDULE BA – VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		107,495,941
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	0	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,000,000	1,000,000
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	5,421,152	
	5.2 Totals, Part 3, Column 9	(4,582,693)	838,459
6.	Total gain (loss) on disposals, Part 3, Column 19		4,486,149
7.	Deduct amounts received on disposals, Part 3, Column 16		7,881,727
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	0	
	10.2 Totals, Part 3, Column 11	0	0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		105,938,822
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		105,938,822

SCHEDULE D – VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		1,630,110,602
2.	Cost of bonds and stocks acquired, Part 3, Column 7		585,726,735
3.	Accrual of discount		2,059,858
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	3,887,515	
	4.2 Part 2, Section 1, Column 15	5,351	
	4.3 Part 2, Section 2, Column 13	6,200,413	
	4.4 Part 4, Column 11	(12,830,260)	(2,736,981)
5.	Total gain (loss) on disposals, Part 4, Column 19		29,151,713
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		480,414,684
7.	Deduct amortization of premium		11,043,542
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	406,460	
	9.2 Part 2, Section 1, Column 17	0	
	9.3 Part 2, Section 2, Column 14	661,040	
	9.4 Part 4, Column 13	1,080,956	2,148,456
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		1,750,705,245
11.	Deduct total nonadmitted amounts		2,000
12.	Statement value at end of current period (Line 10 minus Line 11)		1,750,703,245

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	1. United States	156,416,522	155,051,124	156,418,956	135,768,546
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. Totals	156,416,522	155,051,124	156,418,956	135,768,546
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	51,662,463	53,770,875	54,282,460	47,715,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	125,243,211	128,490,891	130,362,080	113,605,000
U.S. Special revenue and special assessment obligations and all non-guaranteed obligations of agencies and authorities of governments and their political subdivisions	7. Totals	247,833,931	252,244,050	254,272,962	234,454,609
	8. United States	417,984,553	434,286,071	428,814,542	344,645,241
Industrial and Miscellaneous, SVO Identified	9. Canada	13,347,140	13,661,238	13,595,370	13,167,000
Funds and Hybrid Securities (unaffiliated)	10. Other Countries	55,995,218	58,253,596	56,959,460	53,500,600
	11. Totals	487,326,911	506,200,905	499,369,372	411,312,841
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	1,068,483,038	1,095,757,845	1,094,705,830	942,855,996
PREFERRED STOCKS	14. United States	12,174,389	12,568,933	11,415,300	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	12,174,389	12,568,933	11,415,300	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	12,174,389	12,568,933	11,415,300	
COMMON STOCKS	20. United States	374,033,974	374,033,974	303,454,467	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries	6,833,842	6,833,842	6,061,101	
	23. Totals	380,867,816	380,867,816	309,515,568	
Parent, Subsidiaries and Affiliates	24. Totals	289,180,001	288,161,543	113,033,764	
	25. Total Common Stocks	670,047,817	669,029,359	422,549,332	
	26. Total Stocks	682,222,206	681,598,292	433,964,632	
	27. Total Bonds and Stocks	1,750,705,244	1,777,356,137	1,528,670,462	

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 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	5,266,314	48,518,502	67,258,679	16,066,779	19,306,248	XXX	156,416,522	14.6	153,466,830	14.7	156,416,522	
1.2 NAIC 2						XXX	0	0.0	0	0.0		
1.3 NAIC 3						XXX	0	0.0	0	0.0		
1.4 NAIC 4						XXX	0	0.0	0	0.0		
1.5 NAIC 5						XXX	0	0.0	0	0.0		
1.6 NAIC 6						XXX	0	0.0	0	0.0		
1.7 Totals	5,266,314	48,518,502	67,258,679	16,066,779	19,306,248	XXX	156,416,522	14.6	153,466,830	14.7	156,416,522	0
2. All Other Governments												
2.1 NAIC 1						XXX	0	0.0	0	0.0		
2.2 NAIC 2						XXX	0	0.0	0	0.0		
2.3 NAIC 3						XXX	0	0.0	0	0.0		
2.4 NAIC 4						XXX	0	0.0	0	0.0		
2.5 NAIC 5						XXX	0	0.0	0	0.0		
2.6 NAIC 6						XXX	0	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	4,993,168	23,085,759	23,583,536			XXX	51,662,463	4.8	49,872,445	4.8	51,662,463	
3.2 NAIC 2						XXX	0	0.0	0	0.0		
3.3 NAIC 3						XXX	0	0.0	0	0.0		
3.4 NAIC 4						XXX	0	0.0	0	0.0		
3.5 NAIC 5						XXX	0	0.0	0	0.0		
3.6 NAIC 6						XXX	0	0.0	0	0.0		
3.7 Totals	4,993,168	23,085,759	23,583,536	0	0	XXX	51,662,463	4.8	49,872,445	4.8	51,662,463	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	2,258,334	43,116,331	70,103,386	7,304,233	2,460,928	XXX	125,243,211	11.7	118,179,801	11.3	125,243,211	
4.2 NAIC 2						XXX	0	0.0	0	0.0		
4.3 NAIC 3						XXX	0	0.0	0	0.0		
4.4 NAIC 4						XXX	0	0.0	0	0.0		
4.5 NAIC 5						XXX	0	0.0	0	0.0		
4.6 NAIC 6						XXX	0	0.0	0	0.0		
4.7 Totals	2,258,334	43,116,331	70,103,386	7,304,233	2,460,928	XXX	125,243,211	11.7	118,179,801	11.3	125,243,211	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	20,003,825	83,612,373	120,864,455	20,656,077	2,697,201	XXX	247,833,931	23.2	259,390,405	24.8	247,833,931	
5.2 NAIC 2						XXX	0	0.0	0	0.0		
5.3 NAIC 3						XXX	0	0.0	0	0.0		
5.4 NAIC 4						XXX	0	0.0	0	0.0		
5.5 NAIC 5						XXX	0	0.0	0	0.0		
5.6 NAIC 6						XXX	0	0.0	0	0.0		
5.7 Totals	20,003,825	83,612,373	120,864,455	20,656,077	2,697,201	XXX	247,833,931	23.2	259,390,405	24.8	247,833,931	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col.7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	6,887,136	61,685,337	56,256,146	28,997,729	5,563,011	XXX	159,389,359	14.9	159,050,993	15.2	119,471,028	39,918,331
6.2 NAIC 2	10,555,625	67,614,021	39,366,850	21,899,875	1,730,388	XXX	141,166,759	13.2	158,853,898	15.2	127,119,842	14,046,917
6.3 NAIC 3	1,205,338	28,175,530	41,450,900	5,280,652	4,466,652	XXX	80,579,072	7.5	101,912,782	9.7	53,808,866	26,770,206
6.4 NAIC 4	2,996,524	14,065,094	26,108,844	632,963		XXX	43,803,425	4.1	42,609,713	4.1	25,224,982	18,578,443
6.5 NAIC 5		1,648,574				XXX	1,648,574	0.2	3,476,664	0.3	1,004,705	643,869
6.6 NAIC 6						XXX	0	0.0	0	0.0		
6.7 Totals	21,644,624	173,188,557	163,182,740	56,811,219	11,760,050	XXX	426,587,189	39.9	465,904,050	44.5	326,629,423	99,957,766
7. Hybrid Securities												
7.1 NAIC 1						XXX	0	0.0	0	0.0		
7.2 NAIC 2						XXX	0	0.0	0	0.0		
7.3 NAIC 3						XXX	0	0.0	0	0.0		
7.4 NAIC 4						XXX	0	0.0	0	0.0		
7.5 NAIC 5						XXX	0	0.0	0	0.0		
7.6 NAIC 6						XXX	0	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	0.0		
8.2 NAIC 2						XXX	0	0.0	0	0.0		
8.3 NAIC 3						XXX	0	0.0	0	0.0		
8.4 NAIC 4						XXX	0	0.0	0	0.0		
8.5 NAIC 5						XXX	0	0.0	0	0.0		
8.6 NAIC 6						XXX	0	0.0	0	0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. SVO-Designated Securities												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	60,739,723	60,739,723	5.7	XXX	XXX	60,739,723	
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	60,739,723	60,739,723	5.7	XXX	XXX	60,739,723	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.7	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 39,408,778	260,018,302	338,066,202	73,024,817	30,027,387		740,545,486	69.3	XXX	XXX	700,627,155	39,918,331
10.2 NAIC 2	(d) 10,555,625	67,614,021	39,366,850	21,899,875	1,730,388		141,166,759	13.2	XXX	XXX	127,119,842	14,046,917
10.3 NAIC 3	(d) 1,205,338	28,175,530	41,450,900	5,280,652	4,466,652	60,739,723	141,318,795	13.2	XXX	XXX	114,548,589	26,770,206
10.4 NAIC 4	(d) 2,996,524	14,065,094	26,108,844	632,963	0		43,803,425	4.1	XXX	XXX	25,224,982	18,578,443
10.5 NAIC 5	(d) 0	1,648,574	0	0	0		(c) 1,648,574	0.2	XXX	XXX	1,004,705	643,869
10.6 NAIC 6	(d) 0	0	0	0	0		(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	54,166,266	371,521,521	444,992,795	100,838,307	36,224,426	60,739,723	(b) 1,068,483,039	100.0	XXX	XXX	968,525,273	99,957,766
10.8 Line 10.7 as a % of Col. 7	5.0	35.0	42.0	9.0	3.0	6.0	100.0	XXX	XXX	XXX	91.0	9.0
11. Total Bonds Prior Year												
11.1 NAIC 1	41,874,955	235,262,570	367,186,601	69,812,647	25,823,701	XXX	XXX	XXX	739,960,474	70.7	697,597,501	42,362,973
11.2 NAIC 2	9,127,632	83,098,809	35,961,725	29,683,539	982,193	XXX	XXX	XXX	158,853,898	15.2	143,413,630	15,440,266
11.3 NAIC 3	4,947,906	52,807,901	37,303,106	2,007,281	4,846,588	XXX	XXX	XXX	101,912,782	9.7	77,268,646	24,644,135
11.4 NAIC 4	1,826,271	15,435,927	23,363,823	1,983,692	0	XXX	XXX	XXX	42,609,713	4.1	20,771,472	21,838,240
11.5 NAIC 5	0	2,131,957	1,087,507	257,200	0	XXX	XXX	XXX	(c) 3,476,664	0.3	756,614	2,720,050
11.6 NAIC 6	0	0	0	0	0	XXX	XXX	XXX	(c) 0	0.0	0	0
11.7 Totals	57,776,764	388,737,164	464,902,762	103,744,359	31,652,482	XXX	XXX	XXX	(b) 1,046,813,531	100.0	939,807,863	107,005,664
11.8 Line 11.7 as a % of Col. 9	6.0	37.0	44.0	10.0	3.0	XXX	XXX	XXX	100.0	XXX	89.8	10.2
12. Total Publicly Traded Bonds												
12.1 NAIC 1	39,408,778	243,290,982	323,107,922	66,668,782	28,150,691		700,627,155	65.6	697,597,501	66.6	700,627,155	XXX
12.2 NAIC 2	10,555,625	58,599,456	36,822,543	19,411,829	1,730,388		127,119,842	11.9	143,413,630	13.7	127,119,842	XXX
12.3 NAIC 3	1,205,338	21,338,909	24,209,590	2,588,378	4,466,652	60,739,723	114,548,590	16.4	77,268,646	7.4	114,548,590	XXX
12.4 NAIC 4	2,654,644	7,567,908	14,369,466	632,963			25,224,982	2.4	20,771,474	2.0	25,224,982	XXX
12.5 NAIC 5		1,004,705					1,004,705	0.1	756,614	0.1	1,004,705	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	53,824,385	331,801,960	398,509,521	89,301,952	34,347,730	60,739,723	968,525,274	96.3	939,807,865	89.8	968,525,274	XXX
12.8 Line 12.7 as a % of Col. 7	5.0	34.3	39.0	9.2	3.0	6.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	5.0	31.1	37.0	8.4	3.0	6.0	90.6	XXX	XXX	XXX	90.6	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1		16,727,320	14,958,280	6,356,035	1,876,696		39,918,331	3.7	42,362,974	4.0	XXX	39,918,331
13.2 NAIC 2		9,014,565	2,544,306	2,488,046			14,046,917	1.3	15,440,266	1.5	XXX	14,046,917
13.3 NAIC 3		6,836,621	17,241,310	2,692,274			26,770,205	2.5	24,644,136	2.4	XXX	26,770,206
13.4 NAIC 4	341,881	6,497,186	11,739,377				18,578,443	1.7	21,838,240	2.1	XXX	18,578,443
13.5 NAIC 5		643,869					643,869	0.1	2,720,050	0.3	XXX	643,869
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	341,881	39,719,561	46,483,274	11,536,355	1,876,696	0	99,957,765	9.4	107,005,666	10.2	XXX	99,957,766
13.8 Line 13.7 as a % of Col. 7	0.3	40.0	47.0	12.0	2.0	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	0.0	4.0	4.0	1.0	0.2	0.0	9.0	XXX	XXX	XXX	XXX	9.0

(a) Includes $ 99,957,766 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 is 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$ 0 ; NAIC 2 $ 0 ; NAIC 3 $ 0 ; 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 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
1. U.S. Governments												
1.1 Issuer Obligations	3,000,000	42,779,839	62,450,731	15,808,141	19,306,160	XXX	143,344,871	13.4	139,268,403	13.3	143,344,872	
1.2 Residential Mortgage-Backed Securities	2,266,314	5,738,663	4,807,947	258,638	88	XXX	13,071,650	1.2	14,198,427	1.4	13,071,650	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
1.5 Totals	5,266,314	48,518,502	67,258,679	16,066,779	19,306,248	XXX	156,416,521	14.6	153,466,830	14.7	156,416,522	0
2. All Other Governments												
2.1 Issuer Obligations						XXX	0	0.0	0	0.0		
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	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	4,993,168	23,085,759	23,583,536			XXX	51,662,463	4.8	49,872,445	4.8	51,662,463	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
3.5 Totals	4,993,168	23,085,759	23,583,536	0	0	XXX	51,662,463	4.8	49,872,445	4.8	51,662,463	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations	2,258,334	43,116,331	70,103,386	7,304,233	2,460,928	XXX	125,243,212	11.7	118,179,801	11.3	125,243,211	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
4.5 Totals	2,258,334	43,116,331	70,103,386	7,304,233	2,460,928	XXX	125,243,212	11.7	118,179,801	11.3	125,243,211	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	8,066,630	49,470,784	82,422,817	12,028,296	2,241,085	XXX	154,229,612	14.4	155,502,279	14.9	154,229,612	
5.2 Residential Mortgage-Backed Securities	11,937,195	34,141,590	38,441,638	8,627,780	456,115	XXX	93,604,318	8.8	103,888,126	9.9	93,604,318	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
5.5 Totals	20,003,825	83,612,373	120,864,455	20,656,077	2,697,201	XXX	247,833,930	23.2	259,390,405	24.8	247,833,931	0
6. Industrial and Miscellaneous												
6.1 Issuer Obligations	21,644,624	172,188,686	163,182,740	56,811,219	11,760,050	XXX	425,587,319	39.8	464,904,241	39.8	326,629,423	98,957,896
6.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
6.4 Other Loan-Backed and Structured Securities		999,870				XXX	999,870	0.1	999,806	0.1		999,870
6.5 Totals	21,644,624	173,188,557	163,182,740	56,811,219	11,760,050	XXX	426,587,189	39.9	465,904,047	39.9	326,629,423	99,957,766
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0	0	0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	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	0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Col. 7 as a % of Line 10.6	9 Total from Col. 6 Prior Year	10 % From Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	60,739,723	60,739,723	5.7	XXX	XXX	60,739,723	
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	60,739,723	60,739,723	5.7	XXX	XXX	60,739,723	0
10. Total Bonds Current Year												
10.1 Issuer Obligations	39,962,756	330,641,399	401,743,210	91,951,889	35,768,223	XXX	900,067,477	84.2	XXX	XXX	801,109,581	98,957,896
10.2 Residential Mortgage-Backed Securities	14,203,509	39,880,253	43,249,585	8,886,418	456,203	XXX	106,675,968	10.0	XXX	XXX	106,675,968	0
10.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	XXX	XXX	0	0
10.4 Other Loan-Backed and Structured Securities	0	999,870	0	0	0	XXX	999,870	0.1	XXX	XXX	0	999,870
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	60,739,723	60,739,723	5.7	XXX	XXX	60,739,723	0
10.6 Totals	54,166,266	371,521,521	444,992,795	100,838,307	36,224,426	60,739,723	1,068,483,038	100.0	XXX	XXX	968,525,272	99,957,766
10.7 Lines 10.6 as a % Col. 7	5.0	35.0	42.0	9.0	3.0	6.0	100.0	XXX	XXX	XXX	90.6	9.0
11. Total Bonds Prior Year												
11.1 Issuer Obligations	43,817,617	335,697,972	421,973,608	94,838,540	31,399,432	XXX	XXX	XXX	927,727,168	88.6	821,721,311	106,005,859
11.2 Residential Mortgage-Backed Securities	13,958,758	52,039,383	42,929,390	8,906,626	253,052	XXX	XXX	XXX	118,086,553	11.3	118,086,553	0
11.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.4 Other Loan-Backed and Structured Securities	0	999,806	0	0	0	XXX	XXX	XXX	999,806	0.1	0	999,806
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	57,776,763	388,737,161	464,902,760	103,744,358	31,652,484	XXX	XXX	XXX	1,046,813,528	100.0	939,807,864	107,005,665
11.7 Line 11.6 as a % of Col. 9	6.0	37.0	44.0	10.0	3.0	XXX	XXX	XXX	100.0	XXX	89.8	10.0
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	39,620,876	291,921,708	355,259,936	80,415,534	33,891,527	XXX	801,109,581	75.0	821,721,311	74.3	801,109,581	XXX
12.2 Residential Mortgage-Backed Securities	14,203,509	39,880,252	43,249,585	8,886,418	456,203	XXX	106,675,968	10.0	118,086,553	11.3	106,675,968	XXX
12.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	0	XXX
12.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	0	0.0	0	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	60,739,723	60,739,723	5.7	XXX	XXX	60,739,723	XXX
12.6 Totals	53,824,385	331,801,960	398,509,522	89,301,952	34,347,730	60,739,723	968,525,272	90.6	939,807,864	90.2	968,525,272	XXX
12.7 Line 11.6 as a % of Col. 7	6.0	34.0	41.0	9.0	4.0	6.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 11.6 as a % of Line 10.6, Col. 7, Section 10	5.0	31.0	37.0	8.0	3.0	6.0	91.0	XXX	XXX	XXX	90.6	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	341,881	38,719,690	46,483,274	11,536,355	1,876,696	XXX	98,957,896	9.3	106,005,858	9.7	XXX	98,957,896
13.2 Residential Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities		999,870				XXX	999,870	0.1	999,806	0.1	XXX	999,870
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	341,881	39,719,561	46,483,274	11,536,355	1,876,696	0	99,957,766	9.4	107,005,664	9.8	XXX	99,957,766
13.7 Line 13.6 as a % of Col. 7	0.3	40.0	47.0	12.0	2.0	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	0.0	4.0	4.0	1.0	0.2	0.0	9.0	XXX	XXX	XXX	XXX	9.0

Schedule DA - Verification Between Yrs

NONE

Schedule DB - Part A - Verification

NONE

Schedule DB - Part B - Verification

NONE

Schedule DB - Part C - Section 1

NONE

Schedule DB - Part C - Section 2

NONE

Schedule DB - Verification

NONE

Schedule E - Verification Between Yrs

NONE

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																
HOME OFFICE COMPLEX - 671 SOUTH HIGH		COLUMBUS	OH	01/31/1977	07/10/2014	147,293,693	0	89,851,515	67,200,000	4,698,338	0	0	(4,698,338)	0	5,600,876	6,515,330
APARTMENTS - 20-24 SYCAMORE		COLUMBUS		03/19/1975	07/10/2014	273,678	0	43,298	450,000	0	0	0	0	0	5,850	83,540
0299999 - Properties occupied by the reporting entity - Administrative						147,567,371	0	89,894,813	67,650,000	4,698,338	0	0	(4,698,338)	0	5,606,726	6,598,870
0399999 - Total Properties occupied by the reporting entity						147,567,371	0	89,894,813	67,650,000	4,698,338	0	0	(4,698,338)	0	5,606,726	6,598,870
Properties held for the production of income																
BREWERS YARD OFFICE I - 585 SOUTH FRONT		COLUMBUS	OH	05/15/2007	07/10/2014	6,537,930	0	4,963,028	5,502,000	169,895	0	0	(169,895)	0	754,008	465,376
BREWERS YARD OFFICE II - 605 SOUTH FRONT		COLUMBUS	OH	05/15/2007	07/10/2014	7,735,528	0	5,881,241	7,598,000	189,557	0	0	(189,557)	0	1,506,768	556,043
0499999 - Properties held for the production of income						14,273,458	0	10,844,269	13,100,000	359,452	0	0	(359,452)	0	2,260,776	1,021,419
0699999 Totals						161,840,829	0	100,739,082	80,750,000	5,057,790	0	0	(5,057,790)	0	7,867,502	7,620,289

SCHEDULE A - PART 2

Showing All Real Estate ACQUIRED and Additions Made During the Year

1 Description of Property	Location 2 City	 3 State	4 Date Acquired	5 Name of Vendor	6 Actual Cost at Time of Acquisition	7 Amount of Encumbrances	8 Book/Adjusted Carrying Value Less Encumbrances	9 Additional Investment Made After Acquisition
Acquired by purchase								
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	05/31/2016	BRUNER CORPORATION	11,458	0	11,458	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/06/2016	EMERSON NETWORK	44,281	0	44,281	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/07/2016	BRUNER CORPORATION	46,800	0	46,800	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/07/2016	JOHNSON CONTROLS, INC	65,926	0	65,926	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/28/2016	BRUNER CORPORATION	54,088	0	54,088	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	06/28/2016	JOHNSON CONTROLS, INC	29,294	0	29,294	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/31/2016	JOHNSON CONTROLS, INC	34,750	0	34,750	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	08/31/2016	MID-CITY ELECTRIC	27,120	0	27,120	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	09/30/2016	JOHNSON CONTROLS, INC	23,542	0	23,542	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/05/2016	BRUNER CORPORATION	24,277	0	24,277	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	10/25/2016	MID-CITY ELECTRIC	12,880	0	12,880	0
HOME OFFICE COMPLEX - 671 SOUTH HIGH	COLUMBUS	OH	11/17/2016	JOHNSON CONTROLS, INC	72,711	0	72,711	0
0199999 - Acquired by purchase					447,127	0	447,127	0
0399999 Totals					447,127	0	447,127	0

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	Changes 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
0399999 Totals					0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

NONE

SCHEDULE B - PART 1

Showing All Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
		3	4					9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/ Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change In Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Residential Mortgages - All Other														
7003706		Darby	PA		06/26/2007	6.350	38,393						75,000	12/31/2011
7003811		Walled Lake	MI		06/26/2007	2.625	88,671						177,000	12/31/2011
13811971		Woodbridge	VA		06/26/2007	3.500	138,757						325,000	12/31/2013
13812201		Bristow	VA		06/26/2007	3.380	211,218						320,000	12/31/2013
13813175		Marysville	OH		06/26/2007	3.250	70,767						153,000	12/31/2013
13813209		Madison Heights	MI		06/26/2007	3.250	70,253						41,000	12/31/2013
13813399		St. Clairsville	OH		06/26/2007	2.130	242,732						95,000	12/31/2013
13814249		Ferndale	MI		06/26/2007	3.250	58,427						53,000	12/31/2013
13814314		Northville	MI		06/26/2007	3.250	272,182						469,000	12/31/2013
13814454		Gosport	IN		06/26/2007	6.000	47,414						101,000	12/31/2013
13814652		Springfield	OH		06/26/2007	3.250	56,930						52,000	12/31/2013
13814918		Forester Township	MI		06/26/2007	3.250	15,616						37,000	12/31/2013
13815832		Swartz Creek	MI		06/26/2007	5.875	59,282						83,000	12/31/2013
13815899		Lansing	MI		06/26/2007	3.250	56,828						78,000	12/31/2013
13816475		Ironton	OH		06/26/2007	3.250	99,429						106,000	12/31/2013
13817929		Lansing	MI		06/26/2007	3.250	59,537						39,000	12/31/2013
13818661		Washington Township	MI		06/26/2007	3.375	317,341						512,000	12/31/2013
13818869		Warren	MI		06/26/2007	3.375	38,454						32,000	12/31/2013
13818877		Warren	MI		06/26/2007	3.375	39,915						26,000	12/31/2013
13818885		Warren	MI		06/26/2007	3.375	39,428						28,000	12/31/2013
13818893		Warren	MI		06/26/2007	3.375	38,454						24,000	12/31/2013
13818901		Warren	MI		06/26/2007	3.375	38,454						23,000	12/31/2013
13818919		Warren	MI		06/26/2007	3.375	38,454						20,000	12/31/2013
13818927		Warren	MI		06/26/2007	3.375	37,968						20,000	12/31/2013
13818968		Warren	MI		06/26/2007	3.375	38,454						27,000	12/31/2013
13818976		Warren	MI		06/26/2007	3.375	37,968						20,000	12/31/2013
13818984		Warren	MI		06/26/2007	3.375	37,481						27,000	12/31/2013
13819008		Columbus	OH		06/26/2007	3.375	56,850						50,000	12/31/2013
13819230		Lansing	MI		06/26/2007	3.375	115,714						126,000	12/31/2013
13820253		Etna Green	IN		06/26/2007	6.625	107,272						94,000	12/31/2013
0399999 - Mortgages in Good Standing - Residential Mortgages - All Other							2,568,643	0	0	0	0	0	3,233,000	XXX
0899999 - Total Mortgages in Good Standing (sum of 0199999 through 0799999)							2,568,643	0	0	0	0	0	3,233,000	XXX
3399999 Totals							2,568,643	0	0	0	0	0	3,233,000	XXX

General Interrogatory:

1. Mortgages in good standing $ .... unpaid taxes $ .... interest due and unpaid.
2. Restructured mortgages $ .... unpaid taxes $ .... interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.
4. Mortgages in process of foreclosure $ .... unpaid taxes $ .... interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
3399999 Totals					XXX	0	0	0

NONE

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Re-corded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Re-corded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages closed by repayment																	
13818588	Estero	FL		06/26/2007	04/30/2016	146,571	0	0	0	0	0	0	146,571	139,316	0	(7,255)	(7,255)
13817671	Clarkston	MI		06/26/2007	05/31/2016	293,562	0	0	0	0	0	0	293,562	299,089	0	5,527	5,527
0199999 - Mortgages closed by repayment						440,133	0	0	0	0	0	0	440,133	438,405	0	(1,728)	(1,728)
Mortgages with partial repayments																	
00000001	EWING	NJ		06/26/2007	12/31/2016	119,824	0	10,419	0	0	10,419	0	130,243	130,243	0	0	0
00000002	SIMI VALLEY	CA		06/26/2007	12/31/2016	5,907	0	514	0	0	514	0	6,421	6,421	0	0	0
0299999 - Mortgages with partial repayments						125,731	0	10,933	0	0	10,933	0	136,664	136,664	0	0	0
0599999 Totals						565,864	0	10,933	0	0	10,933	0	576,797	575,069	0	(1,728)	(1,728)

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, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000003-00-4	UPDATA VENTURE PARTNERS II, LP		RESTON	VA	UPDATA CAPITAL		09/30/2001	1	8,990	241,892	241,892	23,848							4.471
000000-02-6	GOLDENTREE HIGH YIELD MASTER FUND II		NEW YORK	NY	DIRECT		06/03/2003	13	4,773,848	15,288,712	15,288,712	601,453							7.918
000001-00-8	DIAMOND-HILL INVESTMENT PARTNERS, LP		COLUMBUS	OH	DIRECT		06/03/2003	5	3,782,613	8,539,257	8,539,257	1,149,573							8.786
000004-01-0	Q-BLK APPRECIATION FUND II, LLC		SEATTLE	WA	DIRECT		08/31/2005	13	11,979,714	19,734,044	19,734,044	440,612							3.472
G2926*-10-0	EATON VANCE INST SR LOAN FUND		GEORGE TOWN	CYM	DIRECT		01/02/2013	10	63,000,000	62,134,917	62,134,917	3,205,666					2,506,969		0.000
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated									83,545,165	105,938,822	105,938,822	5,421,152	0	0	0	0	2,506,969	0	XXX
4499999 - Subtotals - Unaffiliated									83,545,165	105,938,822	105,938,822	5,421,152	0	0	0	0	2,506,969	0	XXX
4599999 - Subtotals - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
4699999 Totals									83,545,165	105,938,822	105,938,822	5,421,152	0	0	0	0	2,506,969	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, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated										
G2926*-10-0	EATON VANCE INST SR LOAN FUND	GEORGE TOWN	CYM	DIRECT	01/02/2013	10		1,000,000		0.000
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							0	1,000,000	0	XXX
4499999 – Subtotals - Unaffiliated							0	1,000,000	0	XXX
4599999 – Subtotals - Affiliated							0	0	0	XXX
4699999 Totals							0	1,000,000	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, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated																			
000003-00-4	UPDATA VENTURE PARTNERS II, LP	RESTON	VA	DIRECT	09/30/2001	07/13/2016	78,271	(75,044)				(75,044)		(3,227)	83,727		80,500	80,500	
000000-02-6	GOLDENTREE HIGH YIELD MASTER FUND II	NEW YORK	NY	DIRECT	06/03/2003	10/04/2016	5,113,181	(3,451,227)				(3,451,227)		(1,661,954)	5,000,000		3,338,046	3,338,046	
000002-00-6	STONEHENGE OPPORTUNITY FUND	COLUMBUS	OH	STONEHENGE HOLDINGS, INC.	08/31/2001	03/31/2016	0	0				0		0	48,000		48,000	48,000	
000004-01-0	Q-BLK APPRECIATION FUND II, LLC	SEATTLE	WA	DIRECT	08/31/2005	07/01/2016	2,786,820	(1,056,422)				(1,056,422)		(1,730,397)	2,750,000		1,019,603	1,019,603	
2199999 - Joint Venture, Partnership or Limited Liability Company Interests that have the Underlying Characteristics of: Other - Unaffiliated							7,978,272	(4,582,693)	0	0	0	(4,582,693)	0	(3,395,578)	7,881,727	0	4,486,149	4,486,149	0
4499999 – Subtotals - Unaffiliated							7,978,272	(4,582,693)	0	0	0	(4,582,693)	0	(3,395,578)	7,881,727	0	4,486,149	4,486,149	0
4599999 – Subtotals - Affiliated							0	0	0	0	0	0	0	0	0	0	0	0	0
4699999 Totals							7,978,272	(4,582,693)	0	0	0	(4,582,693)	0	(3,395,578)	7,881,727	0	4,486,149	4,486,149	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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year		Acquired	Stated Contractual Maturity Date
Bonds - U.S. Governments - Issuer Obligations																						
3130A8-G5-6	Federal Home Loan Bank Call			2	1FE	1,000,000	96.7650	967,650	1,000,000	1,000,000					1.500	1.500	JD	42	7,500		06/07/2016	06/30/2026
3133EG-2F-1	Federal Farm Credit Bank Call			2	1	1,000,000	100.0090	1,000,090	1,000,000	1,000,000					3.150	3.162	JD	350			12/20/2016	12/27/2024
31398A-JC-7	FNMA Call			2	1FE	1,000,000	103.1950	1,031,950	1,000,000	1,000,000					5.800	5.800	AO	10,956	58,000		07/23/2009	10/23/2037
912810-FQ-6	United States Treasury Inflation Index B				1	1,768,365	187.9990	1,737,114	924,000	1,729,756	27,891	(28,566)			3.375	0.772	AO	9,101	41,968		11/12/2015	04/15/2032
912810-FR-4	United States Treasury Inflation Index B				1	10,212,431	147.1360	9,830,167	6,681,000	9,992,134	158,730	(169,155)			2.375	0.279	JJ	94,000	198,967		03/22/2016	01/15/2025
912810-FS-2	United States Treasury Inflation Index B				1	8,862,562	137.0450	8,772,265	6,401,000	8,882,732	138,047	(108,798)			2.000	0.408	JJ	72,027	145,448		06/21/2016	01/15/2026
912810-PV-4	United States Treasury Inflation Index B				1	5,515,301	128.7100	5,540,949	4,305,000	5,608,959	88,392	(54,278)			1.750	0.516	JJ	40,157	84,692		06/21/2016	01/15/2028
912810-PZ-5	United States Treasury Inflation Index B				1	8,691,679	135.6970	7,931,476	5,845,000	8,469,427	131,200	(149,612)			2.500	0.092	JJ	76,001	159,651		08/22/2016	01/15/2029
912810-QF-8	United States Treasury Inflation Index B				1	1,987,426	138.2170	2,250,178	1,628,000	2,073,148	33,237	(9,251)			2.125	1.386	FA	14,614	38,217		11/12/2015	02/15/2040
912810-QV-3	United States Treasury Inflation Index B				1	6,704,801	100.9950	6,615,154	6,550,000	6,913,409	111,060	2,905			0.750	0.805	FA	19,850	51,910		11/12/2015	02/15/2042
912810-RF-7	United States Treasury Inflation Index B				1	8,125,495	112.8770	8,164,425	7,233,000	8,232,885	135,961	(22,761)			1.375	0.963	FA	38,963	96,768		03/22/2016	02/15/2044
912810-RR-1	United States Treasury Inflation Index B				1	2,072,179	102.1470	1,984,707	1,943,000	2,086,718	15,985	(1,445)			1.000	0.791	FA	7,487	2,782		12/15/2016	02/15/2046
912828-B2-5	United States Treasury Inflation Index B				1	11,682,009	105.3800	11,864,719	11,259,000	11,902,350	191,103	(32,053)			0.625	0.330	JJ	33,677	70,476		08/22/2016	01/15/2024
912828-HN-3	United States Treasury Inflation Index B				1	9,296,437	118.3980	8,895,210	7,513,000	8,898,070	141,342	(213,502)			1.625	(0.896)	JJ	65,076	135,845		03/22/2016	01/15/2018
912828-JE-1	United States Treasury Inflation Index B				1	3,505,061	116.3110	3,503,277	3,012,000	3,481,378	56,059	(66,633)			1.375	(0.633)	JJ	21,447	45,055		03/22/2016	07/15/2018
912828-LA-6	United States Treasury Inflation Index B				1	6,869,015	120.5540	6,826,962	5,663,000	6,753,104	106,802	(130,058)			1.875	(0.249)	JJ	55,532	116,794		03/22/2016	07/15/2019
912828-MF-4	United States Treasury Inflation Index B				1	8,666,855	117.5490	8,382,398	7,131,000	8,444,958	133,712	(151,760)			1.375	(0.566)	JJ	50,633	106,574		03/22/2016	01/15/2020
912828-PC-8	United States Treasury OH/GA/WI	SD			1	1,227,188	103.3360	1,240,032	1,200,000	1,215,929		(3,898)			2.625	2.265	MN	4,090	31,500		01/15/2014	11/15/2020
912828-PP-9	United States Treasury Inflation Index B				1	14,125,431	115.9510	13,923,372	12,008,000	13,986,400	222,505	(171,498)			1.125	(0.207)	JJ	68,960	143,991		08/22/2016	01/15/2021
912828-S5-0	United States Treasury Inflation Index B				1	1,491,582	97.4590	1,437,514	1,475,000	1,496,946	5,715	(351)			0.125	0.058	JJ	859			08/22/2016	07/15/2026
912828-SA-9	United States Treasury Inflation Index B				1	6,581,576	107.0030	6,810,727	6,365,000	6,762,457	109,671	6,870			0.125	0.230	JJ	3,925	8,271		03/22/2016	01/15/2022
912828-SV-3	United States Treasury Note GA/OH/VA	SD			1	1,578,336	98.5080	1,526,874	1,550,000	1,575,127		(3,209)			1.750	1.435	MN	3,522	27,125		04/12/2016	05/15/2022
912828-TE-0	United States Treasury Inflation Index B				1	7,434,295	105.3960	7,502,059	7,118,000	7,570,650	114,241	(13,913)			0.125	(0.089)	JJ	4,321	8,078		06/21/2016	07/15/2022
912828-UH-1	United States Treasury Inflation Index B				1	6,036,020	103.9150	6,226,615	5,992,000	6,215,998	100,669	9,361			0.125	0.282	JJ	3,624	7,645		03/22/2016	01/15/2023
912828-XL-9	United States Treasury Inflation Index B				1	7,934,191	101.3050	7,994,996	7,892,000	8,052,339	123,026	2,112			0.375	0.362	JJ	13,936	20,078		06/21/2016	07/15/2025
0199999 - Bonds - U.S. Governments - Issuer Obligations						143,368,234	XXX	141,960,881	122,688,000	143,344,872	2,145,348	(1,309,494)	0	0	XXX	XXX	XXX	713,150	1,607,335		XXX	XXX
Bonds - U.S. Governments - Residential Mortgage-Backed Securities																						
36201M-NU-2	GNMA Pool 587303			4	1	46,172	113.3790	51,104	45,073	45,717		(344)			6.000	5.819	MON	225	2,704		10/21/2002	09/15/2032
36202D-UH-2	GNMA II Pool 3284			4	1	53,226	111.9250	59,258	52,945	53,168					5.500	5.331	MON	243	2,912		09/09/2002	09/20/2032
36205G-AD-3	GNMA Pool 389804			4	1	55,161	110.6560	60,925	55,058	55,123		(13)			5.000	4.972	MON	229	2,753		01/27/2003	01/15/2033
38373Q-PY-1	GNR 2003-41 BX			4	1	538,249	108.0070	620,230	574,248	556,062		329			4.500	5.340	MON	2,153	25,841		12/10/2003	05/20/2033
38373S-W7-8	GNR 2003-35 TB			4	1	30,342	106.1620	32,231	30,361	30,309					4.250	4.261	MON	108	1,290		04/24/2003	03/16/2033
38375C-AJ-9	GNR 2012-57 HK			4	1	1,579,558	102.4710	1,560,640	1,523,008	1,570,788		(3,466)			3.000	1.724	MON	3,808	45,690		09/24/2014	03/20/2039
38376V-SB-4	GNR 2010-21 NB			4	1	260,027	101.6240	258,435	254,305	254,738		(750)			4.500	4.161	MON	954	11,444		02/26/2010	01/20/2037
38376Y-FF-3	GNR 2010-46 CH			4	1	416,498	103.8190	408,350	393,328	409,948		(1,823)			4.000	1.231	MON	1,311	15,733		01/22/2014	03/20/2039

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
38376Y-TG-6	GNR 2010-43 QX			4	1	2,954,297	101.9430	3,058,277	3,000,000	2,985,942		6,409			3.000	3.247	MON	7,500	90,000	08/19/2011	02/20/2039
38378D-PC-3	GNR 2012-39 LP			4	1	2,062,063	99.4230	2,017,607	2,029,324	2,052,770		(4,694)			3.000	2.748	MON	5,073	60,880	12/16/2014	08/20/2039
38378G-CY-2	GNR 2012-134 EA			4	1	1,154,924	101.1000	1,114,019	1,101,896	1,138,515		(4,466)			3.000	1.563	MON	2,755	33,057	12/07/2012	11/20/2042
38378K-RS-0	GNR 2013-78 AG			4	1	1,925,625	97.0340	1,940,679	2,000,000	1,940,639		9,683			2.389	2.984	MON	3,981	47,772	06/04/2015	07/16/2043
38378T-X2-1	GNMA 2013-109 TW			4	1	1,974,580	94.4330	1,908,486	2,021,000	1,977,930		3,350			2.500	2.822	MON	4,210	33,683	04/26/2016	07/20/2041
0299999 - Bonds - U.S. Governments - Residential Mortgage-Backed Securities						13,050,723	XXX	13,090,243	13,080,546	13,071,650	0	4,215	0	0	XXX	XXX	XXX	32,550	373,759	XXX	XXX
0599999 - Bonds - U.S. Governments - Subtotals - U.S. Governments						156,418,956	XXX	155,051,124	135,768,546	156,416,522	2,145,348	(1,305,279)	0	0	XXX	XXX	XXX	745,700	1,981,094	XXX	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
011770-4E-1	Alaska State Call			2	1FE	1,075,751	112.7770	986,799	875,000	1,065,681		(10,070)			5.000	2.200	FA	21,997		06/23/2016	08/01/2032
20772J-CW-0	Connecticut State Call			2	1FE	2,272,500	111.0120	2,220,240	2,000,000	2,144,258		(27,088)			5.000	3.369	MN	16,667	100,000	12/05/2011	11/01/2028
20772J-DJ-8	Connecticut State Call			2	1FE	578,085	111.3490	556,745	500,000	540,909		(7,729)			5.000	3.160	MN	4,167	25,000	11/09/2011	11/01/2026
246381-BZ-9	Delaware State NC				1FE	1,190,790	118.7930	1,187,930	1,000,000	1,132,078		(18,036)			5.000	2.790	FA	20,833	50,000	08/15/2013	08/01/2023
34153P-CK-2	Florida State Call			2	1FE	3,106,522	102.7370	3,020,468	2,940,000	2,979,861		(24,563)			5.000	4.084	JD	12,250	147,000	04/29/2011	06/01/2027
373384-F3-5	Georgia State NC				1FE	1,197,800	117.8550	1,178,550	1,000,000	1,131,840		(19,728)			5.000	2.640	FA	20,833	50,000	07/09/2013	02/01/2023
373384-FL-5	Georgia State Call			2	1FE	1,077,640	103.6900	1,036,900	1,000,000	1,008,800		(9,272)			5.000	4.010	JD	4,167	50,000	05/21/2008	12/01/2024
373384-HE-9	Georgia State Call			2	1FE	1,102,670	105.7350	1,057,350	1,000,000	1,033,886		(21,851)			5.000	2.680	JJ	25,000	50,000	09/25/2013	07/01/2028
419791-Z5-0	Hawaii State Call			2	1FE	1,644,082	116.2070	1,702,433	1,465,000	1,593,283		(17,047)			5.000	3.499	FA	30,521	73,250	11/20/2013	08/01/2028
419792-PH-3	Hawaii State Call - Prerefunded			2	1FE	578,793	116.9640	602,365	515,000	577,055		(1,738)			5.000	2.749	MN	4,292	12,875	10/28/2016	11/01/2023
419792-PR-1	Hawaii State Call			2	1FE	545,077	115.1740	558,594	485,000	543,440		(1,637)			5.000	2.749	MN	4,042	12,125	10/28/2016	11/01/2023
56052A-YB-6	Maine State NC				1FE	2,459,200	119.7950	2,395,900	2,000,000	2,352,693		(43,008)			5.000	2.390	JD	8,333	100,000	06/12/2014	06/01/2024
574192-6M-7	Maryland State BAB-NC				1FE	1,000,000	109.8870	1,098,870	1,000,000	1,000,000					4.300	4.300	FA	17,917	43,000	07/30/2010	08/01/2025
57582P-WK-2	Massachusetts State BAB			4	1FE	494,795	107.5650	537,825	500,000	497,367		472			4.200	4.320	JD	1,750	21,000	12/14/2010	12/01/2021
57582P-YC-8	Massachusetts State Call			2	1FE	3,197,679	113.3270	3,371,478	2,975,000	3,080,717		(22,400)			5.000	4.080	AO	37,188	148,750	03/31/2011	04/01/2025
604129-L2-0	Minnesota State Call			2	1FE	1,138,350	117.6490	1,176,490	1,000,000	1,096,742		(12,930)			5.000	3.350	FA	20,833	50,000	08/22/2013	08/01/2025
604129-YT-7	Minnesota State Call			2	1FE	1,730,190	112.2420	1,683,630	1,500,000	1,620,752		(23,261)			5.000	3.160	AO	18,750	75,000	12/21/2011	10/01/2030
60412A-JD-6	Minnesota State Call - Prerefunded			2	1FE	427,046	109.7970	450,168	410,000	425,887		(1,159)			5.000	3.549	MN	3,417	10,250	10/12/2016	11/01/2024
60412A-JT-1	Minnesota State Call			2	1FE	93,742	109.2030	98,283	90,000	93,487		(254)			5.000	3.549	MN	750	2,250	10/12/2016	11/01/2024
604146-AR-1	Minnesota State Call			2	1FE	1,091,500	113.6530	1,136,530	1,000,000	1,058,571		(10,125)			5.000	3.742	MS	16,667	50,000	08/01/2013	03/01/2028
605580-DH-9	Mississippi State NC				1FE	3,057,065	115.6700	3,180,925	2,750,000	2,862,854		(20,623)			5.250	4.300	MN	24,063	144,375	04/06/2005	11/01/2021
646039-BC-0	New Jersey State NC				1FE	2,200,620	108.2780	2,165,560	2,000,000	2,047,389		(17,606)			5.250	4.241	JJ	52,500	105,000	06/07/2006	07/01/2019
649791-DM-9	New York State Call			2	1FE	3,565,830	113.3880	3,401,640	3,000,000	3,269,582		(60,693)			5.250	2.920	FA	59,500	157,500	10/20/2011	02/15/2025
68608U-TS-5	Oregon State Call			2	1FE	2,758,729	116.7120	2,713,554	2,325,000	2,644,064		(43,704)			5.000	2.710	FA	48,438	116,250	04/21/2014	08/01/2027
68609B-SW-8	Oregon State Call			2	1FE	1,381,314	115.8230	1,274,053	1,100,000	1,373,247		(8,067)			5.000	2.060	MN	9,167	23,833	09/07/2016	05/01/2039
70914P-TU-6	Pennsylvania State Call			2	1FE	2,153,390	115.3080	1,960,236	1,700,000	1,995,886		(44,072)			5.000	2.020	AO	21,250	85,000	04/24/2013	04/01/2024
880541-RM-1	Tennessee State Call			2	1FE	2,302,300	114.5100	2,290,200	2,000,000	2,156,390		(30,082)			5.000	3.211	AO	25,000	100,000	10/13/2011	10/01/2025
882722-TK-7	Texas State Call			2	1FE	2,115,335	112.0220	2,223,637	1,985,000	2,042,313		(13,882)			5.000	4.160	AO	24,813	99,250	03/10/2011	10/01/2028
882723-TH-2	Texas State Call			2	1	310,869	101.0550	303,165	300,000	301,352		(5,392)			5.000	3.148	AO	3,750	15,000	03/18/2015	04/01/2033
882723-TJ-8	Texas State Call			2	1FE	725,362	101.0570	707,399	700,000	703,155		(12,582)			5.000	3.148	AO	8,750	35,000	03/18/2015	04/01/2033
93974C-8D-5	Washington State Call			2	1FE	1,062,007	116.5180	990,403	850,000	990,604		(19,873)			5.000	2.250	JJ	21,250	42,500	04/15/2013	07/01/2025
93974C-GJ-3	Washington State Call			2	1FE	1,330,088	107.5990	1,344,988	1,250,000	1,269,968		(8,988)			5.000	4.191	FA	26,042	62,500	05/06/2009	02/01/2026
93974C-Y9-5	Washington State Call			2	1FE	2,286,600	114.4850	2,289,700	2,000,000	2,198,843		(32,197)			5.000	3.050	FA	41,667	100,000	03/07/2014	08/01/2027
97705L-5A-1	Wisconsin State Call			2	1FE	1,157,810	114.9110	1,149,110	1,000,000	1,108,761		(18,690)			5.000	2.790	MN	8,333	50,000	03/20/2014	05/01/2025
97705L-U9-6	Wisconsin State Call			2	1FE	1,872,930	114.5840	1,718,760	1,500,000	1,720,747		(38,812)			5.000	2.070	MN	12,500	75,000	12/11/2012	05/01/2026
1199999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						54,282,460	XXX	53,770,875	47,715,000	51,662,463	0	(646,687)	0	0	XXX	XXX	XXX	677,392	2,281,708	XXX	XXX
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. States, Territories and Possessions (Direct and Guaranteed)						54,282,460	XXX	53,770,875	47,715,000	51,662,463	0	(646,687)	0	0	XXX	XXX	XXX	677,392	2,281,708	XXX	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																					
03588E-4Q-3	Anne Arundel Cnty, Md BAB Call			2	1FE	1,258,728	109.0590	1,308,708	1,200,000	1,223,226		(6,487)			5.350	4.700	AO	16,050	64,200	10/28/2010	04/01/2028
05914F-VS-6	Baltimore Cnty, MD Call			2	1FE	596,715	115.4570	577,285	500,000	578,392		(9,197)			5.000	2.700	FA	10,417	25,000	12/15/2014	08/01/2037
079365-Z4-7	Bellevue, WA Call			2	1FE	1,175,880	116.4850	1,164,850	1,000,000	1,122,121		(17,096)			5.000	2.900	JD	4,167	50,000	09/26/2013	12/01/2024

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
085275-XV-2	Bernalillo County, New Mexico Call			2	1FE	528,080	102.4070	512,035	500,000	502,139		(3,545)			5.000	4.250	FA	10,417	25,000	06/13/2008	08/01/2021
150429-N3-8	Cedar Hill, TX Call			2	1FE	1,330,508	111.7640	1,296,462	1,160,000	1,274,092		(16,610)			5.000	3.217	FA	21,911	58,000	06/05/2013	02/15/2038
161035-FR-6	Charlotte, NC Call			2	1FE	913,620	119.6130	897,098	750,000	874,733		(14,911)			5.000	2.550	JJ	18,750	37,500	04/21/2014	07/01/2026
172252-G6-9	Cincinnati, OH Call			2	1FE	271,340	110.4670	276,168	250,000	258,912		(2,385)			5.250	4.120	JD	1,094	13,125	04/04/2011	06/01/2024
179093-GC-7	Clackamas Cnty, OR Call			2	1FE	604,815	117.5690	587,845	500,000	584,516		(10,198)			5.000	2.500	JD	1,111	25,000	12/22/2014	06/15/2028
199491-6X-4	Columbus, OH Call			2	1FE	1,256,430	116.3920	1,163,920	1,000,000	1,153,601		(25,491)			5.000	2.090	FA	18,889	50,000	10/25/2012	02/15/2025
208418-TL-7	Conroe, TX Call			2	1FE	1,751,173	110.7270	1,688,587	1,525,000	1,670,012		(32,954)			5.000	2.555	FA	28,806	76,250	06/24/2014	02/15/2030
230579-VL-5	Cumberland Cnty, NC NC				1FE	1,788,690	111.6650	1,674,975	1,500,000	1,622,427		(32,187)			5.000	2.600	FA	31,250	75,000	06/24/2011	08/01/2020
235219-KK-7	Dallas, TX Call			2	1FE	1,179,830	113.5910	1,135,910	1,000,000	1,150,200		(18,909)			5.000	2.670	FA	18,889	50,000	05/28/2015	02/15/2027
235308-QR-7	Dallas, TX ISD BAB			2	1FE	2,236,877	114.7760	2,278,304	1,985,000	2,105,156		(26,062)			6.000	4.379	FA	44,993	119,100	05/25/2011	02/15/2026
244127-YQ-3	Deer Park, TX ISD-Call			2	1FE	1,193,500	111.1380	1,111,380	1,000,000	1,094,856		(21,553)			5.000	2.560	FA	18,889	50,000	02/23/2012	02/15/2027
246199-HQ-9	Delaware, OH Call			2	1FE	592,550	116.3500	581,750	500,000	579,514		(8,252)			5.000	2.860	JD	2,083	25,000	05/04/2015	12/01/2027
249002-AD-8	Denton, TX ISD-Call			2	1FE	2,455,440	114.3170	2,286,340	2,000,000	2,275,244		(45,253)			5.000	2.371	FA	37,778	100,000	10/17/2012	08/15/2028
249002-CX-2	Denton, TX ISD-Call			2	1FE	2,350,800	116.8570	2,337,140	2,000,000	2,301,903		(32,525)			5.000	2.900	FA	37,778	100,000	06/23/2015	08/15/2029
249164-LJ-1	Denver City & Cnty, CO BAB-Call			2	1FE	1,209,350	109.6370	1,096,370	1,000,000	1,103,724		(27,270)			5.650	2.600	FA	23,542	56,500	12/18/2012	08/01/2030
26371G-QW-3	Dublin, Ohio Call			2	1FE	839,235	116.8930	876,698	750,000	812,283		(8,512)			5.000	3.541	JD	3,125	37,500	08/15/2013	12/01/2025
266705-D8-2	Durham Cnty, NC NC				1FE	2,401,700	109.9620	2,199,240	2,000,000	2,144,298		(48,779)			5.000	2.351	MN	16,667	100,000	05/26/2011	11/01/2019
266778-EJ-4	Durham, NC BAB			2	1FE	580,028	108.3480	633,836	585,000	581,076		195			4.945	5.013	AO	7,232	28,928	10/19/2010	10/01/2030
280455-EA-0	Edgewood, OH Call			2	1FE	264,170	114.7660	286,915	250,000	259,845		(1,308)			5.000	4.291	JD	1,042	12,500	06/26/2013	12/01/2028
280659-TN-3	Edina, MN ISD ISD-NC				1FE	1,699,229	121.2190	1,678,883	1,385,000	1,656,029		(30,132)			5.000	2.330	FA	28,854	70,981	07/10/2015	02/01/2025
30382A-BG-6	Fairfax County, VA NC				1FE	2,430,460	119.0850	2,381,700	2,000,000	2,315,487		(42,567)			5.000	2.449	AO	25,000	100,000	03/21/2014	10/01/2023
304639-MY-0	Fairfield, OH BAB-Call			2	1FE	755,000	105.6220	797,446	755,000	755,000					5.540	5.540	JD	3,486	41,827	06/17/2010	12/01/2026
353172-W5-4	Franklin Cnty, OH Call			2	1FE	1,054,510	103.6990	1,036,990	1,000,000	1,022,643		(4,036)			5.000	4.482	JD	4,167	50,000	07/12/2007	12/01/2021
353172-X6-1	Franklin Cnty, OH Call			2	1FE	1,789,463	103.6990	1,814,733	1,750,000	1,756,195		(6,492)			5.000	4.600	JD	7,292	87,500	04/13/2011	12/01/2031
358776-CU-4	Frisco, TX Call			2	1FE	2,022,166	115.3410	2,099,206	1,820,000	1,958,898		(19,945)			5.000	3.600	FA	34,378	91,000	08/13/2013	02/15/2026
366155-XS-3	Garland, TX Call			2	1FE	2,212,980	110.3550	2,207,100	2,000,000	2,087,381		(26,045)			5.000	3.510	FA	37,778	100,000	10/20/2011	02/15/2029
373046-UJ-8	Georgetown, TX Call			2	1FE	2,468,723	114.1170	2,259,517	1,980,000	2,460,928		(7,796)			5.000	3.358	FA	37,400	52,525	06/29/2016	08/15/2037
403755-B3-4	Gwinnett County, GA NC				1FE	1,205,590	115.6460	1,156,460	1,000,000	1,129,869		(23,830)			5.000	2.280	FA	20,833	50,000	09/24/2013	02/01/2022
407756-K2-0	Hamilton, OH Call			2	1FE	1,639,153	108.4490	1,648,425	1,520,000	1,566,045		(15,127)			5.000	3.860	MN	12,667	76,000	09/21/2011	11/01/2025
412486-5B-4	Harford Cnty, MD BAB-Call			2	1FE	1,021,370	110.5400	1,105,400	1,000,000	1,008,713		(2,220)			5.375	5.100	JJ	26,875	53,750	06/01/2010	07/01/2026
414005-MV-7	Harris Cnty, TX NC				1FE	1,226,650	114.4850	1,144,850	1,000,000	1,114,550		(22,534)			5.000	2.430	AO	12,500	50,000	09/15/2011	10/01/2021
414005-WL-8	Harris Cnty, TX Call			2	1FE	2,908,465	117.2480	2,696,704	2,300,000	2,882,901		(25,564)			5.000	2.080	FA	53,986		06/14/2016	08/15/2031
431621-PB-1	Hilliard, Ohio Call			2	1FE	541,730	112.5300	562,650	500,000	522,342		(4,041)			5.000	3.990	JD	2,083	25,000	09/21/2011	12/01/2028
435236-JR-6	Holland, MI Call			2	1FE	3,123,873	113.7850	3,072,195	2,700,000	3,026,421		(39,060)			5.000	3.141	MN	22,500	135,000	05/22/2014	05/01/2027
438670-F4-8	Honolulu, HI Call			2	1FE	2,315,800	115.0260	2,300,520	2,000,000	2,223,805		(34,781)			5.000	2.900	MN	16,667	100,000	04/10/2014	11/01/2028
443524-UQ-4	Huber Heights, OH BAB			2	1FE	700,000	105.4950	738,465	700,000	700,000					5.010	5.010	JD	2,923	35,070	10/27/2010	12/01/2025
485429-UA-0	Kansas State NC				1FE	1,205,236	112.9910	1,158,158	1,025,000	1,129,515		(22,596)			5.000	2.501	MN	8,542	51,250	07/03/2013	05/01/2021
485429-UK-8	Kansas State Call			2	1FE	1,565,333	109.9060	1,593,637	1,450,000	1,519,400		(14,185)			5.000	3.812	JD	6,042	72,500	08/05/2013	06/01/2026
492692-PW-2	Kettering, OH Sch Dist, NC				1FE	1,146,990	122.8710	1,228,710	1,000,000	1,128,555		(6,155)			5.250	4.090	JD	4,375	52,500	11/12/2013	12/01/2031
49474E-S9-5	King Cnty, WA Call			2	1FE	1,457,406	107.3530	1,449,266	1,350,000	1,379,610		(13,980)			5.000	3.850	JJ	33,750	67,500	11/09/2010	01/01/2030
494791-RB-4	King Cnty, WA Call			2	1FE	3,438,540	114.3060	3,429,180	3,000,000	3,361,626		(39,320)			5.000	3.264	JD	12,500	150,000	11/25/2014	12/01/2030
495260-C9-0	King Cnty, WA NC				1FE	1,200,430	118.0720	1,180,720	1,000,000	1,166,801		(21,962)			5.000	2.370	JD	4,167	50,000	05/15/2015	12/01/2023
497476-WX-5	Kirkland, WA BAB			2	1FE	1,116,563	109.4680	1,231,515	1,125,000	1,118,958		457			5.100	5.170	JD	4,781	57,375	12/08/2010	12/01/2026
498531-CR-1	Klein, TX Indept Sch Dist Call			2	1FE	582,510	117.3240	586,620	500,000	558,392		(7,901)			5.000	3.030	FA	10,417	25,000	10/31/2013	08/01/2025
514282-VF-6	Lancaster, PA Call			2	1FE	2,565,746	116.6930	2,479,726	2,125,000	2,537,368		(28,378)			5.000	2.640	MN	17,708	60,208	03/10/2016	11/01/2027
516825-HM-1	Laredo, TX NC				1FE	910,648	117.3310	909,315	775,000	892,758		(11,874)			5.000	2.981	FA	16,146	38,750	06/10/2015	08/01/2025
522777-HB-0	Lebanon, OH CSD-Call			2	1FE	1,077,890	109.9260	1,099,260	1,000,000	1,048,938		(11,369)			5.250	3.890	JD	4,375	52,500	05/02/2014	12/01/2043
545896-7Q-9	Loudoun Cnty, VA Call			2	1FE	964,631	115.6790	983,272	850,000	927,045		(11,621)			5.000	3.300	JD	3,542	42,500	08/16/2013	12/01/2025
548253-V2-6	Lower Merion Twp, PA BAB			2	1FE	1,011,670	105.1690	1,051,690	1,000,000	1,005,616		(1,217)			5.450	5.294	JJ	25,131	54,500	04/20/2011	01/15/2031
562333-FV-1	Manchester, NH BAB-Call			2	1FE	499,500	107.3740	536,870	500,000	499,647		25			5.150	5.159	JJ	12,875	25,750	12/02/2010	07/01/2027
564386-FK-1	Mansfield, TX ISD-Call			2	1FE	1,810,470	113.2980	1,699,470	1,500,000	1,676,917		(31,963)			5.000	2.530	FA	28,333	75,000	07/19/2012	02/15/2028
567643-PX-3	Marietta, GA Call			2	1FE	1,475,575	110.0220	1,446,789	1,315,000	1,369,190		(16,832)			5.000	3.540	JJ	32,875	65,750	12/04/2009	01/01/2025
574463-KN-4	Marysville, OH Call			2	1FE	761,617	110.3910	756,178	685,000	721,004		(8,434)			5.000	3.550	JD	2,854	34,250	10/13/2011	12/01/2021
574480-NW-5	Marysville, OH Call			2	1FE	1,735,964	113.3500	1,615,238	1,425,000	1,618,050		(29,921)			5.000	2.520	JD	5,938	71,250	11/16/2012	12/01/2027
577285-Z8-5	Maui Cnty, HI Taxable			2	1FE	1,124,580	107.5840	1,075,840	1,000,000	1,054,606		(14,584)			5.947	4.213	JD	4,956	59,470	10/03/2011	06/01/2030

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

		Codes					Fair Value				Change in Book / Adjusted Carrying Value				Interest					Dates	
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
597589-AK-6	Midland, MI NC				1FE	1,204,240	117.3920	1,173,920	1,000,000	1,174,609		(18,517)			5.000	2.650	MN	8,333	50,000	04/24/2015	05/01/2025
602366-RX-6	Milwaukee, WI Call			2	1FE	1,847,693	116.5950	1,952,966	1,675,000	1,795,168		(16,443)			5.000	3.724	MN	10,701	83,750	08/26/2013	05/15/2026
602409-GN-8	Milwaukee, WI Call			2	1FE	1,351,371	106.5960	1,380,418	1,295,000	1,306,595		(6,259)			5.000	4.461	AO	16,188	64,750	08/14/2008	10/01/2025
609558-7C-9	Monmouth Cnty, NJ BAB				1FE	750,000	105.0370	787,778	750,000	750,000					4.200	4.200	JD	2,625	31,500	12/02/2010	12/01/2020
613579-X6-3	Montgomery Cnty, PA Call			2	1FE	49,549	110.6280	49,783	45,000	47,908		(622)			5.400	3.740	AO	608	2,430	04/10/2014	10/01/2030
613579-Z5-3	Montgomery Cnty, PA Call			2	1FE	1,963,132	110.1410	2,153,257	1,955,000	1,960,321		(1,091)			5.400	5.328	AO	26,393	105,570	04/10/2014	10/01/2030
613664-4J-7	Montgomery Cnty, TN Call			2	1FE	1,995,455	115.3990	2,019,483	1,750,000	1,881,804		(22,601)			5.000	3.420	AO	21,875	87,500	07/19/2011	04/01/2025
622625-JA-0	Mount Pleasant, SC NC				1FE	2,046,880	119.4160	1,982,306	1,660,000	1,952,796		(35,705)			5.000	2.390	JD	6,917	83,000	04/16/2014	06/01/2024
64327T-EC-8	New Castle County, DE Call			2	1FE	621,145	115.2080	576,040	500,000	616,033		(5,113)			5.000	2.084	AO	6,250	12,500	07/26/2016	10/01/2038
644800-V5-0	New Hanover Cnty, NC Call			2	1FE	1,342,080	111.6160	1,339,392	1,200,000	1,290,947		(8,744)			5.000	3.950	FA	25,000	60,000	06/21/2010	08/01/2025
649902-3Y-7	New York St Call			2	1FE	2,198,660	111.1070	2,222,140	2,000,000	2,094,650		(20,460)			5.000	3.771	MS	29,444	100,000	06/20/2011	03/15/2027
649902-NE-9	New York St Dorm Auth, Call			2	1FE	1,089,410	104.7160	1,047,160	1,000,000	1,015,128		(12,122)			5.000	3.700	MS	14,722	50,000	03/08/2010	03/15/2025
668180-DK-5	Northwestern OH LSD BAB			2	1FE	1,023,450	109.9870	1,099,870	1,000,000	1,011,078		(2,411)			6.875	6.550	JD	5,729	68,750	12/13/2010	12/01/2038
680616-A8-2	Olentangy LSD Ohio Call			2	1FE	1,201,290	116.5130	1,165,130	1,000,000	1,169,553		(17,705)			5.000	2.731	JD	4,167	50,000	02/11/2015	12/01/2029
717087-TB-6	Pflugerville, TX Call			2	1FE	2,277,951	112.3600	2,202,256	1,960,000	2,184,847		(36,749)			5.000	2.768	FA	40,833	98,000	05/22/2014	08/01/2027
719780-LV-8	Pickerington, Ohio Call			2	1FE	525,945	103.6990	518,495	500,000	516,525		(1,292)			5.000	4.581	JD	2,083	25,000	05/13/2008	12/01/2026
736679-UM-1	Portland, OR NC				1FE	2,394,340	108.7970	2,175,940	2,000,000	2,188,294		(75,332)			5.000	1.100	JD	4,444	100,000	03/18/2014	06/15/2019
736679-VQ-1	Portland, OR NC				1FE	1,378,046	119.8530	1,354,339	1,130,000	1,338,731		(25,413)			5.000	2.290	JD	2,511	56,500	06/08/2015	06/15/2024
76541V-MP-9	Richmond, VA Call			2	1FE	2,304,720	116.2480	2,324,960	2,000,000	2,211,617		(30,770)			5.000	3.100	MS	33,333	100,000	11/12/2013	03/01/2026
76541V-PE-1	Richmond, VA Call			2	1FE	1,845,960	118.2350	1,773,525	1,500,000	1,775,743		(35,223)			5.000	2.211	MS	25,000	75,000	12/22/2014	03/01/2025
774217-4W-0	Rockville, MD Taxable			2	1FE	1,999,400	102.2140	2,044,280	2,000,000	1,999,537		15			4.375	4.377	JD	7,292	87,500	10/18/2011	06/01/2036
815628-FW-7	Sedgwick County, KS Call			2	1FE	1,811,930	116.4890	1,753,159	1,505,000	1,693,333		(30,014)			5.000	2.639	AO	18,813	75,250	11/13/2012	10/01/2030
815628-HE-5	Sedgwick County, KS				1FE	3,112,158	121.2070	2,830,183	2,335,000	3,095,418		(16,740)			5.000	2.079	AO	29,188	58,699	08/31/2016	10/01/2029
830201-MG-1	Skagit Cnty, WA Call			2	1FE	1,980,368	115.6810	1,926,089	1,665,000	1,923,399		(28,800)			5.000	2.800	JD	6,938	83,250	12/23/2014	12/01/2030
879709-N6-6	Tempe, AZ BAB-Call			2	1FE	1,140,991	107.5720	1,194,049	1,110,000	1,122,771		(3,236)			5.719	5.354	JJ	31,740	63,481	06/22/2010	07/01/2030
889278-VR-5	Toledo, OH Call			2	1FE	1,235,057	117.4920	1,239,541	1,055,000	1,216,228		(15,542)			5.000	3.031	JD	4,396	52,750	09/24/2015	12/01/2026
914641-V6-9	University of Nebraska Call			2	1FE	1,114,080	113.9600	1,139,600	1,000,000	1,072,051		(13,001)			5.000	3.420	JJ	25,000	50,000	08/14/2013	07/01/2025
95736U-YK-4	Westchester County, NY Call			2	1FE	1,269,650	116.5710	1,165,710	1,000,000	1,163,119		(26,372)			5.000	2.000	AO	10,556	50,000	10/25/2012	10/15/2025
969173-JA-2	Williard, OH CSD BQ NC				1FE	769,488	107.6840	737,635	685,000	705,712		(6,498)			5.750	4.629	JD	3,282	39,388	04/16/2004	12/01/2019
969887-T9-9	Williamson Cnty, TX Call			2	1FE	2,415,040	119.6680	2,393,360	2,000,000	2,354,116		(38,738)			5.000	2.571	FA	37,778	100,000	05/27/2015	02/15/2026
971567-NN-8	Wilmington, DE Call			2	1FE	2,556,684	110.4110	2,583,617	2,340,000	2,441,709		(24,265)			5.000	3.771	MN	19,500	117,000	11/17/2011	11/01/2029
1899999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations						130,362,080	XXX	128,490,891	113,605,000	125,243,211	0	(1,581,032)	0	0	XXX	XXX	XXX	1,445,208	5,484,878	XXX	XXX
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Subtotals - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						130,362,080	XXX	128,490,891	113,605,000	125,243,211	0	(1,581,032)	0	0	XXX	XXX	XXX	1,445,208	5,484,878	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations																					
010268-AN-0	Alabama Fed Aid Hwy Call			2	1FE	2,543,300	117.0660	2,516,919	2,150,000	2,487,906		(39,243)			5.000	2.714	MS	35,833	107,500	07/27/2015	09/01/2028
04048R-MM-5	Arizona Board of Regents Call			2	1FE	756,675	113.9460	734,952	645,000	740,061		(9,673)			5.000	3.021	JJ	16,125	32,250	03/26/2015	07/01/2036
041085-DE-8	Arkansas St Waste Wtr - NC				1FE	1,156,582	103.6870	1,114,635	1,075,000	1,081,447		(6,742)			5.500	4.821	JD	4,927	59,125	08/06/2001	12/01/2017
097464-ZE-4	Boise ID Call			2	1FE	1,256,400	115.5260	1,155,260	1,000,000	1,247,321		(9,079)			5.000	2.050	AO	12,500	21,389	08/12/2016	04/01/2033
117068-EV-4	Brunswick Cnty, NC Call			2	1FE	1,195,710	119.3390	1,193,390	1,000,000	1,167,341		(17,897)			5.000	2.721	AO	12,500	50,000	05/14/2015	04/01/2026
120525-DS-6	Buncombe Cnty, NC Call			2	1FE	589,655	115.3680	576,840	500,000	569,954		(8,350)			5.000	2.890	JD	2,083	25,000	07/30/2014	06/01/2030
139372-QB-5	Cape Coral, FL Call			2	1FE	1,167,480	108.4700	1,084,700	1,000,000	1,140,605		(7,039)			5.000	3.750	AO	12,500	50,000	12/11/2012	10/01/2031
142523-BF-5	Carlisle-Sullivan, IN Sch Bldg- Call			2	1FE	2,100,260	102.2210	2,044,420	2,000,000	2,006,582		(11,842)			5.000	4.374	JJ	46,111	100,000	07/23/2007	01/15/2024
143287-BA-7	Carmel IN Call			2	1FE	1,238,950	116.6680	1,166,680	1,000,000	1,225,279		(13,671)			5.000	2.350	JJ	32,778		04/20/2016	07/15/2031
143287-CB-4	Carmel IN Call			2	1FE	1,000,000	90.0800	900,800	1,000,000	1,000,000					3.762	3.762	JJ	15,362		07/21/2016	01/15/2041
143294-FF-8	Carmel, IN Call			2	1FE	1,109,745	108.8260	1,142,673	1,050,000	1,073,284		(6,039)			5.000	4.311	JJ	26,250	52,500	03/03/2010	07/01/2026
155675-BX-8	Central Utah Wtr BAB-Call			2	1FE	812,398	107.3300	869,373	810,000	810,908		(251)			5.300	5.262	AO	10,733	42,930	06/01/2010	10/01/2027
160853-ST-5	Charlotte-Mecklenburg, NC Call			2	1FE	565,970	112.3630	561,815	500,000	565,279		(691)			5.000	3.316	JJ	2,708		11/15/2016	01/15/2036
181506-DS-2	Clark-Pleasant, IN Call			2	1FE	1,546,132	111.4260	1,559,964	1,400,000	1,474,115		(14,731)			5.000	3.721	JJ	32,278	70,000	08/26/2011	07/15/2024
196707-KW-2	Colorado State Sink			4	1FE	2,392,460	116.7470	2,334,940	2,000,000	2,347,294		(13,264)			5.000	3.681	MS	33,333	100,000	05/29/2013	03/01/2035
20774Y-PT-8	Connecticut St Health & Edl Fa Call			2	1FE	562,760	116.0140	580,070	500,000	545,221		(5,772)			5.000	3.500	MN	4,167	25,000	10/31/2013	11/01/2027
23542J-AQ-8	Dallas, TX Wtrwks & Swr Call			2	1FE	2,539,960	117.8170	2,356,340	2,000,000	2,516,702		(23,258)			5.000	2.061	AO	25,000	23,333	06/23/2016	10/01/2031

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	13	14	15	Interest 16	17	18	19	20	Dates 21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
240130-AS-3	Daytona Beach, FL Call			2	1FE	1,982,868	109.7870	2,102,421	1,915,000	1,947,516		(7,095)			5.000	4.540	FA	39,896	95,750	06/08/2011	02/01/2026
240523-UK-4	DeKalb County, GA Call			2	1FE	1,082,760	120.0220	1,050,193	875,000	1,052,801		(8,312)			5.250	3.554	AO	11,484	45,938	03/13/2013	10/01/2032
25483V-KK-9	District of Columbia Call			2	1FE	2,633,882	114.0530	2,463,545	2,160,000	2,453,341		(45,474)			5.000	2.514	JD	9,000	108,000	11/08/2012	12/01/2027
3134GA-FP-4	FHLMC Call			2	1FE	2,500,000	92.8750	2,321,875	2,500,000	2,499,953		(47)			2.000	1.994	FA	16,806		08/18/2016	08/28/2031
3134GA-FX-7	FHLMC Call			2	1FE	2,996,250	91.1650	2,734,950	3,000,000	2,996,351		101			2.150	2.163	FA	21,679		08/19/2016	08/27/2027
341602-YK-0	Florida State Call			2	1FE	1,056,420	100.3320	1,003,320	1,000,000	1,007,550		(1,848)			5.000	4.368	MS	16,667	50,000	11/03/2005	09/01/2020
346609-HK-9	Forsyth Cnty, GA Call			2	1FE	1,957,522	115.4100	1,915,806	1,660,000	1,888,681		(28,037)			5.000	2.880	AO	20,750	83,000	06/24/2014	04/01/2031
349288-CQ-1	Fort Wayne, IN Call			2	1FE	1,689,302	112.1890	1,671,616	1,490,000	1,602,514		(19,969)			5.000	3.371	FA	31,042	74,500	04/23/2012	02/01/2026
353186-7G-8	Franklin Cnty, OH Hosp Call			2	1FE	1,316,922	109.7680	1,416,007	1,290,000	1,303,544		(4,388)			5.000	4.600	MN	10,750	64,500	10/09/2013	11/01/2034
353186-8A-0	Franklin Cnty, OH Hosp Call			2	1FE	1,240,275	108.6260	1,357,825	1,250,000	1,241,085		177			5.000	5.051	MN	7,986	62,500	06/08/2011	11/15/2041
360066-NN-0	Fulton County, GA Call			2	1FE	1,183,580	113.5570	1,135,570	1,000,000	1,119,021		(17,958)			5.000	2.829	JJ	25,000	50,000	03/06/2013	01/01/2029
385640-GK-7	Grand Island, NE Call			2	1FE	2,641,048	116.2380	2,731,593	2,350,000	2,561,739		(26,649)			5.000	3.519	FA	44,389	117,500	11/20/2013	08/15/2027
397337-CS-3	Greenwood SC Call			2	1FE	1,241,940	117.0750	1,170,750	1,000,000	1,228,606		(13,334)			5.000	2.361	AO	12,500	19,444	04/14/2016	10/01/2030
407288-XY-0	Hamilton County, Ohio BAB			4	1FE	1,007,610	108.3720	1,083,720	1,000,000	1,006,598		(199)			5.370	5.314	JD	4,475	53,700	10/19/2010	12/01/2035
414152-LH-9	Harris Cnty, TX Call			2	1	3,055,785	106.9120	2,929,389	2,740,000	2,809,313		(23,239)			5.500	4.510	AO	37,675	150,700	01/09/2003	10/01/2019
41422E-ES-8	Harris County, TX Call			2	1FE	1,191,690	117.9080	1,179,080	1,000,000	1,148,440		(16,696)			5.000	2.870	MN	8,333	50,000	05/01/2014	11/01/2027
438701-ZB-3	Honolulu City, HI NC			2	1FE	1,208,980	119.7650	1,197,650	1,000,000	1,182,971		(18,767)			5.000	2.588	JJ	25,000	44,306	07/31/2015	07/01/2026
442435-5J-8	Houston, TX NC				1FE	1,203,320	114.1300	1,141,300	1,000,000	1,138,005		(26,732)			5.000	2.011	MN	6,389	50,000	06/24/2014	11/15/2021
442435-F6-5	Houston, TX Call			2	1FE	2,252,016	113.0350	2,266,352	2,005,000	2,161,838		(29,293)			5.000	3.250	MN	12,810	100,250	10/18/2013	11/15/2026
442435-YV-9	Houston, TX Call			2	1FE	1,749,930	110.3190	1,930,583	1,750,000	1,749,930					5.000	5.000	MN	11,181	87,500	04/14/2011	11/15/2033
45129W-JK-7	Idaho Housing & Finance Assn Call			2	1FE	1,214,351	107.8760	1,197,424	1,110,000	1,143,166		(12,181)			5.250	4.000	JJ	26,871	58,275	06/28/2010	07/15/2025
46257T-AR-0	Iowa State Call			2	1FE	2,577,034	108.5460	2,675,659	2,465,000	2,502,467		(14,427)			5.000	4.330	JD	10,271	123,250	04/11/2011	06/01/2026
485106-ME-5	Kansas City, MO Call			2	1FE	1,074,662	114.2980	1,022,967	895,000	1,062,814		(11,849)			5.000	2.590	AO	11,188	19,889	04/08/2016	10/01/2030
485424-PT-6	Kansas Dept. of Transportation Call			2	1FE	900,270	117.1940	878,955	750,000	870,949		(14,080)			5.000	2.660	MS	12,500	37,500	11/14/2014	09/01/2030
49151E-7W-7	Kentucky State Ppty & Bldg Call			2	1FE	2,137,000	110.7290	2,214,580	2,000,000	2,070,346		(13,666)			5.000	4.149	FA	41,667	100,000	08/25/2011	08/01/2029
491552-ZL-2	Kentucky St Turnpike Auth Call			2	1FE	3,208,408	115.0160	3,185,943	2,770,000	3,099,342		(45,289)			5.000	2.975	JJ	69,250	138,500	07/10/2014	07/01/2028
514271-AR-6	Lancaster, OH Wtr-Call			2	1FE	1,484,041	111.2330	1,446,029	1,300,000	1,402,538		(18,958)			5.000	3.250	JD	5,417	65,000	06/01/2012	12/01/2027
534272-D9-7	Lincoln, Nebraska Electric System-Call			2	1FE	1,153,680	114.7530	1,147,530	1,000,000	1,134,406		(13,286)			5.000	3.210	MS	16,667	50,000	07/10/2015	09/01/2035
546589-PC-0	Louisville & Jefferson Cnty KY Call			2	1FE	1,057,800	105.2580	1,052,580	1,000,000	1,009,481		(6,590)			5.000	4.280	MN	6,389	50,000	05/30/2008	05/15/2023
546589-VM-1	Louisville & Jefferson Cnty KY Call			2	1FE	2,308,726	116.6910	2,257,971	1,935,000	2,238,206		(34,062)			5.000	2.770	MN	12,363	96,750	11/06/2014	05/15/2029
56045R-BU-2	Maine State Call			2	1FE	1,335,938	109.6630	1,233,709	1,125,000	1,234,142		(26,951)			5.000	2.338	MN	9,375	56,250	01/30/2013	11/01/2031
574218-GC-1	Maryland St Hlth & Hgr Ed-Call			2	1FE	1,589,816	110.9320	1,514,222	1,365,000	1,507,567		(23,559)			5.000	2.930	JJ	34,125	68,250	05/10/2013	07/01/2032
57586E-QK-0	Massachusetts St Call			2	1FE	1,065,240	110.1980	1,101,980	1,000,000	1,023,953		(7,480)			5.000	4.130	JD	2,222	50,000	11/16/2010	12/15/2031
576000-NG-4	Massachusetts St Call			2	1FE	1,820,894	114.7950	1,779,323	1,550,000	1,748,578		(32,465)			5.000	2.540	FA	29,278	77,500	09/23/2014	08/15/2029
576051-AV-8	Massachusetts State Call			2	1FE	2,329,762	111.3580	2,394,197	2,150,000	2,227,653		(19,814)			5.000	3.910	FA	44,792	107,500	05/10/2011	08/01/2028
576051-BQ-8	Massachusetts State Call			2	1FE	1,171,360	111.3580	1,113,580	1,000,000	1,079,839		(20,966)			5.000	2.650	FA	20,833	50,000	05/30/2012	08/01/2030
576051-DW-3	Massachusetts State Call			2	1FE	1,973,708	112.9030	1,981,448	1,755,000	1,888,684		(26,669)			5.000	3.200	FA	36,563	87,750	09/05/2013	08/01/2023
58400U-AN-7	Mecklenburg Cnty, NC Call			2	1FE	1,193,221	111.0780	1,188,535	1,070,000	1,128,555		(13,405)			5.000	3.521	JJ	26,750	53,500	10/14/2011	01/01/2025
590545-MP-1	Mesa, AZ NC				1FE	1,109,130	115.1380	1,151,380	1,000,000	1,043,944		(6,989)			5.000	4.099	JJ	25,000	50,000	07/18/2005	07/01/2022
592098-J4-0	Met Govt Nash. & David. Cnty Call			2	1FE	1,045,520	109.6740	1,096,740	1,000,000	1,018,922		(4,897)			5.000	4.411	JJ	25,000	50,000	12/09/2010	07/01/2026
592098-L7-0	Met Govt Nash. & David. Cnty Call			2	1FE	1,231,590	116.5180	1,165,180	1,000,000	1,154,269		(21,664)			5.000	2.421	JJ	25,000	50,000	04/11/2013	07/01/2025
64469N-AG-4	New Hampshire St BAB				1FE	984,920	109.2880	1,092,880	1,000,000	989,789		917			4.984	5.132	MS	16,613	49,840	11/12/2010	09/01/2025
646065-Y6-3	New Jersey Ed Fac-Call			2	1FE	1,201,940	112.2840	1,122,840	1,000,000	1,112,985		(23,542)			5.000	2.340	JJ	25,000	50,000	01/30/2013	07/01/2034
64711N-HK-4	New Mexico Fin Auth Call			2	1FE	838,875	108.1760	811,320	750,000	775,736		(10,007)			5.250	3.750	JD	3,281	39,375	12/11/2009	06/01/2027
64971W-L9-9	New York City, NY Call			2	1FE	1,568,250	115.8230	1,447,788	1,250,000	1,558,054		(10,196)			5.000	2.081	MN	10,417	16,146	08/24/2016	05/01/2034
64972H-UH-3	New York City, NY Call			2	1FE	1,177,080	113.5260	1,135,260	1,000,000	1,107,011		(17,573)			5.000	2.895	JJ	23,056	50,000	10/24/2012	07/15/2032
64986A-SN-2	New York St Enviornmental Facs Call			2	1FE	984,014	101.8380	947,093	930,000	933,013		(6,454)			5.000	4.270	JD	2,067	46,500	08/08/2007	06/15/2022

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
650028-PL-1	New York State Call			2	1FE	1,092,820	106.4940	1,064,940	1,000,000	1,024,557		(13,800)			5.000	3.500	MS	14,722	50,000	08/30/2011	03/15/2027
65854R-AZ-3	North Central, TX Call			2	1FE	2,764,326	114.0070	2,644,962	2,320,000	2,603,019		(46,101)			5.000	2.650	FA	43,822	116,000	05/14/2013	08/15/2025
661524-GK-8	North Penn, PA Wtr Auth-Call			2	1FE	1,956,605	111.9790	1,830,857	1,635,000	1,817,339		(35,086)			5.000	2.533	MN	13,625	81,750	11/08/2012	11/01/2028
662903-LB-7	North Texas Muni Wtr BAB-Direct pay			2	1FE	1,655,865	109.6940	1,700,257	1,550,000	1,586,515		(12,537)			6.003	5.046	MS	31,016	93,047	09/09/2010	09/01/2029
662903-MZ-3	North Texas Muni Wtr Call			2	1FE	956,735	113.5740	965,379	850,000	917,660		(11,854)			5.000	3.310	MS	14,167	42,500	07/22/2013	09/01/2026
665444-HM-0	Northern Muni Power, MN Call			2	1FE	531,015	103.4400	517,200	500,000	503,824		(3,668)			5.000	4.211	JJ	12,500	25,000	05/06/2008	01/01/2021
677632-D3-2	Ohio State Univ Gen Recpts Call			2	1FE	956,024	116.8740	934,992	800,000	925,348		(13,983)			5.000	2.781	JD	3,333	40,000	09/24/2014	12/01/2029
677632-MV-0	Ohio State Univ Gen Recpts BAB				1FE	1,000,000	114.7430	1,147,430	1,000,000	1,000,000					4.910	4.910	JD	4,092	49,100	09/15/2010	06/01/2040
67765Q-CA-2	Ohio State Water Dev Call			2	1FE	586,015	116.9290	584,645	500,000	585,066		(949)			5.000	2.920	JD	2,083	12,500	11/15/2016	12/01/2034
677704-ZX-9	Ohio University Gen Recpts Athens-Call			2	1FE	2,174,626	112.4830	2,137,177	1,900,000	2,080,799		(27,347)			5.000	3.220	JD	7,917	95,000	05/23/2013	12/01/2031
678657-KT-3	Oklahoma City, Oklahoma Call			2	1FE	1,135,340	116.5510	1,165,510	1,000,000	1,093,826		(12,705)			5.000	3.380	JJ	25,000	50,000	08/01/2013	07/01/2027
682001-AM-4	Omaha, NE Call			2	1FE	2,503,874	112.4100	2,484,261	2,210,000	2,384,907		(31,380)			5.000	3.288	FA	46,042	110,500	08/01/2013	02/01/2028
682001-BX-9	Omaha, NE Call			2	1FE	1,197,700	116.0400	1,160,400	1,000,000	1,152,927		(19,405)			5.000	2.621	FA	20,833	50,000	08/08/2014	02/01/2027
686507-HD-9	Orlando, FL Call			2	1FE	504,863	108.1060	535,125	495,000	503,476		(1,387)			5.000	4.193	AO	6,188	12,375	08/10/2016	10/01/2029
686507-HH-0	Orlando, FL Call			2	1FE	664,743	106.9050	700,228	655,000	663,384		(1,358)			5.000	4.395	AO	8,188	16,375	08/10/2016	10/01/2029
71884A-SN-0	Phoenix, AZ Call			2	1FE	1,625,946	101.9140	1,559,284	1,530,000	1,535,850		(11,340)			5.000	4.219	JJ	38,250	76,500	07/23/2007	07/01/2018
751100-HP-6	Raleigh, NC Call			2	1FE	1,791,502	113.4170	1,854,368	1,635,000	1,735,618		(17,428)			5.000	3.680	MS	27,250	81,750	08/21/2013	03/01/2027
765433-KK-2	Richmond, VA Call			2	1	584,610	117.1160	585,580	500,000	584,049		(561)			5.000	2.875	JJ	1,667		11/18/2016	01/15/2032
812728-SC-8	Seattle, WA Call			2	1FE	1,151,670	116.1750	1,161,750	1,000,000	1,099,608		(15,904)			5.000	3.070	MS	16,667	50,000	08/05/2013	09/01/2024
829594-EU-0	Sioux Falls, SD Call			2	1FE	2,638,737	103.2620	2,576,387	2,495,000	2,509,739		(16,309)			5.000	4.300	MN	15,940	124,750	07/31/2007	11/15/2022
836480-AS-2	South Bend, IN NC				1FE	806,271	111.6700	748,189	670,000	744,241		(15,132)			5.000	2.431	FA	13,958	33,500	09/11/2012	08/01/2021
845040-HB-3	Southwest Higher Ed Auth, TX Call			2	1FE	1,027,411	109.4860	1,051,066	960,000	981,972		(7,421)			5.000	4.110	AO	12,000	48,000	02/04/2010	10/01/2027
845040-JX-3	Southwest Higher Ed Auth, TX Call			2	1FE	2,358,960	114.2400	2,284,800	2,000,000	2,245,616		(32,461)			5.000	2.977	AO	25,000	100,000	05/09/2013	10/01/2031
847175-KH-8	Spartanburg, SC Call			2	1FE	2,297,200	111.1840	2,223,680	2,000,000	2,196,276		(28,405)			5.000	3.231	MS	33,333	100,000	04/04/2013	03/01/2031
847184-TJ-7	Spartanburg, SC Call			2	1FE	1,211,963	113.0520	1,271,835	1,125,000	1,186,729		(8,285)			5.000	4.021	JD	4,688	56,250	10/17/2013	06/01/2029
847184-TR-9	Spartanburg, SC Waterworks-Call			2	1FE	1,158,650	116.6040	1,166,040	1,000,000	1,138,608		(13,247)			5.000	3.200	JD	4,167	50,000	06/05/2015	12/01/2029
87638Q-HS-1	Tarrant County, TX Call			2	1FE	573,320	113.4130	567,065	500,000	555,825		(7,328)			5.000	3.150	AO	6,250	25,000	07/16/2014	10/01/2028
87638Q-HW-2	Tarrant County, TX Call			2	1FE	1,420,832	114.0410	1,488,235	1,305,000	1,389,430		(10,761)			5.000	3.900	AO	16,313	65,250	12/11/2013	10/01/2026
88283L-JE-7	Texas State Transportation, Call			2	1FE	1,153,980	114.4870	1,144,870	1,000,000	1,118,330		(14,339)			5.000	3.160	AO	12,500	50,000	06/10/2014	04/01/2033
889396-QG-5	Toledo, Ohio Wtrwks, Call			2	1FE	2,041,694	115.9880	2,105,182	1,815,000	1,970,195		(21,421)			5.000	3.491	MN	11,596	90,750	06/17/2013	11/15/2025
914026-QK-8	University of Alabama Call			2	1FE	2,850,724	116.4550	3,056,944	2,625,000	2,785,904		(20,464)			5.000	3.956	AO	32,813	131,250	09/04/2013	10/01/2026
914072-QE-6	University of Arkansas Call			2	1FE	2,026,961	114.8040	1,951,668	1,700,000	1,924,276		(29,360)			5.000	2.860	MN	14,167	85,000	05/02/2013	11/01/2030
914318-L5-7	University of Idaho Call			2	1FE	1,566,909	110.7010	1,522,139	1,375,000	1,513,082		(23,873)			5.250	3.158	AO	18,047	72,188	09/04/2014	04/01/2039
916277-KV-7	Upper Occoquan, VA BAB				1FE	750,000	116.1840	871,380	750,000	750,000					5.300	5.300	JJ	19,875	39,750	12/20/2010	07/01/2027
917565-HJ-5	Utah Tran Auth Call			2	1FE	1,836,065	105.4900	1,846,075	1,750,000	1,769,407		(12,695)			5.000	4.205	JD	3,889	87,500	03/09/2011	06/15/2027
917565-HK-2	Utah Tran Auth Call			2	1FE	208,516	105.4900	210,980	200,000	201,951		(1,275)			5.000	4.300	JD	444	10,000	04/19/2011	06/15/2028
92817L-KM-4	Virginia State Res Auth Call			2	1FE	536,060	109.5430	547,715	500,000	511,180		(3,775)			5.000	4.130	AO	6,250	25,000	06/24/2009	10/01/2025
92818G-PN-7	Virginia State Res Auth-Call			2	1FE	38,588	107.3560	37,575	35,000	36,559		(825)			5.250	2.733	MN	306	1,838	06/16/2015	11/01/2033
92818L-JR-4	Virginia State Call			2	1FE	387,069	107.3560	397,217	370,000	379,281		(4,696)			5.250	3.816	MN	3,238	18,638	06/07/2016	11/01/2033
92818L-JT-0	Virginia State Call			2	1FE	202,212	106.4220	207,523	195,000	198,557		(1,833)			5.250	4.204	MN	1,706	10,238	12/16/2014	11/01/2033
92818M-DF-4	Virginia State Call			2	1	230,721	116.9040	245,498	210,000	230,421		(300)			5.000	3.160	MN	1,750		11/28/2016	11/01/2031
92818M-DP-2	Virginia State Call			2	1FE	1,966,620	114.1360	2,043,034	1,790,000	1,964,067		(2,553)			5.000	3.160	MN	14,917		11/28/2016	11/01/2031
930876-BZ-9	Wake Cnty, NC Call			2	1FE	1,100,900	109.9600	1,099,600	1,000,000	1,034,578		(10,691)			5.000	3.770	JJ	25,000	50,000	01/29/2010	01/01/2026
938240-CN-6	Washington Cnty, OR BAB-NC			4	1FE	999,806	119.8490	1,114,596	930,000	984,718		(2,696)			5.701	5.100	AO	13,255	53,019	07/30/2010	10/01/2030
975680-CG-2	Winston-Salem, NC NC				1FE	383,802	119.9210	413,727	345,000	373,423		(3,275)			5.000	3.718	JD	1,438	17,250	09/09/2013	06/01/2024
975680-CU-1	Winston-Salem, NC NC				1FE	1,902,655	118.1380	2,049,694	1,735,000	1,858,123		(14,082)			5.000	3.889	JD	7,229	86,750	09/09/2013	06/01/2024
977100-BX-3	Wisconsin State Call			2	1FE	1,830,981	109.5900	1,704,125	1,555,000	1,669,468		(47,174)			5.750	2.480	MN	14,902	89,413	06/14/2013	05/01/2029
977123-E4-6	Wisconsin State Call			2	1FE	1,186,910	114.8540	1,148,540	1,000,000	1,145,893		(20,388)			5.000	2.550	JJ	25,000	50,000	12/12/2014	07/01/2030

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
97712D-CN-4	Wisconsin State Call			2	1FE	918,179	113.7190	966,612	850,000	898,489		(6,017)			5.000	4.041	MN	5,431	42,500	07/22/2013	11/15/2028
2599999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Issuer Obligations						159,910,740	XXX	158,850,760	142,650,000	154,229,612	0	(1,589,280)	0	0	XXX	XXX	XXX	1,973,710	6,424,618	XXX	XXX
Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities																					
3128HX-SS-5	FHS 268 30			4	1	1,339,161	99.0870	1,268,274	1,279,962	1,327,114		(2,933)			3.000	2.217	MON	3,200	38,399	09/13/2012	08/15/2042
3128P7-S2-0	FG C91437			4	1	1,046,538	103.7100	1,032,448	995,518	1,040,938		(432)			3.500	2.285	MON	2,904	34,843	04/16/2012	04/01/2032
312934-UP-5	FG A87790			4	1	850,149	105.4110	911,970	865,154	850,808		(12)			4.000	4.598	MON	2,884	34,606	12/16/2009	08/01/2039
3136A1-BB-0	FNR 2011-103 EC			4	1	1,506,621	97.3600	1,525,173	1,566,528	1,511,042		1,130			2.000	3.145	MON	2,611	31,331	06/23/2014	03/25/2041
3136A1-QT-5	FNR 2011-96 DB			4	1	1,090,544	101.4700	1,106,576	1,090,544	1,090,544					3.500	3.503	MON	3,181	38,169	10/12/2011	10/25/2026
3136A3-FG-1	FNR 2011-149 MB			4	1	1,271,252	113.3700	1,344,975	1,186,354	1,255,103		(3,469)			4.500	3.987	MON	4,449	53,386	01/25/2012	01/25/2042
3136A3-KN-0	FNR 2011-146 LX			4	1	2,046,250	102.2200	2,044,407	2,000,000	2,009,009		(7,763)			3.500	3.097	MON	5,833	70,000	12/21/2011	10/25/2040
3136A6-XB-5	FNR 2012-56 KV			4	1	1,004,844	98.7410	987,409	1,000,000	1,003,935		(703)			3.000	2.929	MON	2,500	30,000	09/10/2015	05/25/2031
3136A7-ZV-7	FNR 2012-83 BA			4	1	1,253,404	102.8880	1,257,377	1,222,088	1,248,641		(1,561)			3.500	2.773	MON	3,564	42,773	10/18/2013	03/25/2041
3136A8-3H-1	FNR 2012-113 DB			4	1	858,466	97.9970	848,700	866,043	859,200		300			2.000	2.223	MON	1,443	17,321	01/23/2015	01/25/2042
3136A8-YE-4	FNR 2012-94 EG			4	1	2,022,206	103.8780	2,050,566	1,974,012	2,005,553		(4,565)			3.000	2.171	MON	4,935	59,221	12/11/2013	09/25/2022
3136A9-BK-3	FNR 2012-106 QN			4	1	1,411,463	103.4280	1,365,542	1,320,281	1,395,383		(2,963)			3.500	1.882	MON	3,851	46,210	05/01/2013	10/25/2042
3136AB-J7-9	FNR 2013-6 LB			4	1	1,459,266	102.5160	1,431,674	1,396,532	1,458,287		(428)			3.500	2.154	MON	4,073	48,879	05/21/2015	10/25/2042
3136AB-QX-4	FNR 2013-9 MB			4	1	635,837	99.1970	628,863	633,955	635,271		(46)			2.000	1.929	MON	1,057	12,679	05/28/2013	02/25/2033
3136AD-3Y-3	FNR 2013-45 EM			4	1	2,725,885	98.5220	2,821,371	2,863,701	2,749,075		15,679			1.250	2.756	MON	2,983	35,796	08/21/2015	04/25/2043
3136AF-EP-5	FNR 2013-67 LV			4	1	3,140,280	101.2020	3,113,812	3,076,821	3,123,888		(5,370)			3.000	2.438	MON	7,692	92,305	12/10/2013	08/25/2026
3136AK-SC-8	FNMA 2014-44 B			4	1	2,144,531	94.6180	2,128,908	2,250,000	2,144,942		411			2.500	2.957	MON	4,688	9,375	12/16/2016	08/25/2034
3136AL-NS-6	FNR 2014-76 BD			4	1	3,070,313	101.9370	3,058,100	3,000,000	3,049,857		(9,959)			3.000	2.629	MON	7,500	90,000	11/25/2014	09/25/2038
3136AL-NT-4	FNR 2014-76 BE			4	1	995,000	101.1230	1,011,234	1,000,000	995,830		574			3.000	3.091	MON	2,500	30,000	07/13/2015	11/25/2039
3136AP-GW-6	FNR 2015-52 VB			4	1	3,060,457	97.5000	2,904,534	2,979,000	3,055,604		(4,853)			3.000	2.686	MON	7,448	52,133	05/04/2016	09/25/2038
31371K-UA-7	FNMA Pool 254477			4	1	98,365	111.8330	111,266	99,492	98,441		19			5.500	5.802	MON	456	5,472	01/24/2007	10/01/2032
31371N-SQ-9	FN 257126			4	1	201,604	106.6660	198,539	186,132	196,612		(1,627)			5.500	2.627	MON	853	10,237	12/14/2010	02/01/2023
3137A0-EU-5	FHR 3687 B			4	1	1,900,555	103.5150	1,879,975	1,816,134	1,850,903		(4,448)			4.000	3.232	MON	6,054	72,645	10/24/2011	07/15/2030
3137A1-BV-4	FHR 3718 AY			4	1	5,259,375	103.4320	5,171,619	5,000,000	5,106,963		(42,177)			4.000	3.307	MON	16,667	200,000	10/19/2011	08/15/2030
3137A3-JW-0	FHR 3753 AS			4	1	461,356	104.4270	466,968	447,173	456,820		(790)			3.500	2.745	MON	1,304	15,651	08/03/2011	11/15/2025
3137A4-WF-0	FHR 3775 BC			4	1	928,373	104.4450	952,382	911,846	922,137		(699)			3.500	3.048	MON	2,660	31,915	10/24/2011	11/15/2025
3137A8-XZ-6	FHR 3844 DA			4	1	219,037	102.8110	211,109	205,337	213,191		(518)			4.500	2.634	MON	770	9,240	05/09/2011	10/15/2039
3137AC-SF-7	FHR 3901 VB			4	1	552,379	100.2650	525,749	524,359	529,488		(4,824)			4.000	3.050	MON	1,748	20,974	12/12/2011	04/15/2026
3137AD-ZD-2	FHR 3911 B			4	1	2,060,000	104.2880	2,085,751	2,000,000	2,023,956		(8,328)			3.500	3.103	MON	5,833	70,000	10/17/2011	08/15/2026
3137AG-CA-6	FHR 3947 BC			4	1	91,661	100.1260	88,737	88,625	90,627		(118)			2.500	1.740	MON	185	2,216	03/09/2012	10/15/2026
3137AG-YX-2	FHR 3940 PB			4	1	353,271	99.1340	353,751	356,840	353,689		136			2.000	2.309	MON	595	7,137	02/19/2015	02/15/2041
3137AH-AB-4	FHR 3964 VM			4	1	1,105,938	105.6710	1,056,706	1,000,000	1,057,217		(13,893)			4.000	2.475	MON	3,333	40,000	04/30/2013	11/15/2034
3137AK-L2-5	FHR 3980 DE			4	1	1,210,919	98.9760	1,198,990	1,211,392	1,210,577		(72)			3.000	3.011	MON	3,028	36,342	01/20/2012	01/15/2027
3137AM-HK-6	FHR 4017 MA			4	1	2,059,436	101.4730	2,064,617	2,034,639	2,055,618		(1,306)			3.000	2.567	MON	5,087	61,039	11/10/2014	03/15/2041
3137AM-XC-6	FHR 4011 CK			4	1	864,500	99.9560	909,598	910,000	879,868		2,828			3.000	3.526	MON	2,275	27,300	04/10/2012	03/15/2032
3137AM-XR-3	FHR 4011 DU			4	1	475,684	97.7570	488,787	500,000	484,790		1,997			2.500	3.019	MON	1,042	12,500	03/14/2012	09/15/2026
3137AN-4M-4	FHR 4019 PA			4	1	629,212	98.6350	630,074	638,794	631,316		726			2.000	2.441	MON	1,065	12,776	12/16/2014	06/15/2041
3137AN-DK-8	FHR 4015 MY			4	1	1,071,875	101.7060	1,017,056	1,000,000	1,068,677		(3,198)			3.500	2.706	MON	2,917	17,500	06/21/2016	03/15/2042
3137AN-QF-5	FHR 4036 PA			4	1	630,655	100.5310	614,863	611,614	625,248		(690)			2.750	1.797	MON	1,402	16,819	04/18/2012	04/15/2041
3137AN-VV-4	FHR 4031 LB			4	1	3,000,000	99.0270	2,970,813	3,000,000	3,000,000					3.000	3.007	MON	7,500	90,000	04/17/2012	01/15/2031
3137AW-4N-2	FHR 4137 JY			4	1	718,664	98.3180	693,997	705,870	714,956		(918)			3.000	2.838	MON	1,765	21,176	12/20/2012	11/15/2027
3137AY-TF-8	FHR 4163 CB			4	1	623,188	105.6050	629,777	596,352	598,390		(6,874)			3.500	2.333	MON	1,739	20,872	04/08/2013	04/15/2040
3137B2-7J-3	FHR 4199 CB			4	1	3,208,594	102.8370	3,085,104	3,000,000	3,191,917		(16,677)			3.500	2.528	MON	8,750	70,000	04/20/2016	05/15/2040
3137B2-KL-3	FHR 4217 UD			4	1	1,267,591	96.0760	1,241,124	1,291,813	1,271,803		1,258			1.750	2.087	MON	1,884	22,607	06/19/2013	06/15/2028
3137B4-KP-0	FHR 4253 DV			4	1	1,629,020	105.7660	1,612,590	1,524,675	1,616,687		(4,372)			4.750	2.807	MON	6,035	72,422	07/28/2015	09/15/2043
3137B8-RZ-2	FHR 4313 CV			4	1	1,395,989	100.4010	1,371,158	1,365,688	1,390,931		(2,002)			3.000	2.347	MON	3,414	40,971	11/25/2014	12/15/2032
3137BD-4W-3	FHR 4378 AE			4	1	452,006	101.1850	457,007	451,653	451,758		(35)			2.250	2.179	MON	847	10,162	12/16/2014	02/15/2044
3137BE-V6-8	FHR 4395 AD			4	1	4,230,000	103.2060	4,128,240	4,000,000	4,173,941		(27,845)			3.500	2.689	MON	11,667	140,000	12/11/2014	05/15/2042
3137BH-LB-1	FHR 4461 VJ			4	1	2,041,049	101.8990	2,018,615	1,981,000	2,033,076		(5,258)			3.500	3.165	MON	5,778	69,335	06/12/2015	02/15/2034
3137BJ-C4-3	FHR 4470 AY			4	1	2,037,811	97.9830	1,999,828	2,041,000	2,038,068		61			3.000	3.023	MON	5,103	61,230	07/28/2015	08/15/2042
3137BJ-H4-8	FHR 4471 N			4	1	3,230,674	108.4680	3,120,945	2,877,305	3,221,300		(9,374)			4.500	2.894	MON	10,790	32,370	09/06/2016	12/15/2053

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3137BK-ZY-9	FHR 4503 BD			4	1	1,345,000	97.7920	1,315,306	1,345,000	1,345,000					3.000	3.004	MON	3,363	40,350	08/04/2015	10/15/2040
3137BR-FP-5	FHR 4607 VB			4	1	1,903,458	97.6610	1,864,758	1,909,425	1,903,487		29			3.000	3.042	MON	4,774	4,774	11/22/2016	05/15/2035
31393V-MQ-1	FHR 2628 AB			4	1	50,066	101.6550	52,360	51,508	51,217		149			4.500	5.294	MON	193	2,318	11/08/2004	06/15/2018
31395J-5E-2	FHR 2881 AG			4	1	69,677	103.1770	72,071	69,852	69,713		3			4.500	4.566	MON	262	3,143	12/06/2004	08/15/2034
31397S-5N-0	FNR 2011-43B			4	1	531,172	102.7650	513,827	500,000	526,596		(3,663)			3.500	2.618	MON	1,458	17,500	09/30/2015	05/25/2031
31397S-H4-9	FNR 2011-46 MB			4	1	3,263,450	101.5300	3,126,914	3,079,786	3,135,385		(32,721)			4.000	2.899	MON	10,266	123,191	04/01/2014	06/25/2037
31397U-GT-0	FNR 2011-49 CA			4	1	62,958	100.7700	62,313	61,837	62,442		(121)			3.500	2.797	MON	180	2,164	05/11/2011	12/25/2028
31398L-BJ-6	FHR 3597 LE			4	1	79,631	104.7550	79,741	76,122	78,581		(166)			4.000	2.536	MON	254	3,045	01/22/2014	07/15/2039
31398R-E6-8	FNR 2010-57 AP			4	1	439	99.9030	422	422	424		(3)			4.500	2.659	MON	2	19	11/29/2011	08/25/2039
31398S-SG-9	FNR 2010-136 BA			4	1	1,145,520	104.4780	1,156,087	1,106,532	1,134,115		(567)			3.500	2.712	MON	3,227	38,729	08/26/2011	12/25/2030
31403D-GZ-6	FNMA Pool 745516			4	1	46,582	111.8520	52,168	46,640	46,573		(1)			5.500	5.488	MON	214	2,565	12/01/2006	05/01/2036
31412M-BZ-0	FNMA 928956			4	1	471,207	113.1330	488,094	431,434	460,899		(3,759)			6.000	4.262	MON	2,157	25,886	12/15/2010	12/01/2027
31416B-4A-3	FN 995517			4	1	164,034	107.6140	163,282	151,729	160,301		(1,127)			5.500	3.051	MON	695	8,345	12/22/2010	01/01/2024
31417G-VK-9	FN AB9617			4	1	766,450	97.7940	748,372	765,254	766,111		(69)			2.500	2.469	MON	1,594	19,131	06/05/2013	06/01/2033
31417Y-3N-5	FN MA0804			4	1	549,844	106.0780	566,448	533,991	547,893		(332)			4.000	3.177	MON	1,780	21,360	06/06/2011	07/01/2031
31417Y-4C-8	FN MA0818			4	1	1,312,830	106.0690	1,336,144	1,259,687	1,307,164		(1,298)			4.000	2.793	MON	4,199	50,388	10/14/2011	08/01/2031
31417Y-TV-9	FN MA0563			4	1	277,556	105.8870	284,989	269,145	276,523		(182)			4.000	3.023	MON	897	10,766	11/15/2010	11/01/2030
31417Y-W5-2	FN MA0667			4	1	583,998	106.0720	620,429	584,912	583,918		(9)			4.000	4.002	MON	1,950	23,396	02/08/2011	10/01/2030
31418A-E9-5	FN MA1059			4	1	520,653	104.0140	511,654	491,907	517,416		(418)			3.500	2.149	MON	1,435	17,217	05/30/2012	05/01/2032
31418A-EB-0	FN MA1029			4	1	940,691	104.0050	930,531	894,698	935,643		(622)			3.500	2.252	MON	2,610	31,314	04/16/2012	04/01/2032
31418A-QM-3	FN MA1359			4	1	624,341	102.7920	623,461	606,524	621,780		(330)			3.000	2.248	MON	1,516	18,196	11/06/2013	02/01/2028
31418A-TA-6	FN MA 1444			4	1	1,434,997	97.8020	1,356,811	1,387,309	1,429,647		(748)			2.500	1.866	MON	2,890	34,683	04/30/2013	05/01/2033
31418B-TK-2	FN MA2353			4	1	874,540	101.3540	865,026	853,470	873,553		(547)			3.000	2.556	MON	2,134	25,604	07/28/2015	08/01/2035
31419F-EB-8	FN AE4629			4	1	401,881	105.5420	404,436	383,200	400,951		(65)			4.000	2.683	MON	1,277	15,328	09/29/2011	10/01/2040
2699999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Residential Mortgage-Backed Securities						94,362,223	XXX	93,393,290	91,804,609	93,604,318	0	(222,550)	0	0	XXX	XXX	XXX	251,165	2,727,744	XXX	XXX
3199999 - Bonds - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions - Subtotals - U.S. Special Revenue and Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies of Governments and Their Political Subdivisions						254,272,962	XXX	252,244,050	234,454,609	247,833,931	0	(1,811,829)	0	0	XXX	XXX	XXX	2,224,875	9,152,362	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations																					
001055-AL-6	Aflac Inc NC				1FE	1,941,440	102.9620	2,059,240	2,000,000	1,959,395		5,419			3.625	3.985	JD	3,222	72,500	07/10/2013	06/15/2023
001084-AQ-5	Agco Corp Call			2	2FE	1,594,920	106.1240	1,591,860	1,500,000	1,586,001		(8,919)			5.875	4.500	JD	7,344	44,063	06/10/2016	12/01/2021
00130H-BU-8	AES Corporation Call			2	3FE	1,014,625	101.2500	1,012,500	1,000,000	1,010,601	114,391	(1,290)			5.500	5.305	MS	16,194	55,000	10/17/2014	03/15/2024
001814-AQ-5	ANR Pipeline Co NC				1FE	1,209,450	117.2530	1,172,530	1,000,000	1,132,708		(15,093)			7.375	5.127	FA	27,861	73,750	04/08/2011	02/15/2024
00287Y-AR-0	Abbvie Inc Call			2	2FE	1,515,210	98.3380	1,475,070	1,500,000	1,514,900		(310)			4.500	4.419	MN	8,813	33,750	05/19/2016	05/14/2035
004446-AD-2	Aceto Corporation Conv				3FE	456,663	96.0630	470,709	490,000	457,608	(1,881)	2,811			2.000	3.752	MN	1,633	5,450	09/12/2016	11/01/2020
00766T-AB-6	Aecom Technology Corp Call			2	3FE	700,000	106.3000	744,100	700,000	700,000					5.750	5.750	AO	8,497	40,250	09/26/2014	10/15/2022
00782L-AA-5	Advanced Pierre Food Holding 144A-Call			2	4FE	175,000	101.5000	177,625	175,000	175,000					5.500	5.500	JD	642		12/02/2016	12/15/2024
00817Y-AW-8	Aetna Inc Call			2	2FE	996,260	98.9920	989,920	1,000,000	996,444		184			3.200	3.244	JD	1,422	16,533	06/02/2016	06/15/2026
008674-AH-6	Ahern Rentals Inc 144A-Call			2	4FE	751,875	83.5000	626,250	750,000	626,250	15,190	(190)			7.375	7.333	MN	7,068	55,313	05/15/2015	05/15/2023
00912X-AK-0	Air Lease Corp Conv				2	2,609,599	134.6250	2,705,963	2,010,000	2,374,527		(199,848)			3.875	(5.030)	JD	6,491	75,950	06/01/2016	12/01/2018
00928Q-AP-6	Aircastle LTD				3FE	125,000	102.5000	128,125	125,000	125,000					5.000	5.000	AO	1,563	3,247	03/21/2016	04/01/2023
013817-AW-1	Alcoa Inc Call			2	3FE	1,226,875	102.8120	1,285,150	1,250,000	1,228,974	58,126	1,520			5.125	5.392	AO	16,016	51,250	05/19/2016	10/01/2024
014464-VS-7	Aledo, TX Call			2	1FE	1,389,080	113.8890	1,275,557	1,120,000	1,375,776		(13,304)			5.000	2.220	FA	21,156	14,467	06/16/2016	02/15/2043
017475-AC-8	Allegiance Corp NC				2FE	1,691,438	120.0090	1,500,113	1,250,000	1,582,406		(27,715)			7.000	3.731	AO	18,472	87,500	10/25/2012	10/15/2026
01877K-AB-9	Alliance Pipeline 144A-Call				2FE	785,052	105.2840	753,107	715,310	759,951		(13,554)			6.996	4.738	JD	139	50,043	02/04/2015	12/31/2019
019736-AD-9	Allison Transmission Inc 144A-Call			2	3FE	989,563	101.2500	987,188	975,000	983,750	(5,449)	(363)			5.000	4.772	AO	13,271		09/29/2016	10/01/2024
02005N-AV-2	Ally Financial Inc NC				3FE	1,486,805	102.2500	1,533,750	1,500,000	1,489,612		1,056			5.125	5.234	MS	19,432	76,875	10/13/2015	09/30/2024
020520-AB-8	Alon USA Energy Conv				4	538,096	105.1250	657,031	625,000	556,510		18,414			3.000	10.188	MS	5,521	9,375	07/07/2016	09/15/2018
021441-AF-7	Altera Corporation NC				1FE	876,795	107.6550	968,895	900,000	882,917		2,086			4.100	4.423	MN	4,715	36,900	12/17/2013	11/15/2023

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
02261W-AB-5	Alza Corp Convertible	@		3	1FE	1,890,531	157.8750	2,289,188	1,450,000	1,447,980		(111,941)				(0.340)	N/A			01/04/2016	07/28/2020
025676-AL-1	American Equity Investment Call			2	2FE	735,125	104.5000	731,500	700,000	725,705		(4,478)			6.625	5.747	JJ	21,384	46,375	10/27/2014	07/15/2021
029163-AD-4	Munich Re America Copr NC				1FE	891,119	125.5280	828,485	660,000	838,657		(14,273)			7.450	4.109	JD	2,185	49,170	02/06/2013	12/15/2026
03027W-AJ-1	American Tower Trust REITS-144A-Call			2	1FE	1,916,560	99.8420	1,996,840	2,000,000	1,943,097		8,047			3.070	3.609	MON	2,729	61,400	07/17/2013	03/15/2023
03040W-AK-1	American Water Cap Corp Call			2	1FE	2,988,030	105.2430	3,157,290	3,000,000	2,991,073		1,063			3.850	3.898	MS	38,500	115,500	11/08/2013	03/01/2024
031162-BG-4	Amgen Inc. Call			2	2FE	1,032,650	105.6630	1,056,630	1,000,000	1,016,377		(3,532)			4.100	3.677	JD	1,822	41,000	01/12/2012	06/15/2021
032095-AB-7	Amphenol Corporation Call			2	2FE	2,071,120	105.0370	2,100,740	2,000,000	2,051,326		(9,662)			4.000	3.418	FA	33,333	80,000	11/07/2014	02/01/2022
032359-AG-6	Amtrust Financial Service Conv				2FE	313,625	84.8130	339,252	400,000	314,327		702			2.750	4.035	JD	489	5,500	08/01/2016	12/15/2044
032654-AH-8	Analog Devices Call			2	2FE	959,390	98.5890	985,890	1,000,000	968,177		4,367			2.875	3.432	JD	2,396	28,750	12/10/2014	06/01/2023
035287-AE-1	Anixter Inc NC				3FE	771,906	104.2500	807,938	775,000	773,028	1,434	358			5.125	5.186	AO	9,930	39,719	10/13/2015	10/01/2021
035287-AG-6	Anixter Inc				3FE	225,000	103.7500	233,438	225,000	225,000					5.500	5.500	MS	4,125	12,822	08/04/2015	03/01/2023
038222-AK-1	Applied Materials Inc Call			2	1FE	1,163,640	110.3750	1,103,750	1,000,000	1,161,902		(1,738)			5.100	3.856	AO	12,750	25,500	09/14/2016	10/01/2035
039483-AY-8	Archer Daniels Midland Co. NC				1FE	882,856	104.7160	962,340	919,000	913,231		4,512			5.450	6.000	MS	14,747	50,086	09/22/2008	03/15/2018
04021L-AA-8	Argos Merger Sub Inc 144A-Call			2	4FE	511,250	102.2500	511,250	500,000	511,093		(157)			7.125	6.681	MS	10,490		11/14/2016	03/15/2023
043436-AN-4	Asbury Automotive Group Call			2	4FE	756,563	102.7500	770,625	750,000	755,851		(711)			6.000	5.843	JD	2,000	45,000	01/14/2016	12/15/2024
045054-AC-7	Ashtead Capital Inc 144A-Call			2	3FE	735,825	105.0000	735,000	700,000	729,767	24,372	(3,355)			5.625	4.920	AO	9,844	39,375	03/10/2015	10/01/2024
05379B-AM-9	Avista Corp NC				1FE	854,020	109.9330	1,099,330	1,000,000	872,932		2,774			5.700	6.864	JJ	28,500	57,000	04/30/2008	07/01/2037
05379B-AP-2	Avista Corp NC				1FE	1,002,200	108.7560	1,087,560	1,000,000	1,001,097		(179)			5.125	5.101	AO	12,813	51,250	09/15/2009	04/01/2022
05409Q-AA-6	Avon International Opera 144A-Call			2	3FE	940,813	106.0000	980,500	925,000	940,260		(553)			7.875	7.507	FA	27,519		09/28/2016	08/15/2022
06051G-EC-9	Bank of America Corp NC				1FE	968,060	109.8010	1,098,010	1,000,000	984,801		3,786			5.625	6.114	JJ	28,125	56,250	01/12/2012	07/01/2020
06406F-AC-7	Bank of NY Mellon Corp Call			2	1FE	996,450	95.9660	959,660	1,000,000	996,708		258			2.800	2.839	MN	18,589	14,156	04/25/2016	05/04/2026
067383-AA-7	C.R. Bard, Inc. Put				1FE	812,296	122.3390	978,712	800,000	808,359		(583)			6.700	6.555	JD	4,467	53,600	04/24/2008	12/01/2026
07274E-AG-8	Bayer US Finance 144A-NC				1FE	1,002,000	99.3210	993,210	1,000,000	1,001,639		(182)			3.375	3.351	AO	7,781	33,750	11/06/2014	10/08/2024
075887-AQ-2	Becton Dickinson & Co. NC				2FE	1,281,660	120.6470	1,206,470	1,000,000	1,245,617		(16,356)			6.700	4.026	FA	27,917	67,000	09/23/2014	08/01/2028
075887-AU-3	Becton Dickinson & Co. NC				2FE	1,123,440	106.6460	1,066,460	1,000,000	1,064,661		(26,322)			5.000	2.185	MN	6,389	50,000	09/23/2014	05/15/2019
079857-AC-2	Bellsouth Capital Funding Put				2FE	2,380,525	98.7840	2,109,038	2,135,000	2,274,142		(10,569)			6.040	5.188	MN	16,477	128,954	05/02/2003	11/15/2026
085790-AY-9	Berry Plastics Corp Call			2	4FE	148,875	102.0000	153,000	150,000	148,898		23			5.125	5.259	JJ	3,545		11/18/2016	07/15/2023
088609-AA-0	Bi-Lo LLC 144A-Call				5FE	472,500	63.0000	472,500	750,000	472,500	119,386	(3,683)	284,453		8.625	6.869	MS	19,047	64,688	05/09/2014	09/15/2018
09238E-AA-2	Blackhawk Network Holdings 144A			3		210,000	103.0000	216,300	210,000	210,000					1.500	1.500	JJ	1,348		07/22/2016	01/15/2022
09256B-AB-3	Blackstone Holdings 144A-NC				1FE	1,482,540	112.0590	1,680,885	1,500,000	1,491,541		1,724			5.875	6.029	MS	25,948	88,125	01/19/2011	03/15/2021
093645-AG-4	Block Communications Inc 144A-NC				4FE	768,463	101.7500	758,038	745,000	751,444	6,919	(3,937)			7.250	6.574	FA	22,505	54,013	10/13/2015	02/01/2020
09739D-AC-4	Boise Cascade Company 144A-Call			2	4FE	502,531	99.7500	498,750	500,000	498,750	(3,694)	(88)			5.625	5.546	MS	9,531		08/17/2016	09/01/2024
10112R-AY-0	Boston Properties Call			2	2FE	979,950	91.8530	918,530	1,000,000	980,477		527			2.750	2.982	AO	10,236		09/13/2016	10/01/2026
11133T-AC-7	Broadridge Financial Solutions Call			2	2FE	995,890	96.6280	966,280	1,000,000	996,069		179			3.400	3.449	JD	378	17,000	06/21/2016	06/27/2026
12008R-AJ-6	Builders Firstsource Inc 144A-Call			2	4FE	502,000	101.0000	505,000	500,000	501,995		(5)			5.625	5.560	MS	10,078		12/22/2016	09/01/2024
120111-BM-0	Bldg Materials Corp of America 144A-Call			2	3FE	1,003,375	103.2500	1,032,500	1,000,000	1,002,873	2,156	(408)			5.375	5.317	MN	6,868	53,750	10/15/2015	11/15/2024
12189T-AY-0	Burlington Northern Santa Fe NC				1FE	1,927,800	101.4670	2,029,340	2,000,000	1,996,539		10,087			5.650	6.188	MN	18,833	113,000	07/22/2008	05/01/2017
122014-AJ-2	Burlington Resources Inc NC				1FE	1,966,935	115.7810	1,736,715	1,500,000	1,838,215		(30,322)			6.875	3.912	FA	38,958	103,125	06/12/2012	02/15/2026
1248EP-AX-1	CCO Holdings Call			2	3FE	446,125	104.1250	432,119	415,000	429,335		(7,081)			6.625	4.696	JJ	11,532	27,494	07/15/2014	01/31/2022
1248EP-BM-4	CCOH Safari LLC 144A-Call			2	3FE	300,000	104.1600	312,480	300,000	300,000					5.750	5.750	FA	6,517	12,698	11/05/2015	02/15/2026
12527G-AF-0	CF Industries Inc				3FE	831,250	86.4550	756,481	875,000	755,985	(75,579)	313			5.150	5.595	MS	13,268	12,875	11/15/2016	03/15/2034
12543D-AR-1	Community Health Systems Call			2	3FE	246,250	98.8750	247,188	250,000	246,451		201			5.125	6.054	FA	4,840		11/22/2016	08/15/2018
125581-GR-3	CIT Group Inc NC				3FE	761,250	103.7500	778,125	750,000	759,034		(1,142)			5.000	4.785	FA	15,625	37,500	12/19/2014	08/01/2023
126307-AQ-0	CSC Holdings LLC 144A-Call			2	3FE	1,000,000	101.7500	1,017,500	1,000,000	1,000,000					5.500	5.500	AO	14,972		09/09/2016	04/15/2027

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes			6	7	Fair Value		10	11	Change in Book / Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
126349-AE-9	CSG Systems International Inc 144A				3	712,838	112.0000	800,800	715,000	712,894		56			4.250	4.273	MS	8,947	15,194	03/10/2016	03/15/2036
126650-BQ-2	CVS Corp. PT-NC			4	2FE	777,208	117.7680	897,355	761,969	772,667		(684)			6.943	6.785	MON	3,086	52,904	09/22/2009	01/10/2030
12685J-AA-3	Cable One Inc 144A-Call			2	4FE	200,000	103.5000	207,000	200,000	200,000					5.750	5.750	JD	511	11,500	06/03/2015	06/15/2022
12686C-BB-4	Cablevision Systems NC				4FE	752,913	98.0000	739,900	755,000	739,900	94,199	101			5.875	5.895	MS	13,060	44,356	12/19/2014	09/15/2022
13123X-AR-3	Callon Petroleum Co. 144A-Call			2	4FE	200,000	103.5000	207,000	200,000	200,000					6.125	6.125	AO	2,994		09/15/2016	10/01/2024
131347-CE-4	Calpine Corp Call			2	4FE	492,500	98.2500	491,250	500,000	487,556	40,428	879			5.375	5.632	AO	5,674	26,875	10/13/2015	01/15/2023
131477-AN-1	Calumet Specialty Products Call			2	5FE	340,850	85.2500	289,850	340,000	289,850	(7,475)	(175)			6.500	6.438	AO	4,666	22,100	04/24/2014	04/15/2021
134429-AW-9	Campbell Soup Inc NC				1FE	1,042,440	107.0560	1,070,560	1,000,000	1,025,634		(5,446)			4.250	3.599	AO	8,972	42,500	10/10/2013	04/15/2021
14161H-AJ-7	Cardtronics Inc Call			2	3FE	648,125	101.5000	659,750	650,000	648,526	17,804	222			5.125	5.172	FA	13,880	33,313	03/24/2015	08/01/2022
141781-BB-9	Cargill Inc 144A-Call			2	1FE	1,460,685	101.8910	1,528,365	1,500,000	1,474,114		4,485			3.300	3.670	MS	16,500	49,500	11/21/2013	03/01/2022
141784-AM-0	Cargill Inc. 144A-NC				1FE	860,145	118.7780	772,057	650,000	806,471		(11,493)			7.410	4.500	MN	6,154	48,165	11/17/2011	06/18/2027
144577-AF-0	Carrizo Oil & Gas Inc Call			2	4FE	825,156	104.0000	832,000	800,000	823,694		(1,462)			7.500	5.779	MS	17,667		11/15/2016	09/15/2020
149123-BN-0	Caterpillar Inc.				1FE	1,291,620	125.7200	1,257,200	1,000,000	1,286,317		(5,303)			6.050	3.941	FA	22,856	30,250	06/07/2016	08/15/2036
151020-AH-7	Celgene Corp NC				2FE	1,463,025	100.8440	1,512,660	1,500,000	1,474,246		4,066			3.250	3.590	FA	18,417	48,750	02/21/2014	08/15/2022
153527-AL-0	Central Garden & Pet Co Call			2	4FE	503,000	106.0000	530,000	500,000	502,652	1,455	(303)			6.125	6.029	MN	3,913	31,135	11/04/2015	11/15/2023
156700-BA-3	Centurytel Inc Call			2	3FE	449,844	105.0000	472,500	450,000	449,853		9			7.500	7.507	AO	8,438	16,406	03/29/2016	04/01/2024
163851-AD-0	Chemours Co Call			2	4FE	493,750	98.5000	492,500	500,000	492,500	(1,410)	160			7.000	7.196	MN	4,472	17,500	10/11/2016	05/15/2025
16412X-AB-1	Cheniere Corp 144A				3FE	200,094	102.5000	205,000	200,000	200,092		(2)			5.875	5.867	MS	718		12/06/2016	03/31/2025
17252M-AH-3	Cintas Corporation NC				1FE	1,149,720	104.2300	1,042,300	1,000,000	1,022,509		(23,806)			6.125	3.600	JD	5,104	61,250	03/02/2011	12/01/2017
17252M-AL-4	Cintas Corporation Call			2	1FE	998,480	100.7310	1,007,310	1,000,000	999,112		148			3.250	3.268	JD	2,708	32,500	06/05/2012	06/01/2022
17305B-AB-7	Citicorp Lease 144A-NC				2	2,551,222	113.2090	2,528,006	2,233,043	2,350,799		(35,427)			8.040	6.062	JD	7,979	179,500	09/21/2010	12/15/2019
177376-AD-2	Citrix Systems Inc				1	3,947,935	116.5000	4,100,800	3,520,000	3,870,076		(77,859)			0.500	(3.647)	AO	3,716	9,800	10/03/2016	04/15/2019
186108-CJ-3	Cleveland Electric Illum NC				2FE	497,330	114.0330	570,165	500,000	498,371		168			5.500	5.553	FA	10,389	27,500	08/13/2009	08/15/2024
189054-AU-3	Clorox Co. California Call			2	2FE	1,498,605	101.9890	1,529,835	1,500,000	1,498,860		122			3.500	3.511	JD	2,333	52,500	12/04/2014	12/15/2024
191216-AV-2	Coca Cola Company NC	LS			1FE	1,872,420	104.0180	2,080,360	2,000,000	1,934,311		12,573			3.300	4.081	MS	22,000	66,000	08/16/2011	09/01/2021
19624R-AB-2	Colony Financial Inc Conv				2	531,228	100.1250	520,650	520,000	528,044		(1,830)			3.875	3.461	JJ	9,291	20,150	06/25/2015	01/15/2021
202795-JH-4	Commonwealth Edison Company Call			2	1FE	1,000,000	95.1640	951,640	1,000,000	1,000,000					2.550	2.550	JD	1,133	11,900	06/20/2016	06/15/2026
20341W-AD-7	Communications Sales Call			2	4FE	526,031	106.2500	531,250	500,000	525,884		(147)			8.250	7.429	AO	8,708		12/02/2016	10/15/2023
20467B-AB-5	Compressco Partners Call			2	4FE	689,556	95.5000	668,500	700,000	668,500	144,155	1,095			7.250	7.500	FA	19,172	50,750	07/29/2014	08/15/2022
205887-AX-0	ConAgra Inc. NC				2FE	1,001,363	132.2540	991,905	750,000	958,973		(10,139)			8.250	5.354	MS	18,219	61,875	05/22/2012	09/15/2030
210795-QB-9	Continental Airlines NC				1FE	831,315	101.5680	860,484	847,200	835,469		1,244			4.000	4.210	AO	5,836	33,888	07/03/2013	10/29/2024
212015-AQ-4	Continental Resources Call			2	3FE	1,405,000	85.5000	1,752,750	2,050,000	1,410,843		5,843			4.900	7.629	JD	8,371	100,450	03/07/2016	06/01/2044
21241B-AA-8	Contura Energy Inc 144A-Call			2	4FE	790,433	106.7500	800,625	750,000	789,196		(1,236)			10.000	8.593	FA	32,292		10/27/2016	08/01/2021
221643-AH-2	Cott Beverages Inc Call			2	4FE	1,013,563	102.2500	1,022,500	1,000,000	1,013,465		(98)			5.375	5.091	JJ	26,875		12/06/2016	07/01/2022
223622-AB-7	Cowen Group Inc Convertible				4	2,287,229	100.5000	2,110,500	2,100,000	2,082,999	129,222	(56,470)			3.000	0.556	MS	18,550	53,475	09/14/2016	03/15/2019
224050-AE-4	Cox Enterprises Inc 144A				2FE	2,622,520	115.4100	2,308,200	2,000,000	2,488,046		(35,614)			7.375	4.449	JJ	68,014	147,500	12/14/2012	07/15/2027
225310-AG-6	Credit Acceptance Call			2	4FE	1,039,625	101.5000	1,015,000	1,000,000	1,013,279	29,718	(5,564)			6.125	5.371	FA	23,139	52,063	11/28/2016	02/15/2021
226373-AJ-7	Crestwood Midstream Part Call			2	4FE	635,963	103.0000	633,450	615,000	632,493	184,883	(1,340)			6.000	5.633	JD	1,640	36,900	01/23/2014	12/15/2020
22822R-AR-1	Crown Castle Towers LLC 144A-NC				1FE	2,236,120	108.1730	2,163,460	2,000,000	2,087,113		(26,135)			6.113	4.618	MON	5,434	122,260	07/21/2010	01/15/2020
231021-AD-8	Cummins Engine NC				1FE	661,647	118.5330	642,449	542,000	630,774		(6,714)			6.750	4.698	FA	13,821	36,585	12/09/2011	02/15/2027
23918K-AP-3	Davita Inc. Call			2	4FE	390,719	105.0120	393,795	375,000	390,154		(564)			5.750	3.721	FA	8,146		12/01/2016	08/15/2022
25272K-AW-3	Diamond 1 Fin/Diamond 2 144A-Call			2	3FE	1,124,313	111.3950	1,141,799	1,025,000	1,121,319		(2,993)			7.125	5.075	JD	3,246	35,096	11/28/2016	06/15/2024
25470X-AY-1	Dish DBS Corp NC				4FE	1,579,909	113.5000	1,696,825	1,495,000	1,578,794		(1,114)			7.750	6.935	JJ	63,724		09/29/2016	07/01/2026
260003-AC-2	Dover Corp				1FE	1,318,940	120.8750	1,208,750	1,000,000	1,308,771		(10,169)			6.650	3.369	JD	5,542	33,250	07/12/2016	06/01/2028
26441C-AF-2	Duke Energy Corp Call			2	2FE	999,810	103.3990	1,033,990	1,000,000	999,913		17			3.550	3.552	MS	10,453	35,500	08/22/2011	09/15/2021
267475-AB-7	Dycom Industries Inc				3	1,944,060	110.5000	2,099,500	1,900,000	1,943,155	12,500	(905)			0.750	0.258	MS	4,196	7,500	12/02/2016	09/15/2021
26854P-AA-4	EJM Airport LLC NC				1	602,956	107.4630	589,050	548,142	569,751		(5,758)			6.271	4.985	MN	4,392	34,374	05/24/2010	05/15/2020
268787-AE-8	EP Energy/Everest Acq 144A-Call			2	4FE	300,000	107.5000	322,500	300,000	300,000					8.000	8.000	MN	2,133		11/17/2016	11/29/2024
26884L-AA-7	EQT Corp NC				2FE	2,411,080	112.8840	2,257,680	2,000,000	2,155,983		(59,720)			8.125	4.671	JD	13,542	162,500	05/08/2012	06/01/2019
26884T-AA-0	ERAC USA Finance Company 144A-NC				2FE	1,325,800	108.3130	1,353,913	1,250,000	1,285,849		(8,632)			5.250	4.411	AO	16,406	65,625	12/06/2011	10/01/2020

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year		Acquired	Stated Contractual Maturity Date
278062-AD-6	Eaton Corp NC				2FE	989,100	98.4390	984,390	1,000,000	990,618		415			4.000	4.081	MN	6,556	40,000		03/12/2013	11/02/2032
278265-AC-7	Eaton Vance Corp NC				1FE	429,151	103.5730	386,327	373,000	381,084		(10,482)			6.500	3.542	AO	5,994	24,245		01/31/2012	10/02/2017
278265-AD-5	Eaton Vance Corp NC				1FE	998,520	101.9050	1,019,050	1,000,000	998,942		143			3.625	3.644	JD	1,611	36,250		03/25/2014	06/15/2023
278642-AE-3	Ebay Inc Call			2	2FE	954,600	97.4710	974,710	1,000,000	966,607		5,417			2.600	3.264	JJ	11,989	26,000		09/24/2014	07/15/2022
29273V-AD-2	Energy Transfer Equity NC				3FE	482,925	103.5000	486,450	470,000	480,105	95,853	(1,148)			5.875	5.502	JJ	12,732	27,613		05/09/2014	01/15/2024
292764-AB-3	Enernoc Inc Conv				5	618,371	78.1250	832,031	1,065,000	714,855		96,484			2.250	14.961	FA	9,053	23,963		12/01/2014	08/15/2019
29362U-AA-2	Entegris Inc 144A-Call			2	4FE	509,375	104.5000	522,500	500,000	505,532		(1,515)			6.000	5.622	AO	7,500	30,000		04/24/2014	04/01/2022
29379V-AC-7	Enterprise Products Operating NC				2FE	2,385,100	109.0390	2,180,780	2,000,000	2,169,872		(78,797)			6.500	2.297	JJ	54,528	130,000		03/12/2014	01/31/2019
29444U-AM-8	Equinix Inc Call			2	3FE	653,415	104.7500	680,875	650,000	652,344		(310)			5.375	5.306	AO	8,734	34,938		03/01/2013	04/01/2023
29444U-AP-1	Equinix Inc Call			2	3FE	258,438	105.2500	263,125	250,000	258,423		(15)			5.750	5.414	JJ	7,188			12/01/2016	01/01/2025
30161M-AE-3	Exelon Generation Co NC				2FE	2,282,445	103.3370	2,325,083	2,250,000	2,253,217		(4,104)			6.200	6.001	AO	34,875	139,500		12/20/2007	10/01/2017
30225V-AD-9	Extra Space Storage LP 144A-Conv	LS			1	775,675	108.5000	770,350	710,000	774,633		(1,042)			3.125	2.513	AO	5,547	11,094		08/08/2016	10/01/2035
30227C-AB-3	Exterran Partners/Exlp Call			2	4FE	1,223,125	99.1250	1,239,063	1,250,000	1,214,969	201,194	1,400			6.000	6.541	AO	18,750	60,000		08/15/2016	04/01/2021
302508-AQ-9	FMR LLC 144A-NC				1FE	2,537,940	129.8710	2,597,420	2,000,000	2,435,284		(24,381)			7.570	5.177	JD	6,729	151,400		05/16/2012	06/15/2029
31428X-AR-7	Fedex Corporation NC				2FE	2,488,780	111.9750	2,239,500	2,000,000	2,195,250		(91,534)			8.000	3.024	JJ	73,778	160,000		09/03/2013	01/15/2019
31430Q-BE-6	Felcor Lodging LP Call			2	4FE	1,014,250	102.5000	1,025,000	1,000,000	1,013,684		(566)			5.625	5.361	MS	18,750	18,281		11/14/2016	03/01/2023
319963-BP-8	First Data Corp. 144A-Call			2	4FE	1,361,750	107.2500	1,394,250	1,300,000	1,359,935		(1,815)			7.000	6.160	JD	7,583	45,500		09/16/2016	12/01/2023
337358-BH-7	First Union Corp. Step-up-Putable				1FE	2,030,000	122.6220	2,452,440	2,000,000	2,065,025		(4,605)			7.574	7.101	FA	63,117	151,480		06/01/1999	08/01/2026
33803W-AA-7	Fishers Lane Assoc LLC 144A				1FE	1,487,444	99.8100	1,397,340	1,400,000	1,472,677		(4,203)			3.666	3.216	MON	3,707	51,324		04/29/2013	08/05/2030
347466-AE-4	Irwin Land LLC 144A-SF			4	1FE	865,089	100.0370	881,191	880,865	866,971		412			5.300	5.434	JD	2,075	46,686		02/16/2012	12/15/2035
35671D-BJ-3	Freeport-McMoran Cooper - B Call			2	2FE	1,559,313	84.2500	2,106,250	2,500,000	1,574,733		15,421			5.400	9.833	MN	17,625	128,250		05/19/2016	11/14/2034
35906A-AT-5	Frontier Communications Corp Call			2	3FE	500,000	107.0000	535,000	500,000	500,000					8.875	8.875	MS	13,066	43,142		09/11/2015	09/15/2020
36158F-AA-8	GE Global Insurance Hldg NC				1FE	1,280,010	121.5300	1,215,300	1,000,000	1,209,815		(18,523)			7.000	4.206	FA	26,444	70,000		12/13/2012	02/15/2026
36962G-3U-6	General Electric Capital Corp NC				1FE	1,457,565	105.5370	1,583,055	1,500,000	1,492,722		5,112			5.625	6.010	MN	14,063	84,375		07/16/2008	05/01/2018
372917-AS-3	Genzyme Corp NC				1FE	2,241,740	109.0130	2,180,260	2,000,000	2,130,352		(35,324)			5.000	2.999	JD	4,444	100,000		09/24/2013	06/15/2020
373298-BU-1	Georgia-Pac NC				2FE	3,016,780	149.1530	2,983,060	2,000,000	2,861,821		(41,190)			8.875	4.713	MN	22,681	177,500		12/13/2012	05/15/2031
374689-AF-4	Gibraltar Inudstries				4FE	558,250	103.2500	567,875	550,000	557,455		(795)			6.250	5.872	FA	14,323	17,188		06/17/2016	02/01/2021
375558-AQ-6	Gilead Sciences Inc NC				1FE	2,058,260	108.4190	2,168,380	2,000,000	2,029,409		(6,225)			4.500	4.119	AO	22,500	90,000		12/09/2011	04/01/2021
38141G-EU-4	Goldman Sachs Group NC				2FE	1,902,960	100.1070	2,002,140	2,000,000	1,999,492		13,124			5.625	6.314	JJ	51,875	112,500		07/31/2007	01/15/2017
382550-BE-0	Goodyear Tire Call			2	3FE	350,000	103.5000	362,250	350,000	350,000					5.125	5.125	MN	2,292	18,436		11/02/2015	11/15/2023
39121J-AE-0	Great River Energy 144A-SF			4	1FE	1,860,000	115.9010	2,318,020	2,000,000	1,876,696		2,483			6.254	6.804	JJ	62,540	125,080		06/20/2008	07/01/2038
402524-AE-2	Gulf South Pipeline Call			2	2FE	498,205	100.9540	504,770	500,000	498,935		171			4.000	4.044	JD	889	20,000		06/07/2012	06/15/2022
404119-BQ-1	HCA-The Healthcare Company				3FE	737,813	105.1000	719,935	685,000	719,935	(15,614)	(2,263)			5.250	4.187	AO	7,592	17,981		07/18/2016	04/15/2025
404119-BT-5	HCA-The Healthcare Company Call			2	3FE	325,000	103.7500	337,188	325,000	325,000					5.250	5.250	JD	758	12,797		03/01/2016	06/15/2026
40414L-AK-5	HCP Inc Call			2	2FE	1,546,380	101.9550	1,529,325	1,500,000	1,543,947		(2,433)			4.200	3.716	MS	21,000	31,500		07/18/2016	03/01/2024
41283D-AB-9	Harley Davidson Funding 144A-NC				1FE	2,336,240	107.0660	2,141,320	2,000,000	2,081,156		(53,284)			6.800	3.900	JD	6,044	136,000		10/20/2011	06/15/2018
413875-AM-7	Harris Corp. NC				2FE	2,037,280	105.3210	2,106,420	2,000,000	2,017,257		(3,939)			4.400	4.161	JD	3,911	88,000		05/26/2011	12/15/2020
421924-BK-6	Healthsouth Corp Call			2	4FE	387,656	101.5000	380,625	375,000	380,625	20,855	(699)			5.750	5.393	MN	3,594	21,563		01/30/2015	11/01/2024
428236-BV-4	Hewlett Packard NC	LS			2FE	1,012,430	106.7420	1,067,420	1,000,000	1,007,100		(1,259)			4.650	4.488	JD	2,842	46,500		05/23/2012	12/09/2021
431318-AN-4	Hilcorp Energy Finance 144A-Call			2	3FE	725,000	99.7500	723,188	725,000	723,188	125,063				5.000	5.000	JD	3,021	36,250		06/24/2014	12/01/2024
432891-AD-1	Hilton Worldwide Fin LLC Call			2	3FE	731,500	103.5000	724,500	700,000	718,937		(8,633)			5.625	4.041	AO	8,313	39,375		08/03/2015	10/15/2021
44047T-AD-1	Horizon Pharma Financing Call			2	4FE	660,800	95.2500	609,600	640,000	609,600	40,590	(2,190)			6.625	6.102	MN	7,067	42,400		05/15/2015	05/01/2023
443510-AE-2	Hubbell Inc. NC				1FE	992,360	105.4770	1,054,770	1,000,000	998,624		906			5.950	6.053	JD	4,958	59,500		05/28/2008	06/01/2018
444454-AC-6	Hughes Satellite Systems 144A				3FE	400,000	98.5000	394,000	400,000	394,000	(6,000)				5.250	5.250	FA	8,983			07/20/2016	08/01/2026
446438-RN-5	Huntington National Bank NC				1FE	997,110	99.9190	999,190	1,000,000	998,538		953			2.000	2.100	JD	56	20,000		06/25/2015	06/30/2018
449669-AK-6	IMC Global, Inc. NC				2FE	1,258,110	112.4940	1,124,940	1,000,000	1,197,160		(13,142)			7.300	4.959	JJ	33,661	73,000		11/10/2011	01/15/2028
451102-AX-5	Icahn Enterprises Call			2	3FE	241,250	102.4030	256,008	250,000	241,522		272			6.000	7.087	FA	6,250			11/14/2016	08/01/2020
451102-BF-3	Icahn Enterprises Call			2	3FE	721,875	100.2660	751,995	750,000	723,668		1,793			5.875	6.701	FA	18,359			07/27/2016	02/01/2022
45167R-AE-4	Idex Corp. NC				2FE	1,057,310	103.7770	1,037,770	1,000,000	1,027,946		(6,447)			4.500	3.733	JD	2,000	45,000		02/06/2012	12/15/2020

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
45686X-CC-5	Ingersoll Rand Co NC				1FE	1,696,250	116.0110	1,711,162	1,475,000	1,659,242		(12,765)			6.130	4.654	MN	11,553	90,418	12/11/2013	11/18/2027
45687A-AA-0	Ingersoll-Rand NC				2FE	888,970	108.2150	1,082,150	1,000,000	974,744		13,956			6.875	8.578	FA	25,972	68,750	11/18/2008	08/15/2018
458140-AD-2	Intel Corp. Conv				1FE	1,427,500	135.5000	1,558,250	1,150,000	1,416,460		(10,505)			2.950	1.535	JD	1,508	33,925	03/23/2016	12/15/2035
458140-AF-7	Intel Corp. Conv				1FE	2,182,062	177.1250	3,011,125	1,700,000	2,136,461		(16,153)			3.250	1.822	FA	23,021	55,250	06/29/2015	08/01/2039
458140-AN-0	Intel Corp. NC				1FE	1,014,640	103.0420	1,030,420	1,000,000	1,012,512		(557)			4.000	3.894	JD	1,778	40,000	12/05/2012	12/15/2032
459745-GN-9	International Lease Finance NC				2FE	537,500	109.0000	545,000	500,000	527,269		(4,140)			5.875	4.758	FA	11,097	29,375	06/02/2014	08/15/2022
46122X-AA-1	Intrepid Aviation Group 144A-Call			2	4	767,188	89.5000	671,250	750,000	671,250	59,991	(3,741)			6.875	6.280	FA	19,479	51,563	08/28/2014	02/15/2019
46625H-GY-0	JP Morgan Chase NC				1FE	1,672,830	104.2770	1,564,155	1,500,000	1,531,825		(29,486)			6.000	3.894	JJ	41,500	90,000	10/24/2011	01/15/2018
46625H-HF-0	JP Morgan Chase				1FE	680,150	128.7480	643,740	500,000	676,921		(3,229)			6.400	3.936	MN	4,089	16,000	05/17/2016	05/15/2038
47102X-AH-8	Janus Capital Group Inc Conv				2FE	2,241,419	132.1250	2,338,613	1,770,000	2,049,206		(192,213)			0.750	(8.618)	JJ	6,121	10,763	02/02/2016	07/15/2018
48248N-AA-8	KKR Group Finance Co 144A-NC				1FE	1,036,850	112.4200	1,124,200	1,000,000	1,016,833		(3,924)			6.375	5.867	MS	16,292	63,750	02/14/2011	09/29/2020
485134-BL-3	Kansas City Power NC				1FE	504,385	111.3670	556,835	500,000	501,267		(505)			7.150	7.026	AO	8,938	35,750	03/24/2009	04/01/2019
49326E-ED-1	Keycorp NC				2FE	562,090	109.3890	546,945	500,000	542,498		(9,326)			5.100	2.946	MS	6,871	25,500	11/06/2014	03/24/2021
50076Q-AX-4	Kraft Foods NC				2FE	1,320,561	106.5730	1,172,303	1,100,000	1,162,835		(36,973)			6.125	2.553	FA	23,956	67,375	07/17/2012	08/23/2018
501797-AJ-3	L Brands Inc NC				3FE	365,000	108.2500	395,113	365,000	365,000					5.625	5.625	AO	4,334	20,531	10/10/2013	10/15/2023
50540R-AG-7	Laboratory Corp of Amer Hldgs Call/Conv				2FE	728,226	173.1250	986,813	570,000	669,545		(23,619)				(3.423)	MS		2,181	11/04/2014	09/11/2021
505588-BJ-1	Laclede Gas Co Call			2	1FE	997,630	101.1680	1,011,680	1,000,000	998,345		219			3.400	3.428	FA	12,844	34,000	08/13/2013	08/15/2023
505742-AD-8	Ladder Cap Fin 144A-Call			2	3FE	692,650	95.5000	673,275	705,000	673,275	15,825	1,800			5.875	6.230	FA	17,258	41,419	08/19/2015	08/01/2021
512807-AL-2	Lam Research Corp Conv				2FE	1,985,760	176.1250	2,765,163	1,570,000	1,775,287		(161,344)			1.250	(7.618)	MN	2,508	19,375	05/12/2016	05/15/2018
513075-BL-4	Lamar Media Corp Call			2	3FE	564,000	105.7500	581,625	550,000	563,132		(868)			5.750	5.425	FA	13,177	16,076	03/03/2016	02/01/2026
516806-AD-8	Laredo Petroleum Inc Call			2	4FE	330,750	101.0000	353,500	350,000	331,645		895			5.625	6.874	JJ	9,078		09/14/2016	01/15/2022
524901-AV-7	Legg Mason Inc				2FE	2,173,060	105.2120	2,104,240	2,000,000	2,166,395		(6,665)			4.750	3.676	MS	27,972	45,653	07/19/2016	03/15/2026
526057-BW-3	Lennar Corp. Call				3FE	721,880	99.5000	721,375	725,000	720,869	(176)	395			4.875	4.939	JD	1,571	39,271	11/06/2015	12/15/2023
527298-BK-8	Level 3 Financing Inc Call			2	3FE	403,000	101.7500	407,000	400,000	402,989		(11)			5.375	5.246	JJ	9,914		11/29/2016	01/15/2024
531229-AB-8	Liberty Media Corp Conv				3	3,879,206	108.0000	4,212,000	3,900,000	3,875,591	72,763	3,146			1.375	1.465	AO	11,321	52,938	08/17/2016	10/15/2023
53219L-AN-9	Lifepoint Hospitals Inc Call			2	3FE	683,438	102.0000	688,500	675,000	683,413		(24)			5.875	5.654	JD	3,305		12/20/2016	12/01/2023
53219L-AP-4	Lifepoint Hospitals Inc 144A-Call			2	3FE	325,000	98.2500	319,313	325,000	319,313	(5,688)				5.375	5.375	MN	2,911	7,521	05/12/2016	05/01/2024
54238X-AA-6	Lonestar Resources America 144A-Call			2	5FE	146,000	91.5000	366,000	400,000	171,369		41,376	122,007		8.750	21.365	AO	7,389	35,000	06/10/2014	04/15/2019
54866N-BP-3	Lowe's Companies Inc NC				1FE	1,199,260	118.9710	1,189,710	1,000,000	1,123,727		(8,285)			7.200	5.640	MS	24,000	72,000	09/22/2004	09/01/2027
55608B-AA-3	Macquarie Infrastructure Conv	LS			2FE	3,150,556	116.2500	3,208,500	2,760,000	3,016,776		(93,555)			2.875	(0.758)	JJ	35,200	73,600	10/06/2016	07/15/2019
564759-PS-1	Manufacturers & Traders Call				1FE	1,946,480	97.9330	1,958,660	2,000,000	1,982,295		7,294			1.839	0.205	MON	306	34,432	10/02/2007	12/28/2020
573334-AD-1	Martin Midstream Call			2	4FE	316,500	99.6400	298,920	300,000	298,920	26,325	(2,184)			7.250	6.255	FA	8,217	21,750	05/23/2014	02/15/2021
58013M-EU-4	McDonald's Corp NC				2FE	349,468	100.4190	351,467	350,000	349,542		46			3.375	3.393	MN	1,148	11,813	05/19/2015	05/26/2025
58155Q-AG-8	McKesson Corp Call			2	2FE	983,010	98.2120	982,120	1,000,000	988,666		1,639			2.850	3.052	MS	8,392	28,500	06/04/2013	03/15/2023
58502B-AA-4	Mednax Inc 144A-Call			2	3FE	731,250	104.4160	757,016	725,000	730,549	3,709	(660)			5.250	5.117	JD	3,172	37,322	12/04/2015	12/01/2023
585055-BT-2	Medtronic Inc				1FE	1,387,838	105.1440	1,314,300	1,250,000	1,386,324		(1,514)			4.375	3.556	MS	16,102		09/15/2016	03/15/2035
59217G-AQ-2	Met Life Global Funding 144A-NC				1FE	1,017,290	105.4160	1,054,160	1,000,000	1,009,939		(1,681)			3.875	3.666	AO	8,611	38,750	04/23/2012	04/11/2022
595017-AD-6	Microchip Technology Conv				4FE	700,000	129.2500	904,750	700,000	700,000	5,250				1.625	1.625	FA	4,297	11,375	02/06/2015	02/15/2025
595112-BC-6	Micron Technology Inc Call			2	3FE	486,719	100.0000	500,000	500,000	487,115		396			5.500	5.905	FA	11,458		09/09/2016	02/01/2025
59562H-AJ-7	Midamerican Funding NC				1FE	2,569,940	130.8660	2,617,320	2,000,000	2,472,937		(28,926)			6.927	4.396	MS	46,180	138,540	06/10/2013	03/01/2029
608190-AJ-3	Mohawk Industries Call			2	2FE	1,614,792	102.3750	1,617,525	1,580,000	1,614,580		(211)			3.850	3.433	FA	25,346		12/13/2016	02/01/2023
60855R-AD-2	Molina Healthcare Inc Conv				3	1,630,004	114.1250	1,563,513	1,370,000	1,563,513	(58,085)	(8,007)			1.625	0.875	FA	8,410	22,263	12/10/2015	08/15/2044
61745E-Y2-1	Morgan Stanley NC				1FE	2,000,000	99.8380	1,996,760	2,000,000	2,000,000					2.231		JAJO	9,420	51,255	07/12/2010	07/15/2020
626717-AH-5	Murphy Oil Corp Call			2	3FE	619,125	108.6080	651,648	600,000	618,276		(849)			6.875	6.221	FA	15,354		09/01/2016	08/15/2024
626738-AC-2	Murphy Oil USA Inc Call			2	3FE	366,438	105.0000	367,500	350,000	366,238		(199)			6.000	4.786	FA	7,933		12/15/2016	08/15/2023
629377-BU-5	NRG Energy Inc. Call			2	4FE	464,625	100.2500	451,125	450,000	451,125	(13,176)	(324)			6.625	6.003	MS	8,778		10/25/2016	03/15/2023
62942X-AD-0	NRG Yield Inc 144A				3	1,170,181	96.6250	1,246,463	1,290,000	1,200,832	94,974	23,058			3.250	5.493	JD	3,494	41,925	11/20/2015	06/01/2020
62943W-AB-5	NRG Yield Operaring LLC Call			2	3FE	750,000	101.0000	757,500	750,000	750,000	122,340				5.375	5.375	FA	15,229	40,313	07/31/2014	08/15/2024
629568-BC-9	Nabors Industries Inc 144A-Call			2	3FE	75,000	104.3970	78,298	75,000	75,000					5.500	5.499	JJ	252		12/02/2016	01/15/2023
63254A-AE-8	National Australia Bank NC				1FE	1,418,130	99.3690	1,490,535	1,500,000	1,444,982		7,979			3.000	3.682	JJ	20,125	45,000	06/20/2013	01/20/2023

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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
63633D-AE-4	National Health Investor Conv				2	1,011,721	112.2500	1,156,175	1,030,000	1,015,523		3,281			3.250	3.605	AO	8,369	33,475	03/22/2016	04/01/2021
637417-AD-8	National Retail Properties Call			2	2FE	2,067,227	110.4370	2,043,085	1,850,000	1,982,082		(27,918)			5.500	3.686	JJ	46,918	101,750	10/23/2013	07/15/2021
63938C-AB-4	Navient Corp NC				3FE	466,250	95.7500	478,750	500,000	467,634		1,384			5.875	6.963	AO	5,385	14,688	07/26/2016	10/25/2024
645767-AY-0	New Jersey Bell Telephone NC	LS			1FE	2,398,260	123.2850	2,465,700	2,000,000	2,170,311		(25,823)			8.000	6.128	JD	13,333	160,000	12/02/2004	06/01/2022
65341E-AA-8	Nexteer Automotive Group 144A-Call			2	3FE	745,500	104.7500	785,625	750,000	746,666		573			5.875	5.981	MN	5,630	44,063	12/15/2014	11/15/2021
65409Q-BB-7	Nielsen Finance 144A-Call			2	4FE	755,688	102.5000	768,750	750,000	754,784	11,178	(770)			5.000	4.862	AO	7,917	37,500	12/03/2015	04/15/2022
655844-AE-8	Norfolk Southern Corp. NC				2FE	1,888,725	102.2320	1,533,480	1,500,000	1,515,362		(40,314)			7.700	4.866	MN	14,758	115,500	02/09/2005	05/15/2017
665789-AV-5	Northern States Power NC				1FE	1,023,280	106.1650	1,061,650	1,000,000	1,003,948		(2,115)			5.250	5.011	AO	13,125	52,500	03/08/2005	10/01/2018
670001-AC-0	Novelis Corp 144A-Call			2	4FE	375,000	101.5000	380,625	375,000	375,000					5.875	5.865	MS	6,548		09/07/2016	09/30/2026
67059T-AD-7	Nustar Logistics NC				3FE	861,900	108.5000	916,825	845,000	855,358	43,627	(2,156)			6.750	6.404	FA	23,766	57,038	09/19/2013	02/01/2021
670877-AA-7	OMX Timber 144A-Call			2	1FE	1,054,310	110.2050	1,102,050	1,000,000	1,019,376		(6,279)			5.420	4.680	AO	9,184	54,200	09/10/2010	01/29/2020
674003-AA-6	Oaktree Capital Management 144A-NC				1FE	2,221,591	110.4290	2,241,709	2,030,000	2,105,372		(23,290)			6.750	5.358	JD	11,038	137,025	05/12/2011	12/02/2019
674215-AG-3	Oasis Pete Inc Call			2	4FE	459,000	103.0000	463,500	450,000	458,765		(235)			6.875	6.427	MS	9,109		10/25/2016	03/15/2022
67740Q-AF-3	Ohio National Financial Servic 144A-NC				1FE	1,136,600	110.3070	1,103,070	1,000,000	1,063,251		(17,334)			6.375	4.314	AO	10,802	63,750	06/05/2012	04/30/2020
680223-AK-0	Old Republic Intl Corp Call			2	2FE	499,095	95.3330	476,665	500,000	499,121		26			3.875	3.897	FA	6,727		08/23/2016	08/26/2026
682134-AC-5	Omnicom Group Inc NC				2FE	2,013,380	106.1620	2,123,240	2,000,000	2,005,970		(1,491)			4.450	4.360	FA	33,622	89,000	06/08/2011	08/15/2020
68268D-AB-1	Onemain Fin Holdings 144A-Call			2	4FE	343,688	105.1940	341,881	325,000	341,881	(212)	(1,595)			7.250	5.277	JD	1,047	11,781	09/08/2016	12/15/2021
693070-AD-6	Carnival PLC NC				1FE	1,340,640	121.3490	1,213,490	1,000,000	1,264,579		(19,378)			7.875	4.642	JD	6,563	78,750	10/04/2012	06/01/2027
693476-BB-8	PNC Funding Corp NC				1FE	2,012,440	100.3200	2,006,400	2,000,000	2,000,134		(1,567)			5.625	5.543	FA	46,875	112,500	02/08/2007	02/01/2017
693506-AQ-0	PPG Industries NC				1FE	1,057,860	119.8250	898,688	750,000	926,631		(37,543)			9.000	3.141	MN	11,250	67,500	05/07/2013	05/01/2021
693522-AG-9	PQ Corp 144A-Call			2	4FE	228,000	107.5000	241,875	225,000	227,964		(36)			6.750	6.437	MN	1,941	6,267	12/01/2016	11/15/2022
69354P-AA-9	PNK Entertainment Inc 144A-Call			2	4FE	850,094	101.1250	859,563	850,000	850,075		(19)			5.625	5.623	MN	7,969	14,297	11/30/2016	05/01/2024
694476-AC-6	Pacific Lifecorp 144A				2FE	548,615	108.3020	541,510	500,000	521,306		(6,251)			6.000	4.515	FA	11,750	30,000	03/28/2012	02/10/2020
694606-AA-2	Pacific Life Insurance Co 144A-NC				1FE	1,864,563	118.9830	1,749,050	1,470,000	1,745,351		(32,524)			7.900	4.724	JD	323	116,130	01/28/2013	12/30/2023
696429-AC-3	Pall Corp NC				1FE	1,028,120	108.7000	1,087,000	1,000,000	1,012,033		(3,146)			5.000	4.619	JD	2,222	50,000	04/15/2011	06/15/2020
70213B-AA-9	Partnerre Finance NC				2FE	1,620,000	108.0820	1,621,230	1,500,000	1,565,154		(17,435)			5.500	4.123	JD	6,875	82,500	09/10/2013	06/01/2020
708160-CB-0	J.C. Penney & Co. 144A-Call			2	3FE	1,008,438	103.3750	1,033,750	1,000,000	1,008,281		(156)			5.875	5.720	JJ	30,681		11/22/2016	07/01/2023
712704-AA-3	People's United Financial Call			2	2FE	1,034,220	100.4810	1,004,810	1,000,000	1,021,972		(3,469)			3.650	3.224	JD	2,535	36,500	04/17/2013	12/06/2022
727493-AB-4	Plantronics Inc 144A-Call			2	3FE	378,375	101.7500	381,563	375,000	377,967	3,345	(378)			5.500	5.352	MN	1,776	20,625	12/08/2015	05/31/2023
72766Q-AA-3	Platform Specialty Products 144A-NC				4FE	353,313	100.7500	352,625	350,000	351,500	48,289	(414)			6.500	6.330	FA	9,479	22,750	01/29/2015	02/01/2022
73640Q-AB-1	Portfolio Recovery Association Convertib				3	264,756	94.3750	283,125	300,000	272,280	16,152	6,753			3.000	5.898	FA	3,750	9,000	11/13/2015	08/01/2020
737446-AK-0	Post Holdings Inc 144A-Call			2	4FE	998,125	96.5000	965,000	1,000,000	965,000	(33,184)	59			5.000	5.024	FA	20,556		10/18/2016	08/15/2026
74052B-AA-5	Premier Health Partners Call			2	1FE	916,010	91.9950	919,950	1,000,000	916,185		175			2.911	3.944	MN	3,720		12/20/2016	11/15/2026
741503-AQ-9	Priceline.com Inc Conv				2FE	2,719,714	158.1250	3,312,719	2,095,000	2,427,989		(276,076)			1.000	(10.986)	MS	6,169	19,725	06/27/2016	03/15/2018
741503-AW-6	Priceline.com Inc Call			2	2FE	999,230	99.4560	994,560	1,000,000	999,241		11			3.650	3.660	MS	10,747		12/13/2016	03/15/2025
74348T-AQ-5	Prospect Capital Corporation Convertible				2FE	2,967,025	98.1250	3,198,875	3,260,000	3,039,635		55,271			4.750	7.080	AO	32,691	154,850	03/09/2016	04/15/2020
743917-AH-9	Prudential Insurance Co 144A-NC				1FE	939,730	130.9950	1,309,950	1,000,000	957,946		3,180			8.300	9.019	JJ	41,500	83,000	07/22/2009	07/01/2025
744482-BJ-8	Public Service New Hampshire NC				1FE	1,745,835	105.2510	1,841,893	1,750,000	1,749,274		510			6.000	6.033	MN	17,500	105,000	05/19/2008	05/01/2018
74531E-AB-8	Puget Sound Energy Inc Call				1FE	2,297,580	106.3530	2,127,060	2,000,000	2,044,539		(28,769)			6.740	5.134	MS	39,691	134,800	09/19/2005	06/15/2018
747525-AJ-2	Qualcomm Inc Call			2	1FE	1,052,140	105.5520	1,055,520	1,000,000	1,050,909		(1,231)			4.650	4.241	MN	5,296	46,500	04/28/2016	05/20/2035
749571-AD-7	RHP Hotel Properties Call			2	4FE	85,000	101.5000	86,275	85,000	85,000					5.000	5.000	AO	897	4,250	04/09/2015	04/15/2023
749685-AT-0	RPM Inc. Conv	LS			2FE	1,598,151	119.7500	1,676,500	1,400,000	1,553,960		(32,574)			2.250	(0.507)	JD	1,400	29,644	11/18/2016	12/15/2020
74973W-AB-3	RTI International Metals Inc Conv				3	3,900,421	104.5000	3,824,700	3,660,000	3,765,817	59,852	(57,042)			1.625	0.074	AO	12,556	59,475	11/10/2015	10/15/2019
74978Q-AD-7	RSP Permian Inc 144A-Call			2	4FE	250,000	101.0000	252,500	250,000	250,000					5.250	5.250	JJ	146		12/12/2016	01/15/2025

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/ Adjusted Carrying Value	12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other Than Temporary Impairment Recognized	15 Total Foreign Exchange Change In B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
754907-AA-1	Rayonier Inc Call			2	2FE	1,259,363	99.2660	1,240,825	1,250,000	1,256,498		(1,158)			3.750	3.636	AO	11,719	46,875	05/27/2014	04/01/2022
756577-AD-4	Red Hat Inc Conv	LS			2FE	1,397,749	117.3750	1,385,025	1,180,000	1,381,810		(15,938)			0.250	(5.436)	AO	738	725	12/22/2016	10/01/2019
759351-AG-4	Reinsurance Group of America NC				2FE	1,996,600	110.5510	2,211,020	2,000,000	1,998,815		365			6.450	6.473	MN	16,483	129,000	11/03/2009	11/15/2019
759891-AA-2	Renre North America Hldg NC				1FE	818,940	107.8860	809,145	750,000	786,115		(10,366)			5.750	4.128	MS	12,698	43,125	09/03/2013	03/15/2020
76009X-AA-6	Rensselaer Polytechnic NC				1FE	2,038,160	109.2750	2,185,500	2,000,000	2,016,822		(4,064)			5.600	5.344	MS	37,333	112,000	12/17/2010	09/01/2020
761283-AB-6	Restoration Hardware Hldgs Inc 144A-Conv				4S	1,086,699	80.1880	890,087	1,110,000	890,087	(99,020)	4,670				0.429	JJ			09/01/2015	07/15/2020
773903-AD-1	Rockwell Intl Corp NC				1FE	1,123,850	103.8820	1,038,820	1,000,000	1,018,583		(19,660)			5.650	3.566	JD	4,708	56,500	03/01/2011	12/01/2017
77714P-AB-5	Rose Rock Midstream Call			2	4FE	507,693	98.7500	493,750	500,000	493,750	137,518	(1,268)			5.625	5.308	JJ	12,969	28,125	10/23/2014	07/15/2022
780287-AA-6	Royal Gold Inc Conv	LS			3	195,938	105.1250	199,738	190,000	193,528		(1,388)			2.875	2.094	JD	243	5,463	03/26/2015	06/15/2019
78388J-AT-3	SBA Communications Corp Call			2	4FE	550,000	101.7500	559,625	550,000	550,000					4.875	4.875	JJ	12,364		11/18/2016	07/15/2022
78454L-AL-4	SM Energy Co Call			2	4FE	500,000	97.2500	486,250	500,000	486,250	158,750				5.625	5.625	JD	2,344	28,125	05/07/2015	06/01/2025
78454L-AN-0	SM Energy Co Call			2	4FE	753,500	103.0000	772,500	750,000	753,426		(74)			6.750	6.685	MS	15,328		09/08/2016	09/15/2026
785592-AP-1	Sabine Pass Liquefaction 144A				3FE	1,055,156	108.2500	1,136,625	1,050,000	1,055,102		(54)			5.875	5.808	JD	171	33,585	06/08/2016	06/30/2026
78573N-AB-8	Sabre Global Inc 144A-Call			2	3FE	200,000	102.5000	205,000	200,000	200,000	1,250				5.250	5.250	MN	1,342	10,675	11/04/2015	11/15/2023
790849-AJ-2	St. Jude Medical Inc Call			2	2FE	751,283	98.7350	740,513	750,000	750,877		(126)			3.250	3.229	AO	5,146	24,375	05/23/2013	04/15/2023
79466L-AD-6	Salesforce.com, Inc Conv	LS			3	2,723,905	116.8750	2,734,875	2,340,000	2,590,420		(133,485)			0.250	(7.767)	AO	1,463	3,925	10/05/2016	04/01/2018
79546V-AJ-5	Sally Holdings Call			2	3FE	789,375	104.3750	782,813	750,000	776,003	4,548	(10,420)			5.750	4.173	JD	3,594	43,125	09/10/2015	06/01/2022
79970Y-AD-7	Sanchez Energy Corp Call				4FE	428,750	95.5000	477,500	500,000	430,216		1,466			6.125	9.187	JJ	14,122		10/31/2016	01/15/2023
81014A-AA-9	Scottrade Financial Service 144A-NC				2FE	1,062,500	112.7610	1,127,610	1,000,000	1,036,373		(6,955)			6.125	5.213	JJ	28,924	61,250	12/04/2012	07/11/2021
81211K-AV-2	Sealed Air Corp 144A-Call			2	3FE	755,000	103.0000	772,500	750,000	754,164	3,932	(623)			4.875	4.763	JD	3,047	36,563	07/31/2015	12/01/2022
81721M-AE-9	Senior Housing Prop Trust NC				2FE	2,497,294	107.8050	2,479,515	2,300,000	2,383,923		(22,740)			6.750	5.520	AO	32,775	155,250	05/03/2011	04/15/2020
82967N-AS-7	Sirius XM Radio Inc 144A-Call			2	3FE	318,000	105.2500	315,750	300,000	315,343	2,630	(2,287)			6.000	4.954	JJ	8,300	18,000	10/23/2015	07/15/2024
82967N-AW-8	Sirius XM Radio Inc 144A-Call			2	3FE	700,000	98.2500	687,750	700,000	687,750	(12,250)				5.375	5.375	JJ	22,784		05/18/2016	07/15/2026
842434-CQ-3	Southern Calif Gas Co Call			2	1FE	998,060	95.6490	956,490	1,000,000	998,165		105			2.600	2.622	JD	1,156	13,867	05/31/2016	06/15/2026
842587-CU-9	Southern Co Call			2	2FE	999,150	98.8030	988,030	1,000,000	999,240		90			2.950	2.963	JJ	17,782		05/19/2016	07/01/2023
845467-AL-3	Southwestern Energy Co Call			2	3FE	737,678	102.8220	771,165	750,000	738,222		545			4.950	5.187	JJ	16,294	7,425	12/01/2016	01/23/2025
84755T-AD-9	Spectra Energy Capital NC				2FE	997,880	107.1520	1,071,520	1,000,000	999,229		217			5.650	5.677	MS	18,833	56,500	08/25/2009	03/01/2020
85207U-AH-8	Sprint Corp				4FE	748,125	103.5000	776,250	750,000	748,152		27			7.125	7.168	JD	2,375	26,719	12/06/2016	06/15/2024
85571B-AE-5	Starwood Property Trust 144A-Call			2	3FE	550,000	101.3400	557,370	550,000	550,000					5.000	5.002	JD	1,146		12/09/2016	12/15/2021
858119-BD-1	Steel Dynamics Call			2	3FE	558,000	106.5000	585,750	550,000	557,059	55,702	(518)			5.500	5.334	AO	7,563	30,250	02/04/2015	10/01/2024
858119-BE-9	Steel Dynamics 144A-Call			2	3FE	250,000	100.2500	250,625	250,000	250,000					5.000	5.000	JD	868		11/29/2016	12/15/2026
860630-AD-4	Stifel Financial Corp NC				2FE	1,226,534	99.1380	1,225,346	1,236,000	1,228,099		869			4.250	4.350	JJ	23,784	52,530	08/05/2015	07/18/2024
86074Q-AL-6	Stillwater Mining Co Conv/Call			2	4FE	1,404,221	127.8750	1,790,250	1,400,000	1,401,065	73,524	(2,458)			1.750	1.572	AO	5,172	24,500	11/10/2015	10/15/2032
863667-AF-8	Stryker Corp. Call			2	1FE	498,885	100.2330	501,165	500,000	499,064		110			3.375	3.404	MN	2,156	16,875	06/03/2015	05/15/2024
86787E-AN-7	Suntrust Bank Call			2	1FE	989,150	97.2950	972,950	1,000,000	992,754		1,030			2.750	2.876	MN	4,583	27,500	05/14/2013	05/01/2023
86787G-AE-2	Suntrust Bank NC				2FE	318,506	108.6910	332,594	306,000	309,598		(998)			5.400	5.003	AO	4,131	16,524	07/18/2005	04/01/2020
869099-AH-4	Susquehanna Bancshares NC				1FE	840,503	111.6300	837,225	750,000	839,997		(506)			5.375	3.036	FA	15,229		12/14/2016	08/15/2022
87089H-AA-1	Swiss Re Treasury 144A				1FE	939,000	98.6540	986,540	1,000,000	958,639		6,145			2.875	3.657	JD	1,997	28,750	08/29/2013	12/06/2022
871503-AH-1	Symantec NC				2FE	1,569,930	102.3230	1,534,845	1,500,000	1,534,735		(8,654)			4.200	3.527	MS	18,550	63,000	09/05/2012	09/15/2020
87238Q-AC-7	TCP Capital Corp 144A				2FE	1,000,000	99.2500	992,500	1,000,000	1,000,000					4.625	4.625	MS	14,774		08/31/2016	03/01/2022
87264A-AE-5	T Mobile USA Inc Call			2	3FE	873,900	107.2500	879,450	820,000	854,522	14,645	(8,053)			6.836	5.580	JJ	23,823	56,055	07/15/2014	04/28/2023
87264A-AL-9	T Mobile USA Inc Call			2	3FE	268,750	106.5000	266,250	250,000	261,680	5,505	(2,575)			6.625	5.307	AO	4,141	16,563	02/10/2014	04/01/2023
87264A-AN-5	T Mobile USA Inc Call			2	3FE	376,344	107.3750	375,813	350,000	374,459		(1,885)			6.375	4.690	MS	7,438	11,156	08/03/2016	03/01/2025
87264A-AQ-8	T Mobile USA Inc Call			2	3FE	125,000	105.7500	132,188	125,000	125,000					6.000	6.000	AO	1,583	4,042	03/29/2016	04/15/2024
88033G-BU-3	Tenet Healthcare Corporation NC				3FE	720,975	101.0000	727,200	720,000	720,499		(132)			4.750	4.728	JD	2,850	34,200	10/18/2012	06/01/2020
88037E-AJ-0	Tenneco Inc Call			2	3FE	275,220	104.0000	274,560	264,000	273,738	3,950	(813)			5.375	4.876	JD	631	14,190	02/05/2015	12/15/2024
88163V-AE-9	Teva Pharmaceutical Call/Conv/Put				2FE	4,219,537	110.1250	3,788,300	3,440,000	4,067,656		(69,542)			0.250	(1.656)	FA	3,583	7,450	10/12/2016	02/01/2026
882587-AY-4	Texas-New Mexico Power 144A				1FE	1,967,580	114.4380	1,716,570	1,500,000	1,700,146		(84,607)			9.500	3.289	AO	35,625	142,500	09/17/2013	04/01/2019
887315-BJ-7	Time Warner Inc NC				2FE	2,314,770	104.5170	2,090,340	2,000,000	2,025,505		(31,020)			7.250	5.565	AO	30,611	145,000	10/05/2004	10/15/2017
88731E-AJ-9	Time Warner Ent NC				2FE	1,482,560	131.4180	1,314,180	1,000,000	1,446,663		(17,856)			8.375	4.513	JJ	38,618	83,750	12/04/2014	07/15/2033
88947E-AR-1	Toll Brothers Finance Call			2	3FE	754,431	98.9450	742,088	750,000	742,088	(567)	(339)			4.875	4.799	MN	4,672	38,086	12/23/2015	11/15/2025

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
89233P-5T-9	Toyota Motor Credit Corp NC				1FE	996,290	103.0200	1,030,200	1,000,000	997,981		363			3.300	3.344	JJ	15,492	33,000	01/09/2012	01/12/2022
896522-AF-6	Trinity Industries Conv				3FE	1,852,490	128.0000	1,913,600	1,495,000	1,832,393	63,169	(13,515)			3.875	2.411	JD	4,828	57,931	10/02/2015	06/01/2036
906548-CG-5	Union Electric Company NC				1FE	997,070	109.6940	1,096,940	1,000,000	999,292		307			6.700	6.737	FA	27,917	67,000	06/12/2008	02/01/2019
909317-BE-8	United Airlines 2009-2A			4	1FE	516,821	100.7270	471,112	467,712	468,287		(10,914)			9.750	6.295	JJ	21,028	45,602	09/19/2011	01/15/2017
911365-BD-5	United Rentals Call			2	4FE	400,000	102.7500	411,000	400,000	400,000	12,000				5.500	5.500	JJ	10,144	22,000	03/12/2015	07/15/2025
912909-AK-4	United States Steel Corp. 144A-Call			2	3FE	757,375	111.2500	834,375	750,000	756,716		(659)			8.375	8.133	JJ	40,305		05/03/2016	07/01/2021
912920-AC-9	US West Communication/Qwest Call			2	2FE	1,071,448	96.3400	1,023,131	1,062,000	1,062,000					6.875	5.835	MS	21,498	73,013	12/18/2014	09/15/2033
913017-BK-4	United Technologies Corp				1FE	2,990,025	124.7760	2,807,460	2,250,000	2,976,679		(13,346)			6.050	3.703	JD	11,344	68,063	06/17/2016	06/01/2036
913026-AT-7	United Telephone Florida NC				2FE	1,361,562	109.4020	1,202,328	1,099,000	1,294,229		(18,773)			8.375	5.600	JJ	42,441	92,041	02/11/2013	01/15/2025
91359P-AJ-9	Universal Hospital Call			2	4FE	482,500	99.0000	495,000	500,000	483,716		1,216			7.625	8.692	FA	14,403		09/06/2016	08/15/2020
920253-AF-8	Valmont Industries Inc Call			2	2FE	981,810	89.0830	890,830	1,000,000	982,476		282			5.000	5.119	AO	12,500	50,000	11/18/2014	10/01/2044
92240M-BB-3	Vector Group LTD Call			2	3FE	802,500	104.7500	785,625	750,000	785,625	(1,263)	(7,378)			7.750	6.613	FA	21,958	58,125	05/21/2014	02/15/2021
92343E-AH-5	Verisign Inc Call			2	3FE	1,010,000	102.9990	1,029,990	1,000,000	1,009,194		(807)			5.250	5.109	AO	13,125	52,500	01/05/2016	04/01/2025
92826C-AE-2	Visa Inc Call			2	1FE	2,222,010	104.6790	2,093,580	2,000,000	2,217,110		(4,900)			4.150	3.356	JD	3,919	62,250	06/14/2016	12/14/2035
928298-AJ-7	Vishay Intertech Call				3FE	564,650	96.4380	607,559	630,000	566,466	21,714	944			2.250	2.823	MN	1,811	5,175	11/28/2016	05/15/2041
94770V-AL-6	WebMD Health 144A-Conv				4	968,864	94.0000	940,000	1,000,000	940,000	(30,385)	1,521			2.625	3.135	JD	1,167	14,146	08/25/2016	06/15/2023
957674-AD-6	Western Atlas Inc NC				2FE	1,255,392	128.1590	1,153,431	900,000	1,159,785		(29,352)			8.550	4.028	JD	3,420	76,950	07/29/2013	06/15/2024
959802-AL-3	Western Union Co NC				2FE	2,295,420	106.7520	2,135,040	2,000,000	2,130,676		(37,729)			5.253	3.121	AO	26,265	105,060	05/15/2012	04/01/2020
960402-AS-4	Westinghouse Electric NC				2FE	2,111,380	120.3050	2,406,100	2,000,000	2,054,108		(6,113)			7.875	7.354	MS	52,500	157,500	03/21/2002	09/01/2023
98138H-AD-3	Workday Inc Conv				3	1,862,360	109.6250	1,830,738	1,670,000	1,830,738	(29,968)	(1,654)			1.500	(1.624)	JJ	11,551		12/28/2016	07/15/2020
983130-AV-7	Wynn Las Vegas 144A-Call			2	3FE	915,844	100.0000	950,000	950,000	918,042		2,198			5.500	6.028	MS	17,417	26,125	04/13/2016	03/01/2025
983793-AD-2	XPO Logistics Inc 144A-Call			2	4FE	725,000	105.5250	765,056	725,000	725,000	52,563				6.500	6.500	JD	2,094	47,125	06/04/2015	06/15/2022
008916-AC-2	Agrium Inc NC		A		2FE	2,388,030	122.3640	2,141,370	1,750,000	2,245,816		(38,599)			7.800	4.304	FA	56,875	136,500	04/24/2013	02/01/2027
03746A-AA-8	Apache Finance Canada NC				2FE	1,746,630	129.7460	1,946,190	1,500,000	1,685,249		(9,011)			7.750	6.338	JD	5,167	116,250	06/19/2008	12/15/2029
112585-AH-7	Brookfield Asset Man Inc Call		A	2	1FE	1,522,500	96.8200	1,452,300	1,500,000	1,521,011		(1,489)			4.000	3.791	JJ	27,667	30,000	04/21/2016	01/15/2025
146900-AM-7	Cascades Inc 144A-Call		A	2	3FE	500,375	101.7500	508,750	500,000	500,281	13,523	(42)			5.500	5.488	JJ	12,681	27,500	06/05/2014	07/15/2022
15135U-AF-6	Cenovus Energy Inc		A		2FE	432,750	110.5210	552,605	500,000	433,585		835			6.750	8.017	MN	4,313	33,750	04/12/2016	11/15/2039
29250N-AB-1	Enbridge Inc NC		A		2FE	1,953,280	100.8890	2,017,780	2,000,000	1,998,353		6,480			5.600	5.943	AO	28,000	112,000	06/04/2008	04/01/2017
644535-AF-3	New Gold Inc 144A-Call		A	2	4FE	408,688	102.5000	410,000	400,000	408,245	(343)	(99)			6.250	5.623	MN	3,194		12/15/2016	11/15/2022
664784-AA-3	Northern Blizzard Resources 144A-Call		A	2	4FE	191,970	99.7500	236,408	237,000	201,422	24,633	4,964			7.250	10.959	FA	7,159	17,183	05/13/2014	02/01/2022
669771-AS-6	Transcanada Corp NC		A		1FE	1,265,000	121.3950	1,213,950	1,000,000	1,190,933		(26,114)			7.875	4.351	AO	19,688	78,750	01/10/2014	04/01/2023
683715-AA-4	Open Text Corp 144A-Call		A	2	3FE	475,000	105.0000	498,750	475,000	475,000	3,563				5.625	5.625	JJ	12,320	26,719	01/12/2015	01/15/2023
683715-AB-2	Open Text Corp 144A-Call		A	2	3FE	333,938	106.0000	344,500	325,000	333,914		(23)			5.875	5.497	JD	1,591		12/15/2016	06/01/2026
73755L-AF-4	Potash Corp -Saskatchewan NC		A		2FE	521,280	109.4430	547,215	500,000	506,223		(2,381)			6.500	5.929	MN	4,153	32,500	05/08/2009	05/15/2019
829ESC-9D-6	Sino Forest Corp ESC				6Z				580,000								JD			01/29/2013	12/15/2016
878742-AY-1	Teck Resources Limited Call		A	2	3FE	864,000	95.0000	855,000	900,000	855,000	(9,431)	431			3.750	4.499	FA	14,063		11/29/2016	02/01/2023
87971M-BD-4	Telus Corp Call		A	2	2FE	991,930	93.6420	936,420	1,000,000	992,109		179			2.800	2.891	FA	7,933		09/15/2016	02/16/2027
013822-AB-7	Alcoa Nederland Holding 144A-Call		C	2	3FE	1,018,500	109.0000	1,090,000	1,000,000	1,018,248		(252)			7.000	6.740	MS	18,278		09/23/2016	09/30/2026
01959E-AC-2	Allied World Assurance		C		2FE	757,800	101.8280	763,710	750,000	757,334		(466)			4.350	4.216	AO	5,619	32,625	04/19/2016	10/29/2025
03937L-AA-3	Arch Capital Group		C		1FE	1,677,925	128.8710	1,610,888	1,250,000	1,673,451		(4,474)			7.350	4.512	MN	15,313	45,938	09/15/2016	05/01/2034
03938L-AP-9	Arecelormittal		D		3FE	925,000	110.0000	1,100,000	1,000,000	925,831		831			7.000	7.694	AO	14,778	40,000	05/19/2016	10/15/2039
03938L-AU-8	Arecelormittal NC		D		3FE	523,750	110.0000	550,000	500,000	516,290	112,226	(3,436)			6.000	5.121	MS	10,000	32,500	09/29/2014	03/01/2021
05541V-AE-6	BG Energy Capital PLC 144A		D		1FE	1,823,703	106.1960	1,858,430	1,750,000	1,796,785		(8,873)			4.000	3.390	AO	14,778	70,000	11/05/2013	10/15/2021
055451-AQ-1	Billiton Financial NC		D		1FE	766,096	100.9540	757,155	750,000	762,049		(2,165)			2.875	2.540	FA	7,607	21,563	02/05/2015	02/24/2022
05565Q-BZ-0	BP Capital Markets PLC NC		D		1FE	500,000	101.8200	509,100	500,000	500,000					3.245	3.245	MN	2,479	16,225	05/02/2012	05/06/2022
05565Q-CD-8	BP Capital Markets PLC NC		D		1FE	1,349,370	98.0200	1,470,300	1,500,000	1,394,736		14,286			2.750	4.012	MN	5,844	41,250	09/03/2013	05/10/2023
12625G-AC-8	CNOOC Finance NC		D		1FE	949,790	96.7530	967,530	1,000,000	962,175		5,201			3.000	3.673	MN	4,333	30,000	07/21/2014	05/09/2023
20259B-AA-9	Commerzbank AG 144A-NC		D		2FE	1,043,438	112.7500	1,014,750	900,000	1,012,520		(13,187)			8.125	5.846	MS	20,719	73,125	02/02/2016	09/19/2023
256853-AA-0	Dolphin Energy LTD 144A-NC		D	4	1FE	366,514	104.6820	382,717	365,600	365,876		(102)			5.888	5.855	JD	957	21,527	08/19/2009	06/15/2019
30251G-AS-6	FMG Resources 144A-Call		D	2	2FE	535,000	116.2500	581,250	500,000	531,786		(3,214)			9.750	8.214	MS	16,250	24,375	04/21/2016	03/01/2022
31562Q-AC-1	Fiat Chrysler Automobile		D		3FE	406,000	102.5000	410,000	400,000	405,847		(153)			4.500	4.020	AO	3,800		11/22/2016	04/15/2020
31562Q-AF-4	Fiat Chrysler Automobile NC		D		3FE	600,000	102.2500	613,500	600,000	600,000	6,000				5.250	5.250	AO	6,650	31,500	04/09/2015	04/15/2023
34407D-AA-7	Fly Leasing LTD Call		D	2	3FE	1,047,881	105.1250	1,051,250	1,000,000	1,036,817	16,883	(4,813)			6.750	6.042	JD	3,000	67,500	08/26/2014	12/15/2020
34407D-AB-5	Fly Leasing LTD Call		D	2	3FE	253,594	104.8800	262,200	250,000	252,968	2,893	(520)			6.375	6.085	AO	3,365	15,938	10/13/2015	10/15/2021

SCHEDULE D - PART 1

Showing All Long-Term **BONDS** Owned December 31 of Current Year

1	2	Codes 3	Codes 4	Codes 5	6	7	Fair Value 8	Fair Value 9	10	11	Change in Book / Adjusted Carrying Value 12	Change in Book / Adjusted Carrying Value 13	Change in Book / Adjusted Carrying Value 14	Change in Book / Adjusted Carrying Value 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	Dates 21	Dates 22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
44962L-AA-5	IHS Markit LTD 144A-Call		C	2	3FE	856,539	104.0000	780,000	750,000	780,000	(69,437)	(7,102)			5.000	2.445	MN	6,250	9,688	07/28/2016	11/01/2022
44986U-AD-1	Ineos Group Holdings 144A-Call		D	2	4FE	996,250	99.2500	992,500	1,000,000	992,500	(3,862)	112			5.625	5.684	FA	22,188		10/21/2016	08/01/2024
46132F-AA-8	Invesco Finance PLC NC		C		1FE	1,410,750	100.8070	1,512,105	1,500,000	1,437,693		9,202			3.125	3.919	MN	4,036	46,875	12/11/2013	11/30/2022
494386-AB-1	Kimberly Clark De Mexico 144A		D		1FE	1,027,880	98.5890	985,890	1,000,000	1,021,739		(2,593)			3.800	3.459	AO	8,761	38,000	07/17/2014	04/08/2024
55608J-AC-2	Macquarie Group Ltd 144A-NC		D		2FE	1,490,520	108.0910	1,621,365	1,500,000	1,496,515		1,016			6.000	6.085	JJ	41,750	90,000	03/10/2010	01/14/2020
561233-AB-3	Mallinckrodt Intl Fin 144A-Call		C	2	4FE	300,000	100.2500	300,750	300,000	300,000	9,750				4.875	4.875	AO	3,088	14,625	04/08/2015	04/15/2020
561233-AC-1	Mallinckrodt Intl Fin 144A-Call		C	2	4FE	504,219	89.7500	448,750	500,000	448,750	(13,407)	(343)			5.500	5.389	AO	5,806	27,500	04/09/2015	04/15/2025
561233-AD-9	Mallinckrodt Intl Fin 144A-Call		C	2	4FE	197,500	92.7500	185,500	200,000	185,500	(12,098)	98			5.625	5.842	AO	2,375	5,625	09/09/2016	10/15/2023
606822-AD-6	Mitsubishi		D		1FE	838,816	102.6030	820,824	800,000	836,478		(2,338)			3.850	3.270	MS	10,267	15,400	04/18/2016	03/01/2026
60688Q-AS-4	Mizuho Corp Bank LTD 144A-NC		D		1FE	2,017,440	101.0290	2,020,580	2,000,000	2,011,767		(1,676)			3.500	3.394	MS	19,444	70,000	05/29/2013	03/21/2023
62947Q-AN-8	NXP BV 144A-Call		D	2	3FE	803,438	105.7500	793,125	750,000	789,788	18,572	(5,409)			5.750	4.752	MS	12,698	43,125	05/09/2014	03/15/2023
67051X-AA-2	Nufarm Australia Limited 144A-Call		D	2	4FE	783,750	104.0000	780,000	750,000	768,532	28,302	(6,019)			6.375	5.407	AO	10,094	47,813	05/06/2014	10/15/2019
67054K-AA-7	Numericable - SFR SA 144A-Call		D	2	4FE	925,000	101.7180	940,892	925,000	925,000					7.375	7.369	JJ	49,269		04/06/2016	05/01/2026
705010-AB-2	Pearson DOL Fin 144A-NC		D		2FE	1,774,185	104.6230	1,569,345	1,500,000	1,563,772		(45,841)			6.250	3.000	MN	14,323	93,750	02/15/2012	05/06/2018
77578J-AB-4	Rolls Royce PLC 144A-Call		D	2	1FE	735,969	99.9210	699,447	700,000	733,813		(2,156)			3.625	2.980	AO	5,427	12,688	05/11/2016	10/14/2025
780099-CE-5	Royal Bank of Scotland NC		D		3FE	920,000	107.2500	911,625	850,000	902,090		(7,368)			6.125	4.925	JD	2,314	52,063	10/01/2014	12/15/2022
826200-AD-9	Siemens Financierings 144A-NC		D		1FE	2,145,920	121.9860	2,439,720	2,000,000	2,100,237		(7,740)			6.125	5.449	FA	45,597	122,500	02/11/2010	08/17/2026
85771P-AK-8	Statoil ASA NC		D		1FE	1,860,660	97.6990	1,953,980	2,000,000	1,901,743		12,144			2.650	3.442	JJ	24,439	53,000	06/20/2013	01/15/2024
87927Y-AA-0	Telecom Italia Spa 144A		D		3FE	996,875	98.5000	985,000	1,000,000	985,000	(12,481)	269			5.303	5.344	MN	4,566	53,030	09/29/2014	05/30/2024
893830-BB-4	Transocean Inc NC		C		3FE	690,000	99.5000	746,250	750,000	702,229	203,376	7,604			6.375	7.956	JD	2,125	57,188	05/07/2015	12/15/2021
90261T-MJ-7	UBS AG Jersey Branch 144A-Call		D	2	1FE	1,000,000	106.4750	1,064,750	1,000,000	1,000,000					5.430	5.430	FA	22,323	54,300	07/29/2010	08/03/2030
91311Q-AD-7	United Utilities NC		D		1FE	1,865,180	103.1220	2,062,440	2,000,000	1,981,210		12,046			4.550	5.225	JD	3,033	91,000	03/03/2004	06/19/2018
918370-AB-3	VTR Finance BV 144A-Call		D	2	4FE	595,263	104.5000	590,425	565,000	586,759	63,971	(2,662)			6.875	6.122	JJ	17,911	38,844	08/25/2014	01/15/2024
92769X-AM-7	Virgin Media 144A-Call		D	2	3FE	1,236,250	100.5000	1,231,125	1,225,000	1,228,750	(7,274)	(226)			5.500	5.378	FA	45,852		09/26/2016	08/15/2026
92857T-AH-0	Vodafone Group NC		D		2FE	1,478,410	129.7370	1,297,370	1,000,000	1,392,620		(22,372)			7.875	4.000	FA	29,750	78,750	11/29/2012	02/15/2030
92936M-AB-3	WPP Finance NC		D		2FE	2,153,744	107.9280	2,396,002	2,220,000	2,183,388		6,443			4.750	5.136	MN	11,717	105,450	12/01/2011	11/21/2021
94707V-AC-4	Weatherford Intl Call		C	2	4FE	931,250	86.5000	1,081,250	1,250,000	963,487		32,237			4.500	10.223	AO	11,875	56,250	03/08/2016	04/15/2022
961214-BK-8	Westpac Banking Corp NC		D		1FE	1,089,650	107.4530	1,074,530	1,000,000	1,037,586		(12,205)			4.875	3.492	MN	5,688	48,750	06/14/2012	11/19/2019
97314X-AM-6	Wind Acquisition 144A-Call		D	2	3FE	741,460	101.0000	757,500	750,000	742,703		1,243			4.750	5.051	JJ	16,427	11,875	11/22/2016	07/15/2020
98954N-AA-7	Ziggo Secured Finance 144A-Call		D	2	3FE	1,000,000	97.9380	979,380	1,000,000	979,380	(20,620)				5.500	5.500	JJ	14,972		09/16/2016	01/15/2027
EJ0220-33-9	Siemens Financiering Conv		D		1FE	4,797,125	112.8400	4,795,700	4,250,000	4,592,211		(131,280)			1.650	(1.358)	FA	26,297	66,000	03/23/2016	08/16/2019
EK1258-83-0	Qiagen NV Conv		C		2FE	1,528,800	117.0000	1,638,000	1,400,000	1,513,725		(15,075)			0.875	(1.018)	MS	3,471	6,125	09/09/2016	03/19/2021
JV9572-72-0	LVMH Moet Hennessy Conv		D		1FE	2,722,258	267.1140	2,804,697	1,050,000	2,397,540		(324,719)				(19.026)	FA			06/16/2016	02/16/2021
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						436,186,191	XXX	443,588,334	410,312,841	425,587,319	2,628,575	(3,444,204)	406,460	0	XXX	XXX	XXX	5,097,882	16,795,081	XXX	XXX
Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
44614U-AD-1	Huntington Auto Trust 2015-1 A4			4	1FE	999,770	100.0880	1,000,880	1,000,000	999,870		65			1.640	1.652	MON	729	16,400	06/03/2015	06/15/2021
3599999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities						999,770	XXX	1,000,880	1,000,000	999,870	0	65	0	0	XXX	XXX	XXX	729	16,400	XXX	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)						437,185,961	XXX	444,589,214	411,312,841	426,587,189	2,628,575	(3,444,139)	406,460	0	XXX	XXX	XXX	5,098,611	16,811,481	XXX	XXX
Bonds: SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO																					
92189F-49-4	VanEck Vectors JPM EM ETF	LS			3	32,155,688	17.6000	30,712,000		30,712,000	(1,443,688)						N/A		487,515	12/20/2016	
921946-88-5	Vanguard Emerging Markets Govt Bond ETF	LS			3	30,027,723	77.5400	30,899,690		30,027,723	557,280						N/A		1,481,837	01/08/2016	
5899999 - Bonds - SVO Identified Funds - Exchange Traded Funds – as Identified by the SVO						62,183,411	XXX	61,611,690	0	60,739,723	(886,408)	0	0	0	XXX	XXX	XXX	0	1,969,352	XXX	XXX
6099999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						62,183,411	XXX	61,611,690	0	60,739,723	(886,408)	0	0	0	XXX	XXX	XXX	0	1,969,352	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	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/ Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Foreign Exchange Change In B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999 - Bonds - Total Bonds - Subtotals - Issuer Obligations						924,109,704	XXX	926,661,742	836,970,841	900,067,478	4,773,923	(8,570,697)	406,460	0	XXX	XXX	XXX	9,907,342	32,593,620	XXX	XXX
7899999 - Bonds - Total Bonds - Subtotals - Residential Mortgage-Backed Securities						107,412,946	XXX	106,483,533	104,885,155	106,675,968	0	(218,335)	0	0	XXX	XXX	XXX	283,715	3,101,503	XXX	XXX
8099999 - Bonds - Total Bonds - Subtotals - Other Loan-Backed and Structured Securities						999,770	XXX	1,000,880	1,000,000	999,870	0	65	0	0	XXX	XXX	XXX	729	16,400	XXX	XXX
8199999 - Bonds - Total Bonds - Subtotals - SVO Identified Funds						62,183,411	XXX	61,611,690	0	60,739,723	(886,408)	0	0	0	XXX	XXX	XXX	0	1,969,352	XXX	XXX
8399999 Subtotals - Total Bonds						1,094,705,831	XXX	1,095,757,845	942,855,996	1,068,483,039	3,887,515	(8,788,967)	406,460	0	XXX	XXX	XXX	10,191,786	37,680,875	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	Foreign	Number Of Shares	Par Value Per Share	Rate Per Share	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 (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 Desig-nation	Date Acquired
Industrial and Miscellaneous (Unaffiliated)																				
00170F-20-9	Affiliated Managers Group Pfd Stock			72,956.000	1.00		3,982,945	54.594	3,982,945	3,125,203		170,973		(67,262)			(67,262)		P2LFE	08/24/2016
15189T-20-6	Centerpoint Energy Inc Convertible				58.25							584					0		P2LFE	03/26/2013
64944P-30-7	New York Community Bancorp Preferred Sto			55,000.000	1.00	49.974	2,731,761	49.820	2,740,100	2,748,581		108,630		(9,854)			(9,854)		P3LFE	11/18/2016
95040Q-20-3	Welltower Inc Pfd Stock			52,500.000	1.00		3,159,450	60.180	3,159,450	3,240,832		170,625		(1,139)			(1,139)		P2LFE	11/06/2015
G16962-20-4	Bunge Limited Convertible			26,500.000	1.00	86.818	2,300,233	101.375	2,686,438	2,300,685		121,875		83,606			83,606		P3UFE	09/28/2016
8499999 - Industrial and Miscellaneous (Unaffiliated)							12,174,389	XXX	12,568,933	11,415,300	0	572,687	0	5,351	0	0	5,351	0	XXX	XXX
8999999 Total Preferred Stocks							12,174,389	XXX	12,568,933	11,415,300	0	572,687	0	5,351	0	0	5,351	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	Foreign	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
Industrial and Miscellaneous (Unaffiliated)																	
001055-10-2	Aflac Inc Common Stock			4,300.000	299,280	69.600	299,280	110,638		7,138		41,710		41,710		L	07/14/2003
00123Q-10-4	American Capital Agency Corp Common Stoc			94,300.000	1,709,659	18.130	1,709,659	1,764,444		48,806		(54,785)		(54,785)		L	12/20/2016
00130H-10-5	AES Corporation Common Stock			62,200.000	722,764	11.620	722,764	715,132				7,632		7,632		L	12/06/2016
00164V-10-3	AMC Networks Inc Common Stock			24,200.000	1,266,628	52.340	1,266,628	1,266,419				209		209		L	10/13/2016
00165C-10-4	AMC Entertainment Hlds Common Stock			10,300.000	346,595	33.650	346,595	320,917		2,107		25,678		25,678		L	09/27/2016
00206R-10-2	AT&T Inc Common Stock			65,830.000	2,799,750	42.530	2,799,750	2,225,756		95,194		316,899		316,899		L	06/22/2016
002824-10-0	Abbott Laboratories Common Stock			15,300.000	587,673	38.410	587,673	253,551		15,912		(99,450)		(99,450)		L	01/24/2006
00287Y-10-9	Abbvie Inc Common Stock			700.000	43,834	62.620	43,834	10,911		1,596		2,366		2,366		L	01/02/2013
00724F-10-1	Adobe Systems Inc Common Stock			3,600.000	370,620	102.950	370,620	54,581				32,436		32,436		L	07/01/2002
00773T-10-1	Advansix Inc Common Stock			328.000	7,262	22.140	7,262	1,416				5,846		5,846		L	10/03/2016
00817Y-10-8	Aetna Inc Common Stock			2,588.000	320,938	124.010	320,938	41,846		2,588		41,123		41,123		L	12/18/2003
00846U-10-1	Agilent Technologies Common Stock			1,900.000	86,564	45.560	86,564	25,077	251	874		7,125		7,125		L	10/19/2004
009158-10-6	Air Products & Chemicals Inc Common Stoc			2,000.000	287,640	143.820	287,640	97,123	1,720	6,780		46,758		46,758		L	12/18/2003
017175-10-0	Alleghany Corp Common Stock			1,900.000	1,155,428	608.120	1,155,428	749,105				247,361		247,361		L	12/17/2013
018802-10-8	Alliant Energy Corp Common Stock			21,320.000	807,815	37.890	807,815	648,237		25,855		120,710		120,710		L	05/20/2016
020002-10-1	Allstate Corp. Common Stock			3,100.000	229,772	74.120	229,772	91,791	1,023	3,999		37,293		37,293		L	12/22/2009
02079K-10-7	Google Inc Common Stock - Class C			2,406.000	1,856,999	771.820	1,856,999	129,295				31,134		31,134		L	09/10/2015
02079K-30-5	Google Inc Common Stock - Class A			2,500.000	1,981,125	792.450	1,981,125	1,447,913				36,100		36,100		L	09/10/2015
02209S-10-3	Altria Group Inc Common Stock			43,400.000	2,934,708	67.620	2,934,708	1,405,535	26,474	71,047		299,413		299,413		L	10/11/2016
024835-10-0	American Campus Communities Common Stock			1,300.000	64,701	49.770	64,701	61,518		546		3,183		3,183		L	10/11/2016
025537-10-1	American Electric Power Common Stock			6,400.000	402,944	62.960	402,944	206,963		13,016		27,104		27,104		L	10/11/2016
025816-10-9	American Express Company Common Stock			2,300.000	170,384	74.080	170,384	55,729		2,737		10,419		10,419		L	05/15/2009
026874-78-4	American Intl Group Inc Common Stock			3,500.000	228,585	65.310	228,585	100,095		4,480		11,690		11,690		L	06/08/2012
03027X-10-0	American Tower Corp Common Stock			4,500.000	475,560	105.680	475,560	183,730		9,360		39,285		39,285		L	11/19/2009
030420-10-3	American Water Works Co Inc Common Stock			5,400.000	390,744	72.360	390,744	272,769		7,911		68,094		68,094		L	09/10/2015
03073E-10-5	Amerisource Bergen Corp Common Stock			1,300.000	101,647	78.190	101,647	17,124		1,801		(33,176)		(33,176)		L	12/19/2002
03076C-10-6	Ameriprise Financial Inc Common Stock			2,460.000	272,912	110.940	272,912	70,352		7,183		11,119		11,119		L	10/04/2005
031162-10-0	Amgen Inc. Common Stock			3,804.000	556,183	146.210	556,183	190,121		15,216		(61,320)		(61,320)		L	07/17/2008
032095-10-1	Amphenol Corporation Common Stock			4,600.000	309,120	67.200	309,120	57,863	736	2,576		68,862		68,862		L	10/23/2008
032654-10-5	Analog Devices Common Stock			4,500.000	326,790	72.620	326,790	130,489		7,560		77,850		77,850		L	04/09/2010
035255-10-8	Anika Therapeutics Inc Common Stock			12,100.000	592,416	48.960	592,416	428,798				127,858		127,858		L	10/26/2016
03674X-10-6	Antero Resources Corp Common Stock			44,300.000	1,047,695	23.650	1,047,695	1,147,295				(99,600)		(99,600)		L	12/20/2016
03748R-10-1	Apartment Invest & Mgmt Co. Common Stock			355.000	16,135	45.450	16,135	7,334		469		1,924		1,924		L	12/24/2007
037833-10-0	Apple Computer Inc. Common Stock			10,700.000	1,239,274	115.820	1,239,274	264,765		18,955		88,565		88,565		L	12/23/2016
03836W-10-3	Aqua America Inc Common Stock			6,500.000	195,260	30.040	195,260	159,445		4,801		1,560		1,560		L	06/29/2015
039483-10-2	Archer Daniels Midland Co. Common Stock			2,187.000	99,837	45.650	99,837	21,201		2,624		19,617		19,617		L	02/25/2000
04621X-10-8	Assurant Inc Common Stock			1,300.000	120,718	92.860	120,718	30,196		2,639		16,016		16,016		L	04/06/2009
053015-10-3	Automatic Data Processing Common Stock			2,700.000	277,506	102.780	277,506	93,930	1,539	5,724		48,762		48,762		L	08/16/2005
053332-10-2	Autozone Inc. Common Stock			200.000	157,958	789.790	157,958	159,032				(1,074)		(1,074)		L	12/23/2016
053484-10-1	Avalonbay Communities Inc Common Stock R			950.000	168,293	177.150	168,293	86,418	1,283	5,035		(6,631)		(6,631)		L	07/17/2008
053807-10-3	Avnet Inc Common Stock			17,900.000	852,219	47.610	852,219	714,852		7,344		137,367		137,367		L	09/26/2016
05614L-10-0	Babcock & Wilcox Enterprises Common Stoc			20,650.000	342,584	16.590	342,584	313,147				29,437		29,437		L	11/08/2016
058498-10-6	Ball Corp. Common Stock			2,400.000	180,168	75.070	180,168	34,888		1,248		5,616		5,616		L	05/19/2005
067383-10-9	C.R. Bard, Inc. Common Stock			800.000	179,728	224.660	179,728	34,022		800		28,176		28,176		L	03/04/2004
067774-10-9	Barnes & Noble, Inc Common Stock			67,500.000	752,625	11.150	752,625	654,248		30,540		127,492		127,492		L	11/03/2016
071813-10-9	Baxter International Common Stock			5,864.000	260,010	44.340	260,010	79,229	762	2,873		36,298		36,298		L	12/18/2003
075887-10-9	Becton Dickinson & Co. Common Stock			2,997.000	496,153	165.550	496,153	96,786		8,122		34,346		34,346		L	05/13/2003
084670-70-2	Berkshire Hathaway Inc Common Stock			21,794.000	3,551,986	162.980	3,551,986	2,213,628				627,823		627,823		L	10/11/2016
089302-10-3	Big Lots Inc Common Stock			1,100.000	55,231	50.210	55,231	18,106		924		12,837		12,837		L	06/07/2006
09238E-10-4	Blackhawk Network Holdings Common Stock			14,847.000	559,361	37.675	559,361	548,676				6,056		6,056		L	12/30/2016
09247X-10-1	Blackrock Inc Common Stock			1,000.000	380,540	380.540	380,540	170,067		9,160		40,020		40,020		L	06/08/2012
093671-10-5	H&R Block Inc. Common Stock			51,700.000	1,188,583	22.990	1,188,583	1,325,192	11,374	19,292		(142,604)		(142,604)		L	09/30/2016
09658L-51-3	BMO Pyrford Intl Stock Fund Common Stock			4,669,300.130	54,257,267	11.620	54,257,267	56,248,673		1,248,673		(1,991,406)		(1,991,406)		L	12/07/2016
097023-10-5	Boeing Co. Common Stock			5,800.000	902,944	155.680	902,944	224,249		25,288		64,322		64,322		L	12/18/2003
101121-10-1	Boston Properties Inc Common Stock REIT			500.000	62,890	125.780	62,890	23,065		1,925		(880)		(880)		L	07/14/2009
101137-10-7	Boston Scientific Corp Common Stock			11,800.000	255,234	21.630	255,234	62,190				37,642		37,642		L	12/12/2011
110122-10-8	Bristol Myers Squibb Co. Common Stock			15,765.000	921,307	58.440	921,307	341,350		23,963		(163,168)		(163,168)		L	05/15/2009
115236-10-1	Brown & Brown Inc Common Stock			13,200.000	592,152	44.860	592,152	470,299		4,453		121,853		121,853		L	06/20/2016
115637-20-9	Brown-Forman Corp - Class B Common Stock			3,750.000	168,450	44.920	168,450	46,539	684	1,913		(17,700)		(17,700)		L	08/18/2016
124857-20-2	CBS Corp - Class B Common Stock								1,062					0		L	10/23/2008
12503M-10-8	CBOE Holdings Inc. Common Stock			1,100.000	81,279	73.890	81,279	69,922		550		11,357		11,357		L	06/22/2016
12508E-10-1	CDK Global, Inc Common Stock			400.000	23,876	59.690	23,876	5,702		218		4,888		4,888		L	09/24/2014
125581-80-1	CIT Group Inc Common Stock			29,500.000	1,259,060	42.680	1,259,060	1,092,090		16,132		248,740		248,740		L	06/27/2016
12572Q-10-5	CME Group Inc Common Stock			700.000	80,745	115.350	80,745	72,649	2,275	420		8,096		8,096		L	10/11/2016
125896-10-0	CMS Energy Corp Common Stock			24,200.000	1,007,204	41.620	1,007,204	808,011		24,067		104,754		104,754		L	11/10/2016
12646R-10-5	CST Brands Inc Common Stock			444.000	21,379	48.150	21,379	5,635		83		4,000		4,000		L	05/07/2013
12650T-10-4	CSRA Inc Common Stock			200.000	6,368	31.840	6,368	1,407		80		368		368		L	11/30/2015
126650-10-0	CVS Corp. Common Stock			11,719.000	924,746	78.910	924,746	374,812		17,500		(199,129)		(199,129)		L	10/11/2016
12673P-10-5	CA Inc Common Stock			800.000	25,416	31.770	25,416	10,496		812		2,568		2,568		L	02/02/2006
14040H-10-5	Capital One Financial Corp Common Stock			1,400.000	122,136	87.240	122,136	18,144		2,240		21,084		21,084		L	04/06/2009

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	Foreign	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
14149Y-10-8	Cardinal Health Inc. Common Stock			3,000.000	215,910	71.970	215,910	62,233	1,347	5,015		(51,900)		(51,900)		L	04/06/2009
141624-10-6	Care Capital Properties Common Stock			525.000	13,125	25.000	13,125	6,524	299	898		(2,924)		(2,924)		L	08/18/2015
143658-30-0	Carnival Corp Common Stock			1,200.000	62,472	52.060	62,472	23,574		1,620		(2,904)		(2,904)		L	08/04/2000
147528-10-3	Casey's General Stores Inc Common Stock			7,300.000	867,824	118.880	867,824	843,771		3,330		24,053		24,053		L	09/30/2016
149123-10-1	Caterpillar Inc. Common Stock			1,700.000	157,658	92.740	157,658	30,714		5,236		42,126		42,126		L	02/28/2000
15189T-10-7	Centerpoint Energy Inc Common Stock			4,600.000	113,344	24.640	113,344	44,827		4,738		28,888		28,888		L	05/15/2009
16119P-10-8	Charter Communications Common Stock			271.000	78,026	287.920	78,026	15,060				62,966		62,966		L	05/19/2016
166764-10-0	Chevron Corp Common Stock			15,330.000	1,804,341	117.700	1,804,341	509,637		65,766		425,254		425,254		L	05/13/2003
171340-10-2	Church & Dwight Co Inc Common Stock			700.000	30,933	44.190	30,933	32,683		373		(1,750)		(1,750)		L	09/02/2016
172062-10-1	Cincinnati Financial Corp Common Stock			3,500.000	265,125	75.750	265,125	245,152	1,680	1,920		19,973		19,973		L	06/22/2016
17275R-10-2	Cisco Systems Common Stock			25,100.000	758,522	30.220	758,522	410,306		24,849		76,931		76,931		L	05/05/2003
177376-10-0	Citrix Systems Inc Common Stock			100.000	8,931	89.310	8,931	1,293				1,366		1,366		L	12/19/2002
189054-10-9	Clorox Co. California Common Stock			2,500.000	300,050	120.020	300,050	148,141		7,850		(17,025)		(17,025)		L	06/29/2015
191216-10-0	Coca Cola Company Common Stock			40,500.000	1,679,130	41.460	1,679,130	1,112,557		56,700		(60,750)		(60,750)		L	09/10/2015
192446-10-2	Cognizant Tech Solutions Corp Common Sto			7,200.000	403,416	56.030	403,416	112,626				(28,728)		(28,728)		L	04/08/2008
194162-10-3	Colgate Palmolive Co Common Stock			13,100.000	857,264	65.440	857,264	459,898		17,173		(30,345)		(30,345)		L	10/11/2016
20030N-10-1	Comcast Corp - Class A Common Stock			29,100.000	2,009,355	69.050	2,009,355	806,797	8,003	26,288		317,944		317,944		L	10/11/2016
20341J-10-4	Communications Sales & LE Common Stock			43,000.000	1,092,630	25.410	1,092,630	1,203,865	25,800	13,500		(111,235)		(111,235)		L	12/20/2016
20451N-10-1	Compass Minerals International Common St			11,200.000	877,520	78.350	877,520	774,415		22,171		103,105		103,105		L	08/01/2016
205363-10-4	Computer Sciences Corp Common Stock			1,700.000	101,014	59.420	101,014	26,132		952		45,458		45,458		L	06/08/2012
205887-10-2	ConAgra Inc. Common Stock			3,300.000	130,515	39.550	130,515	42,320		3,300		22,253		22,253		L	02/28/2000
209115-10-4	Condolidated Edison Inc Common Stock			5,900.000	434,712	73.680	434,712	375,715		13,400		46,307		46,307		L	10/11/2016
21036P-10-8	Constellation Brands Inc Common Stock			1,400.000	214,634	153.310	214,634	40,937		2,114		15,218		15,218		L	07/19/2012
22160K-10-5	Costco Wholesale Corp Common Stock			5,600.000	896,616	160.110	896,616	198,326		9,800		(7,784)		(7,784)		L	08/16/2005
222070-20-3	Coty Inc Common Stock			7,811.000	143,019	18.310	143,019	45,864		976		97,155		97,155		L	10/06/2016
22282E-10-2	Covanta Holdings Corp Common Stock			53,800.000	839,280	15.600	839,280	921,478	13,450	43,375		(72)		(72)		L	08/10/2016
22822V-10-1	Crown Castle Common Stock			800.000	69,416	86.770	69,416	63,949		1,291		(1,303)		(1,303)		L	10/11/2016
233203-37-1	DFA Intl Core Equity Common Stock			6,547,070.160	76,338,837	11.660	76,338,837	75,556,066		556,066		782,771		782,771		L	12/14/2016
233326-10-7	DST Systems Common Stock			10,200.000	1,092,930	107.150	1,092,930	1,013,560		9,603		21,822		21,822		L	10/31/2016
233331-10-7	DTE Energy Company Common Stock			2,100.000	206,871	98.510	206,871	83,634	1,733	6,216		38,472		38,472		L	09/12/2006
235851-10-2	Danaher Corp Common Stock			6,400.000	498,176	77.840	498,176	81,246	800	3,712		47,521		47,521		L	10/23/2008
237194-10-5	Darden Restaurants Inc Common Stock			1,450.000	105,444	72.720	105,444	24,561		3,074		13,166		13,166		L	12/18/2003
23918K-10-8	Davita Inc. Common Stock			2,800.000	179,760	64.200	179,760	67,447				(15,428)		(15,428)		L	10/23/2008
244199-10-5	Deere & Co. Common Stock			800.000	82,432	103.040	82,432	14,737	480	1,920		21,416		21,416		L	02/28/2000
24906P-10-9	Dentsply International Inc Common Stock			1,900.000	109,687	57.730	109,687	45,689		580		(5,928)		(5,928)		L	12/05/2008
25389M-87-7	Digitalglobe Inc Common Stock			16,300.000	466,995	28.650	466,995	291,702				175,293		175,293		L	06/14/2016
254687-10-6	Disney, Walt & Co. Common Stock			18,300.000	1,907,226	104.220	1,907,226	350,633	14,274	25,986		(15,738)		(15,738)		L	12/19/2002
256677-10-5	Dollar General Corp Common Stock			1,000.000	74,070	74.070	74,070	74,087				(17)		(17)		L	12/23/2016
25746U-10-9	Dominion Resources Inc/VA Common Stock			6,100.000	467,199	76.590	467,199	157,620		17,080		54,595		54,595		L	05/15/2009
260003-10-8	Dover Corp Common Stock			300.000	22,479	74.930	22,479	6,928		516		4,086		4,086		L	12/19/2002
260543-10-3	Dow Chemical Co. Common Stock			2,900.000	165,938	57.220	165,938	31,611		5,336		16,646		16,646		L	04/06/2009
26138E-10-9	Dr Pepper Snapple Group Inc Common Stock			3,300.000	299,211	90.670	299,211	67,688	1,749	6,831		(8,349)		(8,349)		L	10/23/2008
263534-10-9	E I DuPont De Nemours Common Stock			600.000	44,040	73.400	44,040	15,360		912		4,080		4,080		L	05/15/2009
26441C-20-4	Duke Energy Corp Common Stock			6,033.000	468,281	77.620	468,281	327,861		14,259		26,009		26,009		L	10/11/2016
269246-40-1	E*Trade Financial Corp Common Stock			14,700.000	509,355	34.650	509,355	376,448				132,907		132,907		L	09/01/2016
277432-10-0	Eastman Chemical Company Common Stock			1,100.000	82,731	75.210	82,731	20,856	561	2,024		8,470		8,470		L	12/18/2003
278642-10-3	Ebay Inc Common Stock			7,100.000	210,799	29.690	210,799	41,306				15,691		15,691		L	08/16/2002
278768-10-6	Echostar Corp Common Stock			17,300.000	889,047	51.390	889,047	606,519				214,074		214,074		L	07/05/2016
278865-10-0	Ecolab Inc Common Stock			2,300.000	269,606	117.220	269,606	61,981	851	3,220		6,532		6,532		L	12/18/2003
281020-10-7	Edison International Common Stock			2,800.000	201,572	71.990	201,572	73,937	1,519	5,376		35,784		35,784		L	03/21/2005
28176E-10-8	Edwards Lifesciences Corp Common Stock			400.000	37,480	93.700	37,480	12,506				5,888		5,888		L	12/10/2013
283677-85-4	El Paso Electric Co. Common Stock			24,600.000	1,143,900	46.500	1,143,900	1,099,531		17,749		44,369		44,369		L	12/05/2016
285512-10-9	Electronic Arts Inc Common Stock			700.000	55,132	78.760	55,132	15,442				7,028		7,028		L	12/10/2013
291011-10-4	Emerson Electric Common Stock			5,800.000	323,350	55.750	323,350	140,158		11,049		45,936		45,936		L	11/20/2001
29364G-10-3	Entergy Corp. Common Stock			800.000	58,776	73.470	58,776	36,341		2,736		4,088		4,088		L	12/19/2002
294429-10-5	Equifax Inc. Common Stock			1,700.000	200,991	118.230	200,991	40,821		2,244		11,662		11,662		L	05/15/2009
294628-10-2	Equity Commonwealth Common Stock			30,400.000	919,296	30.240	919,296	824,816				60,845		60,845		L	12/09/2016
294752-10-0	Equity One Inc Common Stock			5,200.000	159,588	30.690	159,588	149,295		1,144		10,293		10,293		L	10/11/2016
29476L-10-7	Equity Residential Common Stock REIT			4,000.000	257,440	64.360	257,440	136,717		52,255		(68,920)		(68,920)		L	08/16/2005
29530P-10-2	Erie Indemnity Company Common Stock			2,300.000	258,635	112.450	258,635	213,026		3,577		34,667		34,667		L	10/11/2016
30040W-10-8	Eversource Energy Common Stock			2,300.000	127,029	55.230	127,029	48,855		4,094		9,568		9,568		L	02/20/2015
30212P-30-3	Expedia Inc Common Stock			400.000	45,312	113.280	45,312	8,517		400		(4,408)		(4,408)		L	07/17/2008
30219G-10-8	Express Scripts Holding Co Common Stock			5,608.000	385,774	68.790	385,774	57,998				(104,421)		(104,421)		L	04/03/2012
30231G-10-2	Exxon Mobil Corporation Common Stock			48,191.000	4,349,720	90.260	4,349,720	2,315,261		137,141		566,071		566,071		L	10/11/2016
302941-10-9	FTI Consulting Inc Common Stock			12,800.000	577,024	45.080	577,024	457,450				130,560		130,560		L	10/28/2016
30303M-10-2	Facebook Inc Common Stock			3,900.000	448,695	115.050	448,695	309,702				14,047		14,047		L	10/11/2016
311900-10-4	Fastenal Co Common Stock			3,200.000	150,336	46.980	150,336	54,556		3,840		19,712		19,712		L	10/23/2008
31337#-10-5	FHLB of Cincinnati Common Stock			38,307.000	3,830,700	100.000	3,830,700	3,830,800		122,160				0		A	10/24/2016
31428X-10-6	Fedex Corporation Common Stock			2,700.000	502,740	186.200	502,740	186,732	1,080	3,510		100,467		100,467		L	12/18/2003
31620M-10-6	Fidelity National Information Common Sto			2,100.000	158,844	75.640	158,844	48,700		2,184		31,584		31,584		L	11/13/2006
31620R-30-3	FNFV Group Common Stock			44,500.000	1,511,220	33.960	1,511,220	1,366,534		25,363		9,478		9,478		L	12/02/2016

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	Foreign	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
31620R-40-2	FNFV Group Common Stock			61,232.000	838,878	13.700	838,878	639,488				153,351		153,351		L	07/06/2016
316773-10-0	Fifth Third Bancorp Common Stock			6,450.000	173,957	26.970	173,957	55,062		3,354		44,312		44,312		L	11/19/2009
317923-10-0	The Finish Line Common Stock			28,000.000	526,680	18.810	526,680	503,617		6,630		(1,905)		(1,905)		L	12/30/2016
336433-10-7	First Solar Inc Common Stock			23,900.000	766,951	32.090	766,951	981,069				(214,118)		(214,118)		L	12/01/2016
337738-10-8	Fiserv Inc. Common Stock			5,000.000	531,400	106.280	531,400	86,987				74,100		74,100		L	05/15/2009
343412-10-2	Fluor Corp New Common Stock			100.000	5,252	52.520	5,252	2,032	21	84		530		530		L	03/04/2004
345370-86-0	Ford Motor Co. Common Stock			6,600.000	80,058	12.130	80,058	13,761		5,610		(12,936)		(12,936)		L	10/23/2008
34959J-10-8	Fortive Corp Common Stock			3,200.000	171,616	53.630	171,616	25,921		448		145,695		145,695		L	07/05/2016
34988V-10-6	Fossil Inc Common Stock			19,600.000	506,856	25.860	506,856	551,497				(44,641)		(44,641)		L	12/20/2016
35086T-10-9	Four Corners Property Trust Common Stock			460.000	9,439	20.520	9,439	2,036		1,155		1,307		1,307		L	03/02/2016
354613-10-1	Franklin Resources Inc Common Stock			3,600.000	142,488	39.580	142,488	45,995	720	2,592		9,936		9,936		L	03/21/2001
36467J-10-8	Gaming & Leisure Properties Common Stock			46,900.000	1,436,078	30.620	1,436,078	1,438,343		81,652		82,668		82,668		L	12/01/2016
36473H-10-4	Gannett Co. Common Stock			1,550.000	15,051	9.710	15,051	2,535		1,240		(10,199)		(10,199)		L	06/29/2015
369604-10-3	General Electric Common Stock			4,087.000	129,149	31.600	129,149	44,957	981	3,760		1,839		1,839		L	04/06/2009
370334-10-4	General Mills Inc Common Stock			8,800.000	543,576	61.770	543,576	201,876		16,368		36,168		36,168		L	08/16/2005
372460-10-5	Genuine Parts Co Common Stock			400.000	38,216	95.540	38,216	12,236	263	1,035		3,860		3,860		L	12/19/2002
39304D-10-2	Green Dot Corporation Common Stock			35,700.000	840,735	23.550	840,735	598,927				234,774		234,774		L	10/13/2016
413875-10-5	Harris Corp. Common Stock			1,464.000	150,016	102.470	150,016	46,450		3,016		22,794		22,794		L	10/23/2008
416515-10-4	Hartford Financial Svcs Grp Common Stock			4,300.000	204,895	47.650	204,895	69,290	989	3,612		18,017		18,017		L	09/13/2012
418056-10-7	Hasbro Inc Common Stock			1,200.000	93,348	77.790	93,348	22,920		2,388		12,516		12,516		L	10/21/2005
426281-10-1	Henry Jack & Associates Common Stock			1,300.000	115,414	88.780	115,414	106,893		1,092		8,521		8,521		L	04/13/2016
437076-10-2	Home Depot Inc. Common Stock			12,700.000	1,702,816	134.080	1,702,816	150,103		35,052		23,241		23,241		L	01/22/1997
438516-10-6	Honeywell International Inc Common Stock			8,200.000	949,970	115.850	949,970	248,531		20,090		105,509		105,509		L	12/18/2003
440452-10-0	Hormel Foods Corp Common Stock			3,600.000	125,316	34.810	125,316	28,707		2,088		(17,028)		(17,028)		L	02/09/2016
44157R-10-9	Houghton Mifflin Harcourt Co Common Stoc			92,300.000	1,001,455	10.850	1,001,455	1,001,455				13,981	661,040	(647,059)		L	09/26/2016
444859-10-2	Humana Inc Common Stock			300.000	61,209	204.030	61,209	10,858		348		7,656		7,656		L	05/15/2009
446150-10-4	Huntington Bancshares Common Stock			4,500.000	59,490	13.220	59,490	20,025	360	1,260		9,720		9,720		L	08/26/2009
44967H-10-1	ILG Inc Common Stock			387.000	7,032	18.170	7,032	932		46		6,100		6,100		L	10/18/2016
452308-10-9	Illinois Tool Works Inc Common Stock			5,300.000	649,038	122.460	649,038	150,258	3,445	12,190		157,834		157,834		L	11/20/2001
458140-10-0	Intel Corp. Common Stock			41,800.000	1,516,086	36.270	1,516,086	1,089,455		37,544		81,229		81,229		L	12/23/2016
45866F-10-4	IntercontinentalExchange Inc Common Stoc			3,810.000	214,960	56.420	214,960	55,240		2,591		19,690		19,690		L	11/03/2016
459200-10-1	IBM Corporation Common Stock			8,100.000	1,344,519	165.990	1,344,519	680,401		44,550		242,945		242,945		L	01/25/2016
459506-10-1	Intl Flavors & Fragrances Common Stock			800.000	94,264	117.830	94,264	32,181		1,856		(1,448)		(1,448)		L	07/17/2008
461202-10-3	Intuit Incorporated Common Stock			3,200.000	366,752	114.610	366,752	56,288		3,968		57,952		57,952		L	07/10/2001
46120E-60-2	Intuitive Surgical Inc Common Stock			700.000	443,919	634.170	443,919	371,189				(8,811)		(8,811)		L	10/11/2016
46284V-10-1	Iron Mountain Inc Reit Common Stock			37,862.000	1,229,758	32.480	1,229,758	1,259,952		57,975		99,926		99,926		L	11/10/2016
46625H-10-0	JP Morgan Chase Common Stock			11,895.000	1,026,420	86.290	1,026,420	236,708		21,887		240,993		240,993		L	07/01/2004
477143-10-1	Jetblue Airways Corp Common Stock			33,000.000	739,860	22.420	739,860	694,021				45,839		45,839		L	12/12/2016
478160-10-4	Johnson & Johnson Common Stock			38,008.000	4,378,902	115.210	4,378,902	2,173,404		111,305		403,238		403,238		L	06/22/2016
493267-10-8	Keycorp Common Stock			13,700.000	250,299	18.270	250,299	77,237		4,521		69,596		69,596		L	11/19/2009
49338L-10-3	Keysight Technologies Common Stock			1,650.000	60,341	36.570	60,341	17,936				13,596		13,596		L	11/06/2014
494368-10-3	Kimberly Clark Common Stock			4,600.000	524,952	114.120	524,952	214,955	4,232	16,380		(60,032)		(60,032)		L	10/11/2016
49446R-10-9	Kimco Realty Corp Common Stock REIT			4,100.000	103,156	25.160	103,156	41,246	1,107	4,182		(5,330)		(5,330)		L	05/15/2009
501044-10-1	Kroger Co Common Stock			9,800.000	338,198	34.510	338,198	77,030		4,410		(71,736)		(71,736)		L	08/16/2005
501797-10-4	L Brands Inc Common Stock			1,600.000	105,344	65.840	105,344	16,673		7,040		(47,968)		(47,968)		L	10/09/2001
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto			1,100.000	141,218	128.380	141,218	54,391				5,214		5,214		L	08/16/2005
512807-10-8	Lam Research Corp Common Stock			1,012.000	106,999	105.730	106,999	22,912	455	1,214		26,626		26,626		L	06/06/2012
512816-10-9	Lamar Advertising Co Common Stock			5,200.000	349,648	67.240	349,648	319,901		7,505		29,747		29,747		L	09/14/2016
513272-10-4	Lamb Weston Hld Common Stock			1,100.000	41,635	37.850	41,635	12,065				29,570		29,570		L	11/10/2016
516012-10-1	Lannett Co Inc Common Stock			28,000.000	617,400	22.050	617,400	596,651				20,749		20,749		L	11/08/2016
518439-10-4	Estee Lauder Cos Inc Common Stock			3,000.000	229,470	76.490	229,470	68,583		3,720		(34,710)		(34,710)		L	05/22/2008
524660-10-7	Leggett & Platt Inc Common Stock			1,800.000	87,984	48.880	87,984	33,784	612	2,376		12,348		12,348		L	05/22/2008
527288-10-4	Leucadia National Corp Common Stock			16,400.000	381,300	23.250	381,300	360,878		1,025		20,422		20,422		L	12/02/2016
53046P-10-9	Liberty Expedia Hold Common Stock			21,300.000	844,971	39.670	844,971	922,599				(77,628)		(77,628)		L	12/13/2016
532457-10-8	Lilly (Eli) & Co Common Stock			11,500.000	845,825	73.550	845,825	715,662		14,994		(92,241)		(92,241)		L	10/11/2016
539830-10-9	Lockheed Martin Corporation Common Stock			2,355.000	588,609	249.940	588,609	183,896		15,118		72,753		72,753		L	04/13/2016
540424-10-8	Loews Corp. Common Stock			3,300.000	154,539	46.830	154,539	50,600		825		27,819		27,819		L	12/18/2003
548661-10-7	Lowe's Companies Common Stock			6,900.000	490,728	71.120	490,728	73,006		8,694		(33,948)		(33,948)		L	08/04/2000
55261F-10-4	M&T Bank Corp Common Stock			1,600.000	250,288	156.430	250,288	98,175		4,480		56,400		56,400		L	11/19/2009
55262C-10-0	MBIA Inc. Common Stock			33,900.000	362,730	10.700	362,730	368,621				(5,891)		(5,891)		L	12/14/2016
55272X-10-2	MFA Financial Inc Common Stock REIT			153,600.000	1,171,968	7.630	1,171,968	1,170,439		122,360		158,004		158,004		L	03/23/2016
553573-10-6	MSG Networks Inc Common Stock			48,000.000	1,032,000	21.500	1,032,000	782,940				249,060		249,060		L	08/03/2016
55825T-10-3	Madison Square Garden Co Common Stock			6,133.000	1,051,871	171.510	1,051,871	1,074,269				48,473		48,473		L	09/13/2016
570535-10-4	Markel Corp Common Stock			1,200.000	1,085,400	904.500	1,085,400	552,706				21,666		21,666		L	10/11/2016
57164Y-10-7	Marriott Vacations World Common Stock								131					0		L	11/21/2011
571748-10-2	Marsh & Mclennan Cos Common Stock			5,700.000	385,263	67.590	385,263	137,535		7,410		69,198		69,198		L	11/08/2007
571903-20-2	Marriott International Inc. Common Stoc			1,659.000	137,166	82.680	137,166	22,414		1,512		62,461		62,461		L	09/23/2016
57636Q-10-4	Mastercard, Inc. Common Stock			12,000.000	1,239,000	103.250	1,239,000	240,831		9,120		70,680		70,680		L	11/19/2009
580135-10-1	McDonalds Corp. Common Stock			8,700.000	1,058,964	121.720	1,058,964	199,289		31,407		31,146		31,146		L	12/18/2003
58155Q-10-3	McKesson Corp. Common Stock								952					0		L	10/19/2004
582839-10-6	Mead Johnson Common Stock			1,489.000	105,362	70.760	105,362	63,901	614	2,457		(12,195)		(12,195)		L	12/22/2009

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	Foreign	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
58502B-10-6	Mednax Inc Common Stock			10,700.000	713,262	66.660	713,262	652,486				60,776		60,776		L	11/09/2016
58933Y-10-5	Merck & Co., Inc. Common Stock			32,526.000	1,914,806	58.870	1,914,806	1,285,910	15,287	49,774		175,910		175,910		L	10/11/2016
591520-20-0	Methode Electronics Inc Common Stock			12,500.000	516,875	41.350	516,875	333,634		3,150		183,241		183,241		L	10/18/2016
594918-10-4	Microsoft Corp Common Stock			29,500.000	1,833,130	62.140	1,833,130	360,390		43,365		196,470		196,470		L	05/15/2009
60871R-20-9	Molson Coors Brewing Co Common Stock			1,800.000	175,158	97.310	175,158	54,549		2,952		6,102		6,102		L	07/13/2005
609207-10-5	Mondelez International Inc Common Stock			17,177.000	761,456	44.330	761,456	124,839	3,264	12,024		(8,760)		(8,760)		L	04/02/2007
61174X-10-9	Monster Beverage Corp Common Stock			519.000	23,012	44.340	23,012	7,782				(2,758)		(2,758)		L	11/09/2016
615369-10-5	Moody's Corp. Common Stock			1,800.000	169,686	94.270	169,686	36,423		2,664		(10,926)		(10,926)		L	12/19/2002
620076-30-7	Motorola Solutions Inc Common Stock			773.000	64,074	82.890	64,074	25,244	363	1,268		11,162		11,162		L	02/25/2003
62989*-10-5	NAMIC Insurance Company Common Stock			141.000	40,493	287.185	40,493	7,050				(132)		(132)		A	04/07/1985
635309-10-7	National Cinemedia Inc Common Stock			41,400.000	609,822	14.730	609,822	590,256		25,454		(10,280)		(10,280)		L	11/04/2016
637417-10-6	National Retail Properties Common Stock			2,000.000	88,400	44.200	88,400	93,741		1,411		(5,341)		(5,341)		L	10/11/2016
63861C-10-9	Nationstar Mtg Hldgs Common Stock			37,600.000	679,056	18.060	679,056	421,233				257,823		257,823		L	09/26/2016
63938C-10-8	Navient Corp Common Stock									3,664				0		L	02/14/2016
64031N-10-8	Nelnet Inc Common Stock			10,700.000	543,025	50.750	543,025	376,617		4,078		166,408		166,408		L	06/21/2016
64110D-10-4	NETAPP Common Stock			20,300.000	715,981	35.270	715,981	505,928		9,886		211,328		211,328		L	07/06/2016
648691-10-3	New Senior Investment Group Common Stock			88,100.000	862,499	9.790	862,499	828,084		75,114		(8,415)		(8,415)		L	11/03/2016
65249B-10-9	News Corp Common Stock			96,650.000	1,107,609	11.460	1,107,609	1,236,678		15,600		(143,796)		(143,796)		L	09/28/2016
65339F-10-1	Nextera Energy Inc Common Stock			8,200.000	979,572	119.460	979,572	458,010		23,751		84,239		84,239		L	10/11/2016
654106-10-3	Nike Inc. Common Stock			16,000.000	813,280	50.830	813,280	149,378	2,880	10,240		(186,720)		(186,720)		L	03/04/2004
65473P-10-5	Nisource Inc. Common Stock			3,300.000	73,062	22.140	73,062	22,922		2,112		8,679		8,679		L	11/08/2007
655664-10-0	Nordstrom Inc. Common Stock			2,000.000	95,860	47.930	95,860	18,024		2,960		(3,760)		(3,760)		L	12/19/2002
655844-10-8	Norfolk Southern Corp. Common Stock			2,500.000	270,175	108.070	270,175	53,041		5,900		58,700		58,700		L	03/04/2004
666807-10-2	Northrop Grumman Corp Common Stock			1,514.000	352,126	232.580	352,126	51,746		5,299		66,268		66,268		L	12/14/2000
668074-30-5	Northwestern Corp Common Stock			17,800.000	1,012,286	56.870	1,012,286	903,633		33,600		27,762		27,762		L	04/21/2016
67103H-10-7	O'Reilly Automotive Inc Common Stock			1,600.000	445,456	278.410	445,456	57,480				39,984		39,984		L	04/06/2009
674599-10-5	Occidental Petroleum Corp Common Stock								1,520					0		L	09/18/2003
675746-30-9	Ocwen Financial Corp Common Stock			60,300.000	325,017	5.390	325,017	216,694				108,323		108,323		L	09/30/2016
681919-10-6	Omnicom Group Common Stock			3,600.000	306,396	85.110	306,396	108,922	1,980	7,560		34,020		34,020		L	08/16/2002
68235P-10-8	One Gas Inc Common Stock			600.000	38,376	63.960	38,376	9,666		840		8,274		8,274		L	02/06/2014
68389X-10-5	Oracle Corporation Common Stock			21,186.000	814,602	38.450	814,602	202,882		13,252		40,533		40,533		L	10/11/2016
69331C-10-8	P G & E Corporation Common Stock			7,700.000	467,929	60.770	467,929	347,957		6,426		33,691		33,691		L	10/11/2016
693475-10-5	PNC Bank Corp Common Stock			1,600.000	187,136	116.960	187,136	64,828		3,392		34,640		34,640		L	07/14/2009
693506-10-7	PPG Industries Common Stock			4,000.000	379,040	94.760	379,040	97,894		6,240		(16,240)		(16,240)		L	03/21/2001
69351T-10-6	PPL Corporation Common Stock			1,400.000	47,670	34.050	47,670	22,448	532	2,125		(112)		(112)		L	12/19/2002
693718-10-8	Paccar Inc. Common Stock			400.000	25,560	63.900	25,560	9,477	240	944		6,600		6,600		L	03/04/2004
701094-10-4	Parker Hannifin Corp Common Stock			150.000	21,000	140.000	21,000	4,640		378		6,453		6,453		L	12/19/2002
70450Y-10-3	PayPal Holdings Inc Common Stock			3,500.000	138,145	39.470	138,145	31,395				11,445		11,445		L	07/20/2015
713448-10-8	Pepsico Inc. Common Stock			15,502.000	1,621,974	104.630	1,621,974	886,608	11,665	31,434		47,106		47,106		L	10/11/2016
714046-10-9	Perkinelmer Inc Common Stock			2,200.000	114,730	52.150	114,730	30,602		616		(3,124)		(3,124)		L	10/21/2005
717081-10-3	Pfizer Inc. Common Stock			77,216.000	2,507,976	32.480	2,507,976	1,739,746		82,639		1,675		1,675		L	10/11/2016
718172-10-9	Philip Morris International Common Stock			600.000	54,894	91.490	54,894	54,866	19,032			28		28		L	12/23/2016
723484-10-1	Pinnacle West Capital Common Stock			800.000	62,424	78.030	62,424	26,280		2,024		10,840		10,840		L	12/19/2002
736508-84-7	Portland General Electric Co Common Stoc			14,800.000	641,284	43.330	641,284	519,656	4,736	15,472		94,224		94,224		L	04/22/2016
74005P-10-4	Praxair Inc. Common Stock			3,900.000	457,041	117.190	457,041	162,058		11,700		57,681		57,681		L	06/07/2006
74144T-10-8	T. Rowe Price Group Inc. Common Stock			3,200.000	240,832	75.260	240,832	101,709		6,912		12,064		12,064		L	06/07/2006
74251V-10-2	Principal Financial Group Common Stock			1,200.000	69,432	57.860	69,432	22,763		1,932		15,456		15,456		L	05/15/2009
74267C-10-6	Proassurance Corp. Common Stock			2,200.000	123,640	56.200	123,640	108,252	10,318	4,928		16,874		16,874		L	09/10/2015
742718-10-9	Proctor & Gamble Common Stock			31,907.000	2,682,741	84.080	2,682,741	1,940,081		83,923		144,045		144,045		L	10/11/2016
744320-10-2	Prudential Financial Inc. Common Stock			600.000	62,436	104.060	62,436	22,392		1,680		13,590		13,590		L	07/14/2009
744573-10-6	Public Service Enterprise GP Common Stoc			3,600.000	157,968	43.880	157,968	83,580		5,904		18,684		18,684		L	03/04/2004
74460D-10-9	Public Storage Inc Common Stock REIT			1,400.000	312,900	223.500	312,900	89,138		10,220		(33,880)		(33,880)		L	10/23/2005
747525-10-3	Qualcomm Inc Common Stock			13,800.000	899,760	65.200	899,760	360,102		28,566		209,967		209,967		L	03/04/2004
74834L-10-0	Quest Diagnostics Inc Common Stock			1,300.000	119,470	91.900	119,470	37,663		2,054		26,988		26,988		L	12/19/2002
74972G-10-3	RPX Corp Common Stock			47,900.000	517,320	10.800	517,320	452,576				64,744		64,744		L	11/04/2016
750236-10-1	Radian Group Inc Common Stock			37,200.000	668,856	17.980	668,856	392,934		290		275,682		275,682		L	07/06/2016
75281A-10-9	Range Resources Corporation Common Stock			17,900.000	615,044	34.360	615,044	701,127		626		(86,083)		(86,083)		L	11/02/2016
755111-50-7	Raytheon Company Common Stock			3,900.000	553,800	142.000	553,800	91,392	2,857	11,183		68,133		68,133		L	12/18/2003
756577-10-2	Red Hat Inc Common Stock			900.000	62,730	69.700	62,730	24,830				(11,799)		(11,799)		L	10/07/2009
758849-10-3	Regency Centers Corp Common Stock			400.000	27,580	68.950	27,580	29,545		200		(1,965)		(1,965)		L	10/11/2016
7591EP-10-0	Regions Finl Corp Common Stock			6,500.000	93,340	14.360	93,340	26,780	423	1,625		30,940		30,940		L	07/14/2009
76009N-10-0	Rent-A-Center Inc Common Stock			46,800.000	526,500	11.250	526,500	557,102		3,920		(30,602)		(30,602)		L	12/30/2016
760759-10-0	Republic Services Inc Common Stock			500.000	28,525	57.050	28,525	24,756	160			3,769		3,769		L	10/11/2016
76131N-10-1	Retail Opportunity Investment Common Sto			43,000.000	908,590	21.130	908,590	924,864		13,194		(16,274)		(16,274)		L	11/10/2016
761713-10-6	Reynolds American Inc. Common Stock			9,618.000	538,993	56.040	538,993	399,828	4,424	14,039		95,122		95,122		L	11/04/2015
762760-10-6	Rice Energy Inc Common Stock			34,100.000	728,035	21.350	728,035	762,546				(34,511)		(34,511)		L	12/16/2016
770323-10-3	Robert Half Intl Inc. Common Stock			1,200.000	58,536	48.780	58,536	28,038		1,056		1,968		1,968		L	03/04/2004
773903-10-9	Rockwell Intl Corp Common Stock			2,100.000	282,240	134.400	282,240	62,408		6,164		66,759		66,759		L	03/04/2004
774341-10-1	Rockwell Collins Common Stock			2,000.000	185,520	92.760	185,520	49,630		2,640		920		920		L	04/06/2009
778296-10-3	Ross Stores Inc Common Stock			2,800.000	183,680	65.600	183,680	29,974		1,512		33,012		33,012		L	12/22/2009

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	Foreign	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
78409V-10-4	S&P Global Inc Common Stock			2,400.000	258,096	107.540	258,096	70,455		2,592		187,641		187,641		L	04/29/2016
790849-10-3	St. Jude Medical Inc Common Stock			200.000	16,038	80.190	16,038	3,531		244		3,684		3,684		L	12/19/2002
80589M-10-2	Scana Corp Common Stock			8,800.000	644,864	73.280	644,864	524,946	5,060	15,817		79,833		79,833		L	09/01/2016
808513-10-5	Schwab (Charles) Corp Common Stock			3,300.000	130,251	39.470	130,251	31,536		891		21,582		21,582		L	05/10/2004
81282V-10-0	Seaworld Entertainment Inc Common Stock			36,500.000	690,945	18.930	690,945	473,297		3,380		217,648		217,648		L	09/30/2016
816851-10-9	Sempra Energy Common Stock			3,300.000	332,112	100.640	332,112	102,812		9,785		21,879		21,879		L	10/21/2005
828806-10-9	Simon Property Common Stock REIT			3,980.000	707,127	177.670	707,127	201,105		25,870		(66,745)		(66,745)		L	04/06/2009
832696-40-5	JM Smucker Co New Common Stock			1,600.000	204,896	128.060	204,896	65,976		4,544		7,552		7,552		L	12/05/2008
833034-10-1	Snap-on Tools Common Stock			900.000	154,143	171.270	154,143	25,565		2,286		(144)		(144)		L	12/18/2003
842587-10-7	Southern Co Common Stock			14,300.000	703,417	49.190	703,417	619,592		27,459		27,314		27,314		L	10/11/2016
844741-10-8	Southwest Airlines Common Stock			1,800.000	89,712	49.840	89,712	14,997	180	630		12,204		12,204		L	12/12/2011
854502-10-1	Stanley Black & Decker Inc Common Stock			1,475.000	169,168	114.690	169,168	51,245		3,334		11,741		11,741		L	03/16/2010
855244-10-9	Starbucks Corp Common Stock			16,200.000	899,424	55.520	899,424	98,386		13,770		(73,062)		(73,062)		L	04/08/2008
858155-20-3	Steelcase Inc Common Stock			50,000.000	895,000	17.900	895,000	707,327		11,568		187,673		187,673		L	09/21/2016
860372-10-1	Stewart Information Services Common Stoc			11,200.000	516,096	46.080	516,096	358,041		13,440		98,000		98,000		L	07/08/2014
862121-10-0	Store Capital Corp Common Stock			200.000	4,942	24.710	4,942	5,505				(563)		(563)		L	10/11/2016
863667-10-1	Stryker Corp. Common Stock			2,900.000	347,449	119.810	347,449	296,331	1,233	2,622		37,682		37,682		L	04/13/2016
867914-10-3	Suntrust Banks Inc Common Stock			3,200.000	175,520	54.850	175,520	49,465		3,200		38,432		38,432		L	07/14/2009
871607-10-7	Synopsys Inc Common Stock			12,900.000	759,294	58.860	759,294	691,444				72,760		72,760		L	12/22/2016
87165B-10-3	Synchrony Financial Common Stock			328.000	11,897	36.270	11,897	3,435		85		1,922		1,922		L	11/23/2015
871829-10-7	Sysco Corp. Common Stock			6,900.000	382,053	55.370	382,053	289,789		5,456		67,171		67,171		L	04/13/2016
872540-10-9	TJX Companies Inc Common Stock			5,000.000	375,650	75.130	375,650	185,564		2,772		8,965		8,965		L	12/23/2016
87612E-10-6	Target Corp Common Stock			6,500.000	469,495	72.230	469,495	189,916		15,080		(2,470)		(2,470)		L	12/19/2002
87901J-10-5	TEGNA Inc Common Stock			3,100.000	66,309	21.390	66,309	10,917	434	1,736		(12,803)		(12,803)		L	06/08/2015
879369-10-6	Teleflex Inc Common Stock			100.000	16,115	161.150	16,115	16,487		34		(372)		(372)		L	10/11/2016
88076W-10-3	Teradata Corp Common Stock			2,200.000	59,774	27.170	59,774	12,562				1,650		1,650		L	10/01/2007
882508-10-4	Texas Instruments Inc. Common Stock			8,100.000	591,057	72.970	591,057	177,765		13,284		147,096		147,096		L	04/09/2010
883556-10-2	Thermo Electron Corp. Common Stock			4,400.000	620,840	141.100	620,840	120,634	660	2,640		(3,300)		(3,300)		L	04/06/2009
88579Y-10-1	3M Company Common Stock			6,200.000	1,107,134	178.570	1,107,134	290,302		27,528		173,166		173,166		L	04/11/2002
886547-10-8	Tiffany & Co Common Stock			900.000	69,687	77.430	69,687	25,274	405	1,530		1,026		1,026		L	03/21/2001
887317-30-3	Time Warner Common Stock			666.000	64,289	96.530	64,289	12,640		1,072		21,219		21,219		L	04/06/2009
88870P-10-6	Tivo Corp Common Stock			43,766.000	914,709	20.900	914,709	947,525				(32,816)		(32,816)		L	12/22/2016
891027-10-4	Torchmark Corporation Common Stock			2,700.000	199,152	73.760	199,152	37,035		1,499		44,820		44,820		L	04/06/2009
891906-10-9	Total Systems Services Common Stock			1,790.480	87,787	49.030	87,787	25,067	179	716		(1,379)		(1,379)		L	01/03/2008
893509-22-4	Transamerica Intl Equity Common Stock			3,330,240.160	54,682,544	16.420	54,682,544	57,979,249		1,021,870		(397,373)		(397,373)		L	12/20/2016
89417E-10-9	Travelers Cos Inc Common Stock			5,705.000	698,406	122.420	698,406	203,153		14,947		54,540		54,540		L	06/07/2006
89469A-10-4	Treehouse Foods, Inc Common Stock			12,900.000	931,251	72.190	931,251	896,485				9,416		9,416		L	12/07/2016
90130A-10-1	Twenty-First Century Fox Inc Common Stoc			1,700.000	47,668	28.040	47,668	12,961		561		1,496		1,496		L	07/08/2013
902494-10-3	Tyson Foods Inc. Common Stock			2,800.000	172,704	61.680	172,704	40,855		1,890		23,380		23,380		L	05/03/2006
902973-30-4	US Bancorp Common Stock			13,100.000	672,947	51.370	672,947	279,994		13,690		113,970		113,970		L	07/21/2010
907818-10-8	Union Pacific Corp. Common Stock			9,200.000	953,856	103.680	953,856	110,533		20,746		234,416		234,416		L	12/15/2004
911163-10-3	United Natural Foods Inc Common Stock			8,300.000	396,076	47.720	396,076	349,826				46,250		46,250		L	10/17/2016
911312-10-6	United Parcel Service Common Stock			3,500.000	401,240	114.640	401,240	331,388		10,140		60,849		60,849		L	10/11/2016
913017-10-9	United Technologies Corp Common Stock			9,300.000	1,019,466	109.620	1,019,466	275,213		24,366		126,015		126,015		L	07/09/2004
91307C-10-2	United Therapeutics Corp. Common Stock			7,600.000	1,090,068	143.430	1,090,068	830,671				259,397		259,397		L	06/23/2016
91324P-10-2	Unitedhealth Group Inc Common Stock			10,000.000	1,600,400	160.040	1,600,400	274,634		23,750		424,000		424,000		L	04/06/2009
91529Y-10-6	Unumprovident Corp Common Stock			2,300.000	101,039	43.930	101,039	32,202		1,771		24,472		24,472		L	04/06/2009
91704F-10-4	Urban Edge Properties Common Stock			163.000	4,484	27.510	4,484	1,310		134		662		662		L	01/15/2015
918204-10-8	VF Corp Common Stock			4,400.000	234,740	53.350	234,740	48,549		6,732		(39,160)		(39,160)		L	04/06/2009
91843L-10-3	VWR Corp Common Stock			41,000.000	1,026,230	25.030	1,026,230	1,032,076				(45,519)		(45,519)		L	12/02/2016
92230Y-10-4	Vasco Data Security Intl Common Stock			47,400.000	647,010	13.650	647,010	748,447				(93,164)		(93,164)		L	11/03/2016
92276F-10-0	Ventas Inc Common Stock REIT			2,100.000	131,292	62.520	131,292	46,326		6,227		12,789		12,789		L	04/06/2009
92343E-10-2	Verisign Inc Common Stock			1,500.000	114,105	76.070	114,105	33,803				(16,935)		(16,935)		L	11/13/2006
92343V-10-4	Verizon Communications Common Stock			55,200.000	2,946,576	53.380	2,946,576	2,297,678		85,924		199,416		199,416		L	10/11/2016
92532W-10-3	Versum Materials Inc Common Stock			1,000.000	28,070	28.070	28,070	7,797				20,273		20,273		L	10/03/2016
92826C-83-9	Visa Inc Common Stock			18,800.000	1,466,776	78.020	1,466,776	381,604		10,998		8,836		8,836		L	06/15/2011
92886T-20-1	Vonage Holdings Corp Common Stock			106,800.000	731,580	6.850	731,580	490,773				240,807		240,807		L	12/14/2016
929042-10-9	Vornado Realty Trust Common Stock REIT			327.000	34,129	104.370	34,129	12,811		824		1,442		1,442		L	11/19/2009
92939U-10-6	WEC Energy Common Stock			3,000.000	175,950	58.650	175,950	60,046		5,940		22,020		22,020		L	01/13/2009
931142-10-3	Wal-Mart Stores Inc Common Stock			19,400.000	1,340,928	69.120	1,340,928	1,135,363	9,700	26,596		108,957		108,957		L	10/11/2016
931427-10-8	Walgreens Boots Alliance Inc Common Stoc			3,200.000	264,832	82.760	264,832	81,204		4,704		(7,664)		(7,664)		L	01/02/2015
93964W-10-8	WP Glimcher Inc Common Stock			90.000	937	10.410	937	389		90		(18)		(18)		L	01/23/2015
94106L-10-9	Waste Management Inc Common Stock			5,700.000	404,187	70.910	404,187	98,468		9,348		99,978		99,978		L	12/19/2002
941848-10-3	Waters Corporation Common Stock			1,300.000	174,707	134.390	174,707	44,039				(247)		(247)		L	10/21/2005
949746-10-1	Wells Fargo Company Common Stock			44,600.000	2,457,906	55.110	2,457,906	1,161,774		65,297		31,128		31,128		L	12/23/2016
95040Q-10-4	Welltower Common Stock REIT			1,500.000	100,395	66.930	100,395	50,318		5,160		(1,650)		(1,650)		L	04/06/2009
95709T-10-0	Westar Energy Inc Common Stock			6,600.000	371,910	56.350	371,910	371,055	2,508			855		855		L	10/11/2016
959802-10-9	Western Union Co Common Stock			2,769.000	60,143	21.720	60,143	24,430		1,772		10,550		10,550		L	10/02/2006
962166-10-4	Weyerhaeuser Company Common Stock			1,588.000	47,783	30.090	47,783	24,686		1,969		175		175		L	09/01/2010
966837-10-6	Whole Foods Market Inc. Common Stock			36,400.000	1,119,664	30.760	1,119,664	994,204		9,194		36,879		36,879		L	09/30/2016
98310W-10-8	Wyndham Worldwide Corp Common Stock			1,700.000	129,829	76.370	129,829	38,472		3,400		6,324		6,324		L	05/22/2008

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	Foreign	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
98389B-10-0	Xcel Energy Inc Common Stock			5,745.000	233,822	40.700	233,822	100,519		7,698		27,519		27,519		L	02/25/2009
98419M-10-0	Xylem Inc Common Stock			2,100.000	103,992	49.520	103,992	28,473		1,301		27,342		27,342		L	11/04/2011
988498-10-1	YUM! Brands Inc Common Stock			3,500.000	221,655	63.330	221,655	47,735		6,615		38,541		38,541		L	03/04/2004
98850P-10-9	Yum China Holdings Common Stock			3,500.000	91,420	26.120	91,420	18,915				72,505		72,505		L	11/01/2016
989701-10-7	Zions Bancorporation Common Stock			2,300.000	98,992	43.040	98,992	29,373		644		36,202		36,202		L	11/19/2009
G02602-10-3	Amdocs Ltd Common Stock			9,300.000	541,725	58.250	541,725	479,273	1,814	5,545		17,875		17,875		L	11/16/2016
G0551A-10-3	Arris Group Common Stock			32,600.000	982,238	30.130	982,238	829,771				114,316		114,316		L	12/06/2016
G29183-10-3	Eaton Corp. Common Stock			2,017.000	135,321	67.090	135,321	38,451		4,599		30,356		30,356		L	12/19/2002
G47791-10-1	Ingersoll Rand Common Stock			1,500.000	112,560	75.040	112,560	32,797		2,040		29,625		29,625		L	10/24/2011
G51502-10-5	Tyco Electronics Ltd Common Stock			5,730.000	236,019	41.190	236,019	82,078	1,433	4,842		91,950		91,950		L	11/23/2010
G9618E-10-7	White Mountains Ins Group Common Stock			1,800.000	1,504,890	836.050	1,504,890	942,444		1,500		166,724		166,724		L	10/11/2016
30040P-10-3	Evertec Inc Common Stock		C	28,300.000	502,325	17.750	502,325	461,569		2,830		40,756		40,756		L	10/13/2016
501242-10-1	Kulicke & Soffa Industries Common Stock		C	44,600.000	711,370	15.950	711,370	463,486				195,265		195,265		L	09/08/2016
G0084W-10-1	Adient PLC Common Stock		C	573.000	33,578	58.600	33,578	26,931				6,647		6,647		L	11/01/2016
G0176J-10-9	Allegion PLC Common Stock		C	200.000	12,800	64.000	12,800	4,581		96		(384)		(384)		L	12/02/2013
G0408V-10-2	Aon Corp Common Stock		C	1,900.000	211,907	111.530	211,907	196,594		1,881		15,313		15,313		L	04/13/2016
G0450A-10-5	Arch Capital Group Ltd Common Stock		C	4,400.000	379,676	86.290	379,676	302,779				76,897		76,897		L	03/09/2016
G0585R-10-6	Assured Guaranty Ltd Common Stock		C	9,800.000	370,146	37.770	370,146	247,007		4,706		113,889		113,889		L	07/06/2016
G1151C-10-1	Accenture PLC Common Stock		C	5,500.000	644,215	117.130	644,215	576,114		10,395		50,584		50,584		L	04/13/2016
G25839-10-4	Coca Cola Enterprises Common Stock		C	3,800.000	119,320	31.400	119,320	73,862		58,102		(67,792)		(67,792)		L	10/04/2010
G33856-10-8	Ferroglobe PLC Common Stock		C	55,300.000	598,899	10.830	598,899	519,887		10,776		79,012		79,012		L	09/30/2016
G4705A-10-0	ICON PLC Common Stock		C	4,700.000	353,440	75.200	353,440	351,498				1,942		1,942		L	12/20/2016
G5960L-10-3	Medtronic PLC Common Stock		C	16,400.000	1,168,172	71.230	1,168,172	1,382,552	7,052	11,008		(214,380)		(214,380)		L	10/11/2016
G60754-10-1	Michael Kors Holdings LTD Common Stock		C	16,200.000	696,276	42.980	696,276	709,640				(13,364)		(13,364)		L	12/30/2016
H1467J-10-4	Chubb LTD Common STock		C	3,262.640	431,060	132.120	431,060	383,222	2,251	5,147		47,838		47,838		L	04/13/2016
H84989-10-4	TE Connectivity Common Stock		C	1,500.000	103,920	69.280	103,920	47,663		2,160		7,005		7,005		L	12/12/2011
H8817H-10-0	Transocean Common Stock		C	33,700.000	496,730	14.740	496,730	313,717				183,021		183,021		L	11/02/2016
9099999 - Industrial and Miscellaneous (Unaffiliated)					380,867,815	XXX	380,867,815	309,515,574	250,281	6,442,142	0	13,574,984	661,040	12,913,944	0	XXX	XXX
Parent, Subsidiaries, and Affiliates																	
38702@-10-9	Grange Life Insurance Co. Common Stock			101,000.000	77,944,917	771.730	76,925,507	72,755,446				(26,592,453)		(26,592,453)		A	12/28/1992
38703*-10-0	GrangeAmerica Corp. Common Stock			10.000	2,000	200.000	2,000	2,000						0		A	08/23/1985
38704#-10-5	Grange Indemnity Ins Co Common Stock			1,000.000	55,646,618	55,646.620	55,646,935	7,000,000				5,271,213		5,271,213		A	05/17/1995
38704@-10-7	Grange Insurance Company of MI Common St			1,000.000	42,854,797	42,854.800	42,854,996	10,000,000				2,945,208		2,945,208		A	04/27/2001
38708#-10-1	Grange Property & Casualty Ins Common St			1,000.000	42,628,741	42,628.740	42,628,899	15,000,000				4,929,688		4,929,688		A	04/14/2004
89840#-10-3	Trustgard Insurance Company Common Stock			2,000,000.000	70,102,928	35.050	70,103,206	8,276,318				6,071,773		6,071,773		A	12/31/1990
9199999 - Parent, Subsidiaries and Affiliates					289,180,001	XXX	288,161,543	113,033,764	0	0	0	(7,374,571)	0	(7,374,571)	0	XXX	XXX
9799999 Total Common Stocks					670,047,816	XXX	669,029,358	422,549,338	250,281	6,442,142	0	6,200,413	661,040	5,539,373	0	XXX	XXX
9899999 Total Preferred and Common Stocks					682,222,205	XXX	681,598,291	433,964,638	250,281	7,014,829	0	6,205,764	661,040	5,544,724	0	XXX	XXX

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

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
3130A8-G5-6	Federal Home Loan Bank Call		06/07/2016	Stifel Nicolaus & Co	XXX	1,000,000	1,000,000	
3133EG-2F-1	Federal Farm Credit Bank Call		12/20/2016	Stifel Nicolaus & Co	XXX	1,000,000	1,000,000	
38378T-X2-1	GNMA 2013-109 TW 2.500% 07/20/41		04/26/2016	Stifel Nicolaus & Co	XXX	1,974,580	2,021,000	3,930
912810-FR-4	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	191,692	129,000	719
912810-FS-2	United States Treasury Inflation Index B		06/21/2016	Stifel Nicolaus & Co	XXX	994,924	709,000	6,753
912810-PV-4	United States Treasury Inflation Index B		06/21/2016	Stifel Nicolaus & Co	XXX	149,707	114,000	994
912810-PZ-5	United States Treasury Inflation Index B		08/22/2016	Stifel Nicolaus & Co	XXX	142,560	100,000	297
912810-RF-7	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	820,122	733,000	1,041
912810-RR-1	United States Treasury Inflation Index B		12/15/2016	Stifel Nicolaus & Co	XXX	2,072,179	1,943,000	2,331
912828-B2-5	United States Treasury Inflation Index B		08/22/2016	Stifel Nicolaus & Co	XXX	391,149	370,000	388
912828-HN-3	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	414,464	351,000	1,204
912828-JE-1	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	119,135	103,000	291
912828-LA-6	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	217,471	181,000	703
912828-MF-4	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	253,222	217,000	610
912828-PP-9	United States Treasury Inflation Index B		08/22/2016	Stifel Nicolaus & Co	XXX	524,036	454,000	937
912828-S5-0	United States Treasury Inflation Index B		08/22/2016	Stifel Nicolaus & Co	XXX	1,491,582	1,475,000	196
912828-SA-9	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	191,073	181,000	44
912828-SV-3	United States Treasury Note GA/OH/VA		04/12/2016	Davidson, D.A., Co., Inc	XXX	1,578,336	1,550,000	11,178
912828-TE-0	United States Treasury Inflation Index B		06/21/2016	Stifel Nicolaus & Co	XXX	1,883,383	1,790,000	965
912828-UH-1	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	XXX	158,274	154,000	37
912828-XL-9	United States Treasury Inflation Index B		06/21/2016	Stifel Nicolaus & Co	XXX	5,261,824	5,166,000	6,704
0599999 - Bonds - U.S. Governments						20,829,712	19,741,000	39,323
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
011770-4E-1	Alaska State Call 5.000% 08/01/32		06/23/2016	Stephens Inc.	XXX	1,075,751	875,000	
419792-PH-3	Hawaii State Call - Prerefunded		10/28/2016	Tax Free Exchange	XXX	578,793	515,000	12,660
419792-PR-1	Hawaii State Call 5.000% 11/01/23		10/28/2016	Tax Free Exchange	XXX	545,077	485,000	11,923
60412A-JD-6	Minnesota State Call - Prerefunded		10/12/2016	Tax Free Exchange	XXX	427,046	410,000	9,225
60412A-JT-1	Minnesota State Call 5.000% 11/01/24		10/12/2016	Tax Free Exchange	XXX	93,742	90,000	2,025
68609B-SW-8	Oregon State Call 5.000% 05/01/39		09/07/2016	Stephens Inc.	XXX	1,381,314	1,100,000	16,347
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,101,724	3,475,000	52,181
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)								
373046-UJ-8	Georgetown, TX Call 5.000% 08/15/37		06/29/2016	Stephens Inc.	XXX	2,468,723	1,980,000	41,525
414005-WL-8	Harris Cnty, TX Call 5.000% 08/15/31		06/14/2016	Stephens Inc.	XXX	2,908,465	2,300,000	
514282-VF-6	Lancaster, PA Call 5.000% 11/01/27		03/10/2016	Stephens Inc.	XXX	2,565,746	2,125,000	
64327T-EC-8	New Castle County, DE Call		07/26/2016	Stephens Inc.	XXX	621,145	500,000	8,194
815628-HE-5	Sedgwick County, KS 5.000% 10/01/29		08/31/2016	Stephens Inc.	XXX	3,112,158	2,335,000	50,592
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						11,676,238	9,240,000	100,311
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions								
097464-ZE-4	Boise ID Call 5.000% 04/01/33		08/12/2016	Davidson, D.A., Co., Inc	XXX	1,256,400	1,000,000	15,278
143287-BA-7	Carmel IN Call 5.000% 07/15/31		04/20/2016	Stifel Nicolaus & Co	XXX	1,238,950	1,000,000	
143287-CB-4	Carmel IN Call 3.762% 01/15/41		07/21/2016	Stifel Nicolaus & Co	XXX	1,000,000	1,000,000	
160853-ST-5	Charlotte-Mecklenburg, NC Call		11/15/2016	Stephens Inc.	XXX	565,970	500,000	
23542J-AQ-8	Dallas, TX Wtrwks & Swr Call		06/23/2016	Stifel Nicolaus & Co	XXX	2,539,960	2,000,000	
3134GA-FP-4	FHLMC Call 2.000% 08/28/31		08/18/2016	Stifel Nicolaus & Co	XXX	2,500,000	2,500,000	
3134GA-FX-7	FHLMC Call 2.150% 08/27/27		08/19/2016	FTN Financial	XXX	2,996,250	3,000,000	
3136AK-SC-8	FNMA 2014-44 B 2.500% 08/25/34		12/16/2016	Stifel Nicolaus & Co	XXX	2,144,531	2,250,000	3,281
3136AP-GW-6	FNR 2015-52 VB 3.000% 09/25/38		05/04/2016	Stifel Nicolaus & Co	XXX	3,060,457	2,979,000	1,986
3137AN-DK-8	FHR 4015 MY 3.500% 03/15/42		06/21/2016	Stifel Nicolaus & Co	XXX	1,071,875	1,000,000	2,236
3137B2-7J-3	FHR 4199 CB 3.500% 05/15/40		04/20/2016	Davidson, D.A., Co., Inc	XXX	3,208,594	3,000,000	7,000
3137BJ-H4-8	FHR 4471 N 4.500% 12/15/53		09/06/2016	Stifel Nicolaus & Co	XXX	3,230,674	2,877,305	2,877
3137BR-FP-5	FHR 4607 VB 3.000% 05/15/35		11/22/2016	Stifel Nicolaus & Co	XXX	1,903,458	1,909,425	4,296
397337-CS-3	Greenwood SC Call 5.000% 10/01/30		04/14/2016	Stephens Inc.	XXX	1,241,940	1,000,000	
485106-ME-5	Kansas City, MO Call 5.000% 10/01/30		04/08/2016	Stifel Nicolaus & Co	XXX	1,074,662	895,000	
64971W-L9-9	New York City, NY Call		08/24/2016	Stephens Inc.	XXX	1,568,250	1,250,000	5,382
67765Q-CA-2	Ohio State Water Dev Call		11/15/2016	Stephens Inc.	XXX	586,015	500,000	11,597
686507-HD-9	Orlando, FL Call 5.000% 10/01/29		08/10/2016	Tax Free Exchange	XXX	504,863	495,000	8,869
686507-HH-0	Orlando, FL Call 5.000% 10/01/29		08/10/2016	Tax Free Exchange	XXX	664,743	655,000	11,735
765433-KK-2	Richmond, VA Call 5.000% 01/15/32		11/18/2016	Stephens Inc.	XXX	584,610	500,000	
92818L-JR-4	Virginia State Call 5.250% 11/01/33		06/07/2016	Tax Free Exchange	XXX	30,709	30,000	158
92818M-DF-4	Virginia State Call 5.000% 11/01/31		11/28/2016	Tax Free Exchange	XXX	230,721	210,000	788
92818M-DP-2	Virginia State Call 5.000% 11/01/31		11/28/2016	Tax Free Exchange	XXX	1,966,620	1,790,000	6,713

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3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						35,170,252	32,340,730	82,195
Bonds - Industrial and Miscellaneous (Unaffiliated)								
001084-AQ-5	Agco Corp Call 5.875% 12/01/21		06/10/2016	Stifel Nicolaus & Co	XXX	1,594,920	1,500,000	3,427
00287Y-AR-0	Abbvie Inc Call 4.500% 05/14/35		05/19/2016	Brean Capital	XXX	1,515,210	1,500,000	1,875
004446-AD-2	Aceto Corporation Conv		09/12/2016	Various	XXX	397,278	430,000	2,552
00782L-AA-5	Advanced Pierre Food Holding 144A-Call		12/02/2016	Barclays Capital	XXX	175,000	175,000	
00817Y-AW-8	Aetna Inc Call 3.200% 06/15/26		06/02/2016	UBS Securities	XXX	996,260	1,000,000	
00912X-AK-0	Air Lease Corp Conv 3.875% 12/01/18		06/01/2016	Barclays Capital	XXX	127,875	100,000	54
00928Q-AP-6	Aircastle LTD 5.000% 04/01/23		03/21/2016	DBAB	XXX	125,000	125,000	
013817-AW-1	Alcoa Inc Call 5.125% 10/01/24		05/19/2016	Barclays Capital	XXX	482,500	500,000	3,773
014464-VS-7	Aledo, TX Call 5.000% 02/15/43		06/16/2016	Davidson, D.A., Co., Inc.	XXX	1,389,080	1,120,000	6,067
019736-AD-9	Allison Transmission Inc 144A-Call		09/29/2016	Citigroup Global Markets	XXX	989,563	975,000	1,052
020520-AB-8	Alon USA Energy Conv 3.000% 09/15/18		07/07/2016	Various	XXX	538,096	625,000	5,469
02261W-AB-5	Alza Corp Convertible 0.000% 07/28/20		01/04/2016	First Union Capital	XXX	412,469	300,000	
032359-AG-6	Amtrust Financial Service Conv		08/01/2016	Various	XXX	313,625	400,000	1,413
038222-AK-1	Applied Materials Inc Call		09/14/2016	Brean Murray Inc	XXX	1,163,640	1,000,000	23,800
04021L-AA-8	Argos Merger Sub Inc 144A-Call		11/14/2016	J P Morgan Securities	XXX	511,250	500,000	6,135
043436-AN-4	Asbury Automotive Group Call		01/14/2016	Oppenheimer and Co.	XXX	756,563	750,000	4,375
05409Q-AA-6	Avon International Opera 144A-Call		09/28/2016	Various	XXX	940,813	925,000	4,200
06406F-AC-7	Bank of NY Mellon Corp Call		04/25/2016	UBS Securities	XXX	996,450	1,000,000	
085790-AY-9	Berry Plastics Corp Call		11/18/2016	DBAB	XXX	148,875	150,000	2,723
09238E-AA-2	Blackhawk Network Holdings 144A		07/22/2016	First Union Capital	XXX	210,000	210,000	
09739D-AC-4	Boise Cascade Company 144A-Call		08/17/2016	Wells Fargo Bk	XXX	502,531	500,000	
10112R-AY-0	Boston Properties Call		09/13/2016	Davidson, D.A., Co., Inc.	XXX	979,950	1,000,000	2,215
11133T-AC-7	Broadridge Financial Solutions Call		06/21/2016	Morgan Stanley	XXX	995,890	1,000,000	
12008R-AJ-6	Builders Firstsource Inc 144A-Call		12/22/2016	Various	XXX	502,000	500,000	8,645
12527G-AF-0	CF Industries Inc 5.150% 03/15/34		11/15/2016	Various	XXX	831,250	875,000	12,535
12543D-AR-1	Community Health Systems Call		11/22/2016	Merrill Lynch	XXX	246,250	250,000	3,666
126307-AQ-0	CSC Holdings LLC 144A-Call		09/09/2016	J P Morgan Securities	XXX	1,000,000	1,000,000	
126349-AE-9	CSG Systems International Inc 144A		03/10/2016	Various	XXX	712,838	715,000	
13123X-AR-3	Callon Petroleum Co. 144A-Call		09/15/2016	J P Morgan Securities	XXX	200,000	200,000	
144577-AF-0	Carrizo Oil & Gas Inc Call		11/15/2016	Barclays Capital	XXX	825,156	800,000	10,484
149123-BN-0	Caterpillar Inc. 6.050% 08/15/36		06/07/2016	Baird, Robert W. & Company	XXX	1,291,620	1,000,000	19,326
156700-BA-3	Centurytel Inc Call 7.500% 04/01/24		03/29/2016	J P Morgan Securities	XXX	449,844	450,000	
163851-AD-0	Chemours Co Call 7.000% 05/15/25		10/11/2016	Citigroup Global Markets	XXX	493,750	500,000	14,486
16412X-AB-1	Cheniere Corp 144A 5.875% 03/31/25		12/06/2016	Various	XXX	200,094	200,000	
177376-AD-2	Citrix Systems Inc 0.500% 04/15/19		10/03/2016	Various	XXX	3,947,935	3,520,000	4,139
202795-JH-4	Commonwealth Edison Company Call		06/20/2016	Blaylock	XXX	1,000,000	1,000,000	
20341W-AD-7	Communications Sales Call		12/02/2016	Various	XXX	526,031	500,000	5,672
212015-AQ-4	Continental Resources Call		03/07/2016	Various	XXX	1,405,000	2,050,000	26,685
21241B-AA-8	Contura Energy Inc 144A-Call		10/27/2016	Various	XXX	790,433	750,000	17,049
221643-AH-2	Cott Beverages Inc Call		12/06/2016	Various	XXX	1,013,563	1,000,000	23,310
223622-AB-7	Cowen Group Inc Convertible		09/14/2016	Various	XXX	403,522	435,000	360
225310-AG-6	Credit Acceptance Call		11/28/2016	Merrill Lynch	XXX	151,875	150,000	2,705
23918K-AP-3	Davita Inc. Call 5.750% 08/15/22		12/01/2016	Various	XXX	390,719	375,000	6,393
25272K-AW-3	Diamond 1 Fin/Diamond 2 144A-Call		11/28/2016	Various	XXX	1,124,313	1,025,000	24,774
25470X-AY-1	Dish DBS Corp NC 7.750% 07/01/26		09/29/2016	Tax Free Exchange	XXX	1,579,909	1,495,000	36,690
260003-AC-2	Dover Corp 6.650% 06/01/28		07/12/2016	Brean Capital	XXX	1,318,940	1,000,000	8,128
267475-AB-7	Dycom Industries Inc 0.750% 09/15/21		12/02/2016	Various	XXX	944,060	900,000	1,367
268787-AE-8	EP Energy/Everest Acq 144A-Call		11/17/2016	Goldman Sachs	XXX	300,000	300,000	
29444U-AP-1	Equinix Inc Call 5.750% 01/01/25		12/01/2016	Merrill Lynch	XXX	258,438	250,000	6,189
30225V-AD-9	Extra Space Storage LP 144A-Conv		08/08/2016	DBAB	XXX	775,675	710,000	8,012
30227C-AB-3	Exterran Partners/Exlp Call		08/15/2016	Baird, Robert W. & Company	XXX	469,375	500,000	11,417
31430Q-BE-6	Felcor Lodging LP Call		11/14/2016	J P Morgan Securities	XXX	1,014,250	1,000,000	16,039
319963-BP-8	First Data Corp. 144A-Call		09/16/2016	J P Morgan Securities	XXX	1,361,750	1,300,000	27,806
35671D-BJ-3	Freeport-McMoran Cooper - B Call		05/19/2016	Various	XXX	1,559,313	2,500,000	37,714
374689-AF-4	Gibraltar Inudstries 6.250% 02/01/21		06/17/2016	J P Morgan Securities	XXX	558,250	550,000	13,464
404119-BQ-1	HCA-The Healthcare Company		07/18/2016	J P Morgan Securities	XXX	737,813	685,000	9,338
404119-BT-5	HCA-The Healthcare Company Call		03/01/2016	Merrill Lynch	XXX	325,000	325,000	
40414L-AK-5	HCP Inc Call 4.200% 03/01/24		07/18/2016	Davidson, D.A., Co., Inc.	XXX	1,546,380	1,500,000	24,500
444454-AC-6	Hughes Satellite Systems 144A		07/20/2016	DBAB	XXX	400,000	400,000	

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451102-AX-5	Icahn Enterprises Call		11/14/2016	Merrill Lynch	XXX	241,250	250,000	4,417
451102-BF-3	Icahn Enterprises Call		07/27/2016	Morgan Stanley	XXX	721,875	750,000	
458140-AD-2	Intel Corp. Conv 2.950% 12/15/35		03/23/2016	Credit Suisse First Boston	XXX	926,262	750,000	5,236
46625H-HF-0	JP Morgan Chase 6.400% 05/15/38		05/17/2016	National Financial Services	XXX	680,150	500,000	444
47102X-AH-8	Janus Capital Group Inc Conv		02/02/2016	Barclays Capital	XXX	2,241,419	1,770,000	4,320
512807-AL-2	Lam Research Corp Conv		05/12/2016	Nomura Securities	XXX	54,625	40,000	3
513075-BL-4	Lamar Media Corp Call 5.750% 02/01/26		03/03/2016	Various	XXX	564,000	550,000	1,310
516806-AD-8	Laredo Petroleum Inc Call		09/14/2016	Merrill Lynch	XXX	330,750	350,000	3,500
524901-AV-7	Legg Mason Inc 4.750% 03/15/26		07/19/2016	National Financial Services	XXX	2,173,060	2,000,000	31,667
527298-BK-8	Level 3 Financing Inc Call		11/29/2016	Various	XXX	403,000	400,000	8,182
531229-AB-8	Liberty Media Corp Conv		08/17/2016	Various	XXX	953,651	995,000	3,441
53219L-AN-9	Lifepoint Hospitals Inc Call		12/20/2016	Various	XXX	683,438	675,000	2,387
53219L-AP-4	Lifepoint Hospitals Inc 144A-Call		05/12/2016	Goldman Sachs	XXX	325,000	325,000	
55608B-AA-3	Macquarie Infrastructure Conv		10/06/2016	Various	XXX	231,804	200,000	1,390
585055-BT-2	Medtronic Inc 4.375% 03/15/35		09/15/2016	Baird, Robert W. & Company	XXX	1,387,838	1,250,000	760
595112-BC-6	Micron Technology Inc Call		09/09/2016	J P Morgan Securities	XXX	486,719	500,000	3,273
608190-AJ-3	Mohawk Industries Call		12/13/2016	Brean Capital	XXX	1,614,792	1,580,000	22,811
626717-AH-5	Murphy Oil Corp Call 6.875% 08/15/24		09/01/2016	J P Morgan Securities	XXX	619,125	600,000	1,623
626738-AC-2	Murphy Oil USA Inc Call		12/15/2016	Various	XXX	366,438	350,000	6,696
629377-BU-5	NRG Energy Inc. Call 6.625% 03/15/23		10/25/2016	Barclays Capital	XXX	464,625	450,000	3,561
629568-BC-9	Nabors Industries Inc 144A-Call		12/02/2016	Morgan Stanley	XXX	75,000	75,000	
63633D-AE-4	National Health Investor Conv		03/22/2016	Citigroup Global Markets	XXX	455,080	450,000	7,191
63938C-AB-4	Navient Corp NC 5.875% 10/25/24		07/26/2016	Goldman Sachs	XXX	466,250	500,000	7,670
670001-AC-0	Novelis Corp 144A-Call		09/07/2016	Morgan Stanley	XXX	375,000	375,000	
674215-AG-3	Oasis Pete Inc Call 6.875% 03/15/22		10/25/2016	Barclays Capital	XXX	459,000	450,000	3,695
680223-AK-0	Old Republic Intl Corp Call		08/23/2016	Morgan Stanley	XXX	499,095	500,000	
68268D-AB-1	Onemain Fin Holdings 144A-Call		09/08/2016	Goldman Sachs	XXX	343,688	325,000	5,760
693522-AG-9	PQ Corp 144A-Call 6.750% 11/15/22		12/01/2016	Citigroup Global Markets	XXX	228,000	225,000	197
69354P-AA-9	PNK Entertainment Inc 144A-Call		11/30/2016	Various	XXX	850,094	850,000	1,781
708160-CB-0	J.C. Penney & Co. 144A-Call		11/22/2016	Various	XXX	1,008,438	1,000,000	6,956
737446-AK-0	Post Holdings Inc 144A-Call		10/18/2016	Various	XXX	998,125	1,000,000	5,417
74052B-AA-5	Premier Health Partners Call		12/20/2016	National Financial Services	XXX	916,010	1,000,000	3,073
741503-AQ-9	Priceline.com Inc Conv		06/27/2016	Various	XXX	2,413,657	1,865,000	6,315
741503-AW-6	Priceline.com Inc Call		12/13/2016	National Financial Services	XXX	999,230	1,000,000	9,226
74348T-AQ-5	Prospect Capital Corporation Convertible		03/09/2016	RBC Capital Markets	XXX	253,500	300,000	5,898
747525-AJ-2	Qualcomm Inc Call 4.650% 05/20/35		04/28/2016	Davidson, D.A., Co., Inc.	XXX	1,052,140	1,000,000	21,054
749685-AT-0	RPM Inc. Conv 2.250% 12/15/20		11/18/2016	Citigroup Global Markets	XXX	195,319	165,000	1,629
74978Q-AD-7	RSP Permian Inc 144A-Call		12/12/2016	Barclays Capital	XXX	250,000	250,000	
756577-AD-4	Red Hat Inc Conv 0.250% 10/01/19		12/22/2016	Various	XXX	1,397,749	1,180,000	868
78388J-AT-3	SBA Communications Corp Call		11/18/2016	Goldman Sachs	XXX	550,000	550,000	9,533
78454L-AN-0	SM Energy Co Call 6.750% 09/15/26		09/08/2016	Various	XXX	753,500	750,000	108
785592-AP-1	Sabine Pass Liquefaction 144A		06/08/2016	Credit Suisse First Boston	XXX	1,055,156	1,050,000	
79466L-AD-6	Salesforce.com, Inc Conv		10/05/2016	Various	XXX	2,723,905	2,340,000	1,390
79970Y-AD-7	Sanchez Energy Corp Call		10/31/2016	Barclays Capital	XXX	428,750	500,000	9,188
82967N-AW-8	Sirius XM Radio Inc 144A-Call		05/18/2016	J P Morgan Securities	XXX	700,000	700,000	
842434-CQ-3	Southern Calif Gas Co Call		05/31/2016	UBS Securities	XXX	998,060	1,000,000	
842587-CU-9	Southern Co Call 2.950% 07/01/23		05/19/2016	Blaylock	XXX	999,150	1,000,000	
845467-AL-3	Southwestern Energy Co Call		12/01/2016	Goldman Sachs	XXX	737,678	750,000	17,598
85207U-AH-8	Sprint Corp 7.125% 06/15/24		12/06/2016	Citigroup Global Markets	XXX	748,125	750,000	25,828
85571B-AE-5	Starwood Property Trust 144A-Call		12/09/2016	J P Morgan Securities	XXX	550,000	550,000	
858119-BE-9	Steel Dynamics 144A-Call		11/29/2016	Merrill Lynch	XXX	250,000	250,000	
869099-AH-4	Susquehanna Bancshares NC		12/14/2016	Davidson, D.A., Co., Inc.	XXX	840,503	750,000	13,885
87238Q-AC-7	TCP Capital Corp 144A 4.625% 03/01/22		08/31/2016	Raymond James & Associates	XXX	1,000,000	1,000,000	
87264A-AN-5	T Mobile USA Inc Call 6.375% 03/01/25		08/03/2016	Merrill Lynch	XXX	376,344	350,000	9,585
87264A-AQ-8	T Mobile USA Inc Call 6.000% 04/15/24		03/29/2016	DBAB	XXX	125,000	125,000	
88163V-AE-9	Teva Pharmaceutical Call/Conv/Put		10/12/2016	Various	XXX	763,464	610,000	261
912909-AK-4	United States Steel Corp. 144A-Call		05/03/2016	Various	XXX	757,375	750,000	
913017-BK-4	United Technologies Corp		06/17/2016	Cantor Fitz	XXX	2,990,025	2,250,000	7,941
91359P-AJ-9	Universal Hospital Call		09/06/2016	Barclays Capital	XXX	482,500	500,000	2,542
92343E-AH-5	Verisign Inc Call 5.250% 04/01/25		01/05/2016	J P Morgan Securities	XXX	1,010,000	1,000,000	14,146
92826C-AE-2	Visa Inc Call 4.150% 12/14/35		06/14/2016	Various	XXX	2,222,010	2,000,000	17,522
928298-AJ-7	Vishay Intertech Call 2.250% 05/15/41		11/28/2016	Citigroup Global Markets	XXX	368,000	400,000	400

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94770V-AL-6	WebMD Health 144A-Conv		08/25/2016	Various	XXX	968,864	1,000,000	5,886
98138H-AD-3	Workday Inc Conv 1.500% 07/15/20		12/28/2016	Various	XXX	1,862,360	1,670,000	10,859
983130-AV-7	Wynn Las Vegas 144A-Call		04/13/2016	J P Morgan Securities	XXX	915,844	950,000	6,558
112585-AH-7	Brookfield Asset Man Inc Call	A	04/21/2016	National Financial Services	XXX	1,522,500	1,500,000	16,833
15135U-AF-6	Cenovus Energy Inc 6.750% 11/15/39	A	04/12/2016	Various	XXX	432,750	500,000	11,831
644535-AF-3	New Gold Inc 144A-Call	A	12/15/2016	Various	XXX	408,688	400,000	1,953
683715-AB-2	Open Text Corp 144A-Call	A	12/15/2016	Barclays Capital	XXX	333,938	325,000	1,008
878742-AY-1	Teck Resources Limited Call	A	11/29/2016	Goldman Sachs	XXX	864,000	900,000	11,344
87971M-BD-4	Telus Corp Call 2.800% 02/16/27	A	09/15/2016	Various	XXX	991,930	1,000,000	39
013822-AB-7	Alcoa Nederland Holding 144A-Call	C	09/23/2016	Various	XXX	1,018,500	1,000,000	180
01959E-AC-2	Allied World Assurance	C	04/19/2016	National Financial Services	XXX	757,800	750,000	15,678
03937L-AA-3	Arch Capital Group 7.350% 05/01/34	C	09/15/2016	National Financial Services	XXX	1,677,925	1,250,000	35,474
03938L-AP-9	Arecelormittal 7.000% 10/15/39	D	05/19/2016	Various	XXX	925,000	1,000,000	4,979
20259B-AA-9	Commerzbank AG 144A-NC	D	02/02/2016	J P Morgan Securities	XXX	167,813	150,000	4,604
30251G-AS-6	FMG Resources 144A-Call	D	04/21/2016	Citigroup Global Markets	XXX	535,000	500,000	7,448
31562Q-AC-1	Fiat Chrysler Automobile	D	11/22/2016	Merrill Lynch	XXX	406,000	400,000	2,150
44962L-AA-5	IHS Markit LTD 144A-Call	C	07/28/2016	Taxable Exchange	XXX	856,539	750,000	
44986U-AD-1	Ineos Group Holdings 144A-Call	D	10/21/2016	Various	XXX	996,250	1,000,000	11,797
561233-AD-9	Mallinckrodt Intl Fin 144A-Call	C	09/09/2016	Merrill Lynch	XXX	197,500	200,000	4,656
606822-AD-6	Mitsubishi 3.850% 03/01/26	D	04/18/2016	Huntington Investment Co	XXX	838,816	800,000	4,278
67054K-AA-7	Numericable - SFR SA 144A-Call	D	04/06/2016	J P Morgan Securities	XXX	925,000	925,000	
77578J-AB-4	Rolls Royce PLC 144A-Call	D	05/11/2016	Huntington Investment Co	XXX	735,969	700,000	2,256
92769X-AM-7	Virgin Media 144A-Call	D	09/26/2016	Various	XXX	1,236,250	1,225,000	5,844
94707V-AC-4	Weatherford Intl Call 4.500% 04/15/22	C	03/08/2016	Citigroup Global Markets	XXX	931,250	1,250,000	22,813
97314X-AM-6	Wind Acquisition 144A-Call	D	11/22/2016	Various	XXX	741,460	750,000	14,323
98954N-AA-7	Ziggo Secured Finance 144A-Call	D	09/16/2016	Credit Suisse First Boston	XXX	1,000,000	1,000,000	
EJ0220-33-9	Siemens Financiering Conv	D	03/23/2016	Pershing	XXX	539,500	500,000	882
EK1258-83-0	Qiagen NV Conv 0.875% 03/19/21	C	09/09/2016	Various	XXX	1,528,800	1,400,000	1,901
JV9572-72-0	LVMH Moet Hennessy Conv	D	06/16/2016	Various	XXX	2,722,258	1,050,000	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						124,091,419	118,060,000	977,272
Bonds - SVO Identified Funds								
92189F-49-4	VanEck Vectors JPM EM ETF		12/20/2016	Cantor Fitz	XXX	32,155,688		
921946-88-5	Vanguard Emerging Markets Govt Bond ETF		01/08/2016	Cantor Fitz	XXX	5,544,383		
8199999 - Bonds - SVO Identified Funds						37,700,071	0	0
8399997 - Bonds - Subtotals - Bonds - Part 3						233,569,415	182,856,730	1,251,282
8399998 - Bonds - Summary item from Part 5 for Bonds						41,923,779	39,934,225	215,198
8399999 - Bonds - Subtotals - Bonds						275,493,194	222,790,955	1,466,480
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
00170F-20-9	Affiliated Managers Group Pfd Stock		08/24/2016	Various	13,345.000	697,088		
64944P-30-7	New York Community Bancorp Preferred Sto		11/18/2016	Various	34,610.000	1,722,114		
G16962-20-4	Bunge Limited Convertible		09/28/2016	Citigroup Global Markets	2,000.000	188,350		
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						2,607,552	XXX	0
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 3						2,607,552	XXX	0
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						2,607,552	XXX	0
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
00123Q-10-4	American Capital Agency Corp Common Stoc		12/20/2016	Various	94,300.000	1,764,444	XXX	
00130H-10-5	AES Corporation Common Stock		12/06/2016	Various	62,200.000	715,132	XXX	
00164V-10-3	AMC Networks Inc Common Stock		10/13/2016	Various	24,200.000	1,266,419	XXX	
00165C-10-4	AMC Entertainment Hlds Common Stock		09/27/2016	Various	10,300.000	320,917	XXX	
00206R-10-2	AT&T Inc Common Stock		06/22/2016	Various	32,500.000	1,335,966	XXX	
00773T-10-1	Advansix Inc Common Stock		10/03/2016	Spin Off	328.000	1,416	XXX	
018802-10-8	Alliant Energy Corp Common Stock		04/21/2016	Various	2,500.000	177,513	XXX	
018802-10-8	Alliant Energy Corp Common Stock		05/20/2016	Stock Split	10,660.000		XXX	
02209S-10-3	Altria Group Inc Common Stock		10/11/2016	Various	15,700.000	1,022,878	XXX	
024835-10-0	American Campus Communities Common Stock		10/11/2016	Investment Technology Group	1,300.000	61,518	XXX	
025537-10-1	American Electric Power Common Stock		10/11/2016	Goldman Sachs	900.000	55,355	XXX	
035255-10-8	Anika Therapeutics Inc Common Stock		10/26/2016	Various	600.000	25,718	XXX	
03674X-10-6	Antero Resources Corp Common Stock		12/20/2016	Various	44,300.000	1,147,295	XXX	
037833-10-0	Apple Computer Inc. Common Stock		12/23/2016	DBAB	2,200.000	255,999	XXX	
053332-10-2	Autozone Inc. Common Stock		12/23/2016	Merrill Lynch	200.000	159,032	XXX	

SCHEDULE D - PART 3

Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
053807-10-3	Avnet Inc Common Stock		09/26/2016	Various	17,900.000	714,852	XXX	
05614L-10-0	Babcock & Wilcox Enterprises Common Stoc		11/08/2016	Various	20,650.000	313,147	XXX	
067774-10-9	Barnes & Noble, Inc Common Stock		11/03/2016	Various	21,800.000	227,086	XXX	
084670-70-2	Berkshire Hathaway Inc Common Stock		10/11/2016	Various	8,300.000	1,142,415	XXX	
09238E-10-4	Blackhawk Network Holdings Common Stock		12/30/2016	Various	14,700.000	546,806	XXX	
093671-10-5	H&R Block Inc. Common Stock		09/30/2016	Various	47,200.000	1,181,292	XXX	
09658L-51-3	BMO Pyrford Intl Stock Fund Common Stock		12/07/2016	Direct	4,669,300.130	56,248,673	XXX	
115236-10-1	Brown & Brown Inc Common Stock		06/20/2016	Various	13,200.000	470,299	XXX	
115637-20-9	Brown-Forman Corp - Class B Common Stock		08/18/2016	Stock Split	1,875.000		XXX	
12503M-10-8	CBOE Holdings Inc. Common Stock		06/22/2016	Citigroup Global Markets	1,100.000	69,922	XXX	
125581-80-1	CIT Group Inc Common Stock		06/27/2016	Various	15,100.000	438,640	XXX	
12572Q-10-5	CME Group Inc Common Stock		10/11/2016	Instinet	700.000	72,649	XXX	
125896-10-0	CMS Energy Corp Common Stock		11/10/2016	Various	7,000.000	281,874	XXX	
126650-10-0	CVS Corp. Common Stock		10/11/2016	Morgan Stanley	1,900.000	163,872	XXX	
147528-10-3	Casey's General Stores Inc Common Stock		09/30/2016	Various	7,300.000	843,771	XXX	
16119P-10-8	Charter Communications Common Stock		05/19/2016	Taxable Exchange	271.000	15,060	XXX	
171340-10-2	Church & Dwight Co Inc Common Stock		04/13/2016	First Union Capital	350.000	32,683	XXX	
171340-10-2	Church & Dwight Co Inc Common Stock		09/02/2016	Stock Split	350.000		XXX	
172062-10-1	Cincinnati Financial Corp Common Stock		06/22/2016	Various	3,500.000	245,152	XXX	
194162-10-3	Colgate Palmolive Co Common Stock		10/11/2016	UBS Securities	2,700.000	194,761	XXX	
20030N-10-1	Comcast Corp - Class A Common Stock		10/11/2016	Various	7,000.000	444,308	XXX	
20341J-10-4	Communications Sales & LE Common Stock		12/20/2016	Various	43,000.000	1,203,865	XXX	
20451N-10-1	Compass Minerals International Common St		08/01/2016	Various	11,200.000	774,415	XXX	
209115-10-4	Condolidated Edison Inc Common Stock		10/11/2016	Morgan Stanley	1,200.000	86,336	XXX	
222070-20-3	Coty Inc Common Stock		10/06/2016	Taxable Exchange	7,811.000	45,864	XXX	
22282E-10-2	Covanta Holdings Corp Common Stock		08/10/2016	Various	13,900.000	221,301	XXX	
22822V-10-1	Crown Castle Common Stock		10/11/2016	Knight Securities Inc	600.000	53,429	XXX	
233203-37-1	DFA Intl Core Equity Common Stock		12/14/2016	Direct	6,547,070.160	75,556,066	XXX	
233326-10-7	DST Systems Common Stock		10/31/2016	Various	7,600.000	774,552	XXX	
25389M-87-7	Digitalglobe Inc Common Stock		06/14/2016	Various	16,300.000	291,702	XXX	
256677-10-5	Dollar General Corp Common Stock		12/23/2016	DBAB	1,000.000	74,087	XXX	
26441C-20-4	Duke Energy Corp Common Stock		10/11/2016	Morgan Stanley	2,400.000	182,912	XXX	
269246-40-1	E*Trade Financial Corp Common Stock		09/01/2016	Various	14,700.000	376,448	XXX	
278768-10-6	Echostar Corp Common Stock		07/05/2016	ITG Inc	1,000.000	37,480	XXX	
283677-85-4	El Paso Electric Co. Common Stock		12/05/2016	Various	24,600.000	1,099,531	XXX	
294628-10-2	Equity Commonwealth Common Stock		12/09/2016	Various	10,300.000	301,078	XXX	
294752-10-0	Equity One Inc Common Stock		10/11/2016	Citigroup Global Markets	5,200.000	149,295	XXX	
29530P-10-2	Erie Indemnity Company Common Stock		10/11/2016	Various	1,300.000	128,328	XXX	
30231G-10-2	Exxon Mobil Corporation Common Stock		10/11/2016	Various	13,600.000	1,087,280	XXX	
302941-10-9	FTI Consulting Inc Common Stock		10/28/2016	Various	5,900.000	207,310	XXX	
30303M-10-2	Facebook Inc Common Stock		10/11/2016	Various	1,400.000	172,998	XXX	
31337#-10-5	FHLB of Cincinnati Common Stock		10/24/2016	Direct	7,788.000	778,800	XXX	
31620R-30-3	FNFV Group Common Stock		12/02/2016	Various	21,900.000	718,200	XXX	
31620R-40-2	FNFV Group Common Stock		07/06/2016	Various	15,000.000	166,342	XXX	
317923-10-0	The Finish Line Common Stock		12/30/2016	Various	14,200.000	279,081	XXX	
336433-10-7	First Solar Inc Common Stock		12/01/2016	Various	23,900.000	981,069	XXX	
34959J-10-8	Fortive Corp Common Stock		07/05/2016	Spin Off	3,200.000	25,921	XXX	
34988V-10-6	Fossil Inc Common Stock		12/20/2016	Various	19,600.000	551,497	XXX	
35086T-10-9	Four Corners Property Trust Common Stock		03/02/2016	Stock Dividend	123.410		XXX	
36467J-10-8	Gaming & Leisure Properties Common Stock		12/01/2016	Various	15,300.000	474,930	XXX	
39304D-10-2	Green Dot Corporation Common Stock		10/13/2016	Various	3,800.000	82,163	XXX	
426281-10-1	Henry Jack & Associates Common Stock		04/13/2016	Instinet	1,300.000	106,893	XXX	
440452-10-0	Hormel Foods Corp Common Stock		02/09/2016	Stock Split	1,800.000		XXX	
44157R-10-9	Houghton Mifflin Harcourt Co Common Stoc		09/26/2016	Various	57,900.000	899,282	XXX	
44967H-10-1	ILG Inc Common Stock		10/18/2016	Taxable Exchange	387.000	932	XXX	
458140-10-0	Intel Corp. Common Stock		12/23/2016	Various	10,000.000	339,347	XXX	
45866F-10-4	IntercontinentalExchange Inc Common Stoc		11/03/2016	Stock Split	3,048.000		XXX	
459200-10-1	IBM Corporation Common Stock		01/25/2016	Weeden & Co	900.000	110,710	XXX	
46120E-60-2	Intuitive Surgical Inc Common Stock		10/11/2016	Various	500.000	343,498	XXX	
46284V-10-1	Iron Mountain Inc Reit Common Stock		11/10/2016	Various	14,500.000	498,824	XXX	
477143-10-1	Jetblue Airways Corp Common Stock		12/12/2016	Various	33,000.000	694,021	XXX	
478160-10-4	Johnson & Johnson Common Stock		06/22/2016	Various	6,000.000	687,802	XXX	

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
494368-10-3	Kimberly Clark Common Stock		10/11/2016	Merrill Lynch	100.000	12,134	XXX	
512816-10-9	Lamar Advertising Co Common Stock		09/14/2016	Various	5,200.000	319,901	XXX	
513272-10-4	Lamb Weston Hld Common Stock		11/10/2016	Spin Off	1,100.000	12,065	XXX	
516012-10-1	Lannett Co Inc Common Stock		11/08/2016	Various	28,000.000	596,651	XXX	
527288-10-4	Leucadia National Corp Common Stock		12/02/2016	Various	16,400.000	360,878	XXX	
53046P-10-9	Liberty Expedia Hold Common Stock		12/13/2016	Various	21,300.000	922,599	XXX	
532457-10-8	Lilly (Eli) & Co Common Stock		10/11/2016	Various	6,400.000	508,340	XXX	
539830-10-9	Lockheed Martin Corporation Common Stock		04/13/2016	First Union Capital	500.000	113,043	XXX	
55262C-10-0	MBIA Inc. Common Stock		12/14/2016	Various	33,900.000	368,621	XXX	
55272X-10-2	MFA Financial Inc Common Stock REIT		03/23/2016	Credit Research & Trading	1,300.000	8,784	XXX	
553573-10-6	MSG Networks Inc Common Stock		08/03/2016	Various	48,000.000	782,940	XXX	
55825T-10-3	Madison Square Garden Co Common Stock		09/13/2016	ITG Inc	1,000.000	172,878	XXX	
570535-10-4	Markel Corp Common Stock		10/11/2016	Merrill Lynch	100.000	92,049	XXX	
571903-20-2	Marriott International Inc. Common Stoc		09/23/2016	Taxable Exchange	720.000	11,754	XXX	
58502B-10-6	Mednax Inc Common Stock		11/09/2016	Various	10,700.000	652,486	XXX	
58933Y-10-5	Merck & Co., Inc. Common Stock		10/11/2016	Various	11,000.000	601,892	XXX	
591520-20-0	Methode Electronics Inc Common Stock		10/18/2016	Various	12,500.000	333,634	XXX	
61174X-10-9	Monster Beverage Corp Common Stock		11/09/2016	Stock Split	346.000		XXX	
635309-10-7	National Cinemedia Inc Common Stock		11/04/2016	Various	22,700.000	326,325	XXX	
637417-10-6	National Retail Properties Common Stock		10/11/2016	Various	2,000.000	93,741	XXX	
63861C-10-9	Nationstar Mtg Hldgs Common Stock		09/26/2016	Various	37,600.000	421,233	XXX	
64031N-10-8	Nelnet Inc Common Stock		06/21/2016	Various	10,700.000	376,617	XXX	
64110D-10-4	NETAPP Common Stock		07/06/2016	Various	13,300.000	318,943	XXX	
648691-10-3	New Senior Investment Group Common Stock		11/03/2016	Various	22,900.000	228,042	XXX	
65249B-10-9	News Corp Common Stock		09/28/2016	Various	39,200.000	483,873	XXX	
65339F-10-1	Nextera Energy Inc Common Stock		10/11/2016	Various	2,300.000	282,382	XXX	
668074-30-5	Northwestern Corp Common Stock		04/21/2016	Various	4,000.000	235,874	XXX	
675746-30-9	Ocwen Financial Corp Common Stock		09/30/2016	ITG Inc	60,300.000	216,694	XXX	
68389X-10-5	Oracle Corporation Common Stock		10/11/2016	Merrill Lynch	100.000	3,797	XXX	
69331C-10-8	P G & E Corporation Common Stock		10/11/2016	National Financial Services	4,300.000	253,392	XXX	
713448-10-8	Pepsico Inc. Common Stock		10/11/2016	Goldman Sachs	4,700.000	495,532	XXX	
717081-10-3	Pfizer Inc. Common Stock		10/11/2016	Various	20,300.000	669,052	XXX	
718172-10-9	Philip Morris International Common Stock		12/23/2016	Morgan Stanley	600.000	54,866	XXX	
736508-84-7	Portland General Electric Co Common Stoc		04/22/2016	Various	4,800.000	183,360	XXX	
742718-10-9	Proctor & Gamble Common Stock		10/11/2016	Various	835.000	71,268	XXX	
74972G-10-3	RPX Corp Common Stock		11/04/2016	Various	47,900.000	452,576	XXX	
750236-10-1	Radian Group Inc Common Stock		07/06/2016	Various	36,000.000	377,106	XXX	
75281A-10-9	Range Resources Corporation Common Stock		11/02/2016	Various	17,900.000	701,127	XXX	
758849-10-3	Regency Centers Corp Common Stock		10/11/2016	Bear Stearns	400.000	29,545	XXX	
76009N-10-0	Rent-A-Center Inc Common Stock		12/30/2016	Various	46,800.000	557,102	XXX	
760759-10-0	Republic Services Inc Common Stock		10/11/2016	Citigroup Global Markets	500.000	24,756	XXX	
76131N-10-1	Retail Opportunity Investment Common Sto		11/10/2016	Various	43,000.000	924,864	XXX	
762760-10-6	Rice Energy Inc Common Stock		12/16/2016	Various	34,100.000	762,546	XXX	
78409V-10-4	S&P Global Inc Common Stock		04/29/2016	Tax Free Exchange	2,400.000	70,455	XXX	
80589M-10-2	Scana Corp Common Stock		09/01/2016	Various	3,200.000	226,287	XXX	
81282V-10-0	Seaworld Entertainment Inc Common Stock		09/30/2016	Various	36,500.000	473,297	XXX	
842587-10-7	Southern Co Common Stock		10/11/2016	Citigroup Global Markets	2,600.000	128,660	XXX	
858155-20-3	Steelcase Inc Common Stock		09/21/2016	Various	50,000.000	707,327	XXX	
862121-10-0	Store Capital Corp Common Stock		10/11/2016	Merrill Lynch	200.000	5,505	XXX	
863667-10-1	Stryker Corp. Common Stock		04/13/2016	Various	2,700.000	291,179	XXX	
871607-10-7	Synopsys Inc Common Stock		12/22/2016	Various	10,000.000	554,265	XXX	
871829-10-7	Sysco Corp. Common Stock		04/13/2016	Various	5,900.000	273,882	XXX	
872540-10-9	TJX Companies Inc Common Stock		12/23/2016	Credit Suisse First Boston	2,200.000	168,137	XXX	
879369-10-6	Teleflex Inc Common Stock		10/11/2016	Merrill Lynch	100.000	16,487	XXX	
88870P-10-6	Tivo Corp Common Stock		12/22/2016	Various	19,300.000	404,380	XXX	
88870P-10-6	Tivo Corp Common Stock		09/09/2016	Taxable Exchange	24,466.000	543,145	XXX	
893509-22-4	Transamerica Intl Equity Common Stock		12/20/2016	Direct	382,040.260	6,021,870	XXX	
89469A-10-4	Treehouse Foods, Inc Common Stock		12/07/2016	Various	9,700.000	670,763	XXX	
911163-10-3	United Natural Foods Inc Common Stock		10/17/2016	Various	8,300.000	349,826	XXX	
911312-10-6	United Parcel Service Common Stock		10/11/2016	Merrill Lynch	800.000	80,570	XXX	
91307C-10-2	United Therapeutics Corp. Common Stock		06/23/2016	Various	7,600.000	830,671	XXX	
91843L-10-3	VWR Corp Common Stock		12/02/2016	Various	28,900.000	729,198	XXX	

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Showing All Long-Term Bonds and Stocks **ACQUIRED** During Current Year

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92230Y-10-4	Vasco Data Security Intl Common Stock		11/03/2016	Various	38,200.000	586,258	XXX	
92343V-10-4	Verizon Communications Common Stock		10/11/2016	Various	28,400.000	1,508,464	XXX	
92532W-10-3	Versum Materials Inc Common Stock		10/03/2016	Spin Off	1,000.000	7,797	XXX	
92886T-20-1	Vonage Holdings Corp Common Stock		12/14/2016	Various	106,800.000	490,773	XXX	
931142-10-3	Wal-Mart Stores Inc Common Stock		10/11/2016	Various	6,600.000	447,331	XXX	
949746-10-1	Wells Fargo Company Common Stock		12/23/2016	Credit Suisse First Boston	1,500.000	83,862	XXX	
95709T-10-0	Westar Energy Inc Common Stock		10/11/2016	First Union Capital	6,600.000	371,055	XXX	
966837-10-6	Whole Foods Market Inc. Common Stock		09/30/2016	Various	32,600.000	955,485	XXX	
98850P-10-9	Yum China Holdings Common Stock		11/01/2016	Spin Off	3,500.000	18,915	XXX	
G02602-10-3	Amdocs Ltd Common Stock		11/16/2016	Various	4,100.000	240,086	XXX	
G0551A-10-3	Arris Group Common Stock		12/06/2016	Various	17,700.000	412,429	XXX	
G9618E-10-7	White Mountains Ins Group Common Stock		10/11/2016	Various	300.000	247,951	XXX	
30040P-10-3	Evertec Inc Common Stock	C	10/13/2016	Various	28,300.000	461,569	XXX	
501242-10-1	Kulicke & Soffa Industries Common Stock	C	09/08/2016	Various	13,400.000	152,001	XXX	
G0084W-10-1	Adient PLC Common Stock	C	11/01/2016	Spin Off	573.000	26,931	XXX	
G0408V-10-2	Aon Corp Common Stock	C	04/13/2016	Knight Securities Inc	1,900.000	196,594	XXX	
G0450A-10-5	Arch Capital Group Ltd Common Stock	C	03/09/2016	Merrill Lynch	4,400.000	302,779	XXX	
G0585R-10-6	Assured Guaranty Ltd Common Stock	C	07/06/2016	MKM Partners	2,000.000	50,103	XXX	
G1151C-10-1	Accenture PLC Common Stock	C	04/13/2016	Various	3,200.000	353,281	XXX	
G33856-10-8	Ferroglobe PLC Common Stock	C	09/30/2016	Various	55,300.000	519,887	XXX	
G4705A-10-0	ICON PLC Common Stock	C	12/20/2016	Various	4,700.000	351,498	XXX	
G5960L-10-3	Medtronic PLC Common Stock	C	10/11/2016	Various	16,400.000	1,382,552	XXX	
G60754-10-1	Michael Kors Holdings LTD Common Stock	C	12/30/2016	Various	16,200.000	709,640	XXX	
H1467J-10-4	Chubb LTD Common STock	C	04/13/2016	First Union Capital	2,300.000	276,556	XXX	
H1467J-10-4	Chubb LTD Common STock	C	01/15/2016	Taxable Exchange	962.640	106,666	XXX	
H8817H-10-0	Transocean Common Stock	C	11/02/2016	Stephens Inc.	33,700.000	313,717	XXX	
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						200,055,800	XXX	0
Common Stocks - Parent, Subsidiaries, and Affiliates								
38702@-10-9	Grange Life Insurance Co. Common Stock		10/24/2016	Direct	21,000.000	10,905,446	XXX	
38702@-10-9	Grange Life Insurance Co. Common Stock		10/27/2016	Capital Contribution		60,000,000	XXX	
9199999 - Common Stocks - Parent, Subsidiaries, and Affiliates						70,905,446	XXX	0
9799997 - Common Stocks - Subtotals - Common Stocks - Part 3						270,961,246	XXX	0
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						36,664,743	XXX	0
9799999 - Common Stocks - Subtotals - Common Stocks						307,625,989	XXX	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						310,233,541	XXX	0
9999999 Totals						585,726,735	XXX	1,466,480

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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Governments																				
31315P-YZ-6	FAMCA Call 2.375% 05/02/23		05/02/2016	Call 100.0000		2,000,000	2,000,000	1,799,460	1,842,120		157,880		157,880		2,000,000			0	23,750	05/02/2023
3136G1-5V-7	FNMA Call 2.250% 12/21/27		09/21/2016	Call 100.0000		2,000,000	2,000,000	1,787,500	1,847,612		152,388		152,388		2,000,000			0	33,750	12/21/2027
313771-AA-5	FHLB NC 5.625% 06/13/16		06/13/2016	Maturity		500,000	500,000	510,230	500,797		(797)		(797)		500,000			0	14,063	06/13/2016
36201M-NU-2	GNMA Pool 587303 6.000% 09/15/32		12/01/2016	Paydown		1,902	1,902	1,948	1,943		(42)		(42)		1,902			0	62	09/15/2032
36202D-UH-2	GNMA II Pool 3284 5.500% 09/20/32		12/01/2016	Paydown		16,661	16,661	16,750	16,732		(70)		(70)		16,661			0	464	09/20/2032
36205G-AD-3	GNMA Pool 389804 5.000% 01/15/33		12/01/2016	Paydown		10,780	10,780	10,801	10,796		(15)		(15)		10,780			0	236	01/15/2033
38373Q-PY-1	GNR 2003-41 BX 4.500% 05/20/33		12/01/2016	Paydown		121,817	121,817	114,181	117,890		3,928		3,928		121,817			0	2,877	05/20/2033
38373S-W7-8	GNR 2003-35 TB 4.250% 03/16/33		12/01/2016	Paydown		7,283	7,283	7,279	7,271		12		12		7,283			0	174	03/16/2033
38374E-ZM-2	GNR 2003-116 JD 5.000% 11/20/32		09/01/2016	Paydown		76,857	76,857	75,860	76,482		374		374		76,857			0	1,616	11/20/2032
38374F-W6-7	GNR 2004-21 PC 5.000% 04/20/33		11/01/2016	Paydown		93,726	93,726	92,466	93,208		518		518		93,726			0	2,408	04/20/2033
38375C-AJ-9	GNR 2012-57 HK 3.000% 03/20/39		12/01/2016	Paydown		591,115	591,115	613,064	611,005		(19,890)		(19,890)		591,115			0	9,792	03/20/2039
38376V-SB-4	GNR 2010-21 NB 4.500% 01/20/37		12/01/2016	Paydown		540,396	540,396	552,555	542,909		(2,513)		(2,513)		540,396			0	13,034	01/20/2037
38376Y-FF-3	GNR 2010-46 CH 4.000% 03/20/39		12/01/2016	Paydown		250,846	250,846	265,622	262,607		(11,761)		(11,761)		250,846			0	5,320	03/20/2039
38377Q-BF-3	GNR 2011-26 PA 4.000% 07/20/40		02/23/2016	Stifel Nicolaus & Co		773,604	731,973	771,202	767,321		(131)		(131)		767,189		6,414	6,414	6,913	07/20/2040
38377Q-BF-3	GNR 2011-26 PA 4.000% 07/20/40		02/01/2016	Paydown		39,913	39,913	42,052	41,841		(1,927)		(1,927)		39,913			0	192	07/20/2040
38378G-CY-2	GNR 2012-134 EA 3.000% 11/20/42		12/01/2016	Paydown		535,597	535,597	561,373	555,568		(19,971)		(19,971)		535,597			0	8,779	11/20/2042
912810-DW-5	United States Treasury Bond - OH		05/15/2016	Maturity		1,150,000	1,150,000	1,222,055	1,152,332		(2,332)		(2,332)		1,150,000			0	41,688	05/15/2016
912810-DX-3	United States Treasury Bond - OH/GA/VA		11/15/2016	Maturity		600,000	600,000	772,688	614,422		(14,422)		(14,422)		600,000			0	45,000	11/15/2016
912810-FQ-6	United States Treasury Inflation Index B		08/22/2016	Stifel Nicolaus & Co		586,685	295,000	566,879	553,826	1,112	(5,901)		(4,789)		549,037		37,649	37,649	11,445	04/15/2032
912810-RF-7	United States Treasury Inflation Index B		12/15/2016	Stifel Nicolaus & Co		277,286	254,000	286,674	285,064	570	(770)		(201)		284,863		(7,577)	(7,577)	4,788	02/15/2044
912828-GD-6	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co		2,136,976	1,765,000	2,207,971	2,148,268	(3,883)	(14,447)		(18,330)		2,129,938		7,039	7,039	33,891	01/15/2017
912828-GX-2	United States Treasury Inflation Index B		06/21/2016	Stifel Nicolaus & Co		4,091,661	3,409,000	4,298,658	4,127,986	(5,244)	(66,922)		(72,165)		4,055,821		35,840	35,840	96,357	07/15/2017
912828-HN-3	United States Treasury Inflation Index B		12/15/2016	Stifel Nicolaus & Co		2,593,910	2,195,000	2,418,227	2,542,089	(203,601)	(22,775)		(226,376)		2,315,713		278,197	278,197	48,877	01/15/2018
0599999 - Bonds - U.S. Governments						18,997,016	17,186,867	18,995,494	18,720,089	(211,046)	130,412	0	(80,634)	0	18,639,455	0	357,561	357,561	405,474	XXX
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																				
419791-S5-8	Hawaii State Call 5.000% 11/01/23		10/28/2016	Tax Free Exchange		1,123,870	1,000,000	1,179,780	1,139,263		(15,392)		(15,392)		1,123,870			0	49,583	11/01/2023
604129-RJ-7	Minnesota State Call 5.000% 11/01/24		10/12/2016	Tax Free Exchange		520,788	500,000	560,460	525,755		(4,967)		(4,967)		520,788			0	23,750	11/01/2024
1799999 - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,644,659	1,500,000	1,740,240	1,665,018	0	(20,359)	0	(20,359)	0	1,644,659	0	0	0	73,333	XXX
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)																				
431614-TJ-5	Hilliard, OH Call 5.000% 12/01/22		05/23/2016	Call 100.0000		285,000	285,000	306,679	285,000				0		285,000			0	6,808	12/01/2022
431621-LL-3	Hilliard, Ohio Call 5.000% 12/01/27		12/01/2016	Call 100.0000		590,000	590,000	614,054	594,350		(4,350)		(4,350)		590,000			0	29,500	12/01/2027
517840-A9-5	Las Vegas Valley, Nevada Call		06/01/2016	Call 100.0000		1,000,000	1,000,000	1,053,720	1,002,777		(2,777)		(2,777)		1,000,000			0	25,000	06/01/2021
64966K-G8-0	New York, NY Prerefunded		04/01/2016	Call 100.0000		25,000	25,000	24,843	24,870		130		130		25,000			0	625	04/01/2025
680616-RM-3	Olentangy LSD Ohio Call		12/01/2016	Call 100.0000		1,000,000	1,000,000	1,043,540	1,005,232		(5,232)		(5,232)		1,000,000			0	50,000	12/01/2024
969173-JA-2	Williard, OH CSD BQ NC		12/01/2016	Call 100.0000		115,000	115,000	129,184	119,568		(4,568)		(4,568)		115,000			0	6,613	12/01/2019
2499999 - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)						3,015,000	3,015,000	3,172,020	3,031,796	0	(16,796)	0	(16,796)	0	3,015,000	0	0	0	118,546	XXX
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
19679H-BW-1	Colorado Water Resources Call		05/12/2016	Call 100.0000		1,195,000	1,195,000	1,292,715	1,195,000				0		1,195,000			0	41,659	09/01/2019
3128HX-SS-5	FHS 268 30 3.000% 08/15/42		12/01/2016	Paydown		243,084	243,084	254,327	252,596		(9,512)		(9,512)		243,084			0	3,885	08/15/2042
3128P7-S2-0	FG C91437 3.500% 04/01/32		12/01/2016	Paydown		239,259	239,259	251,521	250,278		(11,020)		(11,020)		239,259			0	4,851	04/01/2032
312934-UP-5	FG A87790 4.000% 08/01/39		12/01/2016	Paydown		329,388	329,388	323,675	323,931		5,457		5,457		329,388			0	5,946	08/01/2039
3136A1-BB-0	FNR 2011-103 EC 2.000% 03/25/41		12/01/2016	Paydown		359,202	359,202	345,465	346,220		12,982		12,982		359,202			0	4,595	03/25/2041
3136A7-ZV-7	FNR 2012-83 BA 3.500% 03/25/41		12/01/2016	Paydown		349,286	349,286	358,236	357,321		(8,035)		(8,035)		349,286			0	7,584	03/25/2041
3136A8-3H-1	FNR 2012-113 DB 2.000% 01/25/42		12/01/2016	Paydown		233,425	233,425	231,383	231,500		1,926		1,926		233,425			0	2,694	01/25/2042
3136A8-YE-4	FNR 2012-94 EG 3.000% 09/25/22		12/01/2016	Paydown		54,852	54,852	56,192	55,856		(1,003)		(1,003)		54,852			0	1,372	09/25/2022
3136A9-BK-3	FNR 2012-106 QN 3.500% 10/25/42		12/01/2016	Paydown		161,867	161,867	173,046	171,438		(9,571)		(9,571)		161,867			0	3,069	10/25/2042
3136AB-CL-5	FNR 2012-147 TD 2.000% 01/25/33		09/28/2016	Stifel Nicolaus & Co		1,472,581	1,471,661	1,477,639	1,476,271		535		535		1,476,806		(4,226)	(4,226)	22,238	01/25/2033
3136AB-CL-5	FNR 2012-147 TD 2.000% 01/25/33		10/01/2016	Paydown		175,558	175,558	176,271	176,108		(550)		(550)		175,558			0	3,915	01/25/2033
3136AB-J7-9	FNR 2013-6 LB 3.500% 10/25/42		12/01/2016	Paydown		373,197	373,197	389,961	389,814		(16,617)		(16,617)		373,197			0	7,533	10/25/2042
3136AB-QX-4	FNR 2013-9 MB 2.000% 02/25/33		12/01/2016	Paydown		103,946	103,946	104,254	104,169		(223)		(223)		103,946			0	1,116	02/25/2033
3136AD-3Y-3	FNR 2013-45 EM 1.250% 04/25/43		12/01/2016	Paydown		987,104	987,104	939,600	942,189		44,916		44,916		987,104			0	6,035	04/25/2043
3136AD-F4-6	FNR 2013-40 VA 3.500% 05/25/26		03/16/2016	Stifel Nicolaus & Co		861,917	812,530	849,602	844,248		(190)		(190)		844,058		17,858	17,858	8,690	05/25/2026
3136AD-F4-6	FNR 2013-40 VA 3.500% 05/25/26		03/01/2016	Paydown		16,828	16,828	17,596	17,485		(657)		(657)		16,828			0	98	05/25/2026
3136AF-EP-5	FNR 2013-67 LV 3.000% 08/25/26		12/01/2016	Paydown		273,717	273,717	279,362	278,381		(4,665)		(4,665)		273,717			0	4,468	08/25/2026
31371K-UA-7	FNMA Pool 254477 5.500% 10/01/32		12/01/2016	Paydown		33,124	33,124	32,749	32,768		356		356		33,124			0	1,005	10/01/2032

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
31371N-SQ-9	FN 257126 5.500% 02/01/23		12/01/2016	Paydown		66,655	66,655	72,196	70,991		(4,336)		(4,336)		66,655			0	2,072	02/01/2023
3137A0-EU-5	FHR 3687 B 4.000% 07/15/30		12/01/2016	Paydown		697,256	697,256	729,668	712,313		(15,056)		(15,056)		697,256			0	15,316	07/15/2030
3137A3-JW-0	FHR 3753 AS 3.500% 11/15/25		12/01/2016	Paydown		2,683	2,683	2,768	2,746		(63)		(63)		2,683			0	51	11/15/2025
3137A4-WF-0	FHR 3775 BC 3.500% 11/15/25		12/01/2016	Paydown		39	39	39	39				0		39			0	1	11/15/2025
3137A8-XZ-6	FHR 3844 DA 4.500% 10/15/39		12/01/2016	Paydown		129,420	129,420	138,055	134,697		(5,277)		(5,277)		129,420			0	3,266	10/15/2039
3137AC-SF-7	FHR 3901 VB 4.000% 04/15/26		12/01/2016	Paydown		899,183	899,183	947,233	916,251		(17,068)		(17,068)		899,183			0	31,891	04/15/2026
3137AG-CA-6	FHR 3947 BC 2.500% 10/15/26		12/01/2016	Paydown		24,612	24,612	25,455	25,200		(589)		(589)		24,612			0	334	10/15/2026
3137AG-YX-2	FHR 3940 PB 2.000% 02/15/41		12/01/2016	Paydown		111,833	111,833	110,714	110,803		1,030		1,030		111,833			0	1,288	02/15/2041
3137AM-HK-6	FHR 4017 MA 3.000% 03/15/41		12/01/2016	Paydown		858,470	858,470	868,933	867,873		(9,402)		(9,402)		858,470			0	16,228	03/15/2041
3137AN-4M-4	FHR 4019 PA 2.000% 06/15/41		12/01/2016	Paydown		202,332	202,332	199,297	199,733		2,599		2,599		202,332			0	2,269	06/15/2041
3137AN-QF-5	FHR 4036 PA 2.750% 04/15/41		12/01/2016	Paydown		218,250	218,250	225,045	223,362		(5,111)		(5,111)		218,250			0	3,926	04/15/2041
3137AU-U9-8	FHR 4117 VC 3.000% 10/15/32		05/04/2016	Stifel Nicolaus & Co		2,572,171	2,461,040	2,645,618	2,611,371		(2,109)		(2,109)		2,609,262		(37,091)	(37,091)	32,404	10/15/2032
3137AU-U9-8	FHR 4117 VC 3.000% 10/15/32		05/01/2016	Paydown		48,212	48,212	51,828	51,157		(2,945)		(2,945)		48,212			0	362	10/15/2032
3137B2-KL-3	FHR 4217 UD 1.750% 06/15/28		12/01/2016	Paydown		210,343	210,343	206,399	206,880		3,463		3,463		210,343			0	1,939	06/15/2028
3137B4-KP-0	FHR 4253 DV 4.750% 09/15/43		12/01/2016	Paydown		534,968	534,968	571,580	568,786		(33,819)		(33,819)		534,968			0	19,377	09/15/2043
3137B8-RZ-2	FHR 4313 CV 3.000% 12/15/32		12/01/2016	Paydown		65,801	65,801	67,261	67,113		(1,313)		(1,313)		65,801			0	1,074	12/15/2032
3137BA-LD-2	FHR 4341 AV 3.000% 07/15/27		09/06/2016	Stifel Nicolaus & Co		2,682,738	2,548,920	2,596,912	2,592,773		(3,173)		(3,173)		2,589,600		93,139	93,139	59,050	07/15/2027
3137BA-LD-2	FHR 4341 AV 3.000% 07/15/27		09/01/2016	Paydown		148,443	148,443	151,238	150,997		(2,554)		(2,554)		148,443			0	1,862	07/15/2027
3137BC-3J-5	FHR 4361 AV 3.500% 04/15/29		06/21/2016	Stifel Nicolaus & Co		2,606,425	2,412,658	2,528,390	2,518,616		(3,915)		(3,915)		2,514,700		91,724	91,724	47,616	04/15/2029
3137BC-3J-5	FHR 4361 AV 3.500% 04/15/29		06/01/2016	Paydown		73,988	73,988	77,537	77,238		(3,249)		(3,249)		73,988			0	757	04/15/2029
3137BD-4W-3	FHR 4378 AE 2.250% 02/15/44		12/01/2016	Paydown		260,161	260,161	260,364	260,242		(81)		(81)		260,161			0	3,419	02/15/2044
31393V-MQ-1	FHR 2628 AB 4.500% 06/15/18		12/01/2016	Paydown		65,304	65,304	63,476	64,747		557		557		65,304			0	1,540	06/15/2018
31393X-UJ-4	FNR 2004-26 PD 4.500% 08/25/32		10/01/2016	Paydown		278,377	278,377	297,994	282,713		(4,335)		(4,335)		278,377			0	5,592	08/25/2032
31394B-W4-2	FNR 2004-95 EA 4.500% 08/25/33		05/01/2016	Paydown		100,204	100,204	104,024	101,505		(1,302)		(1,302)		100,204			0	915	08/25/2033
31395J-5E-2	FHR 2881 AG 4.500% 08/15/34		12/01/2016	Paydown		41,668	41,668	41,564	41,583		85		85		41,668			0	1,047	08/15/2034
31397S-H4-9	FNR 2011-46 MB 4.000% 06/25/37		12/01/2016	Paydown		2,920,214	2,920,214	3,094,363	3,003,959		(83,744)		(83,744)		2,920,214			0	76,626	06/25/2037
31397U-GT-0	FNR 2011-49 CA 3.500% 12/25/28		12/01/2016	Paydown		135,610	135,610	138,068	137,202		(1,593)		(1,593)		135,610			0	2,677	12/25/2028
31398L-BJ-6	FHR 3597 LE 4.000% 07/15/39		12/01/2016	Paydown		24,385	24,385	25,509	25,226		(841)		(841)		24,385			0	510	07/15/2039
31398L-NU-8	FHR 3606 A 4.000% 07/15/23		02/01/2016	Paydown		5,583	5,583	5,859	5,610		(27)		(27)		5,583			0	26	07/15/2023
31398R-E6-8	FNR 2010-57 AP 4.500% 08/25/39		12/01/2016	Paydown		74,566	74,566	77,526	75,416		(850)		(850)		74,566			0	1,889	08/25/2039
31398S-SG-9	FNR 2010-136 BA 3.500% 12/25/30		12/01/2016	Paydown		321,228	321,228	332,546	329,400		(8,172)		(8,172)		321,228			0	6,672	12/25/2030
31403D-GZ-6	FNMA Pool 745516 5.500% 05/01/36		12/01/2016	Paydown		14,526	14,526	14,508	14,506		21		21		14,526			0	428	05/01/2036
31412M-BZ-0	FNMA 928956 6.000% 12/01/27		12/01/2016	Paydown		63,367	63,367	69,209	68,247		(4,880)		(4,880)		63,367			0	2,512	12/01/2027
31416B-4A-3	FN 995517 5.500% 01/01/24		12/01/2016	Paydown		56,073	56,073	60,621	59,658		(3,584)		(3,584)		56,073			0	1,623	01/01/2024
31417G-VK-9	FN AB9617 2.500% 06/01/33		12/01/2016	Paydown		86,721	86,721	86,856	86,826		(105)		(105)		86,721			0	1,439	06/01/2033
31417Y-3N-5	FN MA0804 4.000% 07/01/31		12/01/2016	Paydown		144,791	144,791	149,089	148,650		(3,860)		(3,860)		144,791			0	3,175	07/01/2031
31417Y-4C-8	FN MA0818 4.000% 08/01/31		12/01/2016	Paydown		370,090	370,090	385,703	384,419		(14,330)		(14,330)		370,090			0	8,354	08/01/2031
31417Y-TV-9	FN MA0563 4.000% 11/01/30		12/01/2016	Paydown		88,534	88,534	91,300	91,021		(2,487)		(2,487)		88,534			0	2,021	11/01/2030
31417Y-W5-2	FN MA0667 4.000% 10/01/30		12/01/2016	Paydown		170,529	170,529	170,263	170,242		287		287		170,529			0	3,827	10/01/2030
31418A-E9-5	FN MA1059 3.500% 05/01/32		12/01/2016	Paydown		114,844	114,844	121,555	120,897		(6,053)		(6,053)		114,844			0	2,368	05/01/2032
31418A-EB-0	FN MA1029 3.500% 04/01/32		12/01/2016	Paydown		223,641	223,641	235,137	234,031		(10,390)		(10,390)		223,641			0	4,683	04/01/2032
31418A-QM-3	FN MA1359 3.000% 02/01/28		12/01/2016	Paydown		138,471	138,471	142,539	142,029		(3,558)		(3,558)		138,471			0	2,162	02/01/2028
31418A-TA-6	FN MA 1444 2.500% 05/01/33		12/01/2016	Paydown		231,414	231,414	239,369	238,601		(7,187)		(7,187)		231,414			0	3,583	05/01/2033
31418B-TK-2	FN MA2353 3.000% 08/01/35		12/01/2016	Paydown		125,096	125,096	128,185	128,120		(3,024)		(3,024)		125,096			0	2,451	08/01/2035
31419F-EB-8	FN AE4629 4.000% 10/01/40		12/01/2016	Paydown		101,756	101,756	106,717	106,487		(4,731)		(4,731)		101,756			0	2,309	10/01/2040
414152-LH-9	Harris Cnty, TX Call 5.500% 10/01/19		10/01/2016	Call 100.0000		260,000	260,000	289,965	268,782		(8,782)		(8,782)		260,000			0	14,300	10/01/2019
454624-QL-4	Indiana Bd Bk Call 5.125% 08/01/23		11/07/2016	Call 100.0000		665,000	665,000	708,099	669,273		(4,273)		(4,273)		665,000			0	42,980	08/01/2023
64972F-GU-4	New York, NY Call 5.000% 06/15/19		06/15/2016	Call 100.0000		1,000,000	1,000,000	1,071,840	1,023,544		(23,544)		(23,544)		1,000,000			0	25,000	06/15/2019
658546-QM-1	North Central, TX Health Fac, ETM		06/01/2016	Maturity		60,000	60,000	60,961	60,036		(36)		(36)		60,000			0	1,725	06/01/2016
65887P-NN-1	North Dakota St Call 5.000% 06/01/25		03/10/2016	Stephens Inc.		2,260,992	1,920,000	2,280,269	2,227,088		(6,566)		(6,566)		2,220,522		40,470	40,470	27,733	06/01/2025
65887P-RQ-0	North Dakota St Public Fin Auth-Call		01/13/2016	Stifel Nicolaus & Co		3,215,042	2,585,000	3,129,996	3,106,138		(2,631)		(2,631)		3,103,507		111,535	111,535	38,775	10/01/2025
677555-Q3-1	Ohio State Economic Dev 144A-Taxable		09/29/2016	Call 103.3372		413,349	400,000	400,000	400,000		13,349		13,349		413,349			0	10,913	06/01/2022
686507-BW-3	Orlando, FL Call 5.000% 10/01/29		08/10/2016	Tax Free Exchange		1,169,606	1,150,000	1,208,489	1,173,804		(4,198)		(4,198)		1,169,606			0	49,354	10/01/2029
914084-L3-0	University of Arkansas Call		03/01/2016	Call 100.0000		1,750,000	1,750,000	1,846,600	1,751,947		(1,947)		(1,947)		1,750,000			0	43,750	03/01/2022
91417K-HX-2	University Colorado Enterprise Call		06/01/2016	Call 100.0000		1,000,000	1,000,000	1,040,110	1,002,438		(2,438)		(2,438)		1,000,000			0	25,000	06/01/2028
914233-XN-6	University of Connecticut Call		01/05/2016	Stifel Nicolaus & Co		4,069,892	3,380,000	4,030,887	3,927,424		(1,230)		(1,230)		3,926,194		143,698	143,698	67,131	08/15/2025
927793-PC-7	Virginia Commonwealth Call		05/15/2016	Call 100.0000		1,170,000	1,170,000	1,235,415	1,173,315		(3,315)		(3,315)		1,170,000			0	29,250	05/15/2023
92818A-MJ-2	Virginia State Call 5.000% 11/01/31		11/28/2016	Tax Free Exchange		2,197,341	2,000,000	2,323,140	2,224,433		(27,091)		(27,091)		2,197,341			0	107,500	11/01/2031
92818L-JT-0	Virginia State Call 5.250% 11/01/33		06/07/2016	Tax Free Exchange		30,709	30,000	31,110	30,829		(120)		(120)		30,709			0	945	11/01/2033
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions						45,036,241	42,655,287	45,868,981	44,914,897	0	(335,765)	0	(335,765)	0	44,579,132	0	457,108	457,108	998,036	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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization)/ Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B/A. C.V. (11+12-13)	Total Foreign Exchange Change in B/A. C.V.	Book/ Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest/Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
004446-AD-2	Aceto Corporation Conv		11/10/2016	Various		458,981	510,000	509,140	509,161		143		143		509,304		(50,323)	(50,323)	10,117	11/01/2020
00507V-AC-3	Activision Blizzard 144A-Call		06/28/2016	Merrill Lynch		783,750	750,000	791,250	788,447		(4,795)		(4,795)		783,653		97	97	33,516	09/15/2021
00850L-AA-2	Agribank FCB NC 9.125% 07/15/19		07/15/2016	Call 100.0000		2,200,000	2,200,000	2,769,818	2,526,235		(326,235)		(326,235)		2,200,000			0	200,750	07/15/2019
00928Q-AK-7	Aircastle LTD NC 6.250% 12/01/19		07/29/2016	Merrill Lynch		220,500	200,000	211,000	208,944		(1,224)		(1,224)		207,720		12,780	12,780	8,333	12/01/2019
00928Q-AN-1	Aircastle LTD NC 5.500% 02/15/22		09/16/2016	Merrill Lynch		864,000	800,000	813,500	810,542	2,882	(1,381)		1,501		812,043		51,957	51,957	48,400	02/15/2022
01877K-AB-9	Alliance Pipeline 144A-Call		06/30/2016	Redemption 100.0000		102,857	102,857	112,886	111,225		(8,368)		(8,368)		102,857			0	3,598	12/31/2019
02261W-AB-5	Alza Corp Convertible 0.000% 07/28/20		04/14/2016	Various		813,722	560,000	463,059	488,678		2,510		2,510		491,188		322,533	322,533		07/28/2020
02261W-AB-5	Alza Corp Convertible 0.000% 07/28/20		07/07/2016	Conversion		841,766	950,000	838,900	829,008		12,758		12,758		841,766			0		07/28/2020
02361D-AD-2	Ameren Illinois Company NC		06/15/2016	Maturity		1,500,000	1,500,000	1,677,315	1,529,797		(29,797)		(29,797)		1,500,000			0	46,875	06/15/2016
032801-AA-0	Ancestry.com Inc 144A-Call		10/18/2016	Call 101.0000		757,500	750,000	789,375	741,600	22,446	(6,546)		15,900		757,500			0	72,990	10/15/2018
03834A-AA-1	Approach Resources Inc Call		03/09/2016	Various		192,500	550,000	193,875	193,875		5,394		5,394		199,269		(6,769)	(6,769)	9,518	06/15/2021
04021L-AA-8	Argos Merger Sub Inc 144A-Call		03/02/2016	Jefferies		776,250	750,000	760,725	748,125	11,801	(195)		11,606		759,731		16,519	16,519	25,531	03/15/2023
045488-AC-7	Associated Banc Corp Call		02/29/2016	Call 100.0000		2,000,000	2,000,000	2,132,240	2,005,825		(5,825)		(5,825)		2,000,000			0	42,708	03/28/2016
05070G-AE-8	Audatex North 144A-Call		03/03/2016	Redemption 96.2500		721,875	750,000	779,250	750,938	25,544	(54,607)		(29,063)		721,875			0	47,250	06/15/2021
05070G-AG-3	Audatex North 144A-Call		03/03/2016	Redemption 96.2500		240,625	250,000	265,000	252,800	10,780	(22,955)		(12,175)		240,625			0	17,689	11/01/2023
053773-AV-9	Avis Budget Car Rental Call		03/08/2016	Various		997,925	1,030,000	1,039,275	1,036,202	1,889	(164)		1,725		1,037,927		(40,002)	(40,002)	24,872	04/01/2023
05541T-AD-3	BGC Partners Inc Convertible		06/27/2016	Various		485,919	475,000	503,601	490,382		(7,584)		(7,584)		482,798		3,121	3,121	15,521	07/15/2016
12008R-AG-2	Builders Firstsource Inc 144A-Call		04/13/2016	DBAB		1,036,250	1,000,000	1,047,750	1,044,972		(1,615)		(1,615)		1,043,357		(7,107)	(7,107)	24,358	06/01/2021
1248EP-AU-7	CCO Holdings Call 6.500% 04/30/21		05/25/2016	Call 103.2500		722,750	700,000	711,813	710,298		12,452		12,452		722,750			0	25,910	04/30/2021
12543D-AV-2	Community Health Systems Call		05/03/2016	JP Morgan Securities		707,000	800,000	826,000	763,000	56,446	(1,467)		54,979		817,979		(110,979)	(110,979)	42,014	02/01/2022
126650-BQ-2	CVS Corp. PT-NC 6.943% 01/10/30		12/10/2016	Redemption 100.0000		34,625	34,625	35,318	35,142		(517)		(517)		34,625			0	1,316	01/10/2030
131347-CE-4	Calpine Corp Call 5.375% 01/15/23		05/05/2016	Various		749,375	750,000	748,750	669,375	79,748	29		79,777		749,152		223	223	22,135	01/15/2023
131477-AN-1	Calumet Specialty Products Call		02/17/2016	DBAB		58,500	90,000	90,225	78,750	11,414	(6)		11,408		90,158		(31,658)	(31,658)	2,064	04/15/2021
13342B-AC-9	Cameron International Corp NC		04/07/2016	Redemption 107.5370		1,613,055	1,500,000	1,502,265	1,500,795		112,260		112,260		1,613,055			0	118,344	07/15/2018
153527-AL-0	Central Garden & Pet Co Call		03/02/2016	Wells Fargo Bk		180,250	175,000	175,000	175,000				0		175,000		5,250	5,250	3,513	11/15/2023
15672W-AF-1	Cequel Communications Hldgs 1 144A-Call		03/08/2016	Goldman Sachs		455,000	500,000	497,500	452,500	45,381	59		45,440		497,940		(42,940)	(42,940)	6,122	12/15/2021
169905-AD-8	Choice Hotels Intl Inc NC		06/10/2016	Various		436,388	405,000	438,413	426,113		(1,875)		(1,875)		424,238		12,150	12,150	18,404	08/28/2020
170031-AB-4	Chiquita Brands Intl Call		02/12/2016	Call 105.9060		317,718	300,000	323,250	317,250	1,507	(1,039)		468		317,718			0	12,534	02/01/2021
171484-AC-2	Churchill Downs Inc 144A-Call		03/01/2016	JP Morgan Securities		721,975	700,000	707,000	701,750	5,203	(173)		5,031		706,781		15,194	15,194	8,210	12/15/2021
17305B-AB-7	Citicorp Lease 144A-NC		12/15/2016	Redemption 100.0000		766,957	766,957	876,238	819,568		(52,612)		(52,612)		766,957			0	61,651	12/15/2019
17453B-AJ-0	Frontier Communications NC		10/13/2016	Barclays Capital		616,000	700,000	709,069	591,500	117,212	(251)		116,961		708,461		(92,461)	(92,461)	74,025	08/15/2031
200339-CG-2	Comerica Bank NC 5.750% 11/21/16		11/21/2016	Maturity		2,000,000	2,000,000	1,995,200	1,999,456		544		544		2,000,000			0	115,000	11/21/2016
209111-EP-4	Consolidated Edison NC		12/01/2016	Maturity		1,000,000	1,000,000	997,160	999,674		326		326		1,000,000			0	53,000	12/01/2016
210795-QB-9	Continental Airlines NC		10/31/2016	Redemption 100.0000		49,771	49,771	48,838	49,009		762		762		49,771			0	1,493	10/29/2024
217203-AE-8	Copano Energy LLC Call		09/30/2016	Call 103.5630		672,124	649,000	743,105	678,873		(6,749)		(6,749)		672,124			0	46,113	04/01/2021
221643-AH-2	Cott Beverages Inc Call		06/16/2016	Various		753,281	750,000	754,000	735,000	18,373	(206)		18,167		753,167		114	114	36,897	07/01/2022
22822R-AX-8	Crown Castle Towers LLC 144A-NC		05/15/2016	Call 100.0000		500,000	500,000	501,480	500,411		(411)		(411)		500,000			0	20,657	08/15/2017
23283P-AB-0	Cyrusone LP Call 6.375% 11/15/22		11/01/2016	Merrill Lynch		795,000	750,000	795,000	775,350	12,493	(3,909)		8,584		783,934		11,066	11,066	46,352	11/15/2022
23918K-AR-9	Davita Inc. Call 5.000% 05/01/25		07/22/2016	Various		1,020,000	1,000,000	993,438	970,000	23,561	310		23,871		993,871		26,129	26,129	27,222	05/01/2025
24821V-AA-6	Denali Borrower Fin Corp 144A-Call		09/07/2016	Call 104.5087		731,561	700,000	740,250	734,976		(3,415)		(3,415)		731,561			0	35,219	10/15/2020
25470X-AJ-4	Dish DBS Corp NC 5.875% 07/15/22		07/25/2016	JP Morgan Securities		755,244	745,000	804,900	698,438	94,889	(3,689)		91,200		789,638		(34,394)	(34,394)	45,349	07/15/2022
26854P-AA-4	EJM Airport LLC NC 6.271% 05/15/20		11/15/2016	Redemption 100.0000		136,054	136,054	149,660	142,847		(6,793)		(6,793)		136,054			0	6,432	05/15/2020
268648-AN-2	EMC Corp/Mass Call 3.375% 06/01/23		11/01/2016	Baird, Robert W. & Company		925,000	1,000,000	999,250	999,417		59		59		999,476		(74,476)	(74,476)	31,219	06/01/2023
26875P-AH-4	EOG Resources Inc. NC 2.500% 02/01/16		02/01/2016	Maturity		2,000,000	2,000,000	1,994,720	1,999,908		92		92		2,000,000			0	25,000	02/01/2016
29362U-AA-2	Entegris Inc 144A-Call		03/01/2016	Goldman Sachs		253,750	250,000	254,688	253,524		(127)		(127)		253,397		353	353	6,375	04/01/2022
29364D-AJ-9	Entergy Arkansas Inc Call		09/15/2016	Call 100.0000		2,000,000	2,000,000	2,040,000	2,000,000				0		2,000,000			0	93,089	06/01/2033
30212P-AL-9	Expedia Inc 144A-Call 5.000% 02/15/26		11/03/2016	Various		497,463	475,000	473,388	473,388		182		182		473,570		23,892	23,892	21,733	02/15/2026
31816Q-AC-5	Fireeye Inc 144A-Conv 1.625% 06/01/35		02/02/2016	Various		246,510	320,000	320,000	257,200	62,800			62,800		320,000		(73,490)	(73,490)	903	06/01/2035
319963-BE-3	First Data Corp. 144A-Call		09/16/2016	JP Morgan Securities		617,018	594,000	613,615	607,721		(1,802)		(1,802)		605,919		11,098	11,098	35,640	11/01/2020
319963-BN-3	First Data Corp. 144A-Call		09/16/2016	JP Morgan Securities		721,875	700,000	700,000	700,000				0		700,000		21,875	21,875	41,806	08/15/2023
345609-AB-7	Forest City Souther Group 144A-NC		04/01/2016	Maturity		1,500,000	1,500,000	1,519,485	1,501,213		(1,213)		(1,213)		1,500,000			0	23,903	04/01/2016
347466-AE-4	Irwin Land LLC 144A-SF		12/15/2016	Redemption 100.0000		26,508	26,508	26,033	26,078		431		431		26,508			0	1,058	12/15/2035
35804G-AK-4	Fresenius Finance 144A-Call		09/21/2016	Baird, Robert W. & Company		523,750	500,000	500,000	500,000				0		500,000		23,750	23,750	22,497	01/15/2023
364725-BB-6	Gannett Co Inc 144A-Call		09/08/2016	Wells Fargo Bk		364,438	350,000	343,250	343,474		703		703		344,178		20,260	20,260	14,124	09/15/2021
37045V-AE-0	General Motors Co NC 4.875% 10/02/23		11/21/2016	Merrill Lynch		392,250	375,000	397,050	396,638		(2,177)		(2,177)		394,461		(2,211)	(2,211)	20,973	10/02/2023
404121-AC-9	HCA Inc NC 6.500% 02/15/20		07/18/2016	Various		1,122,806	1,010,000	1,016,648	1,013,681		(315)		(315)		1,013,367		109,440	109,440	53,099	02/15/2020

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
421924-BK-6	Healthsouth Corp Call 5.750% 11/01/24		07/22/2016	Barclays Capital		390,938	375,000	388,594	360,469	27,035	(518)		26,517		386,986		3,952	3,952	15,932	11/01/2024
427056-BC-9	Hercules Inc. Conv 6.500% 06/30/29		12/07/2016	Taxable Exchange		1,567,335	1,610,000	1,409,300	1,375,692	34,990	8,004		42,993		1,418,685		148,650	148,650	99,418	06/30/2029
446150-AH-7	Huntington Bancshares Call		03/09/2016	Huntington Investment Co.		1,002,260	1,000,000	998,000	998,933		80		80		999,013		3,247	3,247	16,033	08/02/2018
446413-AH-9	Huntington Ingalls Inds 144A-Call		08/05/2016	Merrill Lynch		802,500	750,000	757,438	757,089	295	(358)		(63)		757,026		45,474	45,474	27,396	11/15/2025
44701Q-BD-3	Huntsman International LLC NC		04/12/2016	Merrill Lynch		588,000	600,000	600,000	546,000	54,000			54,000		600,000		(12,000)	(12,000)	12,813	11/15/2022
448579-AC-6	Hyatt Hotels Corp Call		04/11/2016	Call 101.0000		1,443,289	1,429,000	1,426,685	1,428,687		14,602		14,602		1,443,289			0	36,301	08/15/2016
451102-AX-5	Icahn Enterprises Call		07/27/2016	Morgan Stanley		753,750	750,000	791,250	753,015	33,889	(1,676)		32,213		785,228		(31,478)	(31,478)	45,000	08/01/2020
451734-AC-1	IHS Inc. Class A Call 5.000% 11/01/22		07/28/2016	Taxable Exchange		860,289	750,000	756,563	755,974		(447)		(447)		755,527		104,762	104,762	27,813	11/01/2022
45772F-AA-5	Inphi Corp 144A 1.125% 12/01/20		03/23/2016	Various		514,373	485,000	480,475	462,569	17,928	211		18,138		480,707		33,666	33,666	1,682	12/01/2020
458118-AB-2	Integrated Device Tech Inc 144A-Conv		09/07/2016	Citigroup Global Markets		327,518	340,000	340,000	340,000				0		340,000		(12,482)	(12,482)	2,545	11/15/2022
459745-GF-6	International Lease Finance NC		07/29/2016	Goldman Sachs		422,625	350,000	414,750	404,773		(5,811)		(5,811)		398,962		23,663	23,663	18,127	12/15/2020
466112-AP-4	JBS USA LLC 144A-Call 5.875% 07/15/24		01/27/2016	Various		559,000	700,000	694,750	630,000	65,147	37		65,184		695,184		(136,184)	(136,184)	22,325	07/15/2024
471109-AN-8	Jarden Corp 144A-Call 5.000% 11/15/23		04/28/2016	Taxable Exchange		129,940	125,000	125,000	125,000				0		125,000		4,940	4,940	3,090	11/15/2023
483548-AD-5	Kaman Corp 144A 3.250% 11/15/17		11/25/2016	BCP Securities		1,132,978	775,000	908,427	892,809		(57,788)		(57,788)		835,021		297,957	297,957	25,869	11/15/2017
49456B-AA-9	Kinder Morgan Inc 144A-Call		09/09/2016	Barclays Capital		513,998	475,000	498,750	494,617		(2,460)		(2,460)		492,157		21,840	21,840	25,663	02/15/2021
50540R-AG-7	Laboratory Corp of Amer Hldgs Call/Conv		07/20/2016	Various		1,597,247	890,000	1,067,014	1,013,503		(11,975)		(11,975)		1,001,528		595,720	595,720	2,894	09/11/2021
521865-AX-3	Lear Corporation Call 5.250% 01/15/25		09/21/2016	Various		1,145,469	1,075,000	1,094,500	1,093,840		(781)		(781)		1,093,058		52,410	52,410	66,912	01/15/2025
530610-AB-0	Liberty Interactive 144A-Call		01/06/2016	Jefferies		1,117,785	1,148,732	1,166,556	993,653	155,544	(303)		155,241		1,148,894		(31,109)	(31,109)	394	09/30/2043
532716-AT-4	L Brands Inc NC 6.625% 04/01/21		10/21/2016	Citigroup Global Markets		548,625	475,000	527,250	518,454		(6,094)		(6,094)		512,359		36,266	36,266	33,654	04/01/2021
540424-AN-8	Loews Corp. NC 5.250% 03/15/16		03/15/2016	Maturity		1,000,000	1,000,000	1,092,470	1,003,632		(3,632)		(3,632)		1,000,000			0	26,250	03/15/2016
552953-BX-8	MGM Grand Inc NC 7.750% 03/15/22		08/18/2016	Various		262,688	225,000	243,563	239,063	2,349	(1,413)		936		239,999		22,689	22,689	16,346	03/15/2022
552953-CA-7	MGM Grand Inc NC 6.625% 12/15/21		08/17/2016	JP Morgan Securities		453,600	405,000	411,075	409,391		(397)		(397)		408,994		44,606	44,606	18,409	12/15/2021
59001K-AD-2	Meritor Inc Call 6.250% 02/15/24		03/30/2016	Various		445,000	500,000	473,313	427,059	46,313	606		46,918		473,977		(28,977)	(28,977)	19,654	02/15/2024
594064-AA-5	Michael Baker Intl Inc 144A-Call		03/10/2016	Jefferies		607,500	750,000	800,625	686,250	110,828	(471)		110,357		796,607		(189,107)	(189,107)	25,781	10/15/2018
595017-AD-6	Microchip Technology Conv		11/07/2016	Jefferies		957,014	760,000	760,000	754,300	5,700			5,700		760,000		197,014	197,014	15,266	02/15/2025
595112-AY-9	Micron Technology Inc Conv		05/31/2016	Various		906,725	1,250,000	1,325,786	1,042,188	282,571	(765)		281,805		1,323,993		(417,268)	(417,268)	20,587	11/15/2043
62942X-AA-6	NRG Yield Inc 144A 3.500% 02/01/19		08/04/2016	Various		495,990	500,000	459,370	460,716	502	6,029		6,531		467,247		28,743	28,743	16,221	02/01/2019
651639-AN-6	Newmont Mining Corp Holding Co Call		11/28/2016	Redemption 105.1260		1,576,890	1,500,000	1,481,400	1,487,610		89,280		89,280		1,576,890			0	63,146	03/15/2022
655042-AD-1	Noble Drilling Corp NC		04/19/2016	Baird, Robert W. & Company		1,402,500	1,500,000	1,276,665	1,575,593		(1,729)	293,542	(295,271)		1,280,322		122,178	122,178	67,813	03/15/2019
655044-AK-1	Rosetta Resources Inc Call		09/13/2016	Barclays Capital		402,550	388,000	398,185	396,138		(956)		(956)		395,181		7,369	7,369	19,097	05/01/2021
655044-AK-1	Rosetta Resources Inc Call		01/21/2016	Redemption 98.5000		356,570	362,000	371,503	369,592		(13,022)		(13,022)		356,570			0	15,385	05/01/2021
67020Y-AH-3	Nuance Communications Inc 144A		09/06/2016	Various		1,056,108	1,160,000	1,160,000	1,115,781	44,219			44,219		1,160,000		(103,893)	(103,893)	3,349	12/15/2035
67066G-AC-8	Nvidia Corp. Conv 1.000% 12/01/18		03/18/2016	Various		929,089	550,000	619,287	606,732		(4,387)		(4,387)		602,345		326,744	326,744	1,644	12/01/2018
68268D-AA-3	Onemain Fin Holdings 144A-Call		09/08/2016	Goldman Sachs		342,469	325,000	325,375	325,307		(49)		(49)		325,258		17,210	17,210	16,331	12/15/2019
68268D-AB-1	Onemain Fin Holdings 144A-Call		05/05/2016	Barclays Capital		362,250	350,000	350,781	350,440	249	(34)		215		350,655		11,595	11,595	10,220	12/15/2021
693627-AZ-4	PSI Energy Inc NC 6.050% 06/15/16		01/14/2016	Davidson, D.A., Co., Inc.		2,040,760	2,000,000	1,999,080	1,999,947		6		6		1,999,953		40,807	40,807	11,764	06/15/2016
69362B-AS-1	PSEG Power NC 5.320% 09/15/16		09/15/2016	Maturity		1,200,000	1,200,000	1,237,740	1,204,389		(4,389)		(4,389)		1,200,000			0	63,840	09/15/2016
713448-BT-4	Pepsico Inc. NC 2.500% 05/10/16		05/10/2016	Maturity		500,000	500,000	499,535	499,965		35		35		500,000			0	6,250	05/10/2016
723456-AS-8	Pinnacle Entertainment Call		04/28/2016	Call 106.1386		796,039	750,000	789,375	786,882		9,157		9,157		796,039			0	35,461	08/01/2021
727493-AB-4	Plantronics Inc 144A-Call		05/12/2016	Morgan Stanley		374,063	375,000	375,000	375,000				0		375,000		(938)	(938)	10,370	05/31/2023
737446-AG-9	Post Holdings Inc 144A-Call		07/26/2016	Various		790,625	750,000	750,000	742,500	7,500			7,500		750,000		40,625	40,625	22,083	12/15/2022
740816-AB-9	President & Fellows of Harvard Call		04/01/2016	Call 100.0000		1,000,000	1,000,000	1,067,365	1,003,153		(3,153)		(3,153)		1,000,000			0	31,500	10/01/2037
741503-AQ-9	Priceline.com Inc Conv		11/08/2016	Barclays Capital		1,352,165	800,000	1,066,260	972,211		(71,566)		(71,566)		900,645		451,520	451,520	9,311	03/15/2018
741503-AS-5	Priceline.com Inc Conv		01/27/2016	Barclays Capital		1,022,789	930,000	1,085,583	1,082,364		(3,081)		(3,081)		1,079,283		(56,494)	(56,494)	416	06/15/2020
741503-AX-4	Priceline.com Inc Conv		01/20/2016	Various		1,059,848	1,080,000	1,069,200	1,071,225		65		65		1,071,290		(11,442)	(11,442)	3,291	09/15/2021
74348T-AQ-5	Prospect Capital Corporation Convertible		10/10/2016	Various		952,600	990,000	933,075	940,756		5,437		5,437		946,193		6,407	6,407	34,988	04/15/2020
74387U-AG-6	Provident Fdg/PFG Fin 144A-Call		06/28/2016	Various		843,250	890,000	881,681	861,075	22,021	447		22,468		883,543		(40,293)	(40,293)	28,404	06/15/2021
75886A-AL-2	Regency Energy Partners Call		12/07/2016	Barclays Capital		524,875	475,000	497,563	494,219		(2,701)		(2,701)		491,518		33,357	33,357	35,736	03/01/2022
761283-AA-8	Restoration Hardware Hldgs Inc 144A-Conv		07/20/2016	Barclays Capital		544,458	640,000	635,402	592,652	44,035	497		44,532		637,184		(92,726)	(92,726)		06/15/2019
780287-AA-6	Royal Gold Inc Conv 2.875% 06/15/19		02/23/2016	Various		2,076,819	2,270,000	2,373,568	2,335,696		(2,264)		(2,264)		2,333,432		(256,613)	(256,613)	11,026	06/15/2019
78355H-JK-6	Ryder Systems Inc NC 5.850% 11/01/16		11/01/2016	Maturity		1,500,000	1,500,000	1,581,300	1,511,600		(11,600)		(11,600)		1,500,000			0	87,750	11/01/2016
78412F-AP-9	SESI LLC Call 7.125% 12/15/21		04/18/2016	Stifel Nicolaus & Co.		1,215,000	1,500,000	1,141,875	1,419,455		5,127	280,232	(275,104)		1,144,350		70,650	70,650	37,406	12/15/2021
811904-AM-3	Seacor Holdings Inc Call		08/04/2016	Credit Suisse First Boston		137,200	140,000	140,000	132,125	7,875			7,875		140,000		(2,800)	(2,800)	2,275	12/15/2027
81211K-AW-0	Sealed Air Corp 144A-Call		11/28/2016	Various		255,625	250,000	250,000	250,000				0		250,000		5,625	5,625	12,813	12/01/2024

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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
828807-BT-3	Simon Property Group Call		02/01/2016	Call 100.0000		1,000,000	1,000,000	992,400	999,610		390		390		1,000,000			0	15,250	05/01/2016
829259-AM-2	Sinclair Television Group Call		05/05/2016	Merrill Lynch		560,250	540,000	540,000	540,000				0		540,000		20,250	20,250	17,657	04/01/2021
82967N-AQ-1	Sirius XM Radio Inc 144A-Call		05/19/2016	Credit Suisse First Boston		726,250	700,000	727,563	723,911		(1,745)		(1,745)		722,166		4,084	4,084	26,617	10/01/2020
843646-AG-5	Southern Power Call 6.375% 11/15/36		12/16/2016	Call 100.0000		750,000	750,000	795,000	777,443		(27,443)		(27,443)		750,000			0	51,930	11/15/2036
845467-AH-2	Southwestern Energy Co NC		05/20/2016	Stifel Nicolaus & Co		781,250	1,000,000	669,890	998,643		5,869	328,802	(322,932)		675,711		105,539	105,539	28,472	03/15/2022
851783-AB-6	Springs Industries Inc - Cl A Call		04/08/2016	RBC Capital Markets		759,375	750,000	765,000	742,500	19,637	(542)		19,095		761,595		(2,220)	(2,220)	17,188	06/01/2021
858119-BD-1	Steel Dynamics Call 5.500% 10/01/24		12/01/2016	Merrill Lynch		211,500	200,000	200,000	182,500	17,500			17,500		200,000		11,500	11,500	12,986	10/01/2024
86074Q-AL-6	Stillwater Mining Co Conv/Call		11/09/2016	Jefferies		614,435	490,000	539,355	465,500	63,604	(9,039)		54,565		520,065		94,370	94,370	9,280	10/15/2032
87264A-AD-7	T Mobile USA Inc Call 6.633% 04/28/21		08/02/2016	Merrill Lynch		357,000	340,000	346,188	343,995		(651)		(651)		343,343		13,657	13,657	22,991	04/28/2021
87305Q-CA-7	TTX Co 144A-NC 6.050% 06/15/16		06/15/2016	Maturity		2,000,000	2,000,000	2,250,240	2,022,546		(22,546)		(22,546)		2,000,000			0	60,500	06/15/2016
882508-AR-5	Texas Instruments Inc. NC		05/16/2016	Maturity		500,000	500,000	499,465	499,958		42		42		500,000			0	5,970	05/16/2016
888706-AF-5	Tivo Inc Convertible 2.000% 10/01/21		05/09/2016	Various		447,515	475,000	444,408	410,875	36,613	1,374		37,987		448,862		(1,348)	(1,348)	5,396	10/01/2021
89233P-5E-2	Toyota Motor Credit Corp NC		09/15/2016	Maturity		1,000,000	1,000,000	994,810	999,237		763		763		1,000,000			0	20,000	09/15/2016
896047-AG-2	Tribune Co. 144A-Call 5.875% 07/15/22		04/18/2016	Baird, Robert W. & Company		197,000	200,000	200,000	200,000				0		200,000		(3,000)	(3,000)	9,694	07/15/2022
90520G-AA-4	Union Bank Of California NC		05/11/2016	Maturity		1,000,000	1,000,000	1,038,990	1,001,882		(1,882)		(1,882)		1,000,000			0	29,750	05/11/2016
909317-BE-8	United Airlines 2009-2A		07/15/2016	Redemption 100.0000		321,028	321,028	354,736	328,914		(7,886)		(7,886)		321,028			0	24,360	01/15/2017
911365-BD-5	United Rentals Call 5.500% 07/15/25		01/27/2016	Credit Suisse First Boston		308,875	350,000	350,000	339,500	10,500			10,500		350,000		(41,125)	(41,125)	10,481	07/15/2025
913026-AT-7	United Telephone Florida NC		12/23/2016	Call 100.0000		84,000	84,000	104,068	100,357		(16,357)		(16,357)		84,000			0	10,123	01/15/2025
914906-AS-1	Univision Communications Inc. 144A-Call		04/12/2016	JP Morgan Securities		689,500	700,000	703,750	668,500	35,053	(90)		34,964		703,464		(13,964)	(13,964)	23,917	02/15/2025
94986R-XR-7	Wells Fargo & Company Convertible		11/14/2016	First Union Capital		2,244,292	2,620,000	2,606,096	2,607,053		1,724		1,724		2,608,777		(364,485)	(364,485)	5,877	06/24/2022
96208T-AA-2	Wex Inc 144A-Call 4.750% 02/01/23		02/24/2016	Various		694,831	785,000	794,210	714,350	77,587	(119)		77,468		791,818		(96,987)	(96,987)	20,620	02/01/2023
98138H-AC-5	Workday Inc Convertible		09/28/2016	Citigroup Global Markets		463,907	380,000	435,748	425,232		(13,895)		(13,895)		411,336		52,571	52,571	3,468	07/15/2018
983919-AF-8	Xilinx Inc Conv 2.625% 06/15/17		11/15/2016	Various		1,667,776	915,000	1,003,980	936,298		(12,917)		(12,917)		923,382		744,394	744,394	19,027	06/15/2017
91911K-AD-4	Valeant Pharmaceuticlas 144A-Call	A	11/02/2016	Various		697,125	850,000	861,688	771,375	89,216	(919)		88,296		859,671		(162,546)	(162,546)	32,320	12/01/2021
00289V-AB-9	Abengoa Finance 144A 7.750% 02/01/20	D	09/28/2016	JP Morgan Securities		25,875	575,000	24,438	71,875		13,989	58,440	(44,451)		27,424		(1,549)	(1,549)		02/01/2020
00772B-AM-3	Aercap Ireland Cap Ltd NC	D	07/27/2016	Goldman Sachs		548,750	500,000	497,500	497,888		184		184		498,072		50,678	50,678	20,625	10/01/2021
02154V-AA-9	Altice SA 144A-Call 7.750% 05/15/22	D	04/14/2016	BNP Paribas Securities		726,813	725,000	729,219	659,750	69,152	(144)		69,008		728,758		(1,946)	(1,946)	38,083	05/15/2022
03938L-AF-1	Arecelormittal NC 6.125% 06/01/18	D	04/18/2016	Redemption 104.6250		408,038	390,000	400,900	355,875	39,399	12,764		52,163		408,038			0	9,157	06/01/2018
05542Y-AA-7	B Communications Ltd 144A-Call	D	10/25/2016	Redemption 107.7941		808,456	750,000	795,000	783,493		24,962		24,962		808,456			0	49,935	02/15/2021
06739G-AR-0	Barclays Bank NC 5.125% 01/08/20	D	01/14/2016	Redemption 112.0460		2,240,920	2,000,000	1,942,860	1,973,071		267,849		267,849		2,240,920			0	52,958	01/08/2020
12545D-AF-5	CHC Helicopter SA Call	D	04/18/2016	Merrill Lynch		29,575	397,891	21,884	137,507		4,793	119,941	(115,148)		22,359		7,216	7,216		06/01/2021
151290-BK-8	CEMEX SAB DE CV 144A-Call	D	02/10/2016	Barclays Capital		712,031	750,000	809,063	725,625	70,125	(995)		69,130		794,755		(82,724)	(82,724)	31,266	01/15/2021
256853-AA-0	Dolphin Energy LTD 144A-NC	D	12/15/2016	Redemption 100.0000		111,600	111,600	111,879	111,715		(115)		(115)		111,600			0	5,005	06/15/2019
31562Q-AF-4	Fiat Chrysler Automobile NC	D	06/16/2016	Morgan Stanley		595,500	600,000	600,000	594,000	6,000			6,000		600,000		(4,500)	(4,500)	21,525	04/15/2023
62886H-AL-5	NCL Corp 144A-Call 5.250% 11/15/19	C	08/11/2016	Various		331,500	325,000	325,000	325,000				0		325,000		6,500	6,500	12,844	11/15/2019
62886H-AM-3	NCL Corp 144A-Call 4.625% 11/15/20	D	08/11/2016	Citigroup Global Markets		404,000	400,000	400,000	391,688	8,312			8,312		400,000		4,000	4,000	14,183	11/15/2020
67054L-AA-5	Numericable 144A-Call 4.875% 05/15/19	C	05/15/2016	Call 103.6560		777,420	750,000	731,250	735,339		42,081		42,081		777,420			0	27,422	05/15/2019
767201-AC-0	Rio Tinto Fin USA NC 6.500% 07/15/18	D	10/26/2016	Call 108.9493		2,723,732	2,500,000	2,504,600	2,501,558		222,174		222,174		2,723,732			0	208,090	07/15/2018
92676X-AA-5	Viking Cruises 144A-Call	C	03/22/2016	Wells Fargo Bk		446,500	475,000	518,875	454,542	54,907	(1,798)		53,109		507,650		(61,150)	(61,150)	18,281	10/15/2022
980888-AE-1	Woolworths Limited 144A-NC	D	04/12/2016	Maturity		260,000	260,000	259,784	259,987		13		13		260,000			0	4,095	04/12/2016
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)						116,366,007	115,057,023	116,318,088	113,513,243	2,164,961	(5,335)	1,080,956	1,078,670	0	114,591,912	0	1,774,094	1,774,094	4,134,799	XXX
Bonds - SVO Identified Funds																				
464286-51-7	IShares Emerging Markets ETF		11/10/2016	Cantor Fitz		14,369,752		14,244,629	14,244,629				0		14,244,629		125,123	125,123		
921946-88-5	Vanguard Emerging Markets Govt Bond ETF		06/03/2016	Cantor Fitz		11,019,001		10,960,214	10,502,320	457,894			457,894		10,960,214		58,788	58,788	165,714	
8199999 - Bonds - SVO Identified Funds						25,388,753	0	25,204,843	24,746,949	457,894	0	0	457,894	0	25,204,843	0	183,911	183,911	165,714	XXX
8399997 - Bonds - Subtotals - Bonds - Part 4						210,447,675	179,414,176	211,299,666	206,591,992	2,411,809	(247,843)	1,080,956	1,083,009	0	207,675,001	0	2,772,674	2,772,674	5,895,902	XXX
8399998 - Bonds - Summary item from Part 5 for Bonds						44,000,634	39,934,225	41,923,779		0	53,126	0	53,126	0	41,976,905	0	2,023,730	2,023,730	748,781	XXX
8399999 -						254,448,310	219,348,401	253,223,444	206,591,992	2,411,809	(194,717)	1,080,956	1,136,135	0	249,651,906	0	4,796,404	4,796,404	6,644,683	XXX
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
15189T-20-6	Centerpoint Energy Inc Convertible		08/09/2016	Various	25,490.000	1,545,815		1,087,279	1,454,523	(367,244)			(367,244)		1,087,279		458,536	458,536	160,757	
949746-80-4	Wells Fargo Company Preferred Stock		01/29/2016	KCG Americas	2,125.000	2,491,432		2,568,610	2,467,125	101,485			101,485		2,568,610		(77,178)	(77,178)		

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
95040Q-20-3	Welltower Inc Pfd Stock		09/07/2016	Citigroup Global Markets	9,510.000	670,608		601,666	578,208	23,458			23,458		601,666		68,942	68,942	23,181	
G16962-20-4	Bunge Limited Convertible		11/07/2016	Citigroup Global Markets	4,500.000	462,454		307,125	307,125				0		307,125		155,329	155,329	16,453	
8499999 - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						5,170,310	XXX	4,564,680	4,806,981	(242,301)	0	0	(242,301)	0	4,564,680	0	605,629	605,629	200,391	XXX
8999997 - Preferred Stocks - Subtotals - Preferred Stocks - Part 4						5,170,310	XXX	4,564,680	4,806,981	(242,301)	0	0	(242,301)	0	4,564,680	0	605,629	605,629	200,391	XXX
8999999 - Preferred Stocks - Subtotals - Preferred Stocks						5,170,310	XXX	4,564,680	4,806,981	(242,301)	0	0	(242,301)	0	4,564,680	0	605,629	605,629	200,391	XXX
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
00101J-10-6	ADT Corporation Common Stock		03/28/2016	Various	25,100.000	1,016,889		802,197	827,798	(25,601)			(25,601)		802,197		214,692	214,692	5,522	XXX
001204-10-6	AGL Resources Common Stock		07/01/2016	Direct	100.000	6,600		6,285	6,381	(96)			(96)		6,285		315	315	106	XXX
00287Y-10-9	Abbvie Inc Common Stock		04/13/2016	Various	3,400.000	200,826		52,996	201,416	(148,420)			(148,420)		52,996		147,830	147,830	2,907	XXX
002896-20-7	Abercrombie & Fitch Co. Common Stock		12/20/2016	Various	22,700.000	507,491		597,345	612,900	(15,555)			(15,555)		597,345		(89,854)	(89,854)	11,040	XXX
00724F-10-1	Adobe Systems Inc Common Stock		04/13/2016	First Union Capital	600.000	56,453		9,894	56,364	(46,470)			(46,470)		9,894		46,559	46,559		XXX
007800-10-5	Areojet Rocketdyne Hldgs Common Stock		10/31/2016	Various	33,600.000	595,623		643,028	526,176	116,852			116,852		643,028		(47,405)	(47,405)		XXX
00817Y-10-8	Aetna Inc Common Stock		12/21/2016	Security Withdraw	3,000.000	370,905		48,508	324,360	(275,852)			(275,852)		48,508		322,397	322,397	3,000	XXX
009158-10-6	Air Products & Chemicals Inc Common Stoc		10/03/2016	Spin Off		7,797		7,797	19,338	(11,541)			(11,541)		7,797			0		XXX
017175-10-0	Alleghany Corp Common Stock		12/12/2016	Investment Technology Group	300.000	181,146		118,056	143,379	(25,323)			(25,323)		118,056		63,090	63,090		XXX
018802-10-8	Alliant Energy Corp Common Stock		10/31/2016	Various	14,850.000	1,065,677		862,408	927,383	(64,974)			(64,974)		862,408		203,269	203,269	11,504	XXX
023135-10-6	Amazon Com, Inc. Common Stock		04/13/2016	Various	400.000	244,107		13,508	270,356	(256,848)			(256,848)		13,508		230,599	230,599		XXX
023135-10-6	Amazon Com, Inc. Common Stock		12/21/2016	Security Withdraw	300.000	230,538		10,131	202,767	(192,636)			(192,636)		10,131		220,407	220,407		XXX
025816-10-9	American Express Company Common Stock		06/22/2016	Various	5,000.000	296,255		205,366	347,750	(142,384)			(142,384)		205,366		90,889	90,889	1,827	XXX
026874-78-4	American Intl Group Inc Common Stock		04/13/2016	First Union Capital	1,000.000	54,912		27,908	61,970	(34,062)			(34,062)		27,908		27,004	27,004	320	XXX
030420-10-3	American Water Works Co Inc Common Stock		04/13/2016	Various	17,000.000	1,132,717		838,267	1,015,750	(177,483)			(177,483)		838,267		294,450	294,450	5,780	XXX
03073E-10-5	Amerisource Bergen Corp Common Stock		12/21/2016	Security Withdraw	2,900.000	229,368		41,049	300,759	(259,710)			(259,710)		41,049		188,319	188,319	4,017	XXX
03076C-10-6	Ameriprise Financial Inc Common Stock		04/13/2016	First Union Capital	200.000	19,377		7,101	21,284	(14,183)			(14,183)		7,101		12,277	12,277	134	XXX
035255-10-8	Anika Therapeutics Inc Common Stock		07/06/2016	Various	8,100.000	368,955		326,458	309,096	17,362			17,362		326,458		42,497	42,497		XXX
037604-10-5	Apollo Group Inc Common Stock		02/29/2016	Various	36,900.000	309,657		265,929	283,023	(17,094)			(17,094)		265,929		43,727	43,727		XXX
037833-10-0	Apple Computer Inc. Common Stock		10/11/2016	Various	29,200.000	2,812,405		37,348	3,073,592	(3,036,244)			(3,036,244)		37,348		2,775,057	2,775,057	32,227	XXX
037833-10-0	Apple Computer Inc. Common Stock		12/21/2016	Security Withdraw	14,200.000	1,662,678		14,644	1,494,692	(1,480,048)			(1,480,048)		14,644		1,648,034	1,648,034	31,666	XXX
039483-10-2	Archer Daniels Midland Co. Common Stock		03/09/2016	Various	3,600.000	128,470		62,280	132,048	(69,768)			(69,768)		62,280		66,190	66,190	990	XXX
04351G-10-1	Ascena Retail Group Inc Common Stock		03/16/2016	Various	56,900.000	518,948		695,361	560,465	134,896			134,896		695,361		(176,413)	(176,413)		XXX
05329W-10-2	Auto Nation Inc Common Stock		04/13/2016	Morgan Stanley	1,500.000	69,576		22,195	89,490	(67,295)			(67,295)		22,195		47,381	47,381		XXX
05605H-10-0	Babcock & Wilcox Co NE Common Stock		03/24/2016	Bernstein Sanford	10,400.000	351,764		167,670	330,408	(162,738)			(162,738)		167,670		184,094	184,094	936	XXX
05614L-10-0	Babcock & Wilcox Enterprises Common Stoc		12/16/2016	Various	19,050.000	334,907		412,380	397,574	14,806			14,806		412,380		(77,473)	(77,473)		XXX
060505-10-4	Bank of America Corp Common Stock		04/13/2016	Various	16,700.000	223,460		132,441	281,061	(148,620)			(148,620)		132,441		91,019	91,019	835	XXX
067774-10-9	Barnes & Noble, Inc Common Stock		07/26/2016	Various	52,600.000	596,166		604,015	458,146	145,869			145,869		604,015		(7,849)	(7,849)	10,980	XXX
07177M-10-3	Baxalta Inc Common Stock		06/03/2016	Sale of Fractional Share	0.730	33		10	28	(18)			(18)		10		23	23		XXX
07177M-10-3	Baxalta Inc Common Stock		06/03/2016	Taxable Exchange	5,899.270	275,017		67,813	230,249	(162,435)			(162,435)		67,813		207,204	207,204	826	XXX
071813-10-9	Baxter International Common Stock		05/19/2016	Taxable Exchange	36.000	483		608	1,373	(765)			(765)		608		(125)	(125)	8	XXX
075896-10-0	Bed Bath & Beyond Inc Common Stock		01/25/2016	Weeden & Co.	500.000	21,847		15,561	24,125	(8,565)			(8,565)		15,561		6,287	6,287		XXX
09062X-10-3	Biogen Idec Inc Common Stock		12/21/2016	Security Withdraw	780.000	220,994		24,139	238,953	(214,814)			(214,814)		24,139		196,854	196,854		XXX
093671-10-5	H&R Block Inc. Common Stock		08/12/2016	Various	11,600.000	280,329		356,146	386,396	(30,250)			(30,250)		356,146		(75,817)	(75,817)	5,938	XXX
097023-10-5	Boeing Co. Common Stock		04/13/2016	First Union Capital	900.000	118,080		33,523	130,131	(96,608)			(96,608)		33,523		84,557	84,557	981	XXX
101119-10-5	Boston Private Financial Hldg Common Sto		09/28/2016	Various	34,600.000	415,659		433,753	392,364	41,389			41,389		433,753		(18,093)	(18,093)	7,590	XXX
124857-20-2	CBS Corp - Class B Common Stock		12/21/2016	Security Withdraw	5,900.000	381,583		47,153	278,067	(230,914)			(230,914)		47,153		334,429	334,429	3,717	XXX
12503M-10-8	CBOE Holdings Inc. Common Stock		10/11/2016	National Financial Services	100.000	6,694		6,544	6,490	54			54		6,544		150	150	71	XXX
12504L-10-9	CBRE Group, Inc Common Stock		03/09/2016	Morgan Stanley	2,800.000	75,072		31,388	96,824	(65,436)			(65,436)		31,388		43,684	43,684		XXX
125269-10-0	CF Industries Holdings Inc Common Stock		01/25/2016	Morgan Stanley	2,900.000	83,186		25,896	118,349	(92,453)			(92,453)		25,896		57,290	57,290		XXX
125509-10-9	Cigna Corp Common Stock		12/21/2016	Security Withdraw	3,600.000	491,940		65,924	526,788	(460,864)			(460,864)		65,924		426,016	426,016	144	XXX
125581-80-1	CIT Group Inc Common Stock		11/16/2016	Various	7,700.000	307,140		338,760	305,690	33,070			33,070		338,760		(31,620)	(31,620)	4,403	XXX
125896-10-0	CMS Energy Corp Common Stock		04/01/2016	Various	11,200.000	443,365		317,969	404,096	(86,127)			(86,127)		317,969		125,396	125,396	826	XXX
126408-10-3	CSX Corp Common Stock		12/21/2016	Security Withdraw	9,000.000	330,075		45,760	233,550	(187,790)			(187,790)		45,760		284,315	284,315	6,480	XXX
12650T-10-4	CSRA Inc Common Stock		06/22/2016	Various	1,500.000	37,320		16,916	45,000	(28,084)			(28,084)		16,916		20,404	20,404	410	XXX
14040H-10-5	Capital One Financial Corp Common Stock		01/25/2016	Morgan Stanley	1,600.000	94,562		61,344	115,488	(54,144)			(54,144)		61,344		33,218	33,218		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 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
14040H-10-5	Capital One Financial Corp Common Stock		12/21/2016	Security Withdraw	200.000	18,104		2,592	14,436	(11,844)			(11,844)		2,592		15,512	15,512	320	XXX
143658-30-0	Carnival Corp Common Stock		04/13/2016	First Union Capital	800.000	41,214		15,716	43,584	(27,868)			(27,868)		15,716		25,498	25,498	240	XXX
149123-10-1	Caterpillar Inc. Common Stock		04/13/2016	Bear Stearns	1,900.000	149,235		34,327	129,124	(94,797)			(94,797)		34,327		114,908	114,908	1,463	XXX
151020-10-4	Celgene Corp Common Stock		04/13/2016	First Union Capital	600.000	64,316		15,144	71,856	(56,712)			(56,712)		15,144		49,172	49,172		XXX
15189T-10-7	Centerpoint Energy Inc Common Stock		03/09/2016	Lewco Securities	100.000	1,987		1,222	1,836	(614)			(614)		1,222		765	765	26	XXX
166764-10-0	Chevron Corp Common Stock		06/22/2016	Merrill Lynch	3,200.000	327,313		117,161	287,872	(170,711)			(170,711)		117,161		210,152	210,152	6,848	XXX
171232-10-1	Chubb Corp Common Stock		01/15/2016	Taxable Exchange	1,600.000	207,398		53,391	212,224	(158,833)			(158,833)		53,391		154,007	154,007	912	XXX
17275R-10-2	Cisco Systems Common Stock		06/22/2016	Various	8,900.000	250,939		233,714	241,680	(7,966)			(7,966)		233,714		17,225	17,225	3,013	XXX
172967-42-4	Citigroup Inc Common Stock		03/09/2016	Various	1,320.000	52,849		38,785	68,310	(29,525)			(29,525)		38,785		14,065	14,065	6	XXX
177376-10-0	Citrix Systems Inc Common Stock		04/13/2016	First Union Capital	800.000	63,844		10,345	60,520	(50,175)			(50,175)		10,345		53,499	53,499		XXX
177376-10-0	Citrix Systems Inc Common Stock		12/21/2016	Security Withdraw	1,400.000	128,618		18,105	105,910	(87,805)			(87,805)		18,105		110,513	110,513		XXX
184496-10-7	Clean Harbors Inc Common Stock		12/01/2016	Various	17,900.000	878,917		817,682	745,535	72,147			72,147		817,682		61,235	61,235		XXX
189054-10-9	Clorox Co. California Common Stock		04/13/2016	Various	1,300.000	163,603		142,532	164,879	(22,347)			(22,347)		142,532		21,071	21,071	1,001	XXX
191216-10-0	Coca Cola Company Common Stock		01/25/2016	Morgan Stanley	8,400.000	355,800		330,960	360,864	(29,904)			(29,904)		330,960		24,840	24,840		XXX
205363-10-4	Computer Sciences Corp Common Stock		06/16/2016	Various	11,800.000	570,333		435,898	385,624	50,274			50,274		435,898		134,435	134,435	3,850	XXX
205887-10-2	ConAgra Inc. Common Stock		11/10/2016	Spin Off		12,065		12,065	30,866	(18,800)			(18,800)		12,065			0		XXX
20825C-10-4	Conocophillips Common Stock		03/09/2016	Various	3,451.000	123,777		42,878	161,127	(118,249)			(118,249)		42,878		80,899	80,899	138	XXX
22282E-10-2	Covanta Holdings Corp Common Stock		12/21/2016	Various	39,700.000	638,529		864,023	614,953	249,070			249,070		864,023		(225,494)	(225,494)	31,300	XXX
231021-10-6	Cummins Engine Common Stock		12/21/2016	Security Withdraw	2,600.000	359,866		55,747	228,826	(173,079)			(173,079)		55,747		304,119	304,119	10,400	XXX
235851-10-2	Danaher Corp Common Stock		07/05/2016	Spin Off		25,921		25,921	143,777	(117,856)			(117,856)		25,921			0		XXX
244199-10-5	Deere & Co. Common Stock		04/13/2016	Goldman Sachs	2,100.000	164,072		44,019	160,167	(116,148)			(116,148)		44,019		120,053	120,053	2,520	XXX
244199-10-5	Deere & Co. Common Stock		12/21/2016	Security Withdraw	1,300.000	134,056		24,196	99,151	(74,956)			(74,956)		24,196		109,861	109,861	3,120	XXX
246647-10-1	Delek US Holdings Inc Common Stock		12/05/2016	Various	21,000.000	325,548		634,814	516,600	118,214			118,214		634,814		(309,266)	(309,266)	5,220	XXX
254709-10-8	Discover Financial Services Common Stock		04/13/2016	First Union Capital	300.000	15,733		4,626	16,086	(11,460)			(11,460)		4,626		11,107	11,107	84	XXX
254709-10-8	Discover Financial Services Common Stock		12/21/2016	Security Withdraw	7,500.000	545,644		29,785	402,150	(372,365)			(372,365)		29,785		515,859	515,859	8,700	XXX
26441C-20-4	Duke Energy Corp Common Stock		03/09/2016	Merrill Lynch	900.000	69,581		61,221	64,251	(3,030)			(3,030)		61,221		8,360	8,360	743	XXX
268648-10-2	EMC Corp/Mass Common Stock		09/07/2016	Taxable Exchange	1,600.000	46,502		12,016	41,088	(29,072)			(29,072)		12,016		34,486	34,486	552	XXX
26875P-10-1	EOG Resources Inc. Common Stock		12/21/2016	Security Withdraw	700.000	72,167		7,836	49,553	(41,717)			(41,717)		7,836		64,331	64,331	469	XXX
278768-10-6	Echostar Corp Common Stock		02/24/2016	Various	3,200.000	129,738		67,559	125,152	(57,593)			(57,593)		67,559		62,179	62,179		XXX
291011-10-4	Emerson Electric Common Stock		01/25/2016	Morgan Stanley	1,700.000	72,338		44,788	81,311	(36,523)			(36,523)		44,788		27,550	27,550		XXX
294628-10-2	Equity Commonwealth Common Stock		09/01/2016	Various	6,400.000	200,175		165,861	177,472	(11,611)			(11,611)		165,861		34,315	34,315		XXX
30219G-10-8	Express Scripts Holding Co Common Stock		04/13/2016	Morgan Stanley	1,500.000	106,685		11,975	131,115	(119,140)			(119,140)		11,975		94,711	94,711		XXX
302941-10-9	FTI Consulting Inc Common Stock		12/19/2016	Various	10,800.000	449,461		340,362	374,328	(33,966)			(33,966)		340,362		109,099	109,099		XXX
31620R-30-3	FNFV Group Common Stock		04/04/2016	Various	3,500.000	115,177		70,141	121,345	(51,204)			(51,204)		70,141		45,037	45,037	357	XXX
31620R-40-2	FNFV Group Common Stock		12/19/2016	Various	8,000.000	109,101		63,086	89,840	(26,754)			(26,754)		63,086		46,015	46,015		XXX
316773-10-0	Fifth Third Bancorp Common Stock		04/13/2016	Investment Technology Group	2,100.000	36,493		21,105	42,210	(21,105)			(21,105)		21,105		15,388	15,388	546	XXX
317923-10-0	The Finish Line Common Stock		09/13/2016	Various	51,100.000	1,056,524		1,056,319	923,888	132,431			132,431		1,056,319		205	205	6,910	XXX
345370-86-0	Ford Motor Co. Common Stock		04/13/2016	Knight Securities Inc	8,500.000	110,974		17,723	119,765	(102,043)			(102,043)		17,723		93,252	93,252	3,400	XXX
34964C-10-6	Fortune Brands Home & Security Common St		12/21/2016	Security Withdraw	1,300.000	71,949		8,739	72,150	(63,411)			(63,411)		8,739		63,209	63,209	832	XXX
34988V-10-6	Fossil Inc Common Stock		11/16/2016	Various	15,500.000	571,117		726,620	566,680	159,940			159,940		726,620		(155,503)	(155,503)		XXX
35086T-10-9	Four Corners Property Trust Common Stock		04/13/2016	Various	146.410	3,548		906	3,537	(2,631)			(2,631)		906		2,642	2,642	346	XXX
362013-45-0	GMO Intl Opportunity Equity Common Stock		10/10/2016	Direct	6,007,542.260	87,459,867		87,459,981	85,367,176	2,092,805			2,092,805		87,459,981		(114)	(114)	175,420	XXX
36467J-10-8	Gaming & Leisure Properties Common Stock		07/06/2016	Various	21,400.000	674,612		718,446	594,920	123,526			123,526		718,446		(43,835)	(43,835)	11,592	XXX
364760-10-8	Gap Inc. Common Stock		04/13/2016	Various	4,488.000	113,525		40,082	110,854	(70,772)			(70,772)		40,082		73,443	73,443	1,811	XXX
369550-10-8	General Dynamics Corp Common Stock		12/21/2016	Security Withdraw	1,600.000	279,952		34,350	219,776	(185,426)			(185,426)		34,350		245,602	245,602	4,752	XXX
375558-10-3	Gilead Sciences Inc Common Stock		12/21/2016	Security Withdraw	1,500.000	111,293		12,249	151,785	(139,536)			(139,536)		12,249		99,043	99,043	2,760	XXX
38141G-10-4	Goldman Sachs Group Common Stock		04/13/2016	Various	800.000	125,478		59,009	144,184	(85,175)			(85,175)		59,009		66,469	66,469	325	XXX
39304D-10-2	Green Dot Corporation Common Stock		11/28/2016	Various	13,800.000	265,060		205,125	226,596	(21,471)			(21,471)		205,125		59,935	59,935		XXX
40650V-10-0	Halyard Health Inc Common Stock		01/25/2016	Weeden & Co	162.000	4,005		2,382	5,412	(3,031)			(3,031)		2,382		1,623	1,623		XXX
42330P-10-7	Helix Energy Solutions Group Common Stoc		10/14/2016	Various	81,039.000	630,239		465,298	426,265	39,033			39,033		465,298		164,940	164,940		XXX
437076-10-2	Home Depot Inc. Common Stock		12/21/2016	Security Withdraw	2,800.000	383,320		33,678	370,300	(336,622)			(336,622)		33,678		349,642	349,642	7,728	XXX
438516-10-6	Honeywell International Inc Common Stock		10/03/2016	Spin Off		1,416		1,416	4,813	(3,396)			(3,396)		1,416			0		XXX
44157R-10-9	Houghton Mifflin Harcourt Co Common Stoc		04/26/2016	Various	3,000.000	61,657		70,227	65,340	4,887			4,887		70,227		(8,570)	(8,570)		XXX
446413-10-6	Huntington Ingalls Inds Common Stock		12/21/2016	Security Withdraw	535.000	99,676		11,766	67,865	(56,099)			(56,099)		11,766		87,910	87,910	1,124	XXX
44919P-50-8	IAC InteractiveCorp Common Stock		04/13/2016	First Union Capital	250.000	11,823		5,110	15,013	(9,903)			(9,903)		5,110		6,713	6,713		XXX
451107-10-6	Idacorp Inc Common Stock		03/16/2016	Various	6,200.000	446,550		354,602	421,600	(66,998)			(66,998)		354,602		91,948	91,948	3,162	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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
458140-10-0	Intel Corp. Common Stock		06/22/2016	Citigroup Global Markets	6,500.000	210,432		225,439	223,925	1,514			1,514		225,439		(15,007)	(15,007)	3,380	XXX
460146-10-3	Int'l Paper Company Common Stock		01/25/2016	Morgan Stanley	1,700.000	56,379		38,417	64,090	(25,673)			(25,673)		38,417		17,962	17,962		XXX
461202-10-3	Intuit Incorporated Common Stock		12/21/2016	Security Withdraw	800.000	94,308		14,072	77,200	(63,128)			(63,128)		14,072		80,236	80,236	992	XXX
46123D-20-5	Invensense Inc Common Stock		09/12/2016	Various	26,600.000	196,117		277,358	272,118	5,240			5,240		277,358		(81,241)	(81,241)		XXX
46284V-10-1	Iron Mountain Inc Reit Common Stock		07/06/2016	Various	10,000.000	364,199		335,057	270,100	64,957			64,957		335,057		29,142	29,142	6,396	XXX
500754-10-6	Kraft Heinz Co Common Stock		04/13/2016	First Union Capital	900.000	69,607		10,203	65,484	(55,281)			(55,281)		10,203		59,404	59,404	1,035	XXX
500754-10-6	Kraft Heinz Co Common Stock		12/21/2016	Security Withdraw	4,425.000	382,298		50,166	321,963	(271,797)			(271,797)		50,166		332,132	332,132	12,943	XXX
501797-10-4	L Brands Inc Common Stock		04/13/2016	Merrill Lynch	1,100.000	87,519		11,463	105,402	(93,939)			(93,939)		11,463		76,056	76,056	2,860	XXX
501797-10-4	L Brands Inc Common Stock		12/21/2016	Security Withdraw	1,300.000	90,259		13,547	124,566	(111,019)			(111,019)		13,547		76,712	76,712	5,720	XXX
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto		10/10/2016	Various	7,900.000	1,072,341		793,728	976,756	(183,028)			(183,028)		793,728		278,613	278,613		XXX
53224V-10-0	Lifelock Inc Common Stock		09/28/2016	Various	50,400.000	736,400		435,759	723,240	(287,481)			(287,481)		435,759		300,641	300,641		XXX
532457-10-8	Lilly (Eli) & Co Common Stock		06/22/2016	Citigroup Global Markets	2,700.000	197,418		226,206	227,502	(1,296)			(1,296)		226,206		(28,788)	(28,788)	2,754	XXX
534187-10-9	Lincoln National Corp. Common Stock		04/13/2016	Various	3,300.000	131,180		54,293	165,858	(111,565)			(111,565)		54,293		76,887	76,887	1,300	XXX
539830-10-9	Lockheed Martin Corporation Common Stock		08/23/2016	Taxable Exchange	145.000	2,576		2,574	31,487	(28,913)			(28,913)		2,574		2	2	479	XXX
548661-10-7	Lowe's Companies Common Stock		12/21/2016	Security Withdraw	2,700.000	199,962		30,607	205,308	(174,701)			(174,701)		30,607		169,355	169,355	3,402	XXX
55272X-10-2	MFA Financial Inc Common Stock REIT		11/29/2016	Various	71,000.000	549,732		591,395	468,600	122,795			122,795		591,395		(41,663)	(41,663)	50,300	XXX
55306N-10-4	MKS Instruments Inc Common Stock		07/19/2016	Various	8,400.000	373,056		274,339	302,400	(28,061)			(28,061)		274,339		98,717	98,717	2,856	XXX
553573-10-6	MSG Networks Inc Common Stock		11/07/2016	Various	22,300.000	413,779		447,677	463,840	(16,163)			(16,163)		447,677		(33,898)	(33,898)		XXX
57164Y-10-7	Marriott Vacations World Common Stock		12/21/2016	Security Withdraw	373.000	32,477		4,193	21,242	(17,050)			(17,050)		4,193		28,284	28,284	448	XXX
571903-20-2	Marriott International Inc. Common Stoc		04/13/2016	First Union Capital	200.000	13,559		3,203	13,408	(10,205)			(10,205)		3,203		10,356	10,356	50	XXX
580645-10-9	McGraw-Hill Financial Inc Common Stock		04/29/2016	Tax Free Exchange	2,400.000	70,455		70,455	236,592	(166,137)			(166,137)		70,455			0	864	XXX
58155Q-10-3	McKesson Corp. Common Stock		12/21/2016	Security Withdraw	3,400.000	482,341		73,044	670,582	(597,538)			(597,538)		73,044		409,297	409,297	3,808	XXX
582839-10-6	Mead Johnson Common Stock		03/09/2016	Investment Technology Group	300.000	22,485		12,317	23,685	(11,368)			(11,368)		12,317		10,168	10,168	124	XXX
591520-20-0	Methode Electronics Inc Common Stock		12/08/2016	Various	18,200.000	637,600		531,248	579,306	(48,058)			(48,058)		531,248		106,352	106,352	4,313	XXX
59156R-10-8	Metlife Inc. Common Stock		03/09/2016	Various	1,500.000	63,956		39,655	72,315	(32,660)			(32,660)		39,655		24,301	24,301	300	XXX
594918-10-4	Microsoft Corp Common Stock		06/22/2016	Various	18,100.000	924,518		457,303	1,004,188	(546,885)			(546,885)		457,303		467,214	467,214	13,032	XXX
61166W-10-1	Monsanto Co Common Stock		04/13/2016	Knight Securities Inc	1,800.000	160,537		30,537	177,336	(146,799)			(146,799)		30,537		130,000	130,000	1,944	XXX
61166W-10-1	Monsanto Co Common Stock		12/21/2016	Security Withdraw	2,402.000	253,135		40,728	236,645	(195,917)			(195,917)		40,728		212,406	212,406	5,188	XXX
61174X-10-9	Monster Beverage Corp Common Stock		06/15/2016	Direct	227.000	35,412		10,211	33,814	(23,602)			(23,602)		10,211		25,201	25,201		XXX
635309-10-7	National Cinemedia Inc Common Stock		12/20/2016	Various	19,600.000	303,097		303,154	307,916	(4,762)			(4,762)		303,154		(57)	(57)	9,460	XXX
63938C-10-8	Navient Corp Common Stock		04/29/2016	Various	35,400.000	473,071		429,220	405,330	23,890			23,890		429,220		43,851	43,851	5,664	XXX
64110D-10-4	NETAPP Common Stock		11/07/2016	Various	23,700.000	708,595		683,447	628,761	54,686			54,686		683,447		25,148	25,148	13,364	XXX
648691-10-3	New Senior Investment Group Common Stock		08/10/2016	Various	9,400.000	106,299		86,509	92,684	(6,175)			(6,175)		86,509		19,790	19,790	3,250	XXX
65105M-60-3	Newcastle Investment Corp Common Stock R		12/13/2016	Various	101,900.000	441,828		442,177	415,752	26,425			26,425		442,177		(350)	(350)	48,552	XXX
651229-10-6	Newell Rubbermaid Inc Common Stock		03/09/2016	Various	1,400.000	53,225		22,078	61,712	(39,634)			(39,634)		22,078		31,147	31,147	95	XXX
651718-50-4	Newpark Resources Inc Common Stock		09/21/2016	Various	84,800.000	537,341		483,649	447,744	35,905			35,905		483,649		53,692	53,692		XXX
655664-10-0	Nordstrom Inc. Common Stock		04/13/2016	First Union Capital	600.000	31,111		11,456	29,886	(18,430)			(18,430)		11,456		19,655	19,655	222	XXX
655844-10-8	Norfolk Southern Corp. Common Stock		04/13/2016	Knight Securities Inc	1,100.000	89,472		23,704	93,049	(69,345)			(69,345)		23,704		65,767	65,767	649	XXX
666807-10-2	Northrop Grumman Corp Common Stock		12/21/2016	Security Withdraw	1,600.000	375,016		59,333	302,096	(242,763)			(242,763)		59,333		315,683	315,683	5,600	XXX
668074-30-5	Northwestern Corp Common Stock		12/02/2016	Various	8,800.000	508,329		393,082	477,400	(84,318)			(84,318)		393,082		115,247	115,247	4,000	XXX
670346-10-5	Nucor Corp Common Stock		04/13/2016	Knight Securities Inc	2,000.000	98,371		21,350	80,600	(59,250)			(59,250)		21,350		77,021	77,021	1,500	XXX
670346-10-5	Nucor Corp Common Stock		12/21/2016	Security Withdraw	1,500.000	93,225		16,013	60,450	(44,438)			(44,438)		16,013		77,213	77,213	2,250	XXX
67066G-10-4	Nvidia Corp. Common Stock		12/21/2016	Security Withdraw	950.000	99,589		4,166	31,312	(27,146)			(27,146)		4,166		95,423	95,423	461	XXX
674599-10-5	Occidental Petroleum Corp Common Stock		04/13/2016	UBS Securities	1,700.000	122,551		28,546	114,888	(86,341)			(86,341)		28,546		94,005	94,005	1,275	XXX
674599-10-5	Occidental Petroleum Corp Common Stock		12/21/2016	Security Withdraw	2,000.000	144,755		33,584	135,162	(101,578)			(101,578)		33,584		111,171	111,171	7,295	XXX
674599-10-5	Occidental Petroleum Corp Common Stock		03/25/2016	Spin Off		27		27	108	(81)			(81)		27			0		XXX
675746-30-9	Ocwen Financial Corp Common Stock		07/28/2016	Various	66,500.000	123,501		583,831	463,505	120,326			120,326		583,831		(460,330)	(460,330)		XXX
68389X-10-5	Oracle Corporation Common Stock		04/13/2016	National Financial Services	4,000.000	164,817		37,766	146,120	(108,354)			(108,354)		37,766		127,051	127,051	600	XXX
693718-10-8	Paccar Inc. Common Stock		04/13/2016	First Union Capital	600.000	33,161		14,265	28,440	(14,175)			(14,175)		14,265		18,896	18,896	984	XXX
70450Y-10-3	PayPal Holdings Inc Common Stock		04/13/2016	DBAB	3,600.000	138,930		32,292	130,320	(98,028)			(98,028)		32,292		106,637	106,637		XXX
713291-10-2	Pepco Holdings Inc Common Stock		01/25/2016	Weeden & Co.	800.000	21,066		20,952	20,808	144			144		20,952		114	114		XXX
71714F-10-4	Pharmerica Corp Common Stock		04/13/2016	First Union Capital	116.000	2,628		1,120	4,060	(2,940)			(2,940)		1,120		1,508	1,508		XXX
718172-10-9	Philip Morris International Common Stock		12/21/2016	Security Withdraw	18,300.000	1,668,320		177,338	1,608,753	(1,431,415)			(1,431,415)		177,338		1,490,982	1,490,982	75,030	XXX
729251-10-8	Plum Creek Timber Co. Common Stock REIT		01/25/2016	Morgan Stanley	4,400.000	173,337		164,164	209,968	(45,804)			(45,804)		164,164		9,173	9,173		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 Identi- fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
73172K-10-4	Polycom Inc Common Stock		08/19/2016	Various	65,100.000	766,733		804,721	819,609	(14,888)			(14,888)		804,721		(37,988)	(37,988)		XXX
736508-84-7	Portland General Electric Co Common Stoc		11/07/2016	Various	25,900.000	1,079,545		936,469	941,983	(5,514)			(5,514)		936,469		143,076	143,076	20,982	XXX
740189-10-5	Precision Castparts Corp Common Stock		02/01/2016	Direct	1,300.000	305,500		208,871	301,613	(92,742)			(92,742)		208,871		96,629	96,629	21	XXX
741503-40-3	Priceline.com Inc Common Stock		04/13/2016	First Union Capital	100.000	131,459		20,764	127,495	(106,731)			(106,731)		20,764		110,695	110,695		XXX
741503-40-3	Priceline.com Inc Common Stock		12/21/2016	Security Withdraw	100.000	150,386		20,764	127,495	(106,731)			(106,731)		20,764		129,622	129,622		XXX
74267C-10-6	Proassurance Corp. Common Stock		04/13/2016	Goldman Sachs	1,200.000	58,620		59,047	58,236	811			811		59,047		(427)	(427)	1,944	XXX
74460D-10-9	Public Storage Inc Common Stock REIT		10/11/2016	Merrill Lynch	200.000	41,952		46,330	49,540	(3,210)			(3,210)		46,330		(4,378)	(4,378)	1,060	XXX
747525-10-3	Qualcomm Inc Common Stock		03/09/2016	Various	2,200.000	108,804		73,042	109,967	(36,925)			(36,925)		73,042		35,762	35,762	384	XXX
750236-10-1	Radian Group Inc Common Stock		12/15/2016	Various	32,700.000	480,589		492,898	437,853	55,045			55,045		492,898		(12,309)	(12,309)	227	XXX
761713-10-6	Reynolds American Inc. Common Stock		01/25/2016	Morgan Stanley	1,400.000	65,815		63,994	64,610	(616)			(616)		63,994		1,821	1,821	504	XXX
770323-10-3	Robert Half Intl Inc. Common Stock		10/11/2016	Merrill Lynch	100.000	3,794		2,337	4,714	(2,378)			(2,378)		2,337		1,458	1,458	66	XXX
78442P-10-6	SLM Corp Common Stock		01/25/2016	Morgan Stanley	3,000.000	18,036		12,302	19,560	(7,258)			(7,258)		12,302		5,734	5,734		XXX
79466L-30-2	Salesforce.com, Inc Common Stock		12/21/2016	Security Withdraw	1,900.000	132,677		13,112	148,960	(135,848)			(135,848)		13,112		119,565	119,565		XXX
80589M-10-2	Scana Corp Common Stock		10/31/2016	Barclays Capital	3,400.000	249,786		181,270	205,666	(24,396)			(24,396)		181,270		68,516	68,516	7,718	XXX
807066-10-5	Scholastic Corporation Common Stock		12/06/2016	Various	7,900.000	347,348		259,797	304,624	(44,827)			(44,827)		259,797		87,552	87,552	4,740	XXX
808513-10-5	Schwab (Charles) Corp Common Stock		04/13/2016	UBS Securities	4,200.000	119,874		41,118	138,306	(97,188)			(97,188)		41,118		78,756	78,756	252	XXX
811054-40-2	Scripps (EW) Co Class A Common Stock		07/01/2016	Various	21,700.000	360,777		337,274	412,300	(75,026)			(75,026)		337,274		23,502	23,502		XXX
81282V-10-0	Seaworld Entertainment Inc Common Stock		11/09/2016	Various	17,500.000	263,045		308,576	344,575	(35,999)			(35,999)		308,576		(45,531)	(45,531)	12,775	XXX
824348-10-6	Sherwin Williams Co. Common Stock		12/21/2016	Security Withdraw	200.000	53,715		5,570	51,920	(46,350)			(46,350)		5,570		48,145	48,145	672	XXX
842587-10-7	Southern Co Common Stock		04/13/2016	Credit Suisse First Boston	2,100.000	105,520		88,116	98,259	(10,143)			(10,143)		88,116		17,404	17,404	1,139	XXX
852891-10-0	Stancorp Financial Common Stock		03/08/2016	Direct	100.000	11,500		11,371	11,388	(17)			(17)		11,371		129	129		XXX
854502-10-1	Stanley Black & Decker Inc Common Stock		01/27/2016	Citigroup Global Markets	8,420.000	812,469		900,519	898,667	1,852			1,852		900,519		(88,050)	(88,050)		XXX
85590A-40-1	Starwood Hotels & Resorts Common Stock		04/13/2016	Goldman Sachs	1,400.000	112,369		19,737	96,992	(77,255)			(77,255)		19,737		92,632	92,632	525	XXX
85590A-40-1	Starwood Hotels & Resorts Common Stock		05/13/2016	Spin Off		934		934	4,589	(3,655)			(3,655)		934			0		XXX
85590A-40-1	Starwood Hotels & Resorts Common Stock		09/23/2016	Taxable Exchange	900.000	30,654		11,754	57,763	(46,009)			(46,009)		11,754		18,900	18,900	675	XXX
857477-10-3	State Street Corp Common Stock		04/13/2016	Various	900.000	53,251		28,875	59,724	(30,849)			(30,849)		28,875		24,377	24,377	578	XXX
858912-10-8	Stericycle Inc Common Stock		10/11/2016	Barclays Capital	1,100.000	83,864		56,999	132,660	(75,661)			(75,661)		56,999		26,865	26,865		XXX
860372-10-1	Stewart Information Services Common Stoc		07/06/2016	Stephens Inc.	2,900.000	122,377		85,481	108,257	(22,776)			(22,776)		85,481		36,896	36,896	1,740	XXX
871607-10-7	Synopsys Inc Common Stock		10/10/2016	Various	13,500.000	790,525		604,022	615,735	(11,713)			(11,713)		604,022		186,502	186,502		XXX
871829-10-7	Sysco Corp. Common Stock		01/25/2016	Weeden & Co.	300.000	11,759		11,811	12,300	(489)			(489)		11,811		(52)	(52)	93	XXX
87240R-10-7	TFS Financial Corp Common Stock		01/25/2016	Morgan Stanley	5,900.000	99,706		99,268	111,097	(11,830)			(11,830)		99,268		438	438		XXX
872540-10-9	TJX Companies Inc Common Stock		12/21/2016	Security Withdraw	4,200.000	325,259		26,140	297,822	(271,682)			(271,682)		26,140		299,119	299,119	4,158	XXX
87422J-10-5	Talen Energy Corp Common Stock		06/28/2016	Various	114,500.000	1,239,509		955,017	713,335	241,682			241,682		955,017		284,492	284,492		XXX
88076W-10-3	Teradata Corp Common Stock		04/13/2016	First Union Capital	400.000	10,110		3,223	10,568	(7,345)			(7,345)		3,223		6,887	6,887		XXX
887317-30-3	Time Warner Common Stock		04/13/2016	Various	2,700.000	196,409		82,271	174,609	(92,338)			(92,338)		82,271		114,138	114,138	1,087	XXX
88732J-20-7	Time Warner Cable Common Stock		05/19/2016	Taxable Exchange	556.000	70,712		15,112	103,188	(88,076)			(88,076)		15,112		55,600	55,600	834	XXX
888706-10-8	Tivo Inc Common Stock		05/03/2016	Various	54,100.000	511,678		609,634	466,883	142,751			142,751		609,634		(97,956)	(97,956)		XXX
888706-10-8	Tivo Inc Common Stock		09/09/2016	Taxable Exchange	49,000.000	553,879		454,515	422,870	31,645			31,645		454,515		99,364	99,364		XXX
893509-22-4	Transamerica Intl Equity Common Stock		10/11/2016	Direct	1,756,029.700	29,308,136		29,927,222	29,220,334	706,888			706,888		29,927,222		(619,087)	(619,087)		XXX
89469A-10-4	Treehouse Foods, Inc Common Stock		07/19/2016	Various	5,800.000	577,238		432,687	455,068	(22,381)			(22,381)		432,687		144,551	144,551		XXX
896522-10-9	Trinity Industries Common Stock		12/05/2016	Various	17,900.000	443,723		429,663	429,958	(295)			(295)		429,663		14,060	14,060	6,556	XXX
901109-10-8	Tutor Perini Corp Common Stock		06/14/2016	Various	25,700.000	523,268		522,952	430,218	92,734			92,734		522,952		317	317		XXX
907818-10-8	Union Pacific Corp. Common Stock		12/21/2016	Security Withdraw	1,000.000	104,800		15,848	78,200	(62,352)			(62,352)		15,848		88,952	88,952	2,255	XXX
91529Y-10-6	Unumprovident Corp Common Stock		04/13/2016	Various	2,300.000	73,419		38,883	76,567	(37,685)			(37,685)		38,883		34,536	34,536	426	XXX
91843L-10-3	VWR Corp Common Stock		06/02/2016	Various	4,100.000	115,891		100,109	116,071	(15,962)			(15,962)		100,109		15,782	15,782		XXX
92230Y-10-4	Vasco Data Security Intl Common Stock		12/09/2016	Various	16,500.000	256,604		315,644	276,045	39,599			39,599		315,644		(59,040)	(59,040)		XXX
92242T-10-1	Vectrus Inc Common Stock		10/11/2016	Merrill Lynch	88.000	1,444		719	1,838	(1,120)			(1,120)		719		725	725		XXX
92553P-20-1	Viacom Inc - Class B Common Stock		03/09/2016	Various	1,250.000	48,626		23,156	51,450	(28,294)			(28,294)		23,156		25,470	25,470	960	XXX
92886T-20-1	Vonage Holdings Corp Common Stock		08/18/2016	Various	42,700.000	253,186		154,190	245,098	(90,908)			(90,908)		154,190		98,996	98,996		XXX
931427-10-8	Walgreens Boots Alliance Inc Common Stoc		04/13/2016	Bear Stearns	1,500.000	121,595		41,005	127,733	(86,728)			(86,728)		41,005		80,590	80,590	540	XXX
93964W-10-8	WP Glimcher Inc Common Stock		04/13/2016	Knight Securities Inc	1,400.000	13,899		6,708	14,854	(8,146)			(8,146)		6,708		7,191	7,191	350	XXX
95709T-10-0	Westar Energy Inc Common Stock		03/24/2016	Various	11,300.000	529,259		374,130	479,233	(105,103)			(105,103)		374,130		155,130	155,130	6,652	XXX
96145D-10-5	Westrock Co Common Stock		01/25/2016	Investment Technology Group	1,404.000	45,419		33,210	64,050	(30,840)			(30,840)		33,210		12,209	12,209		XXX
962166-10-4	Weyerhaeuser Company Common Stock		03/09/2016	Instinet	3,800.000	104,591		59,073	113,924	(54,851)			(54,851)		59,073		45,518	45,518	1,178	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 Identi-fication	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (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
966244-10-5	Whitewave Foods Co. Common Stock		12/21/2016	Security Withdraw	1,423.000	78,973		11,546	55,369	(43,823)			(43,823)		11,546		67,427	67,427		XXX
981475-10-6	World Fuel Services Corp Common Stock		03/14/2016	Various	11,200.000	514,150		514,099	430,752	83,347			83,347		514,099		51	51	672	XXX
98156Q-10-8	World Wrestling Entertainment Common Sto		09/12/2016	Various	15,400.000	297,633		170,799	274,736	(103,937)			(103,937)		170,799		126,834	126,834	3,312	XXX
984332-10-6	Yahoo! Inc Common Stock		04/13/2016	First Union Capital	1,100.000	40,870		5,589	36,586	(30,997)			(30,997)		5,589		35,281	35,281		XXX
984332-10-6	Yahoo! Inc Common Stock		12/21/2016	Security Withdraw	2,100.000	82,205		10,671	69,846	(59,175)			(59,175)		10,671		71,534	71,534		XXX
988498-10-1	YUM! Brands Inc Common Stock		04/13/2016	UBS Securities	1,700.000	139,025		32,375	124,185	(91,811)			(91,811)		32,375		106,651	106,651	1,564	XXX
988498-10-1	YUM! Brands Inc Common Stock		11/01/2016	Spin Off		18,915		18,915	72,561	(53,645)			(53,645)		18,915			0		XXX
G02602-10-3	Amdocs Ltd Common Stock		09/07/2016	Various	8,000.000	478,807		357,658	436,560	(78,902)			(78,902)		357,658		121,149	121,149	3,466	XXX
G0551A-10-3	Arris Group Common Stock		08/09/2016	Various	11,700.000	289,295		324,551	357,669	(33,118)			(33,118)		324,551		(35,256)	(35,256)		XXX
G51502-10-5	Tyco Electronics Ltd Common Stock		11/01/2016	Spin Off		26,931		26,931	47,271	(20,340)			(20,340)		26,931			0		XXX
G51502-10-5	Tyco Electronics Ltd Common Stock		09/06/2016	No Broker	270.000								0					0	228	XXX
G9618E-10-7	White Mountains Ins Group Common Stock		10/19/2016	Investment Technology Group	200.000	168,224		63,462	145,362	(81,900)			(81,900)		63,462		104,761	104,761	200	XXX
501242-10-1	Kulicke & Soffa Industries Common Stock	C	11/28/2016	Various	20,600.000	271,465		280,729	240,402	40,327			40,327		280,729		(9,265)	(9,265)		XXX
806857-10-8	Schlumberger Limited Common Stock	D	06/22/2016	Various	2,050.000	155,577		44,598	142,988	(98,390)			(98,390)		44,598		110,980	110,980	2,375	XXX
G0585R-10-6	Assured Guaranty Ltd Common Stock	C	11/07/2016	Various	15,600.000	490,707		311,982	412,308	(100,326)			(100,326)		311,982		178,725	178,725	6,084	XXX
G3075P-10-1	Enstar Group Common Stock	D	12/09/2016	Various	4,000.000	755,657		526,074	600,160	(74,086)			(74,086)		526,074		229,583	229,583		XXX
G6359F-10-3	Nabors Industries LTD Common Stock	D	06/23/2016	Various	54,200.000	560,545		600,481	461,242	139,239			139,239		600,481		(39,936)	(39,936)	4,932	XXX
G6852T-10-5	Partnerre Ltd Common Stock	C	03/18/2016	Various	4,400.000	605,958		610,447	614,856	(4,409)			(4,409)		610,447		(4,489)	(4,489)	15,320	XXX
G96629-10-3	Willis Group Holdings Inc Common Stock	D	09/06/2016	Various	6,719.520	841,909		729,551	864,546	(134,995)			(134,995)		729,551		112,358	112,358	5,634	XXX
G96629-10-3	Willis Group Holdings Inc Common Stock	D	01/05/2016	No Broker	11,080.480								0					0		XXX
N07831-10-5	AVG Technologies Common Stock	C	08/29/2016	Various	23,400.000	579,917		457,288	469,170	(11,882)			(11,882)		457,288		122,629	122,629		XXX
P31076-10-5	Copa Holdings SA Common Stock	D	09/09/2016	Various	11,800.000	867,471		599,832	569,468	30,364			30,364		599,832		267,639	267,639	11,067	XXX
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						180,788,697	XXX	160,381,642	175,381,409	(14,999,767)	0	0	(14,999,767)	0	160,381,642	0	20,407,056	20,407,056	897,857	XXX
9799997 - Common Stocks - Subtotals - Common Stocks - Part 4						180,788,697	XXX	160,381,642	175,381,409	(14,999,767)	0	0	(14,999,767)	0	160,381,642	0	20,407,056	20,407,056	897,857	XXX
9799998 - Common Stocks - Summary item from Part 5 for Common Stocks						40,007,368	XXX	36,664,743		0	0	0	0	0	36,664,743	0	3,342,624	3,342,624	166,697	XXX
9799999 - Common Stocks - Subtotals - Common Stocks						220,796,065	XXX	197,046,385	175,381,409	(14,999,767)	0	0	(14,999,767)	0	197,046,385	0	23,749,680	23,749,680	1,064,554	XXX
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks						225,966,374	XXX	201,611,066	180,188,390	(15,242,068)	0	0	(15,242,068)	0	201,611,066	0	24,355,309	24,355,309	1,264,945	XXX
9999999 Totals						480,414,684	XXX	454,834,510	386,780,382	(12,830,260)	(194,717)	1,080,956	(14,105,933)	0	451,262,971	0	29,151,713	29,151,713	7,909,627	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
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	Actual Cost	Consideration	Book/ Adjusted Carrying Value at Disposal	Unrealized Valuation Increase/ (Decrease)	Current Year's (Amortization)/ Accretion	Current Year's Other Than Temporary Impairment Recognized	Total Change In B./A. C.V. (12 + 13 - 14)	Total Foreign Exchange Change in B./A. C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Governments																				
3133EG-HA-6	Federal Farm Credit Bank Call		06/21/2016	Stifel Nicolaus & Co	09/23/2016	Call 100.0000	4,500,000	4,493,250	4,500,000	4,500,000		6,750		6,750				0	30,713	
912828-GX-2	United States Treasury Inflation Index B		03/22/2016	Stifel Nicolaus & Co	06/21/2016	Stifel Nicolaus & Co	133,000	160,075	159,634	158,518		(1,557)		(1,557)			1,115	1,115	1,758	745
0599999 - Bonds - U.S. Governments							4,633,000	4,653,325	4,659,634	4,658,518	0	5,193	0	5,193	0	0	1,115	1,115	32,471	745
Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions																				
3137BJ-H4-8	FHR 4471 N 4.500% 12/15/53		09/06/2016	Stifel Nicolaus & Co	12/01/2016	Paydown	121,225	136,113	121,225	121,225		(14,888)		(14,888)				0	1,041	121
3199999 - Bonds - U.S. Special Revenue and Special Assessment and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions							121,225	136,113	121,225	121,225	0	(14,888)	0	(14,888)	0	0	0	0	1,041	121
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00165C-AA-2	AMC Entertainment Hlds Call		10/28/2016	Citigroup Global Markets	10/28/2016	Citigroup Global Markets	50,000	50,000	50,188	50,000				0			188	188		
00175P-AA-1	AMN Healthcare Inc 144A-Call		09/23/2016	Bank of New York	09/23/2016	Bank of New York	20,000	20,000	20,200	20,000				0			200	200		
00404A-AL-3	Arcadia Healthcare Company Inc 144A-Call		02/04/2016	Merrill Lynch	02/04/2016	Merrill Lynch	55,000	55,000	55,413	55,000				0			413	413		
013817-AV-3	Alcoa Inc Call 5.400% 04/15/21		06/14/2016	Goldman Sachs	09/13/2016	Goldman Sachs	125,000	131,406	132,031	131,094		(312)		(312)			937	937	2,831	1,163
014477-AR-4	Aleris International Inc 144A-Call		03/22/2016	Credit Suisse First Boston	03/22/2016	Baird, Robert W. & Company	55,000	55,000	55,688	55,000				0			688	688		
02005N-BF-6	Ally Financial Inc Call		04/06/2016	Citigroup Global Markets	04/06/2016	RBC Capital Markets	50,000	48,738	49,063	48,738				0			325	325	1,126	1,126
020520-AB-8	Alon USA Energy Conv 3.000% 09/15/18		06/14/2016	Various	12/05/2016	Various	930,000	823,565	922,143	844,567		21,002		21,002			77,576	77,576	19,933	6,502
021332-AE-1	Alta Mesa Holidngs 144A-Call		12/02/2016	Wells Fargo Bk	12/02/2016	Cantor Fitz	75,000	75,000	76,125	75,000				0			1,125	1,125		
03674X-AG-1	Antero Resources Corp 144A-Call		12/07/2016	J P Morgan Securities	12/07/2016	Baird, Robert W. & Company	275,000	275,000	275,344	275,000				0			344	344		
03690A-AA-4	Antero Midstream 144A-Call		09/08/2016	J P Morgan Securities	09/08/2016	J P Morgan Securities	50,000	50,000	50,375	50,000				0			375	375		
055604-AA-0	BMC East 144A-Call 5.500% 10/01/24		09/08/2016	Barclays Capital	09/08/2016	Baird, Robert W. & Company	125,000	125,000	127,188	125,000				0			2,188	2,188		
075896-AC-4	Bed Bath & Beyond Inc Call		08/03/2016	Goldman Sachs	10/05/2016	Various	500,000	451,250	480,688	451,359		109		109			29,329	29,329	4,430	502
103304-BL-4	Boyd Gaming Corp 144A-Call		03/23/2016	DBAB	03/23/2016	Cantor Fitz	110,000	110,000	112,475	110,000				0			2,475	2,475	19	
110394-AE-3	Bristow Group Inc Call		03/04/2016	Various	08/08/2016	Merrill Lynch	650,000	372,125	438,750	382,552		10,427		10,427			56,198	56,198	33,403	16,137
124847-AC-8	CBS Radio Inc 144A-Call		10/07/2016	DBAB	10/07/2016	Baird, Robert W. & Company	75,000	75,000	76,969	75,000				0			1,969	1,969		
128195-AN-4	Calatlantic Group Inc Call		05/25/2016	J P Morgan Securities	12/07/2016	Wells Fargo Bk	865,000	865,000	841,213	865,000				0			(23,788)	(23,788)	24,220	
15135B-AF-8	Centene Escrow Corp Call		06/08/2016	Various	08/30/2016	Merrill Lynch	825,000	853,750	876,563	851,883		(1,867)		(1,867)			24,680	24,680	25,910	9,531
15135B-AH-4	Centene Escrow Corp Centene Escrow Corp		01/28/2016	Wells Fargo Bk	11/28/2016	Merrill Lynch	200,000	200,000	205,000	200,000				0			5,000	5,000	9,868	
21036P-AP-3	Constellation Brands Inc		01/08/2016	Jefferies	12/06/2016	Merrill Lynch	700,000	721,000	749,875	719,453		(1,547)		(1,547)			30,422	30,422	33,712	3,602
216762-AF-1	Cooper-Standard Automotive Call		10/27/2016	Merrill Lynch	10/28/2016	Merrill Lynch	75,000	75,000	75,563	75,000				0			563	563		
224044-CF-2	Cox Communications 144A-Call		07/19/2016	Various	12/21/2016	Various	225,000	215,438	207,513	215,577		139		139			(8,064)	(8,064)	9,680	5,020
22572L-AA-3	Crescent Communities LLC 144A-Call		09/29/2016	J P Morgan Securities	09/29/2016	J P Morgan Securities	50,000	50,000	50,313	50,000				0			313	313		
22819K-AA-8	Crown Amer/Cap Corp 144A-Call		09/08/2016	Citigroup Global Markets	09/08/2016	Citigroup Global Markets	75,000	75,000	75,188	75,000				0			188	188		
228227-BD-5	Crown Castle 5.250% 01/15/23		01/13/2016	Various	05/11/2016	Barclays Capital	500,000	529,625	557,500	528,398		(1,227)		(1,227)			29,102	29,102	14,073	5,279
25179M-AL-7	Devon Energy Corporation Call		03/21/2016	Morgan Stanley	11/28/2016	Barclays Capital	750,000	590,344	727,500	591,962		1,619		1,619			135,538	135,538	36,867	7,996
25272K-AK-9	Diamond 1 Fin/Diamond 2 144A-Call		05/17/2016	J P Morgan Securities	11/28/2016	J P Morgan Securities	425,000	424,796	445,719	424,817		21		21			20,901	20,901	12,793	
25272K-AU-7	Diamond 1 Fin/Diamond 2 144A-Call		06/08/2016	J P Morgan Securities	06/08/2016	Various	375,000	375,000	380,625	375,000				0			5,625	5,625		
25272K-AW-3	Diamond 1 Fin/Diamond 2 144A-Call		06/08/2016	J P Morgan Securities	06/08/2016	Various	500,000	500,000	507,500	500,000				0			7,500	7,500		
25278X-AC-3	Diamondback Energy Inc 144A-Call		10/20/2016	J P Morgan Securities	10/20/2016	J P Morgan Securities	50,000	50,000	50,750	50,000				0			750	750		
25470D-AD-1	Discovery Communications		07/25/2016	J P Morgan Securities	11/21/2016	Barclays Capital	500,000	525,000	518,235	524,890		(110)		(110)			(6,655)	(6,655)	15,346	5,027
25470X-AJ-4	Dish DBS Corp NC 5.875% 07/15/22		02/22/2016	J P Morgan Securities	07/25/2016	J P Morgan Securities	750,000	695,625	760,781	698,583		2,958		2,958			62,199	62,199	23,622	4,896
25470X-AX-3	Dish DBS Corp 144A 7.750% 07/01/26		07/25/2016	Various	09/29/2016	Tax Free Exchange	1,495,000	1,580,963	1,579,909	1,579,909		(1,054)		(1,054)				0	36,690	14,483
286082-AC-6	Electronics for Imaging Conv		02/02/2016	Various	12/07/2016	Various	650,000	653,485	693,319	652,706		(779)		(779)			40,613	40,613	6,051	2,067
29336U-AE-7	Enlink Midstream Call 4.150% 06/01/25		03/08/2016	J P Morgan Securities	11/23/2016	J P Morgan Securities	625,000	449,688	587,500	458,616		8,928		8,928			128,884	128,884	24,814	7,032
30225V-AD-9	Extra Space Storage LP 144A-Conv		08/08/2016	DBAB	12/02/2016	Credit Suisse First Boston	290,000	316,825	304,138	316,475		(350)		(350)			(12,338)	(12,338)	6,193	3,273
314275-AC-2	Federated/Macy's NC 6.375% 03/15/37		07/25/2016	Merrill Lynch	09/20/2016	Merrill Lynch	500,000	530,000	533,125	529,928		(72)		(72)			3,197	3,197	16,646	11,776
35687M-AY-3	Freescale Semiconductor Call		02/05/2016	Merrill Lynch	06/22/2016	Call 103.7500	700,000	715,750	726,250	726,250		10,500		10,500				0	21,097	8,264
36162J-AB-2	Geo Group Inc Geo Group Inc		04/11/2016	Wells Fargo Bk	04/11/2016	Various	150,000	150,000	151,125	150,000				0			1,125	1,125		
361841-AG-4	GLP Capital LP 4.375% 04/15/21		04/11/2016	J P Morgan Securities	04/12/2016	Wells Fargo Bk	75,000	75,000	76,219	75,000				0			1,219	1,219		
361841-AH-2	GLP Capital LP 5.375% 04/15/26		04/11/2016	J P Morgan Securities	12/07/2016	Merrill Lynch	700,000	700,000	719,250	700,000				0			19,250	19,250	23,411	
364725-BB-6	Gannett Co Inc 144A-Call		01/11/2016	Baird, Robert W. & Company	09/08/2016	Wells Fargo Bk	225,000	226,688	234,281	226,526		(162)		(162)			7,756	7,756	9,080	1,798
37045V-AE-0	General Motors Co NC 4.875% 10/02/23		01/14/2016	Wells Fargo Bk	11/21/2016	Merrill Lynch	125,000	127,625	130,750	127,385		(240)		(240)			3,365	3,365	6,991	1,828
382550-BF-7	Goodyear Tire Call 5.000% 05/31/26		05/10/2016	Various	10/18/2016	Various	600,000	602,703	613,063	602,642		(61)		(61)			10,420	10,420	8,170	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
389375-AJ-5	Gray Television Inc 144A-Call		06/07/2016	Wells Fargo Bk	06/07/2016	Various	250,000	250,000	252,729	250,000				0			2,729	2,729		
40415R-AR-6	HD Supply Inc 144A-Call		03/28/2016	Barclays Capital	03/28/2016	HSBC Securities	110,000	110,000	111,100	110,000				0			1,100	1,100		
427056-AU-0	Hercules Inc. Conv 6.500% 06/30/29		12/07/2016	Taxable Exchange	12/12/2016	Redemption 97.5000	1,610,000	1,561,700	1,569,750	1,569,750		8,050		8,050				0	20,930	20,930
42806L-AA-9	Herc Spinoff Escrow LLC Call		05/25/2016	Merrill Lynch	08/05/2016	Merrill Lynch	650,000	650,000	666,250	650,000				0			16,250	16,250	8,260	
428236-BR-3	Hewlett Packard 6.000% 09/15/41		09/07/2016	Merrill Lynch	09/22/2016	Merrill Lynch	275,000	283,938	279,813	283,932		(5)		(5)			(4,120)	(4,120)	8,800	8,113
432836-AA-2	Hilton Escrow 144A-Call		08/08/2016	Merrill Lynch	08/08/2016	Merrill Lynch	50,000	50,000	50,500	50,000				0			500	500		
435765-AG-7	Holly Energy Partners 144A-Call		07/13/2016	Citigroup Global Markets	07/13/2016	Citigroup Global Markets	50,000	50,000	50,875	50,000				0			875	875		
444454-AE-2	Hughes Satellite Systems 144A		07/20/2016	DBAB	07/21/2016	DBAB	100,000	100,000	100,750	100,000				0			750	750		
47215Y-AA-5	JDA Escrow/JDA Bond Fin 144A-Call		09/22/2016	Merrill Lynch	09/22/2016	Oppenheimer and Co	20,000	20,000	20,400	20,000				0			400	400		
48250N-AB-1	KFC Hld/Pizza Hut/Taco 144A-Call		06/02/2016	Goldman Sachs	06/02/2016	Baird, Robert W. & Company	130,000	130,000	130,975	130,000				0			975	975		
483007-AF-7	Kaiser Aluminum Corp 144A-Call		04/28/2016	J P Morgan Securities	04/28/2016	Oppenheimer and Co	100,000	100,000	102,125	100,000				0			2,125	2,125		
49456B-AB-7	Kinder Morgan Inc 144A-Call		09/09/2016	Barclays Capital	12/06/2016	Baird, Robert W. & Company	475,000	522,500	515,613	521,111		(1,389)		(1,389)			(5,498)	(5,498)	15,141	8,832
513272-AA-2	Lamb Weston Hld 144A-Call		11/01/2016	Goldman Sachs	11/01/2016	Baird, Robert W. & Company	50,000	50,000	50,375	50,000				0			375	375		
513272-AB-0	Lamb Weston Hld 144A-Call		11/01/2016	Goldman Sachs	11/01/2016	Baird, Robert W. & Company	50,000	50,000	50,375	50,000				0			375	375		
527298-BL-6	Level 3 Financing Inc 144A-Call		03/08/2016	Citigroup Global Markets	03/08/2016	Various	550,000	550,000	551,031	550,000				0			1,031	1,031		
53578A-AB-4	Linkedin Corp Conv 0.500% 11/01/19		01/04/2016	Merrill Lynch	04/07/2016	Merrill Lynch	300,000	313,030	273,030	312,118		(913)		(913)			(39,088)	(39,088)	671	275
546347-AJ-4	Louisiana Pacific Corp 144A-Call		09/07/2016	Merrill Lynch	09/07/2016	Merrill Lynch	50,000	50,000	50,500	50,000				0			500	500		
552848-AF-0	MGIC Investment Corp 5.750% 08/15/23		08/02/2016	Goldman Sachs	08/02/2016	Oppenheimer and Co	275,000	275,000	278,438	275,000				0			3,438	3,438		
552953-CD-1	MGM Grand Inc Call 4.625% 09/01/26		08/18/2016	Barclays Capital	11/07/2016	Various	625,000	624,875	601,406	624,878		3		3			(23,472)	(23,472)	4,346	51
55303W-AA-5	MGP Escrow 144A-Call 5.625% 05/01/24		04/06/2016	J P Morgan Securities	04/06/2016	Oppenheimer and Co	105,000	105,000	107,363	105,000				0			2,363	2,363		
55303X-AA-3	MGM Growth LP/MGP Escrow 144A-Call		08/09/2016	Merrill Lynch	08/09/2016	Merrill Lynch	100,000	100,000	100,500	100,000				0			500	500		
553283-AB-8	MPH Acquisition Holdings 144A-Call		05/25/2016	Goldman Sachs	05/25/2016	Baird, Robert W. & Company	90,000	90,000	92,588	90,000				0			2,588	2,588		
55342U-AF-1	MPT Oper Partnership Call		02/17/2016	Merrill Lynch	02/17/2016	Baird, Robert W. & Company	200,000	200,000	202,500	200,000				0			2,500	2,500		
55342U-AG-9	MPT Oper Partnership Call		07/13/2016	Goldman Sachs	09/20/2016	Merrill Lynch	250,000	253,063	258,750	253,021		(41)		(41)			5,729	5,729	2,224	
55354G-AD-2	MSCI Inc 144A-Call 4.750% 08/01/26		08/01/2016	J P Morgan Securities	08/01/2016	J P Morgan Securities	100,000	100,000	100,125	100,000				0			125	125		
57665R-AD-8	Match Group Inc 144A-Call		05/24/2016	J P Morgan Securities	05/24/2016	J P Morgan Securities	65,000	65,000	66,138	65,000				0			1,138	1,138		
588056-AR-2	Mercer Intl Inc Call 7.750% 12/01/22		09/23/2016	Barclays Capital	10/13/2016	Credit Suisse First Boston	125,000	132,188	132,500	132,141		(47)		(47)			359	359	3,687	3,148
595112-BH-5	Micron Technology Inc 144A-Call		04/14/2016	Morgan Stanley	04/14/2016	Oppenheimer and Co	80,000	80,000	81,000	80,000				0			1,000	1,000		
62913T-AH-5	NGL Energy Partners 144A-Call		10/19/2016	Barclays Capital	10/19/2016	Oppenheimer and Co	50,000	50,000	50,750	50,000				0			750	750		
635300-AF-6	National Cinemedia LLC 144A-Call		08/16/2016	J P Morgan Securities	08/16/2016	Oppenheimer and Co	75,000	75,000	75,938	75,000				0			938	938		
64110L-AM-8	Netflix Inc 144A 4.375% 11/15/26		10/24/2016	Morgan Stanley	10/24/2016	Morgan Stanley	25,000	25,000	25,094	25,000				0			94	94		
651229-AZ-9	Newell Rubbermaid Inc 144A-Call		04/28/2016	Taxable Exchange	08/01/2016	Merrill Lynch	125,000	132,579	131,250	132,245		(334)		(334)			(995)	(995)	4,757	139
670001-AA-4	Novelis Corp 144A-Call		08/15/2016	Morgan Stanley	08/16/2016	Morgan Stanley	100,000	100,000	102,375	100,000				0			2,375	2,375		
69327R-AE-1	PDC Energy Inc 144A-Call		09/12/2016	J P Morgan Securities	09/12/2016	Various	200,000	200,000	203,000	200,000				0			3,000	3,000		
69370C-AA-8	PTC Inc Call 6.000% 05/15/24		05/04/2016	J P Morgan Securities	05/04/2016	J P Morgan Securities	130,000	130,000	132,438	130,000				0			2,438	2,438		
70959W-AG-8	Penske Automotive Group Inc Call		05/11/2016	Merrill Lynch	07/08/2016	Various	625,000	625,000	584,100	625,000				0			(40,900)	(40,900)	4,434	
71376L-AB-6	Performance Food Group 144A-Call		05/12/2016	Credit Suisse First Boston	05/12/2016	Credit Suisse First Boston	135,000	135,000	137,025	135,000				0			2,025	2,025		
72347Q-AK-9	Pinnacle Foods Inc 144A-Call		01/11/2016	Merrill Lynch	02/04/2016	Merrill Lynch	55,000	55,000	56,650	55,000				0			1,650	1,650	215	
74112B-AK-1	Prestige Brands Inc 144A-Call		02/16/2016	Barclays Capital	02/16/2016	Baird, Robert W. & Company	105,000	105,000	106,444	105,000				0			1,444	1,444		
745867-AV-3	Pulte Corp Call 4.250% 03/01/21		02/25/2016	Citigroup Global Markets	02/25/2016	Various	200,000	200,000	200,500	200,000				0			500	500		
745867-AW-1	Pulte Corp Call 5.500% 03/01/26		02/25/2016	Citigroup Global Markets	02/25/2016	Various	200,000	200,000	201,125	200,000				0			1,125	1,125		
745867-AX-9	Pulte Corp Call 5.000% 01/15/27		07/26/2016	J P Morgan Securities	11/14/2016	Various	400,000	400,000	381,625	400,000				0			(18,375)	(18,375)	5,938	
74736W-AA-3	QCP SNF West/Central/EAS 144A-Call		09/30/2016	Morgan Stanley	09/30/2016	Morgan Stanley	50,000	50,000	50,563	50,000				0			563	563		
76152R-AA-4	Revlon Escrow Corp 144A-Call		07/21/2016	Merrill Lynch	07/22/2016	Merrill Lynch	30,000	30,000	30,525	30,000				0			525	525		
761735-AT-6	Reynolds Group 144A-Call		06/13/2016	Credit Suisse First Boston	06/14/2016	Oppenheimer and Co	250,000	250,000	250,000	250,000				0				0		
767744-AA-3	Ritchie Bros Auctioneers 144A-Call		12/07/2016	Goldman Sachs	12/19/2016	Goldman Sachs	125,000	125,000	127,188	125,000				0			2,188	2,188	19	

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
76882A-AB-6	Rivers Pittsburgh 144A-Call		07/14/2016	Goldman Sachs	07/14/2016	Oppenheimer and Co	75,000	75,000	76,688	75,000				0			1,688	1,688		
78469X-AD-9	SPX Flow Inc 144A-Call		08/04/2016	Merrill Lynch	08/05/2016	Merrill Lynch	100,000	100,000	101,375	100,000				0			1,375	1,375		
78469X-AE-7	SPX Flow Inc 144A-Call		08/04/2016	Merrill Lynch	08/05/2016	Merrill Lynch	100,000	100,000	101,375	100,000				0			1,375	1,375		
853496-AA-5	Standard Industries Inc 144A-Call		02/18/2016	Merrill Lynch	02/19/2016	King, CL, & Associates, Inc	55,000	55,000	55,275	55,000				0			275	275	8	
853496-AB-3	Standard Industries Inc 144A-Call		02/18/2016	Merrill Lynch	02/19/2016	Stifel Nicolaus & Co	55,000	55,000	55,344	55,000				0			344	344	8	
87265H-AE-9	TRI Pointe Homes Call 4.875% 07/01/21		05/23/2016	Citigroup Global Markets	05/23/2016	Citigroup Global Markets	65,000	64,634	64,838	64,634				0			203	203		
879369-AE-6	Teleflex Inc Call 4.875% 06/01/26		05/11/2016	J P Morgan Securities	05/11/2016	J P Morgan Securities	65,000	65,000	65,406	65,000				0			406	406		
88033G-CP-3	Tenet Healthcare Corporation 144A-Call		11/16/2016	Barclays Capital	11/17/2016	Penserra Securities	75,000	75,000	77,438	75,000				0			2,438	2,438		
881600-AN-3	Tesoro Logistics LP Call		11/29/2016	RBC Capital Markets	11/29/2016	Bank of New York	25,000	25,000	25,219	25,000				0			219	219		
89469A-AC-8	Treehouse Foods, Inc 144A-Call		01/21/2016	Merrill Lynch	01/22/2016	Merrill Lynch	105,000	105,000	107,625	105,000				0			2,625	2,625		
897888-AB-9	Trulia Inc Conv 2.750% 12/15/20		02/02/2016	Bear Stearns	12/06/2016	Various	1,110,000	1,217,492	1,786,132	1,206,544		(10,949)		(10,949)			579,589	579,589	16,890	2,965
90333L-AM-4	US Concrete Inc 144A-Call		05/23/2016	J P Morgan Securities	05/23/2016	J P Morgan Securities	65,000	65,000	65,406	65,000				0			406	406		
913903-AT-7	Universal Health Services 144A-Call		06/13/2016	Various	09/20/2016	J P Morgan Securities	900,000	905,000	929,250	904,896		(104)		(104)			24,354	24,354	13,750	806
920479-AA-0	Valvoline Finco Two LLC 144A-Call		07/13/2016	Citigroup Global Markets	07/13/2016	Oppenheimer and Co	50,000	50,000	51,375	50,000				0			1,375	1,375		
92532W-AA-1	Versum Materials Inc 144A-Call		09/21/2016	DBAB	09/21/2016	DBAB	25,000	25,000	25,625	25,000				0			625	625		
92553P-AP-7	Viacom Inc - Class B 4.375% 03/15/43		07/15/2016	Merrill Lynch	09/22/2016	Morgan Stanley	500,000	428,125	431,463	428,374		249		249			3,089	3,089	11,478	7,595
96949L-AB-1	Williams Partners LP Call		03/22/2016	Various	12/06/2016	Merrill Lynch	750,000	612,000	730,313	619,609		7,609		7,609			110,703	110,703	22,000	950
978097-AD-5	Wolverine World Wide 144A-Call		08/16/2016	J P Morgan Securities	08/24/2016	Wells Fargo Bk	225,000	225,000	225,000	225,000				0				0		
98138H-AD-3	Workday Inc Conv 1.500% 07/15/20		02/05/2016	Various	09/28/2016	Barclays Capital	300,000	311,952	387,245	310,176		(1,776)		(1,776)			77,069	77,069	3,225	249
983793-AF-7	XPO Logistics Inc 144A-Call		08/11/2016	Barclays Capital	08/11/2016	Barclays Capital	75,000	75,000	76,313	75,000				0			1,313	1,313		
984121-CD-3	Xerox Corp. 4.500% 05/15/21		07/21/2016	J P Morgan Securities	09/13/2016	Barclays Capital	500,000	516,875	517,350	516,432		(443)		(443)			918	918	7,563	4,438
097751-BP-5	Bombardier Inc. 144A 8.750% 12/01/21	A	11/16/2016	Merrill Lynch	11/16/2016	Merrill Lynch	25,000	24,750	24,750	24,750				0				0		
15135U-AF-6	Cenovus Energy Inc 6.750% 11/15/39	A	03/08/2016	Barclays Capital	11/22/2016	J P Morgan Securities	125,000	103,125	131,719	103,363		238		238			28,356	28,356	8,742	2,719
20653P-AA-0	Concordia International 144A-Call	A	10/06/2016	Goldman Sachs	10/06/2016	Oppenheimer and Co	50,000	50,000	51,250	50,000				0			1,250	1,250		
292505-AG-9	Encana Corp 6.500% 02/01/38	A	03/03/2016	Citigroup Global Markets	12/07/2016	Various	1,000,000	702,500	1,027,125	705,725		3,225		3,225			321,400	321,400	55,521	6,681
535919-AL-8	Lions Gate Entertainment 144A-Call	A	10/13/2016	J P Morgan Securities	10/13/2016	J P Morgan Securities	50,000	50,000	50,375	50,000				0			375	375		
878742-BA-2	Teck Resources Limited 144A-Call		05/26/2016	J P Morgan Securities	05/26/2016	Various	200,000	200,000	205,906	200,000				0			5,906	5,906		
878742-BC-8	Teck Resources Limited 144A-Call		05/26/2016	J P Morgan Securities	05/26/2016	Various	200,000	200,000	206,575	200,000				0			6,575	6,575		
034863-AM-2	Anglo American Capital 144A	D	06/14/2016	Goldman Sachs	10/21/2016	Citigroup Global Markets	200,000	191,500	202,500	192,073		573		573			10,427	10,427	4,377	1,421
034863-AP-5	Anglo American Capital 144A	D	10/21/2016	Various	12/07/2016	Goldman Sachs	1,100,000	948,250	1,112,375	957,665		9,415		9,415			154,710	154,710	52,840	18,159
03969A-AJ-9	Ardagh Packaging 144A-Call	D	04/29/2016	Citigroup Global Markets	04/29/2016	Various	265,000	265,000	268,538	265,000				0			3,538	3,538		
09628T-AA-7	Bluescope Steel 144A-Call	D	04/28/2016	Credit Suisse First Boston	04/28/2016	Oppenheimer and Co	70,000	70,000	71,663	70,000				0			1,663	1,663		
13323A-AA-8	Camelot Finance 144A-Call	D	09/15/2016	Merrill Lynch	09/16/2016	Merrill Lynch	100,000	100,000	101,500	100,000				0			1,500	1,500		
30257W-AA-4	Fage Intl/Fage USA 144A-Call	D	07/27/2016	Citigroup Global Markets	07/27/2016	Oppenheimer and Co	200,000	200,000	204,250	200,000				0			4,250	4,250		
44986U-AA-7	Ineos Group Holdings 144A-Call	D	07/12/2016	Various	08/24/2016	Call 101.5310	355,000	358,894	360,435	360,435		1,541		1,541				0	11,415	8,677
45824T-AR-6	Intelsat Jackson Hldg 144A-Call	D	03/21/2016	Goldman Sachs	03/21/2016	Baird, Robert W. & Company	10,000	10,000	10,250	10,000				0			250	250		
67054L-AB-3	Numericable 144A-Call 6.000% 05/15/22	D	11/28/2016	J P Morgan Securities	12/07/2016	Citigroup Global Markets	50,000	50,625	50,875	50,622		(3)		(3)			253	253	975	883
947075-AL-1	Weatherford Intl LTD 144A	D	11/15/2016	Morgan Stanley	11/16/2016	Oppenheimer and Co	100,000	100,000	101,000	100,000				0			1,000	1,000	82	
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated)							35,180,000	34,120,981	36,132,622	34,183,802	0	62,821	0	62,821	0	0	1,948,820	1,948,820	715,269	214,332
Bonds - SVO Identified Funds																				
464286-51-7	IShares Emerging Markets ETF		03/16/2016	Cantor Fitz	11/10/2016	Cantor Fitz		3,013,360	3,087,154	3,013,360				0			73,794	73,794		
8199999 - Bonds - SVO Identified Funds								3,013,360	3,087,154	3,013,360	0	0	0	0	0	0	73,794	73,794	0	0
8399998 - Bonds - Subtotals - Bonds							39,934,225	41,923,779	44,000,634	41,976,905	0	53,126	0	53,126	0	0	2,023,730	2,023,730	748,781	215,198
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																				
001204-10-6	AGL Resources Common Stock		03/09/2016	Credit Suisse First Boston	07/01/2016	Various	3,400.000	219,577	223,812	219,577				0			4,235	4,235	1,431	
00123Q-10-4	American Capital Agency Corp Common Stoc		06/07/2016	Liquidnet Inc	10/26/2016	Weeden & Co	2,500.000	47,763	50,608	47,763				0			2,846	2,846	1,900	
00165C-10-4	AMC Entertainment Hlds Common Stock		09/09/2016	Various	11/03/2016	The Benchmark Company	6,300.000	192,498	193,209	192,498				0			711	711	73	
00206R-10-2	AT&T Inc Common Stock		06/22/2016	Citigroup Global Markets	10/11/2016	UBS Securities	7,100.000	293,481	277,561	293,481				0			(15,920)	(15,920)	6,816	
002896-20-7	Abercrombie & Fitch Co. Common Stock		10/31/2016	Various	12/22/2016	Various	24,800.000	487,378	317,170	487,378				0			(170,208)	(170,208)	9,520	
007800-10-5	Areojet Rocketdyne Hldgs Common Stock		03/08/2016	Oppenheimer and Co	10/31/2016	Weeden & Co	2,300.000	38,185	39,950	38,185				0			1,766	1,766		
009363-10-2	Airgas Inc Common Stock		04/13/2016	First Union Capital	05/23/2016	Direct	400.000	56,769	57,200	56,769				0			431	431		

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
018802-10-8	Alliant Energy Corp Common Stock		06/22/2016	Various	10/11/2016	Morgan Stanley	2,500.000	96,788	91,143	96,788				0			(5,645)	(5,645)	734	
018802-10-8	Alliant Energy Corp Common Stock		05/20/2016	Stock Split	10/31/2016	Various	6,350.000							0				0	1,322	
02079K-10-7	Google Inc Common Stock - Class C		04/13/2016	Various	06/22/2016	Various	500.000	359,931	348,726	359,931				0			(11,204)	(11,204)		
02079K-30-5	Google Inc Common Stock - Class A		04/13/2016	Various	06/22/2016	Merrill Lynch	300.000	226,141	213,136	226,141				0			(13,005)	(13,005)		
02209S-10-3	Altria Group Inc Common Stock		03/09/2016	Merrill Lynch	04/13/2016	First Union Capital	200.000	12,541	12,298	12,541				0			(243)	(243)	113	
030420-10-3	American Water Works Co Inc Common Stock		08/16/2016	Various	10/11/2016	UBS Securities	4,700.000	364,475	331,352	364,475				0			(33,124)	(33,124)	1,238	
036752-10-3	Anthem Inc Common Stock		04/13/2016	First Union Capital	06/22/2016	First Union Capital	900.000	129,352	115,854	129,352				0			(13,498)	(13,498)	585	
037604-10-5	Apollo Group Inc Common Stock		02/02/2016	Height Securities	02/29/2016	Bernstein Sanford	2,400.000	16,713	19,608	16,713				0			2,895	2,895		
03836W-10-3	Aqua America Inc Common Stock		08/16/2016	Various	10/11/2016	Investment Technology Group	11,000.000	357,525	320,774	357,525				0			(36,751)	(36,751)	1,110	
03852U-10-6	Aramark Common Stock		03/17/2016	Various	08/30/2016	Various	18,400.000	587,774	684,196	587,774				0			96,422	96,422	3,924	
049560-10-5	Atmos Energy Corp Common Stock		06/22/2016	Various	10/11/2016	UBS Securities	1,300.000	99,637	90,001	99,637				0			(9,635)	(9,635)	546	
053807-10-3	Avnet Inc Common Stock		04/29/2016	Various	12/14/2016	Various	7,300.000	315,338	341,207	315,338				0			25,869	25,869	3,315	
05614L-10-0	Babcock & Wilcox Enterprises Common Stoc		02/26/2016	Various	12/16/2016	Liquidnet Inc	2,950.000	58,080	49,736	58,080				0			(8,344)	(8,344)		
07177M-10-3	Baxalta Inc Common Stock		05/19/2016	Taxable Exchange	06/03/2016	Taxable Exchange	41.730	483	1,945	483				0			1,463	1,463		
110122-10-8	Bristol Myers Squibb Co. Common Stock		04/13/2016	Knight Securities Inc	06/22/2016	Merrill Lynch	2,200.000	148,033	159,073	148,033				0			11,041	11,041		
12503M-10-8	CBOE Holdings Inc. Common Stock		06/22/2016	Various	10/11/2016	National Financial Services	2,700.000	172,495	180,726	172,495				0			8,231	8,231	882	
12541W-20-9	C H Robinson Worldwide Inc Common Stock		04/13/2016	First Union Capital	06/22/2016	Merrill Lynch	300.000	21,887	21,557	21,887				0			(331)	(331)	129	
126650-10-0	CVS Corp. Common Stock		04/13/2016	First Union Capital	06/22/2016	Merrill Lynch	800.000	80,965	74,980	80,965				0			(5,985)	(5,985)	340	
13057Q-10-7	California Resources Corp Common Stock		03/25/2016	Spin Off	04/13/2016	First Union Capital	346.000	27	548	27				0			521	521		
16119P-10-8	Charter Communications Common Stock		05/19/2016	Taxable Exchange	06/08/2016	Sale of Fractional Share	0.930	52	209	52				0			157	157		
166764-10-0	Chevron Corp Common Stock		04/13/2016	First Union Capital	06/22/2016	Merrill Lynch	200.000	19,532	20,457	19,532				0			925	925	214	
171340-10-2	Church & Dwight Co Inc Common Stock		06/22/2016	Various	10/11/2016	Merrill Lynch	1,350.000	134,898	126,365	134,898				0			(8,533)	(8,533)	497	
171340-10-2	Church & Dwight Co Inc Common Stock		09/02/2016	Stock Split	10/11/2016	Merrill Lynch	1,350.000							0				0		
17275R-10-2	Cisco Systems Common Stock		04/13/2016	Investment Technology Group	06/22/2016	Citigroup Global Markets	12,300.000	346,396	353,751	346,396				0			7,355	7,355		
184496-10-7	Clean Harbors Inc Common Stock		08/09/2016	Needham & Company	12/01/2016	Jonestrading Inst Services	1,000.000	49,770	53,342	49,770				0			3,572	3,572		
189054-10-9	Clorox Co. California Common Stock		06/22/2016	First Union Capital	10/11/2016	UBS Securities	600.000	80,218	72,484	80,218				0			(7,735)	(7,735)	480	
191216-10-0	Coca Cola Company Common Stock		06/22/2016	Various	10/11/2016	First Union Capital	2,200.000	98,699	91,276	98,699				0			(7,424)	(7,424)	770	
192479-10-3	Coherent Inc Common Stock		01/28/2016	Various	03/16/2016	Various	2,400.000	150,251	203,800	150,251				0			53,550	53,550		
200525-10-3	Commerce Bancshares Common Stock		04/13/2016	National Financial Services	06/22/2016	Citigroup Global Markets	1,100.000	50,190	52,212	50,190				0			2,022	2,022	248	
20451N-10-1	Compass Minerals International Common St		02/17/2016	Various	11/18/2016	Various	4,500.000	313,651	341,883	313,651				0			28,233	28,233	9,383	
205363-10-4	Computer Sciences Corp Common Stock		02/10/2016	Cap Institutional Services	06/16/2016	Merrill Lynch	2,400.000	64,853	122,413	64,853				0			57,560	57,560	672	
222070-20-3	Coty Inc Common Stock		10/06/2016	Taxable Exchange	10/11/2016	Barclays Capital	2,200.000	12,918	50,270	12,918				0			37,353	37,353		
222070-20-3	Coty Inc Common Stock		10/06/2016	Taxable Exchange	10/06/2016	Cash Adjustment	0.960	6	24	6				0			19	19		
246647-10-1	Delek US Holdings Inc Common Stock		11/02/2016	Various	12/05/2016	Various	21,000.000	308,336	455,218	308,336				0			146,882	146,882	11,070	
24703L-10-3	Dell Technologies Common Stock		09/07/2016	Taxable Exchange	10/11/2016	Merrill Lynch	178.000	8,007	8,409	8,007				0			402	402		
24703L-10-3	Dell Technologies Common Stock		09/07/2016	Taxable Exchange	09/07/2016	Cash Adjustment	0.340	15	16	15				0			1	1		
25389M-87-7	Digitalglobe Inc Common Stock		02/18/2016	Dougherty Company	12/05/2016	Various	41,900.000	614,078	1,046,410	614,078				0			432,332	432,332		
256677-10-5	Dollar General Corp Common Stock		04/13/2016	First Union Capital	10/11/2016	Instinet	700.000	58,191	48,028	58,191				0			(10,163)	(10,163)	350	
269246-40-1	E*Trade Financial Corp Common Stock		07/21/2016	Various	12/01/2016	Buckingham Research Group	4,400.000	110,832	154,357	110,832				0			43,526	43,526		
281020-10-7	Edison International Common Stock		06/22/2016	Citigroup Global Markets	10/11/2016	Bear Stearns	1,300.000	96,158	90,379	96,158				0			(5,779)	(5,779)	1,248	
29472R-10-8	Equity Lifestyles Properties Common Stoc		06/22/2016	First Union Capital	10/11/2016	Credit Suisse First Boston	800.000	59,012	57,098	59,012				0			(1,914)	(1,914)	340	
302130-10-9	Expeditors Intern of Wash Inc Common St		04/13/2016	First Union Capital	06/22/2016	First Union Capital	800.000	38,626	38,795	38,626				0			170	170	320	
30231G-10-2	Exxon Mobil Corporation Common Stock		05/27/2016	State Street Bk & Trust	06/22/2016	Merrill Lynch	400.000	36,004	36,466	36,004				0			462	462		
313747-20-6	Federal Realty Invs Trust Common Stock		06/22/2016	First Union Capital	10/11/2016	Barclays Capital	800.000	125,845	115,155	125,845				0			(10,689)	(10,689)	784	
34988V-10-6	Fossil Inc Common Stock		05/11/2016	Keybanc Capital Markets	11/16/2016	Craig-Hallum	100.000	2,810	3,558	2,810				0			748	748		

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
35086T-10-9	Four Corners Property Trust Common Stock		03/02/2016	Stock Dividend	04/13/2016	Various	53.680							0				0		
362013-45-0	GMO Intl Opportunity Equity Common Stock		07/13/2016	Direct	10/10/2016	Direct	372,077.810	5,185,900	5,416,837	5,185,900				0			230,936	230,936	10,480	
426281-10-1	Henry Jack & Associates Common Stock		06/22/2016	Various	10/11/2016	Bear Stearns	800.000	66,785	65,125	66,785				0			(1,660)	(1,660)	224	
427098-11-6	Hercules Rights & Warrants		12/07/2016	Taxable Exchange	12/30/2016	First Union Capital	1,610.000	5,635	5,635	5,635				0				0		
45073V-10-8	ITT Inc Common Stock		11/18/2016	Various	12/01/2016	Credit Suisse First Boston	8,800.000	338,145	370,961	338,145				0			32,816	32,816		
458140-10-0	Intel Corp. Common Stock		04/13/2016	Bear Stearns	06/22/2016	Citigroup Global Markets	4,800.000	154,188	155,396	154,188				0			1,208	1,208	1,248	
459200-10-1	IBM Corporation Common Stock		04/13/2016	First Union Capital	06/22/2016	Merrill Lynch	1,200.000	181,268	183,497	181,268				0			2,229	2,229	1,680	
46113M-10-8	Interval Leisure Group Common Stock		05/13/2016	Spin Off	06/07/2016	Sale of Fractional Share	0.850	2	12	2				0			10	10		
46113M-10-8	Interval Leisure Group Common Stock		05/13/2016	Spin Off	10/18/2016	Taxable Exchange	387.000	932	932	932				0				0	93	
46123D-20-5	Invensense Inc Common Stock		07/05/2016	Various	09/19/2016	Various	25,500.000	177,859	197,307	177,859				0			19,447	19,447		
465685-10-5	ITC Holdings Corp Common Stock		10/11/2016	Various	10/13/2016	Knight Securities Inc	6,300.000	288,529	287,037	288,529				0			(1,491)	(1,491)	690	
478160-10-4	Johnson & Johnson Common Stock		08/16/2016	Various	10/11/2016	Various	1,300.000	143,594	145,834	143,594				0			2,240	2,240	320	
478160-10-4	Johnson & Johnson Common Stock		07/07/2016	Conversion	07/08/2016	Citigroup Global Markets	13,058.000	841,690	1,556,773	841,690				0			715,083	715,083		
478160-10-4	Johnson & Johnson Common Stock		07/07/2016	Conversion	07/07/2016	Cash Adjustment	1.180	76	144	76				0			68	68		
50540R-40-9	Laboratory Corp of Amer Hldgs Common Sto		02/11/2016	Cap Institutional Services	10/10/2016	Credit Suisse First Boston	1,300.000	132,109	181,762	132,109				0			49,653	49,653		
512816-10-9	Lamar Advertising Co Common Stock		09/01/2016	Liquidnet Inc	12/20/2016	Liquidnet Inc	5,700.000	358,001	382,045	358,001				0			24,044	24,044	5,871	
516012-10-1	Lannett Co Inc Common Stock		03/14/2016	Various	08/24/2016	Various	20,300.000	571,741	553,190	571,741				0			(18,551)	(18,551)		
525327-10-2	Leidos Holdings Inc Common Stock		08/23/2016	Taxable Exchange	09/02/2016	Sale of Fractional Share	0.970	2	39	2				0			37	37		
525327-10-2	Leidos Holdings Inc Common Stock		08/23/2016	Taxable Exchange	12/22/2016	Security Withdraw	1,190.000	2,574	60,849	2,574				0			58,275	58,275	762	
53224V-10-0	Lifelock Inc Common Stock		02/12/2016	Needham & Company	09/30/2016	Various	4,500.000	43,987	75,892	43,987				0			31,905	31,905		
532457-10-8	Lilly (Eli) & Co Common Stock		01/25/2016	Morgan Stanley	06/22/2016	Citigroup Global Markets	1,000.000	82,643	73,118	82,643				0			(9,525)	(9,525)	1,020	
539830-10-9	Lockheed Martin Corporation Common Stock		06/22/2016	Various	10/11/2016	UBS Securities	1,100.000	259,236	255,473	259,236				0			(3,763)	(3,763)	2,310	
55306N-10-4	MKS Instruments Inc Common Stock		03/23/2016	Various	08/15/2016	Various	8,900.000	303,047	416,177	303,047				0			113,130	113,130	1,513	
553573-10-6	MSG Networks Inc Common Stock		02/17/2016	Various	12/08/2016	Various	6,300.000	102,318	128,668	102,318				0			26,351	26,351		
570535-10-4	Markel Corp Common Stock		05/27/2016	First Union Capital	06/22/2016	First Union Capital	100.000	96,671	93,588	96,671				0			(3,083)	(3,083)		
580135-10-1	McDonalds Corp. Common Stock		06/22/2016	Various	10/11/2016	Morgan Stanley	1,500.000	180,923	170,855	180,923				0			(10,068)	(10,068)	1,335	
591520-20-0	Methode Electronics Inc Common Stock		01/19/2016	Liquidnet Inc	12/08/2016	Liquidnet Inc	300.000	7,574	12,723	7,574				0			5,149	5,149	88	
617700-10-9	Morningstar Inc Common Stock		06/22/2016	Various	10/11/2016	Bear Stearns	1,400.000	113,418	105,819	113,418				0			(7,599)	(7,599)	880	
63861C-10-9	Nationstar Mtg Hldgs Common Stock		01/25/2016	Liquidnet Inc	12/12/2016	Various	53,000.000	531,595	759,853	531,595				0			228,258	228,258		
63938C-10-8	Navient Corp Common Stock		02/11/2016	Various	06/16/2016	Various	26,400.000	234,177	327,936	234,177				0			93,759	93,759	4,224	
64031N-10-8	Nelnet Inc Common Stock		02/17/2016	Compass Point Research	12/29/2016	Various	14,500.000	504,584	669,330	504,584				0			164,746	164,746	5,720	
675746-30-9	Ocwen Financial Corp Common Stock		09/30/2016	Various	12/07/2016	Various	107,500.000	319,948	318,545	319,948				0			(1,403)	(1,403)		
713448-10-8	Pepsico Inc. Common Stock		04/13/2016	Bear Stearns	06/22/2016	Merrill Lynch	1,400.000	145,615	145,229	145,615				0			(386)	(386)	1,054	
73172K-10-4	Polycom Inc Common Stock		07/06/2016	Investment Technology Group	08/19/2016	Jonestrading Inst Services	3,200.000	35,078	39,649	35,078				0			4,571	4,571		
740189-10-5	Precision Castparts Corp Common Stock		01/25/2016	Weeden & Co.	02/01/2016	Direct	500.000	115,702	117,500	115,702				0			1,798	1,798		
742718-10-9	Proctor & Gamble Common Stock		06/22/2016	Various	10/06/2016	Taxable Exchange	2,565.000	214,364	58,788	214,364				0			(155,576)	(155,576)	1,717	
743315-10-3	Progressive Corp Common Stock		04/13/2016	Merrill Lynch	06/22/2016	Citigroup Global Markets	2,100.000	72,835	67,380	72,835				0			(5,455)	(5,455)		
74460D-10-9	Public Storage Inc Common Stock REIT		04/13/2016	First Union Capital	06/22/2016	Merrill Lynch	400.000	108,548	96,049	108,548				0			(12,499)	(12,499)	720	
74972G-10-3	RPX Corp Common Stock		02/11/2016	Stephens Inc	12/15/2016	Stephens Inc	3,300.000	30,985	36,327	30,985				0			5,342	5,342		
75281A-10-9	Range Resources Corporation Common Stock		07/07/2016	Various	12/05/2016	ITG Inc	2,500.000	106,588	96,424	106,588				0			(10,164)	(10,164)	50	
756109-10-4	Realty Income Corp Common Stock		06/22/2016	Citigroup Global Markets	10/11/2016	First Union Capital	2,400.000	154,212	146,451	154,212				0			(7,760)	(7,760)	1,926	
76009N-10-0	Rent-A-Center Inc Common Stock		06/01/2016	Various	11/22/2016	Various	35,200.000	447,667	414,174	447,667				0			(33,492)	(33,492)	7,824	
761713-10-6	Reynolds American Inc. Common Stock		06/22/2016	Various	10/11/2016	Various	12,600.000	644,040	590,032	644,040				0			(54,007)	(54,007)	7,001	
80589M-10-2	Scana Corp Common Stock		06/22/2016	Citigroup Global Markets	10/11/2016	Merrill Lynch	1,400.000	100,194	95,731	100,194				0			(4,463)	(4,463)	805	
81282V-10-0	Seaworld Entertainment Inc Common Stock		08/04/2016	Various	12/16/2016	Various	32,400.000	558,523	574,726	558,523				0			16,203	16,203	7,839	
840441-10-9	South State Corp Common Stock		09/06/2016	Various	12/20/2016	Various	6,600.000	497,570	566,142	497,570				0			68,572	68,572	2,112	
852891-10-0	Stancorp Financial Common Stock		01/25/2016	Morgan Stanley	03/08/2016	Direct	3,000.000	342,836	345,000	342,836				0			2,164	2,164		
858155-20-3	Steelcase Inc Common Stock		01/07/2016	Various	12/27/2016	Various	14,000.000	199,726	243,341	199,726				0			43,615	43,615	5,040	
863667-10-1	Stryker Corp. Common Stock		06/22/2016	Various	10/11/2016	First Union Capital	1,200.000	140,081	136,950	140,081				0			(3,131)	(3,131)	912	
871829-10-7	Sysco Corp. Common Stock		06/22/2016	Citigroup Global Markets	10/11/2016	Bear Stearns	1,600.000	79,924	76,866	79,924				0			(3,057)	(3,057)	992	
872375-10-0	Teco Energy Inc Common Stock		03/09/2016	First Union Capital	07/01/2016	Direct	6,800.000	186,772	187,340	186,772				0			568	568	2,337	
87240R-10-7	TFS Financial Corp Common Stock		04/13/2016	Various	10/11/2016	Various	6,700.000	117,153	117,605	117,153				0			452	452	895	
888706-10-8	Tivo Inc Common Stock		03/23/2016	Various	09/09/2016	Taxable Exchange	14,500.000	115,595	163,903	115,595				0			48,308	48,308		

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 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stocks)	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
88870P-10-6	Tivo Corp Common Stock		09/09/2016	Taxable Exchange	09/09/2016	Cash Adjustment	0.550	12	12	12				0				0		
893509-22-4	Transamerica Intl Equity Common Stock		01/13/2016	Direct	10/11/2016	Direct	640,614.990	10,000,000	10,691,864	10,000,000				0			691,864	691,864		
896522-10-9	Trinity Industries Common Stock		03/23/2016	Various	12/06/2016	Keybanc Capital Markets	10,800.000	171,641	304,622	171,641				0			132,980	132,980	3,564	
911312-10-6	United Parcel Service Common Stock		04/13/2016	UBS Securities	06/22/2016	Citigroup Global Markets	3,400.000	359,006	360,491	359,006				0			1,485	1,485	2,652	
92345Y-10-6	Verisk Analytics Inc Common Stock		04/13/2016	First Union Capital	10/11/2016	Various	600.000	47,029	47,586	47,029				0			557	557		
92886T-20-1	Vonage Holdings Corp Common Stock		03/17/2016	Various	10/28/2016	Various	54,400.000	257,661	357,558	257,661				0			99,897	99,897		
92939U-10-6	WEC Energy Common Stock		06/22/2016	Citigroup Global Markets	10/11/2016	Investment Technology Group	5,800.000	365,572	329,176	365,572				0			(36,395)	(36,395)	2,871	
949746-10-1	Wells Fargo Company Common Stock		04/13/2016	Goldman Sachs	06/22/2016	Merrill Lynch	3,800.000	186,362	178,473	186,362				0			(7,889)	(7,889)	1,444	
960413-10-2	Westlake Chemical Corp Common Stock		07/13/2016	Various	12/05/2016	Various	7,300.000	327,282	419,581	327,282				0			92,298	92,298	2,592	
966837-10-6	Whole Foods Market Inc. Common Stock		04/05/2016	Various	11/03/2016	Bernstein Sanford	9,600.000	291,253	282,000	291,253				0			(9,253)	(9,253)	3,888	
98156Q-10-8	World Wrestling Entertainment Common Sto		02/12/2016	FBN Securities	09/13/2016	Various	2,200.000	32,079	43,371	32,079				0			11,292	11,292	696	
98389B-10-0	Xcel Energy Inc Common Stock		06/22/2016	Citigroup Global Markets	10/11/2016	National Financial Services	2,100.000	89,887	83,029	89,887				0			(6,857)	(6,857)	714	
G0692U-10-9	Axis Capital Holdings Common Stock		04/13/2016	Various	06/22/2016	Citigroup Global Markets	2,500.000	137,429	133,924	137,429				0			(3,505)	(3,505)	35	
G1991C-10-5	Cardtronics Inc Common Stock		03/30/2016	Various	07/22/2016	Various	12,500.000	404,705	542,688	404,705				0			137,983	137,983		
G3922B-10-7	Genpact LTD Common Stock		06/22/2016	Various	10/11/2016	Merrill Lynch	2,000.000	54,350	47,428	54,350				0			(6,922)	(6,922)		
884903-10-5	Thomson Corporation Common Stock	A	06/22/2016	First Union Capital	10/11/2016	Merrill Lynch	100.000	4,146	3,981	4,146				0			(165)	(165)	26	
30040P-10-3	Evertec Inc Common Stock	C	08/16/2016	Various	12/02/2016	Various	14,200.000	246,343	257,508	246,343				0			11,165	11,165	1,420	
82481R-10-6	Shire PLC Common Stock	D	06/03/2016	Taxable Exchange	06/22/2016	Various	880.460	170,025	154,417	170,025				0			(15,608)	(15,608)		
G0450A-10-5	Arch Capital Group Ltd Common Stock	C	03/09/2016	Merrill Lynch	10/11/2016	Goldman Sachs	1,500.000	103,220	116,441	103,220				0			13,221	13,221		
G1151C-10-1	Accenture PLC Common Stock	C	06/22/2016	Mellon Trust Co.	10/11/2016	UBS Securities	400.000	47,612	46,657	47,612				0			(955)	(955)		
G3223R-10-8	Everest RE Group LTD Common Stock	D	04/13/2016	First Union Capital	06/22/2016	Merrill Lynch	100.000	19,799	17,553	19,799				0			(2,246)	(2,246)	115	
G33856-10-8	Ferroglobe PLC Common Stock	C	04/06/2016	Bernstein Sanford	11/08/2016	Sidoti & Co.	200.000	1,779	1,894	1,779				0			115	115	32	
G6852T-10-5	Partnerre Ltd Common Stock	C	03/09/2016	Credit Suisse First Boston	03/18/2016	Direct	1,500.000	210,559	206,250	210,559				0			(4,309)	(4,309)	4,695	
G7496G-10-3	Renaissancere Holdings Common Stock	D	04/13/2016	Bear Stearns	06/22/2016	Citigroup Global Markets	1,300.000	152,671	149,392	152,671				0			(3,279)	(3,279)	403	
H1467J-10-4	Chubb LTD Common STock	C	06/22/2016	Various	10/11/2016	Goldman Sachs	1,100.000	138,557	136,118	138,557				0			(2,439)	(2,439)	1,518	
H1467J-10-4	Chubb LTD Common STock	C	01/15/2016	Taxable Exchange	02/12/2016	Sale of Fractional Share	0.400	44	4	44				0			(40)	(40)		
N07831-10-5	AVG Technologies Common Stock	C	06/02/2016	Various	08/29/2016	Jonestrading Inst Services	2,000.000	39,386	49,640	39,386				0			10,253	10,253		
9099999 - Common Stocks - Industrial and Miscellaneous (Unaffiliated)								36,664,743	40,007,368	36,664,743	0	0	0	0	0	0	3,342,624	3,342,624	166,697	0
9799998 - Common Stocks - Subtotals - Common Stocks								36,664,743	40,007,368	36,664,743	0	0	0	0	0	0	3,342,624	3,342,624	166,697	0
9899999 - Common Stocks - Subtotals - Preferred and Common Stocks								36,664,743	40,007,368	36,664,743	0	0	0	0	0	0	3,342,624	3,342,624	166,697	0
9999999 Totals								78,588,522	84,008,002	78,641,648	0	53,126	0	53,126	0	0	5,366,354	5,366,354	915,478	215,198

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	
										11	12
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	Number of Shares	% of Outstanding
Common Stocks - U.S. Property & Casualty Insurer											
38704#-10-5	GRANGE IND INS CO		10322	31-1432675	2ciB1	No		55,646,618		1,000.000	100.0
38704@-10-7	GRANGE INS CO OF MI		11136	31-1769414	2ciB1	No		42,854,797		1,000.000	100.0
38708#-10-1	GRANGE PROP & CAS INS CO		11982	42-1610213	2ciB1	No		42,628,741		1,000.000	100.0
89840#-10-3	TRUSTGARD INS CO		40118	41-1405571	2ciB1	No		70,102,929		1,000.000	100.0
1199999 - Common Stocks - U.S. Property & Casualty Insurer							0	211,233,084	0	XXX	XXX
Common Stocks - U.S. Life Insurer											
38702@-10-9	GRANGE LIFE INS CO		71218	31-0739286	2ciB1	No		77,944,917		80,000.000	100.0
1299999 - Common Stocks - U.S. Life Insurer							0	77,944,917	0	XXX	XXX
Common Stocks - Other Affiliates											
38703*-10-0	GrangeAmerica Corporation				2ciA1	No		2,000			
1799999 - Common Stocks - Other Affiliates							0	2,000	0	XXX	XXX
1899999 - Common Stocks - Subtotals - Common Stocks							0	289,180,001	0	XXX	XXX
1999999 Totals - Preferred and Common Stocks							0	289,180,001	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. Total amount of intangible assets nonadmitted $

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
0399999 Totals - Preferred and Common				XXX	XXX

NONE

Schedule DA - Part 1

NONE

Schedule DB - Part A - Section 1

NONE

Schedule DB - Part A - Section 2

NONE

Schedule DB - Part B - Section 1

NONE

Schedule DB - Part B - Section 2

NONE

Schedule DB - Part D - Section 1

NONE

Schedule DB - Part D - Section 2

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations						
31607A-70-3	Fidelity Institutional Govt	0	1FE	1,910,763	1,910,763	01/03/2017
31607A-88-5	Fidelity Institutional Treasury	0	1FE	1,910,763	1,910,763	01/03/2017
140212-07-7	Natisix Financial Products LLC	0	1FE	2,866,144	2,866,144	01/30/2017
09248U-70-0	TFDXX Blackrock Fed Fund Portfolio	0	1FE	17,164,053	17,164,053	01/03/2017
949921-12-6	Wells Fargo Govt FD	0	1FE	1,947,822	1,947,822	01/03/2017
3299999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations				25,799,545	25,799,545	XXX
3899999 - Bonds - Industrial and Miscellaneous (Unaffiliated) - Subtotals - Industrial and Miscellaneous (Unaffiliated)				25,799,545	25,799,545	XXX
6199999 - Bonds - Total Bonds - Subtotals - Issuer Obligations				25,799,545	25,799,545	XXX
6699999 - Bonds - Total Bonds - Subtotals - Total Bonds				25,799,545	25,799,545	XXX
9999999 Totals				25,799,545	25,799,545	XXX

General Interrogatories:

1. Total activity for the year .... Fair Value $ 25,799,545 Book/Adjusted Carrying Value $ 25,799,545
2. Average balance for the year .... Fair Value $ 21,310,322 Book/Adjusted Carrying Value $ 21,310,322
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1 $ 25,799,545 ; NAIC 2 $; NAIC 3 $; NAIC 4 $; NAIC 5 $; NAIC 6 $

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation/Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Dates
9999999 Totals				0	0	XXX

General Interrogatories:

1. Total activity for the year Fair Value $ Book/Adjusted Carrying Value $
2. Average balance for the year Fair Value $ Book/Adjusted Carrying Value $

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							
PNC BANK - OPERATING	PITTSBURGH, PENNSYLVANIA		0.000	0	0	20,579,921	XXX
HUNTINGTON NATIONAL BANK - PAYROLL	COLUMBUS, OHIO		0.000	0	0	10,000	XXX
JP MORGAN CHASE BANK, N.A.	BROOKLYN, NEW YORK		0.000	0	0	30,221,115	XXX
FHLB OF CINCINNATI	CINCINNATI, OHIO		0.000	0	0	188,568	XXX
0199998 Deposits in .... depositories that do not exceed the allowable limit in any one depository - Open Depositories		XXX	XXX				XXX
0199999 Totals - Open Depositories		XXX	XXX	0	0	50,999,603	XXX
0399999 Total Cash on Deposit		XXX	XXX	0	0	50,999,603	XXX
0499999 Cash in Company's Office		XXX	XXX	XXX	XXX		XXX
0599999 Total Cash		XXX	XXX	0	0	50,999,603	XXX

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

1. January	35,689,650	4. April	53,546,307	7. July	47,899,543	10. October	31,621,867
2. February	37,311,538	5. May	68,120,374	8. August	55,159,811	11. November	62,208,676
3. March	42,028,474	6. June	51,661,834	9. September	67,578,389	12. December	50,999,603

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
NONE							
8699999 Total Cash Equivalents					0	0	0

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, etc.	1 Type of Deposits	2 Purpose of Deposits	Deposits For the Benefit of All Policyholders 3 Book/Adjusted Carrying Value	4 Fair Value	All Other Special Deposits 5 Book/Adjusted Carrying Value	6 Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR						
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA	B	General - Georgia Policyholder	203,242	197,016		
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						
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						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	Ohio - All Policyholders	2,384,572	2,372,874		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	Virginia - Policyholder Pro	203,242	197,016		
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 Other Alien OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,791,056	2,766,906	0	0
DETAILS OF WRITE-INS						
5801.						
5802.						
5803.						
5898. Sum of remaining write-ins for Line 58 from overflow page	XXX	XXX	0	0	0	0
5899. Totals (Lines 5801 - 5803 + 5898) (Line 58 above)	XXX	XXX	0	0	0	0

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

ANNUAL STATEMENT BLANK (Continued)

ANNUAL STATEMENT BLANK (Continued)

ALPHABETICAL INDEX

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