16322201620100100

ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

PROGRESSIVE DIRECT INSURANCE COMPANY

NAIC Group Code.....155, 155 (Current Period) (Prior Period) NAIC Company Code..... 16322 Employer's ID Number..... 34-1524319

Organized under the Laws of OH State of Domicile or Port of Entry OH Country of Domicile US

Incorporated/Organized..... September 29, 1986 Commenced Business..... January 14, 1987

Statutory Home Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US ..... 44143-2182 *(Street and Number) (City or Town, State, Country and Zip Code)*
Main Administrative Office	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US..... 44143-2182 440-461-5000 *(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*
Mail Address	P.O. BOX 89490….. CLEVELAND ..... OH ..... US ..... 44101-6490 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*
Primary Location of Books and Records	6300 WILSON MILLS ROAD, W33….. CLEVELAND ..... OH ..... US ..... 44143-2182 440-395-4460 *(Street and Number) (City or Town, State, Country and Zip Code) (Area Code) (Telephone Number)*
Internet Web Site Address	PROGRESSIVE.COM
Statutory Statement Contact	MARY BETH ANDREANO 440-395-4460 *(Name) (Area Code) (Telephone Number) (Extension)* FINANCIAL_REPORTING@PROGRESSIVE.COM 440-603-5500 *(E-Mail Address) (Fax Number)*

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

OFFICERS

Name	Title	Name	Title
SCOTT WESLEY ZIEGLER	PRESIDENT	MICHAEL ROBERT UTH	SECRETARY
DANIEL JOSEPH WITALEC	TREASURER		

OTHER

SCOTT EDWARD COLEMAN	(ASST. TREASURER)	JOHN ALLEN CURTISS JR.	(VICE PRESIDENT)
KAREN ANN KOSUDA	(ASST. SECRETARY)	SIMON GREGER LINDSAY	(VICE PRESIDENT)
MARIANN WOJTKUN MARSHALL	(VICE PRESIDENT)		

DIRECTORS OR TRUSTEES

JOHN ALLEN CURTISS JR. #	BRIAN JACOB GURA	DANIEL PETER MASCARO #	SANJAY MAHESH VYAS
SCOTT WESLEY ZIEGLER			

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

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

(Signature)	(Signature)	(Signature)
SCOTT WESLEY ZIEGLER	KAREN ANN KOSUDA	SCOTT EDWARD COLEMAN
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRESIDENT	ASSISTANT SECRETARY	ASSISTANT TREASURER
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 14TH 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

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	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	524,614,430	9.1	524,614,430		524,614,430	9.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	24,518,346	0.4	24,518,346		24,518,346	0.4
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations		0.0			0	0.0
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations		0.0			0	0.0
1.43 Revenue and assessment obligations	83,552,870	1.4	83,552,870		83,552,870	1.5
1.44 Industrial development and similar obligations	85,205,000	1.5	85,205,000		85,205,000	1.5
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC		0.0			0	0.0
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	40,276,955	0.7	40,276,955		40,276,955	0.7
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	1,288,782,478	22.3	1,288,782,478		1,288,782,478	22.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,821,896,934	31.6	1,821,896,934		1,821,896,934	31.7
2.2 Unaffiliated non-U.S. securities (including Canada)	124,648,488	2.2	124,648,488		124,648,488	2.2
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	32,421,338	0.6	32,421,338		32,421,338	0.6
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	888,568,902	15.4	888,568,902		888,568,902	15.4
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	155,671,783	2.7	155,671,783		155,671,783	2.7
5.2 Property held for production of income (including $..........0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.........0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	682,853,783	11.8	682,853,783		682,853,783	11.9
11. Other invested assets	14,552,196	0.3			0	0.0
12. Total invested assets	5,767,563,503	100.0	5,753,011,307	0	5,753,011,307	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		162,915,647
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 6)		
	2.2 Additional investment made after acquisition (Part 2, Column 9)	1,324,128	1,324,128
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12	94,485	
	7.2 Totals, Part 3, Column 10		94,485
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	8,473,507	
	8.2 Totals, Part 3, Column 9		8,473,507
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		155,671,783
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		155,671,783

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

NONE

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

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		5,955,647
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	8,687,115	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	34,678,086	43,365,201
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16		
	3.2 Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	120,861	
	5.2 Totals, Part 3, Column 9		120,861
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		127,015
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17		
	9.2 Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	34,762,498	
	10.2 Totals, Part 3, Column 11		34,762,498
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		14,552,196
12.	Deduct total nonadmitted amounts		14,552,196
13.	Statement value at end of current period (Line 11 minus Line 12)		0

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,598,157,190
2.	Cost of bonds and stocks acquired, Part 3, Column 7		2,800,276,316
3.	Accrual of discount		8,328,902
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	(885,284)	
	4.2 Part 2, Section 1, Column 15	1,447,140	
	4.3 Part 2, Section 2, Column 13	76,740,467	
	4.4 Part 4, Column 11	(13,012,548)	64,289,775
5.	Total gain (loss) on disposals, Part 4, Column 19		22,369,152
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		2,554,798,248
7.	Deduct amortization of premium		23,693,671
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	428,119	
	8.2 Part 2, Section 1, Column 19		
	8.3 Part 2, Section 2, Column 16		
	8.4 Part 4, Column 15	171,362	599,481
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14		
	9.2 Part 2, Section 1, Column 17	546,000	
	9.3 Part 2, Section 2, Column 14		
	9.4 Part 4, Column 13	497,156	1,043,156
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,914,485,741
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		4,914,485,741

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	524,614,430	521,036,790	524,586,756	526,700,000
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	24,518,346	24,517,946	25,189,597	24,240,000
	4. Totals	549,132,776	545,554,736	549,776,353	550,940,000
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals				
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals				
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	209,034,825	207,484,526	234,243,625	165,778,998
Industrial and Miscellaneous, SVO Identified	8. United States	3,110,679,412	3,107,577,646	3,112,206,210	3,104,131,770
Funds and Hybrid Securities (unaffiliated)	9. Canada	45,622,542	45,226,212	45,620,470	45,642,520
	10. Other Countries	79,025,946	78,238,718	79,288,376	78,977,000
	11. Totals	3,235,327,900	3,231,042,576	3,237,115,056	3,228,751,290
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,993,495,501	3,984,081,838	4,021,135,034	3,945,470,288
PREFERRED STOCKS	14. United States	32,421,338	37,052,338	18,449,900	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	32,421,338	37,052,338	18,449,900	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	32,421,338	37,052,338	18,449,900	
COMMON STOCKS	20. United States	851,125,814	851,125,814	436,322,596	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	1,100,326	1,100,326	363,550	
	22. Other Countries	36,342,762	36,342,762	17,723,851	
	23. Totals	888,568,902	888,568,902	454,409,997	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	888,568,902	888,568,902	454,409,997	
	26. Total Stocks	920,990,240	925,621,240	472,859,897	
	27. Total Bonds and Stocks	4,914,485,741	4,909,703,078	4,493,994,931	

SCHEDULE D - PART 1A - SECTION 1

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 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	21,164,797	509,810,756	14,253,226			XXX	545,228,779	11.7	220,140,929	5.6	545,228,779	
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	21,164,797	509,810,756	14,253,226	0	0	XXX	545,228,779	11.7	220,140,929	5.6	545,228,779	0
2. All Other Governments												
2.1 NAIC 1	14,935,889	9,582,457				XXX	24,518,346	0.5	21,121,303	0.5	24,518,346	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	14,935,889	9,582,457	0	0	0	XXX	24,518,346	0.5	21,121,303	0.5	24,518,346	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1						XXX	0	0.0	1,234,828	0.0		
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	0	0	0	0	XXX	0	0.0	1,234,828	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1						XXX	0	0.0		0.0		
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	19,531,082	77,321,803	40,957,117	10,019,823		XXX	147,829,825	3.2	164,258,015	4.2	147,829,825	
5.2 NAIC 2			26,205,000	35,000,000		XXX	61,205,000	1.3	20,533,071	0.5	35,000,000	26,205,000
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	19,531,082	77,321,803	67,162,117	45,019,823	0	XXX	209,034,825	4.5	184,791,086	4.7	182,829,825	26,205,000

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 Column 7 as a % of Line 10.7	9 Total from Column 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	1,301,167,536	1,235,693,012	497,893,813	8,694,834	638,409	XXX	3,044,087,604	65.1	2,695,035,994	68.8	898,710,042	2,145,377,562
6.2 NAIC 2	179,587,424	422,373,770	159,808,732			XXX	761,769,926	16.3	702,674,296	17.9	600,398,534	161,371,392
6.3 NAIC 3	4,700,763	37,017,037	21,984,053	11,059		XXX	63,712,912	1.4	60,210,162	1.5	17,669,898	46,043,014
6.4 NAIC 4			9,650,000			XXX	9,650,000	0.2	15,173,853	0.4		9,650,000
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6	14,904,512					XXX	14,904,512	0.3	19,658,401	0.5		14,904,512
6.7 Totals	1,500,360,235	1,695,083,819	689,336,598	8,705,893	638,409	XXX	3,894,124,954	83.3	3,492,752,706	89.1	1,516,778,474	2,377,346,480
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2						XXX	0	0.0		0.0		
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	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		0	0.0	XXX	XXX		
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	0	0	0.0	XXX	XXX	0	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 Column 7 as a % of Line 10.7	9 Total from Column 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) 1,356,799,304	1,832,408,028	553,104,156	18,714,657	638,409	0	3,761,664,554	80.5	XXX	XXX	1,616,286,992	2,145,377,562
10.2 NAIC 2	(d) 179,587,424	422,373,770	186,013,732	35,000,000	0	0	822,974,926	17.6	XXX	XXX	635,398,534	187,576,392
10.3 NAIC 3	(d) 4,700,763	37,017,037	21,984,053	11,059	0	0	63,712,912	1.4	XXX	XXX	17,669,898	46,043,014
10.4 NAIC 4	(d) 0	0	9,650,000	0	0	0	9,650,000	0.2	XXX	XXX	0	9,650,000
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 14,904,512	0	0	0	0	0	(c) 14,904,512	0.3	XXX	XXX	0	14,904,512
10.7 Totals	1,555,992,003	2,291,798,835	770,751,941	53,725,716	638,409	0	(b) 4,672,906,904	100.0	XXX	XXX	2,269,355,424	2,403,551,480
10.8 Line 10.7 as a % of Col. 7	33.3	49.0	16.5	1.1	0.0	0.0	100.0	XXX	XXX	XXX	48.6	51.4
11. Total Bonds Prior Year												
11.1 NAIC 1	1,178,779,954	1,210,335,052	661,118,951	50,496,553	1,060,559	XXX	XXX	XXX	3,101,791,069	79.1	1,133,069,662	1,968,721,407
11.2 NAIC 2	83,507,471	423,555,764	216,144,132			XXX	XXX	XXX	723,207,367	18.4	509,459,530	213,747,837
11.3 NAIC 3	5,176,564	30,279,150	24,754,448			XXX	XXX	XXX	60,210,162	1.5	29,931,012	30,279,150
11.4 NAIC 4		12,487,110	2,686,743			XXX	XXX	XXX	15,173,853	0.4	15,173,853	
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		
11.6 NAIC 6	3,898,907	15,759,494				XXX	XXX	XXX	(c) 19,658,401	0.5		19,658,401
11.7 Totals	1,271,362,896	1,692,416,570	904,704,274	50,496,553	1,060,559	XXX	XXX	XXX	(b) 3,920,040,852	100.0	1,687,634,057	2,232,406,795
11.8 Line 11.7 as a % of Col. 9	32.4	43.2	23.1	1.3	0.0	XXX	XXX	XXX	100.0	XXX	43.1	56.9
12. Total Publicly Traded Bonds												
12.1 NAIC 1	571,534,731	861,612,142	166,592,674	15,909,036	638,409		1,616,286,992	34.6	1,133,069,662	28.9	1,616,286,992	XXX
12.2 NAIC 2	101,524,860	350,820,441	148,053,233	35,000,000			635,398,534	13.6	509,459,530	13.0	635,398,534	XXX
12.3 NAIC 3	3,251	11,092	17,644,496	11,059			17,669,898	0.4	29,931,012	0.8	17,669,898	XXX
12.4 NAIC 4							0	0.0	15,173,853	0.4	0	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	673,062,842	1,212,443,675	332,290,403	50,920,095	638,409	0	2,269,355,424	48.6	1,687,634,057	43.1	2,269,355,424	XXX
12.8 Line 12.7 as a % of Col. 7	29.7	53.4	14.6	2.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	14.4	25.9	7.1	1.1	0.0	0.0	48.6	XXX	XXX	XXX	48.6	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	785,264,573	970,795,886	386,511,482	2,805,621			2,145,377,562	45.9	1,968,721,407	50.2	XXX	2,145,377,562
13.2 NAIC 2	78,062,564	71,553,329	37,960,499				187,576,392	4.0	213,747,837	5.5	XXX	187,576,392
13.3 NAIC 3	4,697,512	37,005,945	4,339,557				46,043,014	1.0	30,279,150	0.8	XXX	46,043,014
13.4 NAIC 4			9,650,000				9,650,000	0.2	0	0.0	XXX	9,650,000
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6	14,904,512						14,904,512	0.3	19,658,401	0.5	XXX	14,904,512
13.7 Totals	882,929,161	1,079,355,160	438,461,538	2,805,621	0	0	2,403,551,480	51.4	2,232,406,795	56.9	XXX	2,403,551,480
13.8 Line 13.7 as a % of Col. 7	36.7	44.9	18.2	0.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	18.9	23.1	9.4	0.1	0.0	0.0	51.4	XXX	XXX	XXX	XXX	51.4

(a) Includes $.....2,403,551,480 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.
(b) Includes $..........0 current year, $..........0 prior year of bonds with Z designations and $..........0 current year, $..........0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.
(c) Includes $..........0 current year, $..........0 prior year of bonds with 5* designations and $..........0 current year, $..........0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.
(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....616,559,414; NAIC 2 $.....62,851,989; 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 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1. U.S. Governments												
1.1 Issuer Obligations	21,164,797	509,810,756	14,253,226			XXX	545,228,779	11.7	213,819,263	5.5	545,228,779	
1.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0	6,321,666	0.2		
1.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
1.5 Totals	21,164,797	509,810,756	14,253,226	0	0	XXX	545,228,779	11.7	220,140,929	5.6	545,228,779	0
2. All Other Governments												
2.1 Issuer Obligations	14,935,889	9,582,457				XXX	24,518,346	0.5	21,121,303	0.5	24,518,346	
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	14,935,889	9,582,457	0	0	0	XXX	24,518,346	0.5	21,121,303	0.5	24,518,346	0
3. U.S. States, Territories and Possessions, Guaranteed												
3.1 Issuer Obligations						XXX	0	0.0	1,234,828	0.0		
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	0	0	0	0	XXX	0	0.0	1,234,828	0.0	0	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 Issuer Obligations						XXX	0	0.0		0.0		
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 Issuer Obligations	18,814,227	55,136,663	49,806,980	45,000,000		XXX	168,757,870	3.6	114,565,755	2.9	142,552,870	26,205,000
5.2 Residential Mortgage-Backed Securities	18,836	54,425	42,301	19,823		XXX	135,385	0.0	20,693,170	0.5	135,385	
5.3 Commercial Mortgage-Backed Securities	698,019	22,130,715	17,312,836			XXX	40,141,570	0.9	49,077,032	1.3	40,141,570	
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0	455,129	0.0		
5.5 Totals	19,531,082	77,321,803	67,162,117	45,019,823	0	XXX	209,034,825	4.5	184,791,086	4.7	182,829,825	26,205,000
6. Industrial and Miscellaneous (unaffiliated)												
6.1 Issuer Obligations	786,929,607	629,871,429	238,042,381			XXX	1,654,843,417	35.4	1,045,828,575	26.7	927,454,842	727,388,575
6.2 Residential Mortgage-Backed Securities	137,567,752	289,864,756	28,757,033	2,695,902	638,409	XXX	459,523,852	9.8	580,824,475	14.8	184,052,723	275,471,129
6.3 Commercial Mortgage-Backed Securities	111,663,658	572,517,086	385,637,151			XXX	1,069,817,895	22.9	1,208,871,257	30.8	42,165,383	1,027,652,512
6.4 Other Loan-Backed and Structured Securities	464,199,218	202,830,548	36,900,033	6,009,991		XXX	709,939,790	15.2	657,228,399	16.8	363,105,526	346,834,264
6.5 Totals	1,500,360,235	1,695,083,819	689,336,598	8,705,893	638,409	XXX	3,894,124,954	83.3	3,492,752,706	89.1	1,516,778,474	2,377,346,480
7. Hybrid Securities												
7.1 Issuer Obligations						XXX	0	0.0		0.0		
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
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	0	0	0.0	XXX	XXX	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	841,844,520	1,204,401,305	302,102,587	45,000,000	0	XXX	2,393,348,412	51.2	XXX	XXX	1,639,754,837	753,593,575
10.2 Residential Mortgage-Backed Securities	137,586,588	289,919,181	28,799,334	2,715,725	638,409	XXX	459,659,237	9.8	XXX	XXX	184,188,108	275,471,129
10.3 Commercial Mortgage-Backed Securities	112,361,677	594,647,801	402,949,987	0	0	XXX	1,109,959,465	23.8	XXX	XXX	82,306,953	1,027,652,512
10.4 Other Loan-Backed and Structured Securities	464,199,218	202,830,548	36,900,033	6,009,991	0	XXX	709,939,790	15.2	XXX	XXX	363,105,526	346,834,264
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	1,555,992,003	2,291,798,835	770,751,941	53,725,716	638,409	0	4,672,906,904	100.0	XXX	XXX	2,269,355,424	2,403,551,480
10.7 Line 10.6 as a % of Col. 7	33.3	49.0	16.5	1.1	0.0	0.0	100.0	XXX	XXX	XXX	48.6	51.4
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	438,721,664	635,831,171	316,773,573	5,243,316		XXX	XXX	XXX	1,396,569,724	35.6	979,932,179	416,637,545
11.2 Residential Mortgage-Backed Securities	159,996,994	381,346,908	55,165,071	3,948,113	1,060,559	XXX	XXX	XXX	601,517,645	15.3	268,215,054	333,302,591
11.3 Commercial Mortgage-Backed Securities	284,536,046	433,350,163	510,047,992	36,335,754		XXX	XXX	XXX	1,264,269,955	32.3	108,894,725	1,155,375,230
11.4 Other Loan-Backed and Structured Securities	388,108,192	241,888,328	22,717,638	4,969,370		XXX	XXX	XXX	657,683,528	16.8	330,592,099	327,091,429
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	1,271,362,896	1,692,416,570	904,704,274	50,496,553	1,060,559	XXX	XXX	XXX	3,920,040,852	100.0	1,687,634,057	2,232,406,795
11.7 Line 11.6 as a % of Col. 9	32.4	43.2	23.1	1.3	0.0	XXX	XXX	XXX	100.0	XXX	43.1	56.9
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	324,251,009	1,014,242,517	256,261,311	45,000,000		XXX	1,639,754,837	35.1	979,932,179	25.0	1,639,754,837	XXX
12.2 Residential Mortgage-Backed Securities	40,907,536	129,438,908	10,487,530	2,715,725	638,409	XXX	184,188,108	3.9	268,215,054	6.8	184,188,108	XXX
12.3 Commercial Mortgage-Backed Securities	5,771,918	26,881,669	49,653,366			XXX	82,306,953	1.8	108,894,725	2.8	82,306,953	XXX
12.4 Other Loan-Backed and Structured Securities	302,132,379	41,880,581	15,888,196	3,204,370		XXX	363,105,526	7.8	330,592,099	8.4	363,105,526	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	673,062,842	1,212,443,675	332,290,403	50,920,095	638,409	0	2,269,355,424	48.6	1,687,634,057	43.1	2,269,355,424	XXX
12.7 Line 12.6 as a % of Col. 7	29.7	53.4	14.6	2.2	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	14.4	25.9	7.1	1.1	0.0	0.0	48.6	XXX	XXX	XXX	48.6	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	517,593,511	190,158,788	45,841,276			XXX	753,593,575	16.1	416,637,545	10.6	XXX	753,593,575
13.2 Residential Mortgage-Backed Securities	96,679,052	160,480,273	18,311,804			XXX	275,471,129	5.9	333,302,591	8.5	XXX	275,471,129
13.3 Commercial Mortgage-Backed Securities	106,589,759	567,766,132	353,296,621			XXX	1,027,652,512	22.0	1,155,375,230	29.5	XXX	1,027,652,512
13.4 Other Loan-Backed and Structured Securities	162,066,839	160,949,967	21,011,837	2,805,621		XXX	346,834,264	7.4	327,091,429	8.3	XXX	346,834,264
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	882,929,161	1,079,355,160	438,461,538	2,805,621	0	0	2,403,551,480	51.4	2,232,406,795	56.9	XXX	2,403,551,480
13.7 Line 13.6 as a % of Col. 7	36.7	44.9	18.2	0.1	0.0	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	18.9	23.1	9.4	0.1	0.0	0.0	51.4	XXX	XXX	XXX	XXX	51.4

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	4,845,680	4,845,680			
2. Cost of short-term investments acquired	956,267,806	956,267,806			
3. Accrual of discount	1,418,356	1,418,356			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	5,882	5,882			
6. Deduct consideration received on disposals	363,572,789	363,572,789			
7. Deduct amortization of premium	323,613	323,613			
8. Total foreign exchange change in book/adjusted carrying value	(4,584)	(4,584)			
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	598,636,738	598,636,738	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	598,636,738	598,636,738	0	0	0

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	182,282,151	182,282,151	
2. Cost of cash equivalents acquired	2,586,847,639	2,586,847,639	
3. Accrual of discount	1,326,524	1,326,524	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	3,866	3,866	
6. Deduct consideration received on disposals	2,689,133,446	2,689,133,446	
7. Deduct amortization of premium	552,069	552,069	
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other-than-temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	80,774,665	80,774,665	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	80,774,665	80,774,665	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year 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 on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
Campus I Home Office Complex - 6300 Wilson Mills Road		Mayfield Village	OH	10/01/2007.		75,376,754		40,458,350	40,458,350	2,932,374	94,485		(3,026,859)		12,136,004	7,572,396
Discovery Training Center - 6671 Beta Drive		Mayfield Village	OH	10/01/2007.		8,972,325		4,744,486	4,744,486	647,392			(647,392)		1,903,314	1,056,553
Eastmark Office Building - 6055 Parkland Boulevard		Mayfield Heights	OH	10/01/2007.		7,784,264		4,533,170	4,533,170	377,533			(377,533)		1,727,666	1,163,751
Omega West Office Building - 624 Alpha Drive		Highland Heights	OH	10/01/2007.		4,301,930		2,758,444	2,758,444	120,641			(120,641)		621,303	389,239
Omega East Office Building - 625 Alpha Drive		Highland Heights	OH	10/01/2007.		7,281,757		4,584,452	4,584,452	224,368			(224,368)		1,227,933	817,755
Voyager Training Center - 30440 Lakeland Boulevard		Wickliffe	OH	10/01/2007.		6,075,897		2,832,554	2,832,554	126,743			(126,743)		863,229	622,017
Colorado Springs Call Center - 12710 Voyager Parkway		Colorado Springs	CO	10/01/2007.		44,397,506		33,353,165	33,353,165	1,149,224			(1,149,224)		5,976,317	3,489,151
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane		Colorado Springs	CO	10/01/2007.		66,757,291		46,467,399	46,467,399	2,139,181			(2,139,181)		7,189,795	3,171,943
Alpha South PPA Center - 755 Alpha Drive		Highland Heights	OH	10/01/2007.		3,577,848		2,111,646	2,111,646	114,757			(114,757)		1,143,039	942,579
Alpha North Office Building - 747 Alpha Drive		Highland Heights	OH	10/01/2007.		15,964,396		10,554,498	10,554,498	641,295			(641,295)		2,977,630	1,907,557
Colorado Springs Land for IT Building - 550 Sybilla Lane		Colorado Springs	CO	10/01/2007.		3,273,620		3,273,620	3,273,620				0			82,323
0299999. Properties Occupied by the Reporting Entity - Administrative						243,763,587	0	155,671,783	155,671,783	8,473,507	94,485	0	(8,567,992)	0	35,766,230	21,215,263
0399999. Total - Properties Occupied by the Reporting Entity						243,763,587	0	155,671,783	155,671,783	8,473,507	94,485	0	(8,567,992)	0	35,766,230	21,215,263
0699999. Totals						243,763,587	0	155,671,783	155,671,783	8,473,507	94,485	0	(8,567,992)	0	35,766,230	21,215,263

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
Campus I Home Office Complex - 6300 Wilson Mills Road	Mayfield Village	OH	10/01/2007					1,025,696
Discovery Training Center - 6671 Beta Drive	Mayfield Village	OH	10/01/2007					62,221
Eastmark Office Building - 6055 Parkland Boulevard	Mayfield Heights	OH	10/01/2007					401
Alpha North Office Building - 747 Alpha Drive	Highland Heights	OH	10/01/2007					100,855
Colorado Springs Call Center - 12710 Voyager Parkway	Colorado Springs	CO	10/01/2007					139,935
Colorado Springs Data Center/PPA Center - 650 Sybilla Lane	Colorado Springs	CO	10/01/2007					(4,980)
0199999. Total - Acquired by Purchase					0	0	0	1,324,128
0399999. Totals					0	0	0	1,324,128

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC		CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC		08/11/2016	1	43,365,201	8,580,688	8,580,688			34,762,498					99.990
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated									43,365,201	8,580,688	8,580,688	0	0	34,762,498	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC		GADSDEN	AL	MEIGHAN BLVD, LLC		10/18/2006		5,791,400	5,971,508	5,971,508	120,861					135,000		100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated									5,791,400	5,971,508	5,971,508	120,861	0	0	0	0	135,000	0	XXX
4499999. Subtotal - Unaffiliated									43,365,201	8,580,688	8,580,688	0	0	34,762,498	0	0	0	0	XXX
4599999. Subtotal - Affiliated									5,791,400	5,971,508	5,971,508	120,861	0	0	0	0	135,000	0	XXX
4699999. Totals									49,156,601	14,552,196	14,552,196	120,861	0	34,762,498	0	0	135,000	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location 3	Location 4	5	6	7	8	9	10	11
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016	1	8,687,115	34,678,086		99.990
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							8,687,115	34,678,086	0	XXX
4499999. Subtotal - Unaffiliated							8,687,115	34,678,086	0	XXX
4699999. Totals							8,687,115	34,678,086	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	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
000000 00 0	CHURCHILL STATESIDE SOLAR TAX CREDIT FUND VI LLC	CLEARWATER	FL	CHURCHILL STATESIDE SOLAR MANAGING MEMBER LLC	08/11/2016.	11/22/2016.	22,015					0			22,015			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							22,015	0	0	0	0	0	0	0	22,015	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
000000 00 0	GADSDEN, AL, LLC	GADSDEN	AL	RETURN OF CAPITAL	10/18/2006.	06/30/2016.	105,000					0			105,000			0	
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated							105,000	0	0	0	0	0	0	0	105,000	0	0	0	0
4499999. Subtotal - Unaffiliated							22,015	0	0	0	0	0	0	0	22,015	0	0	0	0
4599999. Subtotal - Affiliated							105,000	0	0	0	0	0	0	0	105,000	0	0	0	0
4699999. Totals							127,015	0	0	0	0	0	0	0	127,015	0	0	0	0

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
U.S. Government - Issuer Obligations																					
912828 SM 3	US TREASURY NOTE				1	554,039	100.124	550,682	550,000	550,448		(1,835)			1.000	0.665	MS	1,405	5,500	01/12/2015	03/31/2017
912828 T6 7	US TREASURY NOTE				1	74,050,781	96.872	72,654,000	75,000,000	74,074,961		24,179			1.250	1.516	AO	160,566		11/10/2016	10/31/2021
912828 T8 3	US TREASURY NOTE				1	41,872,031	99.262	41,690,040	42,000,000	41,880,555		8,523			0.750	0.907	AO	53,950		11/10/2016	10/31/2018
912828 U3 2	US TREASURY NOTE				1	64,618,359	98.749	64,186,850	65,000,000	64,632,419		14,059			1.000	1.201	MN	84,392		11/23/2016	11/15/2019
912828 U5 7	US TREASURY NOTE				1	7,980,609	99.214	7,937,120	8,000,000	7,980,769		160			2.125	2.162	MN	14,945		11/23/2016	11/30/2023
912828 U6 5	US TREASURY NOTE				1	229,433,854	99.155	228,056,500	230,000,000	229,441,965		8,111			1.750	1.802	MN	353,846		12/01/2016	11/30/2021
912828 U7 3	US TREASURY NOTE				1	99,777,679	99.710	99,710,000	100,000,000	99,780,856		3,177			1.375	1.451	JD	64,217		12/12/2016	12/15/2019
912828 VS 6	US TREASURY NOTE	SD			1	6,299,404	101.652	6,251,598	6,150,000	6,272,457		(14,111)			2.500	2.310	FA	58,074	145,625	07/15/2016	08/15/2023
0199999. U.S. Government - Issuer Obligations						524,586,756	XXX	521,036,790	526,700,000	524,614,430	0	42,263	0	0	XXX	XXX	XXX	791,395	151,125	XXX	XXX
0599999. Total - U.S. Government						524,586,756	XXX	521,036,790	526,700,000	524,614,430	0	42,263	0	0	XXX	XXX	XXX	791,395	151,125	XXX	XXX
All Other Governments - Issuer Obligations																					
3TB000 08 5	AUSTRALIA GOVT		B		1	8,006,527	100.495	7,436,630	7,400,000	7,437,018		(303,111)		210,579	6.000	1.858	FA	167,707	441,000	10/28/2015	02/15/2017
3TB000 09 3	AUSTRALIA GOVT		B		1	7,419,550	103.888	7,303,326	7,220,000	7,304,271		(170,487)		55,533	5.500	1.748	JJ	172,311	244,063	06/08/2016	01/21/2018
3TB000 10 1	AUSTRALIA GOVT		B		1	7,469,039	101.388	7,502,712	7,400,000	7,498,871		(131,679)		161,721	4.250	1.815	JJ	140,158	196,563	06/23/2016	07/21/2017
3TB001 01 8	AUSTRALIA GOVT		B		1	2,294,481	102.490	2,275,278	2,220,000	2,278,186		(16,581)		286	3.250	1.765	AO	14,271	37,050	06/23/2016	10/21/2018
0699999. All Other Governments - Issuer Obligations						25,189,597	XXX	24,517,946	24,240,000	24,518,346	0	(621,858)	0	428,119	XXX	XXX	XXX	494,447	918,676	XXX	XXX
1099999. Total - All Other Governments						25,189,597	XXX	24,517,946	24,240,000	24,518,346	0	(621,858)	0	428,119	XXX	XXX	XXX	494,447	918,676	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Issuer Obligations																					
041083 QM 1	ARKANSAS ST HSG			2	1FE	332,010	100.013	310,040	310,000	310,000		(2,310)			5.500	3.682	JJ	8,525	17,050	12/01/2007	07/01/2037
130536 PR 0	CALIFORNIA ST POLL CONTROL FIN				2FE	26,205,000	100.000	26,205,000	26,205,000	26,205,000					0.750	0.750	FMAN	32,846		10/31/2016	08/01/2023
15976R AC 2	CHARLES CITY VA CNTY ECON DEV			2	1FE	10,000,000	92.270	9,227,000	10,000,000	10,000,000					2.875	2.875	MN	47,917		10/28/2016	02/01/2029
167736 E8 6	CHICAGO IL WTR REVENUE				1FE	5,643,100	108.907	5,445,350	5,000,000	5,558,422		(84,678)			5.000	1.961	MN	41,667	109,722	05/13/2016	11/01/2020
20775B YV 2	CONN ST HSG FIN AUTH HSG MTG				1FE	5,945,000	100.177	5,955,523	5,945,000	5,945,000					1.600	1.600	MN	12,154	95,120	05/23/2012	05/15/2017
20775C KU 7	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	99.255	496,275	500,000	500,000					0.900	0.900	MN	575	1,000	08/05/2016	05/15/2018
20775C KV 5	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	98.382	491,910	500,000	500,000					1.100	1.100	MN	703	1,222	08/05/2016	05/15/2019
20775C KW 3	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	97.370	486,850	500,000	500,000					1.350	1.350	MN	863	1,500	08/05/2016	05/15/2020
20775C KX 1	CONNECTICUT ST HSG FIN AUTH HS				1FE	685,000	96.695	662,361	685,000	685,000					1.550	1.550	MN	1,357	2,359	08/05/2016	05/15/2021
20775C KY 9	CONNECTICUT ST HSG FIN AUTH HS				1FE	575,000	95.861	551,201	575,000	575,000					1.800	1.800	MN	1,323	2,300	08/05/2016	05/15/2022
20775C KZ 6	CONNECTICUT ST HSG FIN AUTH HS				1FE	600,000	95.060	570,360	600,000	600,000					2.050	2.050	MN	1,572	2,733	08/05/2016	05/15/2023
20775C LA 0	CONNECTICUT ST HSG FIN AUTH HS				1FE	615,000	95.152	585,185	615,000	615,000					2.250	2.250	MN	1,768	3,075	08/05/2016	05/15/2024
20775C LB 8	CONNECTICUT ST HSG FIN AUTH HS				1FE	500,000	94.892	474,460	500,000	500,000					2.400	2.400	MN	1,533	2,667	08/05/2016	05/15/2025
20775C LM 4	CONNECTICUT ST HSG FIN AUTH HS				1FE	590,000	94.655	558,465	590,000	590,000					2.100	2.100	MN	1,583	2,753	08/05/2016	11/15/2023
246395 NL 7	DELAWARE ST HSG			2	1FE	1,570,802	100.014	1,445,202	1,445,000	1,445,000		(17,698)			5.900	3.880	JJ	42,628	85,255	12/01/2007	07/01/2038
246395 PD 3	DELAWARE ST HSG			2	1FE	899,892	101.838	855,439	840,000	845,181		(5,187)			5.600	4.125	JJ	23,520	47,040	05/17/2007	01/01/2039
45505R BN 4	INDIANA ST				2FE	35,000,000	100.000	35,000,000	35,000,000	35,000,000					1.000	1.001	MJSD	29,726		12/01/2016	05/01/2034
49130T PR 1	KENTUCKY HSG CORP HSG REV			2	1FE	8,519,941	102.269	8,401,398	8,215,000	8,432,794		(33,497)			4.250	3.311	JJ	174,569	349,138	06/06/2012	07/01/2033
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE			2	1FE	1,313,057	101.837	1,288,238	1,265,000	1,296,060		(5,085)			3.250	2.356	MN	5,253	41,113	01/29/2014	11/15/2043
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHAS			2	1FE	4,307,664	102.894	4,223,799	4,105,000	4,280,146		(24,616)			3.500	2.223	MN	18,358	143,675	08/07/2015	11/15/2035
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE			2	1FE	12,426,120	101.444	12,173,280	12,000,000	12,391,034		(35,086)			3.500	2.545	MS	141,167		08/25/2016	09/01/2047
592646 V9 1	MET WASHINGTON DC ARPTS AUTH A			2	1FE	3,472,440	110.058	3,301,740	3,000,000	3,294,974		(74,595)			5.000	2.250	AO	37,500	150,000	07/29/2014	10/01/2024
60416S BU 3	MINNESOTA ST HSG FIN AGY			2	1FE	5,377,792	101.171	5,179,955	5,120,000	5,305,860		(7,303)			3.000	1.771	JJ	76,800	153,600	05/15/2013	07/01/2031
60636X T8 6	MISSOURI ST HSG SF			2	1FE	993,938	106.278	988,385	930,000	933,506		(12,761)			5.700	3.362	MS	17,670	53,010	02/07/2012	09/01/2038

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	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 Desig-nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61212R 5G 7	MONTANA ST BRD HSG			2	1FE	3,512,300	101.448	3,459,377	3,410,000	3,498,367		(12,044)			3.000	2.203	JD	8,525	102,300	09/11/2015.	12/01/2043.
647200 QK 3	NEW MEXICO MTG FIN AGY			2	1FE	790,073	100.012	745,089	745,000	751,761		(291)			5.300	4.113	JJ	19,743	39,485	04/05/2007.	01/01/2039.
647200 TH 7	NEW MEXICO MTG FIN AGY			2	1FE	3,200,175	104.756	3,111,253	2,970,000	3,084,982		(15,662)			5.600	3.770	JJ	83,160	166,320	02/23/2010.	01/01/2038.
647200 V3 5	NEW MEXICO MTG FIN AGY			2	1FE	1,699,358	103.294	1,657,869	1,605,000	1,661,143		(6,674)			3.750	2.471	MS	20,063	60,188	08/15/2012.	03/01/2043.
677377 Q5 5	OHIO HSG FIN AGY			2	1FE	5,797,311	104.324	5,518,740	5,290,000	5,467,029		(48,704)			5.000	2.809	MN	44,083	264,500	10/15/2010.	11/01/2028.
67766N AR 3	OHIO ST WTR DEV AUTH SOL WST D				1FE	4,000,000	96.634	3,865,360	4,000,000	4,000,000					1.550	1.550	JJ	31,000		06/30/2016.	07/01/2021.
686087 LC 9	OREGON ST HSG & CMNTY			2	1FE	3,353,914	105.648	3,359,606	3,180,000	3,253,563		(14,954)			5.000	3.668	JJ	79,500	159,000	07/30/2010.	07/01/2030.
708692 BC 1	PENNSYLVANIA ST			4	1FE	10,000,000	99.228	9,922,800	10,000,000	10,000,000					1.550	1.550	JD	12,917	155,000	11/25/2015.	12/01/2033.
83756C PQ 2	SOUTH DAKOTA HSG DEV AUTH			2	1FE	10,742,700	104.234	10,423,400	10,000,000	10,733,048		(9,652)			3.500	2.567	MN	44,722		11/02/2016.	11/01/2046.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						170,167,587	XXX	166,940,910	165,645,000	168,757,870	0	(410,797)	0	0	XXX	XXX	XXX	1,065,290	2,211,125	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities																					
313921 6F 0	FNGT 2001-W3 A			4	1FE	37,391	109.407	39,100	35,738	36,574		(335)			6.515	5.451	MON	194	2,380	10/24/2001.	09/01/2041.
31392C MS 0	FNW 2002-W1 2A			4	1FE	103,080	113.520	111,545	98,260	98,811		(670)			6.181	5.718	MON	506	6,123	12/01/2005.	02/25/2042.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						140,471	XXX	150,645	133,998	135,385	0	(1,005)	0	0	XXX	XXX	XXX	700	8,503	XXX	XXX
U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Commercial Mortgage-Backed Securities																					
3137AJ MG 6	FHMS 2011-K016 X1 IO			4,6	1FE	12,701,161	5.990	7,075,310		6,661,516		(1,324,735)			1.539	6.141	MON	151,448	1,918,543	08/20/2013.	10/25/2021.
3137AN MP 7	FHMS 2012-K707 X1 IO			4,6	1FE	4,242,183	2.424	1,203,245		1,168,966		(685,687)			1.527	5.426	MON	63,185	795,075	04/17/2012.	12/25/2018.
3137B2 HP 8	FHMS 2013-K028 X1 IO			4,6	1FE	4,887,485	1.657	3,582,641		3,717,802		(676,603)			0.347	2.247	MON	62,437	967,124	05/04/2015.	02/25/2023.
3137B8 G5 0	FHMS 2014-K037 X1 IO			4,6	1FE	21,046,418	5.665	15,662,813		15,658,215		(2,194,848)			1.021	3.500	MON	235,217	3,052,802	04/14/2015.	01/25/2024.
3137BA HB 1	FHMS 2014-K715 X1 IO			4,6	1FE	17,199,181	3.811	10,166,911		10,193,136		(2,515,231)			1.144	2.889	MON	254,236	3,255,852	05/02/2014.	01/25/2021.
3137BF DR 9	FHMS 2014-K717 X1 IO			4,6	1FE	3,859,139	2.029	2,702,051		2,741,935		(649,412)			0.508	2.492	MON	56,343	763,089	05/08/2015.	09/25/2021.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						63,935,567	XXX	40,392,971	0	40,141,570	0	(8,046,516)	0	0	XXX	XXX	XXX	822,866	10,752,485	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						234,243,625	XXX	207,484,526	165,778,998	209,034,825	0	(8,458,318)	0	0	XXX	XXX	XXX	1,888,856	12,972,113	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00206R CM 2	AT&T CORP			2	2FE	29,991,000	98.056	29,416,800	30,000,000	29,993,960		993			3.000	3.004	JD	2,500	900,000	04/23/2015.	06/30/2022.
002824 BC 3	ABBOTT LABORATORIES				1FE	24,975,500	100.068	25,017,000	25,000,000	24,976,059		559			2.350	2.384	MN	63,646		11/17/2016.	11/22/2019.
00287Y AT 6	ABBVIE INC			2	2FE	19,918,000	99.969	19,993,800	20,000,000	19,943,282		15,822			2.500	2.588	MN	65,278	500,000	05/05/2015.	05/14/2020.
00817Y AV 0	AETNA INC			2	1FE	9,985,400	98.390	9,839,000	10,000,000	9,986,416		1,016			2.800	2.823	JD	12,444	144,667	06/02/2016.	06/15/2023.
023608 AF 9	AMEREN CORPORATION			2	2FE	11,998,540	100.460	12,055,200	12,000,000	11,998,600		208			2.700	2.703	MN	41,400	315,900	11/18/2015.	11/15/2020.
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE				1FE	5,158,800	98.313	4,915,650	5,000,000	5,147,413		(11,387)			2.500	1.936	JJ	57,639		07/13/2016.	07/15/2022.
035242 AA 4	ANHEUSER-BUSCH INBEV FIN				1FE	22,078,153	97.922	21,131,568	21,580,000	22,048,359		(29,793)			2.625	2.239	JJ	258,061		08/15/2016.	01/17/2023.
035242 AP 1	ANHEUSER-BUSCH INBEV FIN			2	1FE	12,978,290	101.363	13,177,190	13,000,000	12,979,763		1,473			3.650	3.670	FA	197,708	245,158	01/13/2016.	02/01/2026.
03524B AE 6	ANHEUSER-BUSCH INBEV FIN				1FE	2,568,511	103.483	2,452,547	2,370,000	2,557,698		(10,813)			3.700	2.474	FA	36,538	43,845	07/15/2016.	02/01/2024.
05367A AG 8	AVIATION CAPITAL GROUP			2	2FE	4,977,650	101.250	5,062,500	5,000,000	4,986,874		7,290			2.875	3.032	MS	41,528	143,750	09/14/2015.	09/17/2018.
05565E AD 7	BMW US CAPITAL LLC				1FE	7,996,480	99.012	7,920,960	8,000,000	7,997,257		777			1.500	1.515	AO	26,667	60,000	04/04/2016.	04/11/2019.
07177M AD 5	BAXALTA INC			2	2FE	9,996,800	99.917	9,991,700	10,000,000	9,997,683		613			2.875	2.882	JD	6,389	287,500	06/18/2015.	06/23/2020.
07177M AG 8	BAXALTA INC				2FE	4,996,950	99.990	4,999,500	5,000,000	4,998,463		1,008			2.000	2.021	JD	2,500	100,000	06/18/2015.	06/22/2018.
07177M AL 7	BAXALTA INC			2	2FE	4,995,700	100.662	5,033,100	5,000,000	4,996,511		561			3.600	3.614	JD	4,000	180,000	06/18/2015.	06/23/2022.
073730 AD 5	BEAM INC				2FE	23,874,357	100.140	23,678,103	23,645,000	23,665,862		(56,592)			1.875	1.633	MN	56,649	443,344	04/24/2013.	05/15/2017.
115236 AA 9	BROWN & BROWN INC			2	2FE	22,960,110	100.622	23,143,060	23,000,000	22,966,540		3,469			4.200	4.221	MS	284,433	966,000	09/16/2014.	09/15/2024.
126650 CK 4	CVS HEALTH CORP			2	2FE	4,997,850	102.642	5,132,100	5,000,000	4,998,181		280			3.500	3.507	JJ	78,264	175,000	07/13/2015.	07/20/2022.
22822R AR 1	CCI			2	1FE	9,651,609	108.346	9,464,023	8,735,000	9,481,798		(169,812)			6.113	2.640	MON	23,732	330,815	08/23/2016.	01/15/2020.
233851 BU 7	DAIMLER FINANCE NA LLC				1FE	24,968,000	99.800	24,950,000	25,000,000	24,984,915		10,597			1.650	1.694	MN	49,271	412,500	05/11/2015.	05/18/2018.

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
26867L AE 0	EMD FINANCE LLC			2	2FE	4,999,750	99.344	4,967,200	5,000,000	4,999,748		49			2.400	2.401	MS	34,000	120,000	03/16/2015.	03/19/2020.
26867L AG 5	EMD FINANCE LLC			2	2FE	9,982,400	99.474	9,947,400	10,000,000	9,986,276		2,351			2.950	2.978	MS	83,583	295,000	03/16/2015.	03/19/2022.
278865 AQ 3	ECOLAB INC				2FE	21,613,357	100.106	21,572,843	21,550,000	21,604,676		(8,681)			1.550	1.301	JJ	156,806		10/26/2016.	01/12/2018.
30711X CK 8	CAS 2016-C03 1M1			4	1	12,540,484	101.354	12,710,283	12,540,484	12,570,794		30,310			2.756	2.985	MON	6,721	217,646	04/12/2016.	10/25/2028.
3137G0 GT 0	STACR 2015-DNA3 M2			4	1	20,500,000	102.886	21,091,630	20,500,000	20,625,522		92,451			3.442	4.213	MON	13,720	691,478	11/03/2015.	04/25/2028.
31620M AN 6	FIDELITY NATIONAL INFORM				2FE	16,874,320	101.720	16,748,198	16,465,000	16,829,520		(44,800)			2.850	1.589	AO	99,064	234,626	10/05/2016.	10/15/2018.
345397 WZ 2	FORD MOTOR CREDIT CO				2FE	5,000,000	100.134	5,006,700	5,000,000	5,000,000					2.145	2.145	JJ	51,242	107,250	01/06/2015.	01/09/2018.
345397 XT 5	FORD MOTOR CREDIT CO				2FE	15,000,000	101.106	15,165,900	15,000,000	15,000,000					2.943	2.943	JJ	212,141	220,725	01/05/2016.	01/08/2019.
34959J AA 6	FORTIVE CORPORATION				2FE	4,994,650	99.352	4,967,600	5,000,000	4,995,558		908			1.800	1.837	JD	4,000	43,750	06/06/2016.	06/15/2019.
34964C AB 2	FORTUNE BRANDS HOME & SECURI			2	2FE	19,994,400	100.586	20,117,200	20,000,000	19,995,861		1,071			3.000	3.006	JD	26,667	600,000	06/08/2015.	06/15/2020.
42824C AA 7	HP ENTERPRISE CO			2	2FE	29,983,200	100.551	30,165,300	30,000,000	29,992,890		8,363			2.450	2.479	AO	175,583	726,833	09/30/2015.	10/05/2017.
44923Q AD 6	HYUNDAI CAPITAL AMERICA				2FE	9,238,180	100.185	9,188,968	9,172,000	9,199,969		(29,295)			2.125	1.714	AO	48,185	150,578	05/31/2016.	10/02/2017.
485170 AV 6	KANSAS CITY SOUTHERN INDS			2	2FE	10,235,700	97.268	9,726,800	10,000,000	10,227,339		(8,361)			3.000	2.596	MN	38,333	150,000	09/28/2016.	05/15/2023.
553794 AA 6	MUFG AMERICAS			2	1FE	2,997,990	99.637	2,989,110	3,000,000	2,999,230		670			1.625	1.648	FA	19,229	48,750	02/05/2015.	02/09/2018.
56585A AK 8	MARATHON PETROLEUM CORP				2FE	14,988,000	101.310	15,196,500	15,000,000	14,991,975		3,911			2.700	2.728	JD	18,000	406,125	12/07/2015.	12/14/2018.
577081 AX 0	MATTEL INC				2FE	4,015,040	99.762	3,990,480	4,000,000	4,012,175		(2,865)			1.700	1.444	MS	20,022		09/14/2016.	03/15/2018.
60856B AA 2	MOLEX ELECTRONICS TECH			2	2FE	10,099,800	99.708	9,970,800	10,000,000	10,066,167		(19,549)			2.878	2.661	AO	60,758	287,800	04/06/2015.	04/15/2020.
60871R AG 5	MOLSON COORS BREWING CO			2	2FE	19,986,950	94.390	18,878,000	20,000,000	19,987,408		458			3.000	3.007	JJ	290,000		06/30/2016.	07/15/2026.
637417 AH 9	NATIONAL RETAIL			2	2FE	12,982,720	101.810	13,235,300	13,000,000	12,984,551		1,912			4.000	4.016	MN	66,444	554,667	01/20/2016.	11/15/2025.
64952W BQ 5	NEW YORK LIFE GL				1FE	16,647,510	100.392	16,564,680	16,500,000	16,579,414		(38,569)			2.100	1.854	JJ	172,288	346,500	03/16/2015.	01/02/2019.
651229 AT 3	NEWELL BRANDS INC				2FE	3,525,585	101.073	3,537,555	3,500,000	3,519,259		(6,326)			2.600	2.346	MS	23,256	45,247	03/21/2016.	03/29/2019.
654740 AF 6	NISSAN MOTOR ACCEPTANCE				1FE	3,122,516	101.010	3,085,856	3,055,000	3,114,258		(8,257)			2.650	1.513	MS	21,364		09/28/2016.	09/26/2018.
654740 AL 3	NISSAN MOTOR ACCEPTANCE				1FE	9,991,900	99.742	9,974,200	10,000,000	9,993,924		2,024			2.000	2.028	MS	62,778	99,444	03/02/2016.	03/08/2019.
666807 BF 8	NORTHROP GRUMMAN CORP				2FE	19,921,650	100.181	20,036,200	20,000,000	19,972,352		18,998			1.750	1.849	JD	29,167	350,000	12/11/2014.	06/01/2018.
714294 AF 2	PERRIGO CO LTD				2FE	25,932,876	99.848	25,925,533	25,965,000	25,942,703		9,828			2.300	2.347	MN	87,920	450,800	05/13/2016.	11/08/2018.
74153W CK 3	PRICOA GLOB FUND				1FE	6,999,370	98.459	6,892,130	7,000,000	6,999,388		18			1.450	1.453	MS	30,450		09/06/2016.	09/13/2019.
747262 AQ 6	QVC INC				2FE	4,966,950	101.002	5,050,100	5,000,000	4,979,705		8,482			3.125	3.312	AO	39,063	156,250	06/22/2015.	04/01/2019.
747262 AU 7	QVC INC				2FE	14,979,000	96.005	14,400,750	15,000,000	14,982,143		1,720			4.450	4.467	FA	252,167	667,500	08/07/2014.	02/15/2025.
75606D AE 1	REALOGY GROUP/CO-ISSUER			2	4FE	9,926,900	96.500	9,650,000	10,000,000	9,650,000	(281,657)	4,757			4.875	5.000	JD	40,625	243,750	05/26/2016.	06/01/2023.
756109 AM 6	REALTY INCOME CORP			2	2FE	5,028,100	100.272	5,013,600	5,000,000	5,011,079		(11,158)			2.000	1.770	JJ	41,944	100,000	06/16/2015.	01/31/2018.
75951A AA 6	RELIANCE STAND LIFE II				1FE	24,396,158	100.622	24,551,768	24,400,000	24,399,157		147			2.500	2.501	AO	113,528	610,000	11/04/2014.	04/24/2019.
776696 AF 3	ROPER INDUSTRIES INC				2FE	3,071,579	100.321	3,150,079	3,140,000	3,115,102		13,718			2.050	2.515	AO	16,093	64,370	09/20/2013.	10/01/2018.
776743 AA 4	ROPER TECHNOLOGIES INC			2	2FE	16,060,113	101.222	16,246,131	16,050,000	16,060,980		992			3.000	2.981	JD	21,400	475,750	12/08/2016.	12/15/2020.
78403D AE 0	SBA TOWER TRUST			2	2FE	11,728,750	100.369	11,542,435	11,500,000	11,533,624		(114,540)			3.598	2.595	MON	18,390	413,770	11/25/2015.	04/15/2018.
78403D AG 5	SBA TOWER TRUST			2	1FE	13,643,177	100.710	13,613,978	13,518,000	13,636,009		(7,168)			2.898	2.411	MON	17,411	32,646	11/16/2016.	10/15/2019.
790849 AL 7	ST JUDE MEDICAL INC				1FE	9,975,900	100.123	10,012,300	10,000,000	9,985,877		7,961			2.000	2.084	MS	58,889	195,556	09/14/2015.	09/15/2018.
806851 AB 7	SCHLUMBERGER HLDGS CORP				1FE	14,998,200	100.804	15,120,600	15,000,000	14,998,748		586			2.350	2.354	JD	9,792	352,500	12/10/2015.	12/21/2018.
854502 AB 7	STANLEY BLACK & DECKER INC				2FE	25,000,000	100.837	25,209,250	25,000,000	25,000,000					2.451	2.451	MN	74,892	612,750	11/05/2015.	11/17/2018.
879369 AE 6	TELEFLEX INC			2	3FE	10,045,000	99.000	9,900,000	10,000,000	9,900,000	(141,984)	(3,016)			4.875	4.807	JD	40,625	264,063	05/11/2016.	06/01/2026.
88947E AQ 3	TOLL BROS FINANCE CORP			2	3FE	7,797,125	103.750	7,781,250	7,500,000	7,733,223		(28,398)			5.625	5.075	JJ	194,531	421,875	09/04/2014.	01/15/2024.
913017 BZ 1	UNITED TECHNOLOGIES CORP				2FE	60,225,000	100.007	60,004,200	60,000,000	60,101,759		(74,222)			1.778	1.650	FA	444,500	1,066,800	04/29/2015.	05/04/2018.
931427 AF 5	WALGREENS BOOTS ALLIANCE			2	2FE	23,109,660	101.783	23,410,090	23,000,000	23,077,625		(15,116)			3.300	3.222	MN	90,658	759,000	11/10/2014.	11/18/2021.
931427 AN 8	WALGREENS BOOTS ALLIANCE			2	2FE	9,994,400	99.284	9,928,400	10,000,000	9,994,900		500			2.600	2.612	JD	21,667	130,000	05/26/2016.	06/01/2021.

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
98956P AK 8	ZIMMER BIOMET HLDGS INC			2	2FE	14,992,200	99.950	14,992,500	15,000,000	14,994,566		1,480			2.700	2.711	AO	101,250	405,000	03/10/2015.	04/01/2020.
98978V AJ 2	ZOETIS INC				2FE	9,986,800	102.559	10,255,900	10,000,000	9,989,305		2,472			3.450	3.479	MN	46,000	345,000	11/09/2015.	11/13/2020.
349553 AJ 6	FORTIS INC		A	2	2FE	6,982,150	96.559	6,759,130	7,000,000	6,982,871		721			2.100	2.154	AO	35,525		09/29/2016.	10/04/2021.
780082 AA 1	ROYAL BK CANADA		A		1FE	29,995,800	99.425	29,827,500	30,000,000	29,997,153		823			1.875	1.878	FA	228,125	562,500	01/29/2015.	02/05/2020.
00507U AB 7	ACTAVIS FUNDING SCS		D		2FE	9,974,000	99.944	9,994,400	10,000,000	9,995,929		8,746			1.300	1.389	JD	5,778	130,000	06/10/2014.	06/15/2017.
00507U AD 3	ACTAVIS FUNDING SCS		D		2FE	6,980,120	100.397	7,027,790	7,000,000	6,989,857		3,939			2.450	2.511	JD	7,622	171,500	06/10/2014.	06/15/2019.
25243Y AM 1	DIAGEO CAPITAL PLC		D		1FE	5,416,401	103.390	5,353,534	5,178,000	5,363,506		(52,895)			5.750	1.293	AO	56,239	148,868	10/18/2016.	10/23/2017.
709629 AF 6	PENTAIR FINANCE SA		D		2FE	8,626,013	99.671	8,665,397	8,694,000	8,652,795		13,334			2.650	2.820	JD	19,199	230,391	12/11/2014.	12/01/2019.
709629 AP 4	PENTAIR FINANCE SA		D	2	2FE	6,977,880	102.440	7,170,800	7,000,000	6,979,738		1,805			4.650	4.690	MS	94,938	324,596	09/09/2015.	09/15/2025.
714264 AF 5	PERNOD-RICARD SA		D		2FE	21,380,762	100.054	21,116,397	21,105,000	21,107,258		(64,564)			2.950	2.639	JJ	287,087	622,598	07/09/2013.	01/15/2017.
88167A AD 3	TEVA PHARMACEUTICALS NE		D		2FE	19,933,200	94.552	18,910,400	20,000,000	19,936,863		3,663			2.800	2.853	JJ	248,889		07/18/2016.	07/21/2023.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						997,427,386	XXX	993,684,846	993,662,484	996,046,363	(423,641)	(522,343)	0	0	XXX	XXX	XXX	5,787,195	20,902,731	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
004421 PR 8	ACE 2005-HE4 M2			4	1FM	1,085,789	99.500	1,131,240	1,136,925	1,134,422		6,374			1.536	2.093	MON	340	14,485	08/28/2013.	07/25/2035.
00842C AF 2	ABMT 2015-7 A6			4	1FM	12,686,434	101.176	12,638,155	12,491,258	12,672,070		(14,364)			3.000	1.701	MON	31,228	31,228	11/04/2016.	10/25/2045.
03072S J8 9	AMSI 2005-R7 M1			4	1FM	3,580,449	99.306	3,728,022	3,754,075	3,767,683		14,025			1.064	1.420	MON	777	36,420	01/11/2013.	09/25/2035.
05490M AE 7	BCAP 2015-RR5 2A1			4	2FE	12,461,360	98.271	12,408,768	12,627,091	12,597,821		47,528			1.611	2.198	MON	16,950	187,320	04/16/2015.	01/26/2046.
05532F AE 2	BCAP 2009-RR11 2A1			4	1FM	2,673,803	100.122	2,735,187	2,731,855	2,719,515		5,619			2.890	3.496	MON	6,579	74,762	10/05/2009.	10/26/2035.
05532G AE 0	BCAP 2009-RR12 3A1			4	1FM	4,321,429	101.377	4,310,883	4,252,329	4,314,355		(7,074)			3.498	0.546	MON	12,397	12,397	11/01/2016.	12/26/2035.
05539B AP 9	BCAP LLC TRUST 2012-RR3 2A7			4	1FM	12,513,997	98.779	12,589,384	12,745,000	12,752,068		42,004			2.452	2.831	MON	26,043	295,648	02/06/2014.	05/26/2037.
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1			4	2FE	8,959,886	101.138	8,895,067	8,794,980	8,979,634		17,050			3.239	3.164	MON	5,538	266,685	02/25/2015.	07/27/2035.
05946X XP 3	BAFC 2005-E 3A1			4	1FM	3,933,538	82.778	4,024,603	4,861,923	3,132,147		307,200			3.182	5.615	MON	12,891	138,342	09/15/2006.	01/20/2050.
073879 3N 6	BSABS 2005-HE11 M1			4	1FM	7,643,028	97.695	8,111,990	8,303,383	8,214,486		80,467			1.022	2.546	MON	1,650	76,346	02/26/2014.	11/25/2035.
12642N AA 6	CSMC 2009-15R 1A1			4	1FM	9,679,857	99.492	9,395,789	9,443,763	9,770,489		(24,518)			3.393	1.336	MON	26,698	301,321	03/04/2014.	09/26/2035.
12643G BQ 4	CSMC 2010-2R 3A12			4	1FM	10,178,706	100.875	9,911,589	9,825,615	9,981,976		(109,423)			4.500	1.495	MON	36,846	442,153	04/15/2015.	06/26/2037.
12647Q AA 4	CSMC 2013-11R 1A1			4	1FM	12,168,844	99.827	12,155,389	12,176,455	12,163,484		(1,913)			2.750	2.715	MON	27,904	334,853	08/21/2013.	06/27/2034.
12648J CU 3	CSMC 2014-4R 13A1			4	1FM	21,986,483	101.008	21,712,784	21,496,103	22,268,789		(21,144)			3.148	1.790	MON	56,388	620,115	04/10/2014.	12/30/2037.
126673 2H 4	CWL 2005-7 MV2			4	1FM	2,038,922	99.489	2,077,852	2,088,525	2,073,678		9,179			1.134	2.603	MON	461	21,744	03/04/2015.	11/25/2035.
126673 B7 6	CWL 2005-3 MV4			4	1FM	6,536,154	98.984	7,159,363	7,232,849	7,123,298		101,232			1.376	3.017	MON	1,935	80,035	02/19/2016.	08/25/2035.
152314 NB 2	CXHE 2005-B M1			4	1FM	9,421,875	96.434	9,643,400	10,000,000	9,732,188		179,103			1.192	3.140	MON	2,318	109,250	06/16/2015.	03/25/2035.
17319H AE 2	CMLTI 2012-5 2A3			4	1FM	8,054,604	100.604	8,329,718	8,279,708	8,260,796		34,327			2.914	3.425	MON	20,102	227,366	02/18/2014.	08/20/2035.
17320A AD 6	CMLTI 2012-10 2A1A			4	1FM	3,731,502	98.883	3,666,903	3,708,325	3,872,659		(14,290)			2.158	2.158	MON	6,670	78,378	10/10/2012.	03/25/2035.
22540V G6 3	CSFB 2002-9 1A1			4	3FM	36,057	104.396	37,126	35,562	36,675	1,009	117			7.000	6.403	MON	207	2,489	04/02/2002.	03/25/2040.
22944K AA 6	CSMC 2014-CIM1 A1			4	6*	14,801,319	100.247	14,912,445	14,875,702	14,904,512	76,172	(5,412)			2.277	2.141	MON	28,229	329,726	11/06/2014.	01/25/2058.
35729P LM 0	FHLT 2005-2 M2			4	1FM	9,079,328	98.328	9,230,394	9,387,350	9,453,454		31,890			1.476	1.660	MON	2,694	113,913	05/17/2013.	06/25/2035.
3622N6 AG 4	GSR 2007-AR2 4A1			4	1FM	2,038,794	99.290	2,079,691	2,094,562	2,099,638		10,165			3.171	3.064	MON	5,534	63,098	09/12/2007.	02/25/2051.
362341 KD 0	GSAMP 2005-HE4 M2			4	1FM	24,371,189	96.894	25,675,529	26,498,575	26,252,873		336,540			1.082	2.463	MON	5,575	259,942	10/21/2014.	07/25/2045.
45660L DG 1	INDX 2005-AR1 4A1			4	1FM	1,384,203	99.712	1,808,649	1,813,873	1,500,366		30,685			2.978	12.603	MON	4,501	50,468	05/30/2006.	03/25/2035.
46626L AF 7	JPMAC 2005-OPT1 M2			4	1FM	3,064,688	95.408	3,339,280	3,500,000	3,387,274		60,151			1.226	3.195	MON	834	38,535	08/23/2013.	06/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1			4	1FM	1,880,883	100.033	1,938,679	1,938,040	2,082,896		6,080			3.163	0.898	MON	5,109	57,563	11/14/2006.	08/25/2034.
57643L GJ 9	MABS 2005-NC1 M4			4	1FM	649,941	85.712	956,077	1,115,453						1.896	37.164	MON	411	18,304	08/13/2007.	09/25/2041.
61744C TL 0	MSAC 2005-HE4 M2			4	1FM	7,362,500	95.500	7,401,250	7,750,000	8,131,772		(87,243)			1.297	0.387	MON	1,955	92,920	10/10/2007.	07/25/2035.

SCHEDULE D - PART 1

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

1	2	Codes 3	4	5	6	7	Fair Value 8	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
61748L AD 4	MSAC 2006-NC4 A2C			4	1FM	1,766,625	86.172	2,279,832	2,645,676	995,676		116,668			0.742	10.012	MON	382	16,833	12/14/2007	11/25/2042
61761N AA 8	MSRR 2012-R4 1A			4	1FM	3,151,391	97.407	3,218,533	3,304,211	3,249,573		37,434			0.742	2.781	MON	477	21,023	11/03/2014	08/26/2036
61762U BB 8	MSRR 2013-R8 5A			4	1FM	12,866,732	100.900	12,658,167	12,545,260	12,988,758		(52,771)			3.108	2.020	MON	32,488	370,789	10/04/2013	07/26/2053
61763Y AA 2	MSRM 2014-1A A1			4	1FM	12,563,879	100.734	12,421,371	12,330,863	12,465,023		(49,161)			2.970	2.335	MON	30,515	367,849	08/08/2014	06/25/2044
63862C AB 4	NHLT 2015-2A M1			4	1FE	6,622,988	100.031	6,625,053	6,623,000	6,622,987		3			4.115	4.150	MON	4,542	268,231	03/21/2016	11/25/2025
63862D AB 2	NHLT 2016-1A M1			4	1FE	13,999,986	99.452	13,923,280	14,000,000	13,999,966		(20)			4.360	4.400	MON	10,174	496,809	02/25/2016	02/25/2026
64352V KU 4	NCHET 2005-2 M2			4	1FM	4,337,500	98.037	4,901,850	5,000,000	4,824,385		103,368			1.259	3.438	MON	1,224	55,643	08/27/2013	06/25/2035
64352V LK 5	NCHET 2005-3 M2			4	1FM	11,497,809	98.584	12,139,224	12,313,584	12,271,572		103,256			1.074	1.936	MON	2,572	120,708	03/04/2014	07/25/2035
65106A AN 3	NCMT 2006-1 M1			4	1FM	8,775,000	95.171	9,517,100	10,000,000	9,460,728		252,438			1.106	3.788	MON	2,151	83,834	08/20/2014	03/25/2036
65540P AR 5	NMRR 2014-6R 4A1			4	1FM	12,288,946	97.490	12,577,946	12,901,781	12,651,553		117,583			0.744	2.532	MON	1,600	83,306	09/12/2014	11/26/2036
66987X GX 7	NHEL 2005-3 M1			4	1FM	20,099,559	99.024	22,956,734	23,183,000	22,305,535		461,868			1.206	3.445	MON	5,437	249,153	10/14/2015	01/25/2036
71085P AW 3	PCHLT 2004-2 M2			4	1FM	6,999,888	87.436	10,160,737	11,620,771	8,359,875		474,518			1.746	8.227	MON	3,946	172,827	09/07/2007	11/25/2041
74928G BM 9	RBSSP 2009-13 11A3			4	1FM	6,492,668	100.699	6,394,182	6,349,797	6,478,367		(39,244)			3.393	2.227	MON	17,951	202,809	03/04/2014	09/26/2035
74928U BS 5	RBSSP 2009-12 15A1			4	1FM	49,663,784	100.899	49,822,227	49,378,316	49,815,783		151,998			2.847	2.727	MON	27,336	1,141,631	03/18/2016	10/25/2035
74932T AA 2	RBSSP 2014-1 1A1			4	1FM	5,139,275	93.948	5,291,229	5,632,082	5,428,952		70,394			0.744	3.429	MON	815	36,366	01/24/2014	11/26/2036
76112B JG 6	RAMP 2005-RS1 MII1			4	1FM	3,778,731	96.228	3,755,917	3,903,144	3,900,803		26,925			1.417	2.380	MON	1,075	51,307	02/27/2014	01/25/2035
83612M AE 7	SVHE 2006-WF2 A2D			4	1FM	19,402,297	96.915	20,376,379	21,025,000	20,675,559		304,245			0.794	2.324	MON	3,247	146,416	03/19/2014	12/25/2036
85172G AE 7	SLFMT 2013-2A M4			4	1FM	17,079,600	99.950	16,503,744	16,512,000	16,512,000		(115,474)			5.000	4.994	MON	68,800	825,600	09/03/2014	12/25/2065
855541 AB 4	STARM 2007-S1 2A1			4	1FM	1,401,990	99.041	1,581,036	1,596,345	1,371,322		24,160			3.276	5.904	MON	4,359	48,284	09/13/2007	01/25/2037
863579 XC 7	SARM 2005-18 3A1			4	1FM	7,541,229	81.755	8,077,472	9,880,095	6,639,955		(119,601)			3.165	8.940	MON	26,062	292,942	08/28/2007	11/25/2054
86359X AD 5	SASC 2006-AM1 A4			4	1FM	4,901,099	98.047	5,130,870	5,233,072	5,124,462		54,295			0.744	2.601	MON	757	33,790	03/18/2014	04/25/2036
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						448,696,538	XXX	462,318,089	470,937,276	459,523,852	77,181	2,957,237	0	0	XXX	XXX	XXX	594,674	9,461,956	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
00183H AG 6	AOA 2015-1177 C			4	1FM	16,818,277	98.839	16,795,711	16,993,000	16,853,900		22,421			3.010	3.230	MON	42,623	519,995	07/29/2015	12/13/2029
05357H AJ 9	AVMT 2013-AVM C			4	1FM	12,726,596	103.182	12,696,545	12,305,000	12,625,864		(73,795)			3.743	3.100	MON	38,378	441,945	01/26/2016	12/05/2032
05357H AL 4	AVMT 2013-AVM D			4	1FM	18,359,805	102.555	18,459,900	18,000,000	18,271,349		(64,686)			3.743	3.400	MON	56,140	665,884	02/09/2016	12/05/2032
05357H AN 0	AVMT 2013-AVM E			4	1FM	12,568,320	101.340	12,667,500	12,500,000	12,554,629		(9,621)			3.743	3.695	MON	38,986	351,967	06/15/2016	12/05/2032
05490T AE 2	BBCCR 2015-GTP C			4	1FM	25,743,525	97.501	24,375,250	25,000,000	25,653,813		(65,155)			4.548	4.271	MON	78,951	1,155,912	08/07/2015	08/10/2033
05491L AJ 7	BBCMS 2016-ETC E			4	1FM	12,396,968	86.768	12,072,032	13,913,000	12,421,510		24,542			3.609	5.112	MON	36,263	146,229	11/03/2016	08/14/2036
05523G AL 5	BAMLL 2016-ISQ D			4	1FM	26,382,161	93.561	25,074,348	26,800,000	26,395,044		12,883			3.606	3.859	MON	80,541	327,532	07/27/2016	08/14/2034
05524V AA 5	BAMLL 2011-FSHN A			4	1FM	32,088,287	107.579	31,337,763	29,130,000	30,941,617		(428,650)			4.420	2.769	MON	107,296	1,287,546	09/11/2015	07/11/2033
05524V AE 7	BAMLL 2011-FSHN B			4	1FM	1,837,258	106.439	1,809,463	1,700,000	1,805,296		(17,336)			4.769	3.112	MON	6,756	61,202	05/24/2016	07/11/2033
05525K AE 0	BAMLL 2014-IP B			4	1FM	10,079,688	100.874	10,087,400	10,000,000	10,048,901		(30,787)			2.717	2.402	MON	15,094	230,191	02/12/2016	06/15/2028
05525K AJ 9	BAMLL 2014-IP D			4	1FM	18,224,828	99.605	18,327,320	18,400,000	18,300,229		52,123			2.717	3.133	MON	27,774	467,053	03/15/2016	06/15/2028
05525K AL 4	BAMLL 2014-IP E			4	1FM	10,039,642	99.055	10,011,390	10,106,900	10,064,143		25,880			2.717	3.049	MON	15,256	279,182	03/30/2015	06/15/2028
05529S AN 9	BBCMS 2013-TYSN D			4	1FM	6,945,886	99.396	6,734,079	6,775,000	6,922,394		(23,491)			3.631	3.013	MON	20,502	148,883	08/11/2016	09/05/2032
05529S AQ 2	BBCMS 2013-TYSN E			4	1FM	19,650,578	99.418	19,336,801	19,450,000	19,646,797		(3,781)			3.708	3.427	MON	60,096		11/30/2016	09/05/2032
05546J AA 6	BBCMS 2015-VFM A1			4	1FM	16,090,835	97.077	15,680,069	16,152,198	16,096,608		5,349			2.466	2.550	MON	27,661	398,313	11/19/2015	03/15/2036
12532L AG 0	CGGS 2016-RNDA DFX			4	1FM	47,679,533	101.462	48,701,760	48,000,000	47,717,261		37,728			4.387	4.558	MON	175,480	1,579,320	03/21/2016	02/10/2033
125354 AG 5	CGRBS 2013-VN05 C			4	1FM	17,760,939	99.200	17,211,200	17,350,000	17,730,165		(30,541)			3.584	3.242	MON	51,819	382,592	08/25/2016	03/13/2035
126192 AC 7	COMM 2012-LC4 A3			4	1FM	2,377,695	101.897	2,278,417	2,236,000	2,275,531		(33,177)			3.069	1.705	MON	5,719	68,623	04/24/2015	12/10/2044
12622D AB 0	COMM 2010-C1 A2			4	1FM	1,421,278	101.644	1,359,318	1,337,332	1,350,950		(14,080)			3.830	2.317	MON	4,268	51,220	04/17/2015	07/10/2046
12622D AH 7	COMM 2010-C1 B			4	1FM	5,426,852	108.490	5,619,782	5,180,000	5,280,738		(29,785)			5.240	4.600	MON	22,619	271,432	06/28/2013	07/10/2046

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
12624K AB 2	COMM 2012-CR2 A2			4	1FM	4,495,896	100.138	4,391,386	4,385,334	4,388,192		(27,007)			2.025	1.586	MON	7,400	133,394	05/07/2013.	08/15/2045.
12625C AN 3	COMM 2013-WWP D			4	1FM	18,862,288	99.158	19,151,971	19,314,600	18,912,170		49,882			3.898	4.297	MON	62,739	524,830	07/26/2016.	03/10/2031.
12626A AN 6	COMM 2013-THL D			4	1FM	39,426,336	100.005	39,236,962	39,235,000	39,310,532		16,118			3.299	2.935	MON	86,291	1,336,093	04/15/2015.	06/08/2030.
12650V AU 3	CSMC 2015-10R 2A1			4	1AM	11,477,583	95.922	11,611,894	12,105,559	11,696,606		187,813			0.754	3.340	MON	1,775	79,393	11/02/2015.	01/27/2037.
17325C AG 0	CGCMT 2016-SMPL D			4	1FM	9,576,841	96.432	9,235,293	9,577,000	9,576,500		(341)			3.520	3.526	MON	28,093	56,185	09/23/2016.	09/10/2031.
178772 AJ 8	CLMT 2016-CLNE D			4	1FM	50,890,530	93.703	49,151,909	52,455,000	50,916,333		25,803			2.778	3.308	MON	121,438	121,438	10/04/2016.	11/10/2031.
20047A AG 5	COMM 2004-LB2A D			4	1FM	3,365,625	105.789	3,173,670	3,000,000	3,161,130		(83,126)			4.934	2.030	MON	12,335	148,020	06/27/2014.	03/10/2039.
21870L AJ 5	CORE 2015-CALW C			4	1FM	51,513,268	101.824	50,912,000	50,000,000	51,149,601		(212,784)			3.555	3.069	MON	148,125	1,777,500	03/31/2015.	02/10/2034.
21870P AJ 6	CORE 2015-TEXW C			4	1FM	38,253,206	101.901	37,534,214	36,834,000	37,987,686		(163,271)			3.732	3.068	MON	114,554	995,200	12/21/2016.	02/10/2034.
225470 XD 0	CSMC 2006-OMA B2			4	1FM	9,522,923	107.750	9,029,450	8,380,000	9,126,692		(254,935)			5.538	2.264	MON	38,674	464,084	10/13/2015.	05/15/2023.
233050 AB 9	DBUBS 2011-LC1A A2			4	1FM	7,522,518	103.009	6,916,926	6,714,875	6,913,630		(179,887)			4.528	1.925	MON	25,337	479,552	04/24/2015.	11/10/2046.
36190S AA 0	GPPT 2014-GPP A			4	1FM	25,029,217	100.221	25,081,554	25,026,246	25,033,736		3,122			1.654	1.258	MON	19,547	358,728	04/28/2015.	02/15/2027.
36190S AG 7	GPPT 2014-GPP B			4	1FM	5,007,031	98.838	4,941,900	5,000,000	5,001,910		499			2.004	1.547	MON	4,732	89,445	04/03/2014.	02/15/2027.
36190S AL 6	GPPT 2014-GPP D			4	1FM	8,683,364	99.348	8,822,102	8,880,000	8,853,659		162,943			3.454	5.772	MON	14,484	239,726	03/28/2016.	02/15/2027.
36192H AG 9	GSMS 2012-ALOH B			4	1FM	21,209,050	105.113	21,117,202	20,090,000	20,994,399		(158,903)			4.049	3.122	MON	67,787	813,444	11/04/2015.	04/10/2034.
36192H AL 8	GSMS 2012-ALOH D			4	1FM	2,385,172	103.305	2,376,015	2,300,000	2,370,683		(12,352)			4.129	3.553	MON	7,915	96,560	10/26/2015.	04/10/2034.
36192L AA 3	GSMS 2012-SHOP A			4	1FM	34,502,848	101.529	34,012,215	33,500,000	34,015,863		(208,725)			2.933	2.277	MON	81,880	982,555	08/18/2014.	06/05/2031.
36193A AA 6	GSMS 2013-KING A			4	1FM	17,542,940	101.236	17,474,020	17,260,678	17,430,079		(54,588)			2.706	2.321	MON	38,923	467,074	12/17/2014.	12/10/2027.
36193A AG 3	GSMS 2013-KING B			4	1FM	7,788,281	100.882	7,566,150	7,500,000	7,679,180		(60,105)			3.241	2.383	MON	20,256	243,075	06/03/2015.	12/10/2027.
36193A AL 2	GSMS 2013-KING D			4	1FM	15,595,691	99.053	15,050,113	15,194,000	15,446,192		(85,075)			3.435	2.881	MON	43,493	530,616	04/06/2015.	12/10/2027.
38406H AL 6	GRCE 2014-GRCE E			4	1FM	3,511,211	100.842	3,529,470	3,500,000	3,509,541		(1,670)			3.590	3.580	MON	10,471	74,694	05/17/2016.	06/10/2028.
38406H AN 2	GRCE 2014-GRCE F			4	1FM	16,627,063	99.259	16,476,994	16,600,000	16,626,877		(186)			3.590	3.607	MON	49,663	100,982	10/25/2016.	06/10/2028.
44421L AE 2	HY 2016-10HY B			4	1FM	10,310,327	95.870	9,587,000	10,000,000	10,300,839		(9,488)			2.977	2.670	MON	24,808	100,867	08/08/2016.	08/10/2038.
46634G AB 7	JPMCC 2009-IWST A2			4	1FM	24,854,167	108.078	23,640,982	21,874,000	23,529,989		(594,329)			5.633	2.689	MON	102,680	1,232,162	06/05/2015.	12/05/2027.
46634G AC 5	JPMCC 2009-IWST XA IO			4,6	1FE	2,413,841	4.921	1,181,390		1,179,834		(418,187)			1.896	2.792	MON	37,924	487,763	12/20/2013.	12/05/2027.
46634G AD 3	JPMCC 2009-IWST B			4	1FM	13,450,406	111.292	12,353,412	11,100,000	12,464,869		(491,522)			7.151	2.386	MON	66,147	793,761	04/01/2015.	12/05/2027.
46634G AF 8	JPMCC 2009-IWST D			4	1FM	7,867,891	110.304	7,721,280	7,000,000	7,855,001		(12,890)			7.445	3.170	MON	43,431		12/09/2016.	12/05/2027.
46636A AJ 1	JPMCC 2010-CNTR B			4	1FM	2,176,719	108.792	2,175,840	2,000,000	2,137,744		(38,975)			5.023	2.697	MON	8,371	83,710	01/27/2016.	08/05/2032.
46636A AL 6	JPMCC 2010-CNTR C			4	1FM	30,378,465	109.199	29,077,510	26,628,000	29,107,600		(737,125)			5.513	2.379	MON	122,325	1,377,985	05/17/2016.	08/05/2032.
46637Y AG 4	JPMCC 2012-HSBC B			4	1FM	5,185,938	103.842	5,192,100	5,000,000	5,149,743		(24,858)			3.722	3.142	MON	15,509	186,105	07/08/2015.	07/05/2032.
46637Y AJ 8	JPMCC 2012-HSBC C			4	1FM	16,668,508	104.070	16,687,625	16,035,000	16,546,158		(84,180)			4.021	3.401	MON	53,725	644,703	09/10/2015.	07/05/2032.
46637Y AL 3	JPMCC 2012-HSBC D			4	1FM	15,901,094	104.398	15,659,700	15,000,000	15,691,628		(112,482)			4.524	3.680	MON	56,552	689,925	06/16/2015.	07/05/2032.
46639G AU 0	JPMMT 2013-1 2A2			4	1FM	7,010,260	98.609	6,799,337	6,895,250	6,981,500		(7,624)			2.500	2.003	MON	14,365	172,360	03/25/2013.	03/01/2043.
46646G AE 7	JPMCC 2016-NINE B			4	1FM	10,082,890	94.565	9,456,500	10,000,000	10,081,182		(1,708)			2.854	2.812	MON	23,784	72,145	08/25/2016.	10/06/2038.
50185V AL 7	LCCM 2014-909 D			4	1FM	25,134,532	99.455	24,863,750	25,000,000	25,085,804		(25,595)			3.898	3.859	MON	81,206	990,714	05/13/2015.	05/15/2031.
61691B AJ 0	MSCBB 2016-MART C			4	1FM	7,499,993	96.995	7,274,625	7,500,000	7,499,646		(346)			2.817	2.813	MON	17,605	52,815	09/14/2016.	09/13/2031.
61745M VL 4	MSC 2004-T13 G			4	1FM	7,980,548	105.340	8,001,626	7,596,000	7,731,732		(82,287)			5.925	4.836	MON	37,504	456,534	09/25/2013.	09/13/2045.
61763Q AG 6	MSC 2014-CPT B			4	1FM	6,606,223	102.468	6,578,446	6,420,000	6,549,876		(27,598)			3.446	3.008	MON	18,433	216,654	03/09/2016.	07/13/2029.
61763X BK 1	MSBAM 2014-C18 300C			4	1FM	32,400,313	103.355	33,073,600	32,000,000	32,340,530		(37,247)			4.490	4.359	MON	67,849	1,460,747	05/18/2015.	08/15/2031.
61974Q AQ 9	MOTEL 2015-MTL6 D			4	1FM	50,000,000	99.948	49,974,000	50,000,000	50,000,000					4.532	4.563	MON	188,816	2,265,786	02/26/2015.	02/05/2030.
69640G AL 9	PCT 2016-PLSD D			4	1FM	15,000,000	100.628	15,094,200	15,000,000	15,000,000					4.737	4.772	MON	43,422	503,306	04/20/2016.	04/13/2033.
90117P AQ 8	AOTA 2015-1211 E			4	1FM	21,457,383	94.241	22,174,907	23,530,000	21,557,548		100,165			4.142	5.467	MON	81,220	506,927	11/08/2016.	08/10/2035.

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
92890X AG 2	WFCG 2015-BXRP C			4	1FM	3,459,255	99.054	3,457,867	3,490,891	3,481,221		18,217			2.475	2.817	MON	4,081	79,187	11/18/2015	11/15/2029
92890X AL 1	WFCG 2015-BXRP E			4	1FM	14,635,687	97.611	14,508,315	14,863,402	14,753,063		110,400			3.845	4.758	MON	26,985	452,363	05/15/2016	11/15/2029
92903P AG 4	VNO 2010-VNO B			4	1FM	13,198,895	106.953	13,283,563	12,420,000	12,806,360		(115,322)			4.741	3.713	MON	34,348	588,820	11/12/2014	09/13/2028
92903P AL 3	VNO 2010-VNO D			4	1FM	19,645,733	111.484	19,069,338	17,105,000	18,928,098		(427,033)			6.356	2.866	MON	63,415	854,073	11/22/2016	09/13/2028
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						1,080,726,901	XXX	1,064,316,371	1,054,638,265	1,069,817,895	0	(4,720,748)	0	0	XXX	XXX	XXX	3,152,639	33,217,021	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00432C AU 5	ACCSS 2003-A A2			4	1FE	11,524,656	99.750	11,783,057	11,812,588	11,854,457		5,987			1.687	2.381	MON	3,875	181,601	04/18/2013	07/01/2038
02006Y AB 1	ALLYA 2015-1 A2			4	1FE	2,184,897	99.983	2,184,559	2,184,931	2,184,925		17			0.920	0.926	MON	893	18,383	11/04/2016	02/15/2018
05582Q AB 3	BMWOT 2016-A A2A			4	1FE	15,998,962	99.872	15,979,520	16,000,000	15,999,352		391			0.990	0.998	MON	2,640	68,200	07/12/2016	05/28/2019
13975F AD 2	AFIN 2013-4 A4			4	1FE	3,303,848	100.031	3,301,132	3,300,109	3,301,819		(2,029)			1.470	1.033	MON	1,482	12,128	10/14/2016	07/20/2018
161571 HH 0	CHAIT 2016-A7 A7			4	1FE	19,998,276	99.906	19,981,200	20,000,000	19,998,787		511			1.060	1.071	MON	9,422	54,178	09/06/2016	09/16/2019
165183 AF 1	CFII 2016-2A A1			4	1FE	11,999,372	99.729	11,967,480	12,000,000	11,999,549		177			1.880	1.890	MON	10,027	108,413	06/14/2016	06/15/2028
17119B AB 3	CCART 2016-BA A2			4	1FE	9,998,979	99.860	9,986,000	10,000,000	9,999,122		143			1.360	1.373	MON	6,044	15,489	10/26/2016	01/15/2020
17305E FN 0	CCCIT 2014-A2 A2			4	1FE	24,999,023	99.996	24,999,000	25,000,000	24,999,852		577			1.020	1.022	FA	91,375	255,000	07/10/2015	02/22/2019
20267T AA 0	CBSLT 2016-A A1			4	1FE	898,378	99.627	879,633	882,927	898,277		(101)			3.320	2.845	MON	489	4,886	11/08/2016	05/25/2040
20267T AB 8	CBSLT 2016-A A2			4	1FE	8,908,217	102.328	9,115,601	8,908,217	8,884,806		(23,411)			2.956	2.628	MON	5,120	168,714	04/15/2016	05/25/2040
23340L AA 2	DRB 2015-B A1			4	3AM	3,749,267	101.779	3,743,437	3,678,006	3,743,437	(5,799)	(30)			2.492	2.306	MON	1,782	15,856	10/25/2016	10/27/2031
23340L AB 0	DRB 2015-B A2			4	3AM	15,846,703	100.157	15,569,915	15,545,508	15,569,915	(273,141)	(3,647)			3.170	2.498	MON	8,213	82,132	10/28/2016	07/25/2031
24703B AB 1	DEFT 2015-1 A2			4	1FE	829,560	99.986	829,473	829,589	829,588		12			1.010	1.015	MON	209	8,379	04/15/2015	07/24/2017
24703C AB 9	DEFT 2015-2 A2A			4	1FE	5,748,281	100.046	5,751,183	5,748,538	5,748,234		(83)			1.420	1.448	MON	2,041	81,629	10/21/2015	12/22/2017
254683 AC 9	DCENT 2007-A1 A1			4	1FE	71,123,034	103.022	70,477,350	68,410,000	70,593,698		(529,336)			5.650	1.109	MON	171,785	644,194	11/02/2016	03/16/2020
27034M AB 0	EARN 2016-D A2			4	1FE	9,883,198	98.472	9,735,252	9,886,315	9,883,280		82			2.720	2.745	MON	4,482	41,083	10/25/2016	01/25/2041
28108P AB 2	ESLFT 2012-A AT			4	1FE	5,353,771	101.111	5,386,320	5,327,136	5,334,036		693			3.410	3.571	JAJO	46,423	184,642	01/18/2013	10/01/2025
29372E BE 7	EFF 2014-2 A2			4	1FE	8,572,994	99.907	8,566,401	8,574,375	8,573,988		396			1.050	1.064	MON	2,751	90,031	08/06/2014	03/20/2020
29372E BH 0	EFF 2015-1 A2			4	1FE	15,007,441	99.926	14,998,840	15,009,948	15,009,122		547			1.300	1.313	MON	5,962	195,129	02/25/2015	09/20/2020
29372E BL 1	EFF 2015-2 A2			4	1FE	7,137,982	99.941	7,146,884	7,151,103	7,143,791		5,431			1.590	1.719	MON	3,474	113,703	12/15/2015	02/22/2021
34530X AB 1	FORDL 2015-B A2A			4	1FE	12,065,441	99.994	12,064,957	12,065,681	12,065,631		156			1.040	1.044	MON	5,577	125,483	10/21/2015	05/15/2018
36250Q AD 5	GMALT 2015-3 A3			4	1FE	13,499,040	100.228	13,530,780	13,500,000	13,499,506		386			1.690	1.699	MON	6,971	228,150	10/07/2015	03/20/2019
39154T AB 4	GALC 2016-1 A2			4	1FE	8,137,498	100.063	8,142,711	8,137,585	8,137,468		(30)			1.570	1.580	MON	3,904	107,531	02/09/2016	05/20/2018
438124 AB 5	HAROT 2016-3 A2			4	1FE	14,999,253	99.904	14,985,600	15,000,000	14,999,542		289			1.010	1.018	MON	5,471	48,396	08/15/2016	10/18/2018
44929E AB 1	HALST 2016-C A2			4	1FE	9,998,989	99.912	9,991,200	10,000,000	9,999,259		270			1.300	1.311	MON	5,778	42,611	08/09/2016	03/15/2019
47788M AB 6	JDOT 2016-A A2			4	1FE	13,086,600	100.033	13,090,957	13,086,639	13,086,625		25			1.150	1.153	MON	6,689	118,307	02/23/2016	10/15/2018
55315F AB 6	MMAF 2016-AA A2			4	1FE	19,999,770	100.033	20,006,600	20,000,000	19,999,073		(697)			1.390	1.401	MON	12,356	165,256	05/03/2016	12/17/2018
58768L AE 3	MBALT 2015-A A4			4	1FE	33,670,968	100.006	33,682,021	33,680,000	33,678,889		6,133			1.210	1.232	MON	18,112	407,528	12/14/2015	10/15/2020
58769A AB 2	MBALT 2015-B A2A			4	1FE	9,481,223	99.972	9,479,414	9,482,069	9,481,922		557			1.000	1.011	MON	4,214	94,821	10/21/2015	01/16/2018
58772P AB 4	MBART 2015-1 A2A			4	1FE	2,683,683	99.969	2,682,898	2,683,730	2,683,722		22			0.820	0.823	MON	978	22,007	07/15/2015	06/15/2018
60689L AC 9	MMAF 2013-AA A3			4	1FE	578,432	99.991	578,442	578,494	578,494		13			1.030	1.038	MON	364	5,958	07/13/2015	12/11/2017
63940L AA 2	NAVSL 2016-6A A1			4	1FE	16,585,184	100.052	16,593,808	16,585,184	16,592,266		7,082			1.000	1.224	MON	3,225	37,305	10/12/2016	03/25/2066
64032J AE 6	NSLT 2008-4 B			4	1FE	18,900,000	96.220	19,244,000	20,000,000	19,092,568		107,634			1.882	2.575	JAJO	71,089	319,002	03/25/2015	01/25/2030
65473D AD 4	NALT 2015-A A3			4	1FE	12,997,859	100.083	13,010,790	13,000,000	12,999,637		1,221			1.400	1.413	MON	8,089	182,000	06/17/2015	06/15/2018
65475W AB 4	NAROT 2015-B A2A			4	1FE	5,338,938	99.955	5,336,936	5,339,338	5,339,260		177			0.830	0.837	MON	1,970	44,316	07/15/2015	07/16/2018
65477X AB 0	NALT 2016-B A2A			4	1FE	24,997,753	99.916	24,979,000	25,000,000	24,998,267		514			1.260	1.271	MON	14,000	73,500	09/13/2016	12/17/2018
65478T AB 8	NALT 2015-B A2A			4	1FE	11,072,592	100.030	11,076,700	11,073,378	11,073,217		536			1.180	1.189	MON	5,807	130,666	11/04/2015	12/15/2017

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
784419 AE 3	SLCLT 2006-A A5			4	1FE	10,000,934	99.815	10,066,655	10,085,313	10,057,035		42,123			0.850	1.628	JAJO	18,576	58,504	10/25/2016.	07/15/2036.
78444V AB 7	SLCLT 2010-B A2			4	1FE	1,972,997	101.539	1,922,843	1,893,699	1,909,608		(38,371)			4.038	1.614	MON	3,611	76,228	08/27/2013.	07/15/2042.
78447V AA 6	SLMA 2013-B A1			4	1FE	3,792,032	100.042	3,804,325	3,802,728	3,801,668		8,183			1.354	1.414	MON	2,431	42,890	11/12/2015.	07/15/2022.
78448Q AA 6	SMB 2015-B A1			4	1FE	14,249,916	100.116	14,299,731	14,283,162	14,285,784		29,391			1.404	1.378	MON	9,469	168,356	12/15/2015.	02/15/2023.
78448R AA 4	SMB 2015-C A1			4	1FE	11,942,261	100.193	11,972,857	11,949,794	11,959,053		13,717			1.604	1.438	MON	9,051	165,150	12/14/2015.	07/15/2022.
78469P AC 8	SOFI 2016-A B			4	1AM	20,281,206	100.054	21,011,340	21,000,000	20,412,852		131,646			3.570	4.450	MON	12,495	606,008	02/26/2016.	01/26/2038.
78470N AC 0	SOFI 2015-D B			4	1AM	17,918,454	100.018	18,160,353	18,157,085	17,970,882		47,900			3.590	3.947	MON	10,864	718,834	12/17/2015.	10/25/2037.
80284B AD 6	SDART 2015-2 A3			4	1FE	5,740,776	99.997	5,738,811	5,738,983	5,740,057		(719)			1.220	1.057	MON	3,112	11,669	11/02/2016.	04/15/2019.
834017 AA 3	SOFI 2015-B A1			4	1FE	10,166,918	100.392	10,495,400	10,454,419	10,179,364		12,445			1.642	2.742	MON	3,338	149,875	02/18/2016.	04/25/2035.
83402J AB 4	SOFI 2016-B A2A			4	1FE	6,679,595	99.828	6,668,648	6,680,138	6,676,379		(3,215)			1.680	1.614	MON	1,870	65,154	05/20/2016.	03/25/2031.
86803V AB 5	STAT 2015-1A A2			4	1FE	1,793,206	99.997	1,793,190	1,793,244	1,793,242		19			0.990	0.990	MON	789	17,753	06/18/2015.	06/15/2018.
87342R AA 2	BELL 2016-1A A2I			4	3AM	27,027,999	100.362	26,729,662	26,633,250	26,729,662	(259,884)	(38,452)			3.832	3.420	FMAN.	102,059	434,036	10/14/2016.	05/25/2046.
89237W AB 3	TAOT 2016-C A2A			4	1FE	24,998,788	99.829	24,957,250	25,000,000	24,999,219		432			1.000	1.007	MON	11,111	86,806	08/01/2016.	01/15/2019.
90290X AB 3	USAOT 2015-1 A2			4	1FE	377,528	99.988	377,497	377,542	377,541		8			0.820	0.825	MON	138	3,096	07/21/2015.	03/15/2018.
92348M AC 3	VZOT 2016-2A C			4	1FE	34,999,472	99.204	34,721,400	35,000,000	34,998,770		(701)			2.360	2.372	MON	89,483		11/16/2016.	05/20/2021.
92887D AE 6	VFET 2013-1A B			4	1FE	16,520,541	99.992	16,558,675	16,560,000	16,551,537		30,996			1.240	1.518	MON	9,126	136,896	04/19/2016.	08/15/2019.
96328D AT 1	WHLS 2016-1A A2			4	1FE	11,999,026	99.550	11,946,000	12,000,000	11,999,238		213			1.590	1.600	MON	5,830	68,900	08/02/2016.	05/20/2025.
81378B AA 7	SSTRT 2016-1A A1		A	4	1FE	8,642,520	99.966	8,639,582	8,642,520	8,642,518					0.800	0.810	MON	1,344	13,252	10/14/2016.	10/25/2017.
3599999.	Industrial & Miscellaneous - Other Loan-Backed and Structured Securities					710,264,231	XXX	710,723,270	709,513,265	709,939,790	(538,824)	(183,770)	0	0	XXX	XXX	XXX	847,780	7,320,014	XXX	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)					3,237,115,056	XXX	3,231,042,576	3,228,751,290	3,235,327,900	(885,284)	(2,469,624)	0	0	XXX	XXX	XXX	10,382,288	70,901,722	XXX	XXX
Totals																					
7799999.	Total - Issuer Obligations					1,717,371,326	XXX	1,706,180,492	1,710,247,484	1,713,937,009	(423,641)	(1,512,735)	0	428,119	XXX	XXX	XXX	8,138,327	24,183,657	XXX	XXX
7899999.	Total - Residential Mortgage-Backed Securities					448,837,009	XXX	462,468,734	471,071,274	459,659,237	77,181	2,956,232	0	0	XXX	XXX	XXX	595,374	9,470,459	XXX	XXX
7999999.	Total - Commercial Mortgage-Backed Securities					1,144,662,468	XXX	1,104,709,342	1,054,638,265	1,109,959,465	0	(12,767,264)	0	0	XXX	XXX	XXX	3,975,505	43,969,506	XXX	XXX
8099999.	Total - Other Loan-Backed and Structured Securities					710,264,231	XXX	710,723,270	709,513,265	709,939,790	(538,824)	(183,770)	0	0	XXX	XXX	XXX	847,780	7,320,014	XXX	XXX
8399999.	Grand Total - Bonds					4,021,135,034	XXX	3,984,081,838	3,945,470,288	3,993,495,501	(885,284)	(11,507,537)	0	428,119	XXX	XXX	XXX	13,556,986	84,943,636	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/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
247131 30 3	DELPHI FINANCIAL GROUP			500,000.000	25.00	12.200	6,100,000	21.000	10,500,000	6,100,000		922,000					0		RP3VFE	05/30/2007.
302570 AX 4	FPL GROUP CAPITAL INC			7,000,000.000	1.00		5,859,000	0.870	6,090,000	5,859,000	20,689	465,500				546,000	(546,000)		RP2VFE	06/10/2010.
69350J AA 7	PNC PREFERRED FUNDING			15,000,000.000	1.00		14,531,250	0.969	14,531,250	4,654,650	18,512	352,588		1,181,251			1,181,251		P2VFE	10/15/2007.
86800X AA 6	SUNTRUST PREFERRED CAP I			7,345,000.000	1.00	0.250	5,931,088	0.808	5,931,088	1,836,250	13,874	298,697		265,889			265,889		P3VFE	08/01/2007.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							32,421,338	XXX	37,052,338	18,449,900	53,075	2,038,785	0	1,447,140	0	546,000	901,140	0	XXX	XXX
8999999. Total - Preferred Stocks							32,421,338	XXX	37,052,338	18,449,900	53,075	2,038,785	0	1,447,140	0	546,000	901,140	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
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
000943 49 8	LYONDELLBASELL IND A			37,000.000	3,173,860	85.780	3,173,860	1,704,522		123,210		(41,440)		(41,440)		L	12/17/2012.
001084 10 2	AGCO CORP			3,000.000	173,580	57.860	173,580	85,128		1,560		37,410		37,410		L	06/24/2010.
001103 12 6	MYLAN LABORATORIES			21,100.000	804,965	38.150	804,965	375,194				(335,912)		(335,912)		L	02/05/2010.
00164V 10 3	AMC NETWORKS INC A			6,450.000	337,593	52.340	337,593	270,708				(144,093)		(144,093)		L	07/01/2011.
00206R 10 2	AT&T INC			260,676.000	11,086,550	42.530	11,086,550	6,511,541		500,498		2,116,689		2,116,689		L	07/27/2015.
00287Y 10 9	ABBVIE INC			66,416.000	4,158,970	62.620	4,158,970	2,436,188		151,428		224,486		224,486		L	05/27/2015.
00507V 10 9	ACTIVISION BLIZZARD INC			25,900.000	935,249	36.110	935,249	994,226				(58,977)		(58,977)		L	06/22/2016.
00724F 10 1	ADOBE SYSTEMS INC			25,700.000	2,645,815	102.950	2,645,815	835,638				231,557		231,557		L	02/05/2010.
00751Y 10 6	ADVANCE AUTO PARTS			3,200.000	541,184	169.120	541,184	162,421	192	768		59,552		59,552		L	06/24/2010.
00773T 10 1	ADVANSIX INC			384.000	8,502	22.140	8,502	2,254				6,248		6,248		L	10/03/2016.
00817Y 10 8	AETNA INC			21,151.000	2,622,936	124.010	2,622,936	599,423		21,151		336,089		336,089		L	05/07/2013.
008252 10 8	AFFILIATED MANAGERS GROUP			11,000.000	1,598,300	145.300	1,598,300	1,072,345				(159,060)		(159,060)		L	06/23/2011.
00846U 10 1	AGILENT TECHNOLOGIES INC			4,500.000	205,020	45.560	205,020	64,733	594	2,070		16,875		16,875		L	09/28/2004.
009158 10 6	AIR PRODUCTS & CHEMICALS INC			19,900.000	2,862,018	143.820	2,862,018	1,018,398	17,114	67,461		468,302		468,302		L	06/24/2010.
00971T 10 1	AKAMAI TECHNOLOGIES			8,100.000	540,108	66.680	540,108	319,049				113,805		113,805		L	12/17/2012.
00B8KQ N8 0	EATON CORP PLC			21,100.000	1,415,599	67.090	1,415,599	1,105,651		48,108		317,555		317,555		L	12/17/2012.
00BBGT 37 6	MALLINCKRODT PLC			5,000.000	249,100	49.820	249,100	168,293				(124,050)		(124,050)		L	07/01/2013.
00BY9D 54 4	ALLERGAN PLC			25,886.000	5,436,319	210.010	5,436,319	2,575,101				(2,653,056)		(2,653,056)		L	03/17/2015.
014491 10 4	ALEXANDER & BALDWIN INC			10,200.000	457,674	44.870	457,674	197,147		2,550		97,512		97,512		L	07/02/2012.
015351 10 9	ALEXION PHARMACEUTICALS INC			2,800.000	342,580	122.350	342,580	74,363				(191,520)		(191,520)		L	06/24/2010.
017175 10 0	ALLEGHANY CORP			1,484.000	902,450	608.120	902,450	387,856				193,202		193,202		L	03/06/2012.
018581 10 8	ALLIANCE DATA SYSTEMS CORP			1,300.000	297,050	228.500	297,050	65,258		676		(62,491)		(62,491)		L	03/26/2008.
020002 10 1	ALLSTATE CORP			13,900.000	1,030,268	74.120	1,030,268	412,741	4,587	17,931		167,217		167,217		L	06/24/2010.
02079K 10 7	ALPHABET C			17,848.000	13,775,443	771.820	13,775,443	5,546,972				230,953		230,953		L	04/03/2014.
02079K 30 5	ALPHABET A			17,800.000	14,105,610	792.450	14,105,610	5,557,981				257,032		257,032		L	06/25/2013.
02209S 10 3	ALTRIA GROUP INC			130,700.000	8,837,934	67.620	8,837,934	3,092,991	79,727	301,264		1,229,887		1,229,887		L	06/08/2011.
023135 10 6	AMAZON.COM INC			17,400.000	13,047,738	749.870	13,047,738	2,538,504				1,287,252		1,287,252		L	12/17/2012.
023608 10 2	AMEREN CORPORATION			11,900.000	624,274	52.460	624,274	294,109		20,409		109,837		109,837		L	02/05/2010.
02376R 10 2	AMERICAN AIRLINES GROUP INC			22,400.000	1,045,856	46.690	1,045,856	788,191		8,960		97,216		97,216		L	09/25/2014.
025537 10 1	AMERICAN ELECTRIC POWER			21,500.000	1,353,640	62.960	1,353,640	934,968		48,805		100,835		100,835		L	12/17/2012.
025816 10 9	AMERICAN EXPRESS CO			19,000.000	1,407,520	74.080	1,407,520	725,643		22,610		86,070		86,070		L	06/24/2010.
025932 10 4	AMERICAN FINANCIAL GROUP INC			72,700.000	6,406,324	88.120	6,406,324	2,447,795		156,487		1,166,108		1,166,108		L	03/17/2011.
026874 78 4	AMERICAN INTERNATIONAL GROUP			66,600.000	4,349,646	65.310	4,349,646	1,729,880		85,248		222,444		222,444		L	06/25/2013.
03027X 10 0	AMERICAN TOWER CORP			12,700.000	1,342,136	105.680	1,342,136	183,642	7,366	26,416		110,871		110,871		L	09/28/2004.
03076C 10 6	AMERIPRISE FINANCIAL INC			3,500.000	388,290	110.940	388,290	132,982		10,220		15,820		15,820		L	06/24/2010.
031100 10 0	AMETEK INC			13,050.000	634,230	48.600	634,230	239,489		4,698		(65,120)		(65,120)		L	06/24/2010.
031162 10 0	AMGEN INC			52,000.000	7,602,920	146.210	7,602,920	2,878,151		208,000		(838,240)		(838,240)		L	03/15/2011.
032095 10 1	AMPHENOL CORP CLASS A			11,200.000	752,640	67.200	752,640	231,377	1,792	6,272		167,664		167,664		L	06/24/2010.
032511 10 7	ANADARKO PETROLEUM CORP			41,900.000	2,921,687	69.730	2,921,687	1,867,871		8,380		886,185		886,185		L	03/15/2011.
032654 10 5	ANALOG DEVICES INC			28,500.000	2,069,670	72.620	2,069,670	1,105,344		47,880		493,050		493,050		L	06/08/2011.
036752 10 3	ANTHEM INC			22,600.000	3,249,202	143.770	3,249,202	1,164,013		58,760		97,858		97,858		L	12/01/2004.
037411 10 5	APACHE CORP			10,700.000	679,129	63.470	679,129	487,049		10,700		203,300		203,300		L	10/26/2015.

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
037833 10 0	APPLE COMPUTER INC			311,500.000	36,077,930	115.820	36,077,930	12,863,980		694,645		3,289,440		3,289,440		L	12/18/2013.
039483 10 2	ARCHER-DANIELS-MIDLAND CO			66,165.000	3,020,432	45.650	3,020,432	1,403,085		79,398		593,500		593,500		L	12/21/2011.
03965L 10 0	ARCONIC INC			21,000.000	389,340	18.540	389,340	422,077				(32,737)		(32,737)		L	12/21/2016.
044186 10 4	ASHLAND INC			11,300.000	1,234,977	109.290	1,234,977	679,146		17,628		74,467		74,467		L	06/23/2011.
045487 10 5	ASSOCIATED BANC-CORP			10,400.000	256,880	24.700	256,880	132,838		4,680		61,880		61,880		L	06/24/2010.
04621X 10 8	ASSURANT INC			4,500.000	417,870	92.860	417,870	161,760		9,135		55,440		55,440		L	06/24/2010.
052769 10 6	AUTODESK INC			10,000.000	740,100	74.010	740,100	348,644				130,800		130,800		L	12/17/2012.
053015 10 3	AUTOMATIC DATA PROCESSING			5,600.000	575,568	102.780	575,568	199,852	3,192	11,872		101,136		101,136		L	06/24/2010.
053332 10 2	AUTOZONE INC			1,300.000	1,026,727	789.790	1,026,727	469,941				62,244		62,244		L	12/17/2012.
053484 10 1	AVALONBAY COMMUNITIES INC			13,800.000	2,444,670	177.150	2,444,670	2,506,629	18,630	73,140		(96,324)		(96,324)		L	10/26/2015.
053611 10 9	AVERY DENNISON CORP			6,700.000	470,474	70.220	470,474	227,866		10,720		50,652		50,652		L	12/17/2012.
054937 10 7	BB&T CORP			68,140.000	3,203,943	47.020	3,203,943	1,741,484		78,361		627,569		627,569		L	02/05/2010.
05561Q 20 1	BOK FINANCIAL CORPORATION			19,900.000	1,652,496	83.040	1,652,496	1,200,856		34,427		462,675		462,675		L	03/26/2015.
05605H 10 0	BWX TECHNOLOGIES INC			7,450.000	295,765	39.700	295,765	118,029		2,682		59,079		59,079		L	08/02/2010.
05614L 10 0	BABCOCK & WILCOX ENTERPR			3,725.000	61,798	16.590	61,798	46,920				(15,943)		(15,943)		L	07/01/2015.
060505 10 4	BANK OF AMERICA CORP			525,100.000	11,604,710	22.100	11,604,710	4,406,440		131,275		2,767,277		2,767,277		L	12/17/2012.
064058 10 0	THE BANK OF NEW YORK MELLON			28,200.000	1,336,116	47.380	1,336,116	712,575		20,304		173,712		173,712		L	12/17/2012.
071813 10 9	BAXTER INTERNATIONAL INC			63,206.000	2,802,554	44.340	2,802,554	1,533,984	8,217	30,971		391,245		391,245		L	06/08/2011.
075887 10 9	BECTON DICKINSON & CO			15,313.000	2,535,067	165.550	2,535,067	840,305		41,498		175,487		175,487		L	03/17/2015.
075896 10 0	BED BATH & BEYOND INC			15,700.000	638,048	40.640	638,048	603,773	1,963	3,925		(119,477)		(119,477)		L	02/05/2010.
084670 70 2	BERKSHIRE HATHAWAY INC			79,754.000	12,998,307	162.980	12,998,307	4,786,237				2,467,589		2,467,589		L	11/30/2015.
09062X 10 3	BIOGEN INC			15,100.000	4,282,058	283.580	4,282,058	800,625				(343,827)		(343,827)		L	02/05/2010.
09238E 10 4	BLACKHAWK NETWORK HD			4,534.000	170,818	37.675	170,818	109,995				(29,630)		(29,630)		L	04/14/2014.
097023 10 5	BOEING CO			6,600.000	1,027,488	155.680	1,027,488	446,868		28,776		73,194		73,194		L	06/24/2010.
101121 10 1	BOSTON PROPERTIES INC			16,100.000	2,025,058	125.780	2,025,058	1,582,386	12,075	61,985		(28,336)		(28,336)		L	06/08/2011.
101137 10 7	BOSTON SCIENTIFIC CORP			67,100.000	1,451,373	21.630	1,451,373	1,072,728				214,049		214,049		L	09/29/2015.
110122 10 8	BRISTOL-MYERS SQUIBB CO			59,600.000	3,483,024	58.440	3,483,024	1,615,021		90,592		(616,860)		(616,860)		L	06/08/2011.
11133T 10 3	BROADRIDGE FINANCIAL SOLUTIONS			12,000.000	795,600	66.300	795,600	233,450	3,960	14,760		150,840		150,840		L	06/24/2010.
115236 10 1	BROWN & BROWN INC			5,000.000	224,300	44.860	224,300	90,607		2,513		63,800		63,800		L	03/26/2008.
115637 20 9	BROWN FORMAN CORP CLASS B			27,000.000	1,212,840	44.920	1,212,840	442,798	4,928	13,770		(127,440)		(127,440)		L	08/19/2016.
12508E 10 1	CDK GLOBAL INC			1,866.000	111,382	59.690	111,382	27,950		1,017		22,803		22,803		L	10/01/2014.
125269 10 0	CF INDUSTRIES HOLDINGS INC			17,500.000	550,900	31.480	550,900	227,619		21,000		(163,275)		(163,275)		L	06/24/2010.
125509 10 9	CIGNA CORP			13,600.000	1,814,104	133.390	1,814,104	730,172		544		(175,984)		(175,984)		L	12/17/2012.
12572Q 10 5	CME GROUP INC			38,360.000	4,424,826	115.350	4,424,826	2,047,721	124,670	203,308		949,410		949,410		L	12/17/2012.
126408 10 3	CSX CORPORATION			27,300.000	980,889	35.930	980,889	386,795		19,656		272,454		272,454		L	02/05/2010.
126650 10 0	CVS HEALTH CORP			27,300.000	2,154,243	78.910	2,154,243	1,025,025		46,410		(514,878)		(514,878)		L	06/08/2011.
12673P 10 5	CA INC			38,600.000	1,226,322	31.770	1,226,322	815,633		39,179		123,906		123,906		L	12/17/2012.
127097 10 3	CABOT OIL & GAS CORP			55,200.000	1,289,472	23.360	1,289,472	769,754		4,416		312,984		312,984		L	09/27/2011.
131347 30 4	CALPINE CORP			11,400.000	130,302	11.430	130,302	148,796				(34,656)		(34,656)		L	06/24/2010.
14040H 10 5	CAPITAL ONE FINANCIAL CORP			38,400.000	3,350,016	87.240	3,350,016	1,586,863		61,440		578,304		578,304		L	06/23/2011.
141624 10 6	CARE CAPITAL PROPERTIES INC			2,266.000	56,650	25.000	56,650	48,396	1,292	3,875		(12,622)		(12,622)		L	09/08/2015.
143130 10 2	CARMAX			8,348.000	537,528	64.390	537,528	85,442				86,986		86,986		L	09/28/2004.
149123 10 1	CATERPILLAR INC			7,200.000	667,728	92.740	667,728	419,210		22,176		178,416		178,416		L	12/15/2009.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
15135B 10 1	CENTENE CORP			62.000	3,504	56.510	3,504	2,659				845		845		L	03/24/2016.
156782 10 4	CERNER CORP			10,000.000	473,700	47.370	473,700	190,682				(128,000)		(128,000)		L	06/24/2010.
16119P 10 8	CHARTER COMMUNICATIONS INC A			1,222.000	351,838	287.920	351,838	135,269				216,569		216,569		L	05/18/2016.
165167 10 7	CHESAPEAKE ENERGY CORP			30,900.000	216,918	7.020	216,918	140,604				76,314		76,314		L	06/22/2016.
166764 10 0	CHEVRON CORP			123,733.000	14,563,374	117.700	14,563,374	10,674,162		530,815		3,432,353		3,432,353		L	10/26/2015.
171340 10 2	CHURCH & DWIGHT INC			66,000.000	2,916,540	44.190	2,916,540	1,260,638		46,860		115,500		115,500		L	09/02/2016.
171779 30 9	CIENA CORPORATION			33,400.000	815,294	24.410	815,294	371,846				124,248		124,248		L	12/21/2011.
17275R 10 2	CISCO SYSTEMS INC			294,400.000	8,896,768	30.220	8,896,768	5,336,277		291,456		902,336		902,336		L	12/17/2012.
172967 42 4	CITIGROUP INC			900.000	53,487	59.430	53,487	45,241		378		6,912		6,912		L	03/25/2014.
189054 10 9	CLOROX COMPANY			7,500.000	900,150	120.020	900,150	395,250		23,550		(51,075)		(51,075)		L	09/28/2004.
191216 10 0	COCA-COLA CO			216,400.000	8,971,944	41.460	8,971,944	5,877,329		302,960		(324,600)		(324,600)		L	06/08/2011.
192446 10 2	COGNIZANT TECH SOLUTIONS-A			28,000.000	1,568,840	56.030	1,568,840	1,021,771				(111,720)		(111,720)		L	12/17/2012.
194162 10 3	COLGATE-PALMOLIVE CO			59,800.000	3,913,312	65.440	3,913,312	2,438,671		92,690		(70,564)		(70,564)		L	06/08/2011.
20030N 10 1	COMCAST CORP			21,900.000	1,512,195	69.050	1,512,195	393,455	6,023	23,543		276,378		276,378		L	06/24/2010.
200340 10 7	COMERICA INC			11,800.000	803,698	68.110	803,698	334,853	2,714	10,266		310,104		310,104		L	12/15/2009.
200525 10 3	COMMERCE BANCSHARES INC			53,574.150	3,097,122	57.810	3,097,122	1,565,221		45,921		926,603		926,603		L	11/30/2016.
20084V 10 8	COMMERCEHUB INC A			1,283.000	19,258	15.010	19,258	4,588				14,669		14,669		L	07/25/2016.
20084V 30 6	COMMERCEHUB INC C			2,567.000	38,582	15.030	38,582	9,322				29,260		29,260		L	07/25/2016.
20451N 10 1	COMPASS MINERALS INTERNATION			5,000.000	391,750	78.350	391,750	375,873		13,900		15,400		15,400		L	12/17/2012.
20605P 10 1	CONCHO RESOURCES INC			32,300.000	4,282,980	132.600	4,282,980	3,457,021				1,283,602		1,283,602		L	10/26/2015.
20825C 10 4	CONOCOPHILLIPS			18,016.000	903,322	50.140	903,322	900,991		18,016		62,155		62,155		L	06/08/2011.
217204 10 6	COPART INC			16,200.000	897,642	55.410	897,642	198,500				281,880		281,880		L	06/24/2010.
22160K 10 5	COSTCO WHOLESALE CORP			29,600.000	4,739,256	160.110	4,739,256	1,411,698		51,800		(41,144)		(41,144)		L	06/24/2010.
222070 20 3	COTY INC A			58,420.000	1,069,670	18.310	1,069,670	914,807		7,303		154,864		154,864		L	09/30/2016.
225447 10 1	CREE INC			25,300.000	667,667	26.390	667,667	526,207				(7,084)		(7,084)		L	12/21/2011.
22662X 10 0	CRIMSON WINE GROUP LTD			770.000	7,215	9.370	7,215	4,385				439		439		L	02/26/2013.
22822V 10 1	CROWN CASTLE INTL CORP			8,900.000	772,253	86.770	772,253	310,677		32,085		2,848		2,848		L	02/05/2010.
231021 10 6	CUMMINS INC			31,300.000	4,277,771	136.670	4,277,771	2,837,248		117,595		1,373,593		1,373,593		L	03/24/2016.
23317H 10 2	DDR CORP			38,945.000	594,690	15.270	594,690	148,298	7,400	28,917		(61,144)		(61,144)		L	12/23/2008.
233326 10 7	DST SYSTEMS INC			100.000	10,715	107.150	10,715	4,868		132		(691)		(691)		L	03/17/2011.
235851 10 2	DANAHER CORP			64,400.000	5,012,896	77.840	5,012,896	1,496,559	8,050	37,352		479,443		479,443		L	02/05/2010.
242370 20 3	DEAN FOODS CO			9,850.000	214,533	21.780	214,533	74,815		3,546		45,606		45,606		L	12/21/2010.
244199 10 5	DEERE & CO			15,500.000	1,597,120	103.040	1,597,120	1,348,506	9,300	37,200		414,935		414,935		L	03/15/2011.
24703L 10 3	DELL TECHNOLOGIES INC			13,631.000	749,296	54.970	749,296	619,529				129,767		129,767		L	09/07/2016.
247361 70 2	DELTA AIR LINES INC			33,900.000	1,667,541	49.190	1,667,541	315,148		22,883		(50,850)		(50,850)		L	06/08/2011.
25179M 10 3	DEVON ENERGY CORPORATION			32,900.000	1,502,543	45.670	1,502,543	1,278,831		2,946		223,712		223,712		L	09/26/2016.
25278X 10 9	DIAMONDBACK ENERGY INC			16,300.000	1,647,278	101.060	1,647,278	1,191,272				556,808		556,808		L	10/26/2015.
254687 10 6	DISNEY WALT CO			63,300.000	6,597,126	104.220	6,597,126	2,522,118	49,374	89,886		(54,438)		(54,438)		L	12/17/2012.
254709 10 8	DISCOVER FINANCIAL			13,900.000	1,002,051	72.090	1,002,051	199,915		16,124		256,733		256,733		L	06/24/2010.
25470F 30 2	DISCOVERY COMMUNICATIONS C			12,524.000	335,393	26.780	335,393	78,318				19,537		19,537		L	09/18/2008.
25470M 10 9	DISH NETWORK CORP			5,500.000	318,615	57.930	318,615	112,111				4,125		4,125		L	06/24/2010.
256677 10 5	DOLLAR GENERAL CORP			17,200.000	1,274,004	74.070	1,274,004	1,228,839	4,300	12,900		37,840		37,840		L	12/21/2015.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
256746 10 8	DOLLAR TREE INC.			27,868.000	2,150,852	77.180	2,150,852	977,278				(1,115)		(1,115)		L	07/07/2015.
25746U 10 9	DOMINION RESOURCES INC.			10,900.000	834,831	76.590	834,831	440,306		30,520		97,555		97,555		L	06/24/2010.
257559 20 3	DOMTAR CORP.			12.000	468	39.030	468	68	5	20		25		25		L	03/07/2007.
260543 10 3	DOW CHEMICAL COMPANY.			51,200.000	2,929,664	57.220	2,929,664	1,579,365	23,552	94,208		293,888		293,888		L	06/08/2011.
26138E 10 9	DR PEPPER SNAPPLE GROUP INC.			5,300.000	480,551	90.670	480,551	197,273	2,809	10,971		(13,409)		(13,409)		L	06/24/2010.
263534 10 9	DU PONT E.I. DE NEMOURS & CO.			48,300.000	3,545,220	73.400	3,545,220	2,016,412		73,416		328,440		328,440		L	06/08/2011.
26441C 20 4	DUKE ENERGY CORP.			37,974.000	2,947,542	77.620	2,947,542	2,080,497		127,593		236,578		236,578		L	12/17/2012.
26969P 10 8	EAGLE MATLS INC CLASS A.			2,127.000	209,573	98.530	209,573	49,772	213	851		81,039		81,039		L	09/28/2004.
278265 10 3	EATON VANCE CORP.			39,400.000	1,650,072	41.880	1,650,072	914,064		42,355		372,330		372,330		L	12/21/2011.
278642 10 3	EBAY INC.			70,800.000	2,102,052	29.690	2,102,052	678,048				156,468		156,468		L	06/08/2011.
278865 10 0	ECOLAB INC.			4,800.000	562,656	117.220	562,656	220,945	1,776	6,720		13,632		13,632		L	06/24/2010.
28035Q 10 2	EDGEWELL PERSONAL CARE CO.			17,800.000	1,299,222	72.990	1,299,222	767,662				(95,764)		(95,764)		L	06/08/2011.
281020 10 7	EDISON INTERNATIONAL.			37,800.000	2,721,222	71.990	2,721,222	1,080,737	20,507	72,576		483,084		483,084		L	02/05/2010.
28176E 10 8	EDWARDS LIFESCIENCES CORP.			7,400.000	693,380	93.700	693,380	196,396				108,928		108,928		L	06/24/2010.
291011 10 4	EMERSON ELECTRIC CO.			41,800.000	2,330,350	55.750	2,330,350	1,282,006		79,629		331,056		331,056		L	09/28/2004.
29272W 10 9	ENERGIZER HOLDINGS INC.			17,800.000	794,058	44.610	794,058	267,561		18,245		187,790		187,790		L	07/01/2015.
294429 10 5	EQUIFAX INC.			11,900.000	1,406,937	118.230	1,406,937	424,237		15,708		81,634		81,634		L	03/15/2011.
29444U 70 0	EQUINIX INC.			5,100.000	1,822,791	357.410	1,822,791	1,041,872		35,700		280,551		280,551		L	11/10/2015.
29476L 10 7	EQUITY RESIDENTIAL.			9,400.000	604,984	64.360	604,984	521,883	4,735	122,799		(161,962)		(161,962)		L	12/17/2012.
297178 10 5	ESSEX PROPERTY TRUST INC.			13,300.000	3,092,250	232.500	3,092,250	2,329,358	21,280	82,992		(91,903)		(91,903)		L	10/26/2015.
30161N 10 1	EXELON CORP.			49,257.000	1,748,131	35.490	1,748,131	1,464,903		62,261		380,264		380,264		L	12/17/2012.
30219G 10 8	EXPRESS SCRIPTS INC.			30,170.000	2,075,394	68.790	2,075,394	546,614				(561,765)		(561,765)		L	04/02/2012.
30231G 10 2	EXXON MOBILE CORP.			203,194.000	18,340,290	90.260	18,340,290	14,450,016		605,518		2,501,318		2,501,318		L	12/17/2012.
302491 30 3	FMC CORP.			8,800.000	497,728	56.560	497,728	268,180	1,452	5,808		153,384		153,384		L	06/24/2010.
30303M 10 2	FACEBOOK INC A.			93,600.000	10,768,680	115.050	10,768,680	3,807,414				696,830		696,830		L	09/26/2016.
313747 20 6	FEDERAL REALTY INVS TRUST.			20,800.000	2,955,888	142.110	2,955,888	1,677,146	20,384	79,040		(82,992)		(82,992)		L	03/15/2011.
314211 10 3	FEDERATED INVESTORS INC CLASS B.			42,300.000	1,196,244	28.280	1,196,244	615,008		84,600		(15,651)		(15,651)		L	12/21/2011.
31428X 10 6	FEDEX CORPORATION.			26,000.000	4,841,200	186.200	4,841,200	2,361,770	10,400	33,800		967,460		967,460		L	12/17/2012.
315616 10 2	F5 NETWORKS INC.			8,200.000	1,186,704	144.720	1,186,704	499,948				391,632		391,632		L	06/24/2010.
31620M 10 6	FIDELITY NATIONAL INFORMATION.			13,372.000	1,011,458	75.640	1,011,458	344,400		13,907		201,115		201,115		L	06/24/2010.
31620R 30 3	FIDELITY NATIONAL TITLE.			12,900.000	438,084	33.960	438,084	140,641		11,352		(9,159)		(9,159)		L	07/01/2014.
31620R 40 2	FIDELITY NATIONAL TITLE.			4,299.000	58,896	13.700	58,896	19,912				10,619		10,619		L	07/01/2014.
316773 10 0	FIFTH THIRD BANCORP.			37,400.000	1,008,678	26.970	1,008,678	459,918	5,236	19,448		256,938		256,938		L	12/21/2011.
337738 10 8	FISERV INC.			6,000.000	637,680	106.280	637,680	141,394				88,920		88,920		L	06/24/2010.
34354P 10 5	FLOWSERVE CORP.			26,700.000	1,282,935	48.050	1,282,935	209,595	5,073	20,025		159,399		159,399		L	09/28/2004.
345370 86 0	FORD MOTOR CO.			126,600.000	1,535,658	12.130	1,535,658	1,337,554		107,610		(248,136)		(248,136)		L	12/21/2011.
34959J 10 8	FORTIVE CORPORATION.			32,200.000	1,726,886	53.630	1,726,886	478,012		4,508		1,248,874		1,248,874		L	07/05/2016.
34964C 10 6	FORTUNE BRANDS HOME & SECURI.			7,500.000	400,950	53.460	400,950	68,875		4,800		(15,300)		(15,300)		L	10/04/2011.
354613 10 1	FRANKLIN RESOURCES INC.			33,300.000	1,318,014	39.580	1,318,014	597,624	6,660	23,976		91,908		91,908		L	09/28/2004.
35671D 85 7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.			21,300.000	280,947	13.190	280,947	300,215				(19,268)		(19,268)		L	12/21/2016.
363576 10 9	GALLAGHER ARTHUR J. & CO.			16,900.000	878,124	51.960	878,124	388,881		25,688		186,238		186,238		L	02/05/2010.
364760 10 8	GAP INC.			35,000.000	785,400	22.440	785,400	912,058	8,050	32,200		(79,100)		(79,100)		L	12/17/2012.
369604 10 3	GENERAL ELECTRIC CO.			411,856.000	13,014,650	31.600	13,014,650	8,430,417	98,845	378,908		185,335		185,335		L	12/17/2012.

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Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	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
370334 10 4	GENERAL MILLS INC			25,200.000	1,556,604	61.770	1,556,604	565,614		46,872		103,572		103,572		L	09/28/2004.
37045V 10 0	GENERAL MOTORS CO			53,900.000	1,877,876	34.840	1,877,876	1,336,353		81,928		44,737		44,737		L	12/17/2012.
372460 10 5	GENUINE PARTS CO			4,000.000	382,160	95.540	382,160	161,100	2,630	10,350		38,600		38,600		L	06/24/2010.
375558 10 3	GILEAD SCIENCES INC			37,500.000	2,685,375	71.610	2,685,375	2,785,107		69,000		(1,109,250)		(1,109,250)		L	06/24/2015.
38141G 10 4	GOLDMAN SACHS GROUP			31,600.000	7,566,620	239.450	7,566,620	4,804,837		61,620		2,761,783		2,761,783		L	03/24/2016.
382550 10 1	GOODYEAR TIRE & RUBBER CO			11,500.000	355,005	30.870	355,005	134,727		3,565		(20,700)		(20,700)		L	06/24/2010.
384802 10 4	GRAINGER W.W. INC			12,800.000	2,972,800	232.250	2,972,800	2,346,813		52,113		159,638		159,638		L	03/24/2016.
40434L 10 5	HP INC			188,678.000	2,799,982	14.840	2,799,982	1,225,157	25,038	93,584		566,034		566,034		L	12/17/2012.
410345 10 2	HANESBRANDS INC			18,000.000	388,260	21.570	388,260	113,575		7,920		(141,480)		(141,480)		L	06/24/2010.
412822 10 8	HARLEY-DAVIDSON INC			17,300.000	1,009,282	58.340	1,009,282	385,908		24,220		224,035		224,035		L	02/05/2010.
413875 10 5	HARRIS CORP			19,200.000	1,967,424	102.470	1,967,424	675,247		39,552		298,944		298,944		L	12/21/2011.
416515 10 4	HARTFORD FINANCIAL SVCS GRP			26,000.000	1,238,900	47.650	1,238,900	409,240	5,980	21,840		108,940		108,940		L	12/23/2008.
427866 10 8	THE HERSHEY CO			4,900.000	506,807	103.430	506,807	242,861		11,770		69,384		69,384		L	06/24/2010.
42824C 10 9	HP ENTERPRISE CO			188,678.000	4,366,009	23.140	4,366,009	1,473,391	12,264	41,509		1,498,103		1,498,103		L	11/02/2015.
436440 10 1	HOLOGIC INC			8,100.000	324,972	40.120	324,972	116,074				11,583		11,583		L	06/24/2010.
437076 10 2	HOME DEPOT INC			109,500.000	14,681,760	134.080	14,681,760	4,482,151		302,220		200,385		200,385		L	12/17/2012.
438516 10 6	HONEYWELL INTERNATIONAL INC			9,600.000	1,112,160	115.850	1,112,160	393,751		23,520		123,547		123,547		L	06/24/2010.
44107P 10 4	HOST HOTELS & RESORTS INC			27,300.000	514,332	18.840	514,332	390,385	6,825	21,840		95,550		95,550		L	06/24/2010.
443510 60 7	HUBBELL INC			2,500.000	291,750	116.700	291,750	104,592		6,475		39,150		39,150		L	06/24/2010.
444859 10 2	HUMANA INC			14,700.000	2,999,241	204.030	2,999,241	983,667		17,052		375,144		375,144		L	12/17/2012.
447011 10 7	HUNTSMAN CORP			23,300.000	444,564	19.080	444,564	250,743		11,650		179,643		179,643		L	12/15/2009.
44919P 50 8	IAC/INTERACTIVECORP			9,100.000	589,589	64.790	589,589	416,479				43,134		43,134		L	12/17/2012.
44967H 10 1	ILG INC			8,058.000	146,414	18.170	146,414	78,639		2,901		67,775		67,775		L	05/13/2016.
45031U 10 1	ISTAR INC			67,300.000	832,501	12.370	832,501	197,371				43,072		43,072		L	12/23/2008.
452308 10 9	ILLINOIS TOOL WORKS			5,600.000	685,776	122.460	685,776	244,712	3,640	12,880		166,768		166,768		L	06/24/2010.
452327 10 9	ILLUMINA INC			7,000.000	896,280	128.040	896,280	245,819				(447,335)		(447,335)		L	02/05/2010.
458118 10 6	INTEGRATED DEVICE TECH INC			100.000	2,356	23.560	2,356	561				(279)		(279)		L	03/26/2008.
458140 10 0	INTEL CORP			316,300.000	11,472,201	36.270	11,472,201	6,567,555		328,952		575,666		575,666		L	12/17/2012.
45866F 10 4	INTERCONTINENTALEXCHANGE GROUP			9,000.000	507,780	56.420	507,780	143,311		6,120		46,512		46,512		L	11/04/2016.
459200 10 1	INTL BUSINESS MACHINES CORP			14,100.000	2,340,459	165.990	2,340,459	2,360,520				(20,061)		(20,061)		L	12/21/2016.
46120E 60 2	INTUITIVE SURGICAL INC			2,800.000	1,775,676	634.170	1,775,676	957,540				246,428		246,428		L	06/08/2011.
462222 10 0	IONIS PHARMACEUTICALS INC			15,400.000	736,582	47.830	736,582	536,647				199,935		199,935		L	09/26/2016.
46284V 10 1	IRON MOUNTAIN INC			6,867.000	223,040	32.480	223,040	174,598		13,768		37,562		37,562		L	11/04/2014.
46609J 10 6	J ALEXANDER'S HOLDINGS			742.000	7,977	10.750	7,977	3,307				(126)		(126)		L	09/29/2015.
46625H 10 0	JP MORGAN CHASE & CO			35,400.000	3,054,666	86.290	3,054,666	1,576,553		65,136		717,204		717,204		L	03/15/2011.
478160 10 4	JOHNSON & JOHNSON			110,100.000	12,684,621	115.210	12,684,621	10,044,015		284,775		977,473		977,473		L	09/26/2016.
48203R 10 4	JUNIPER NETWORKS INC			44,800.000	1,266,048	28.260	1,266,048	881,324		17,920		29,568		29,568		L	12/17/2012.
493267 10 8	KEYCORP			29,900.000	546,273	18.270	546,273	224,848		9,867		151,892		151,892		L	12/23/2008.
49338L 10 3	KEYSIGHT TECHNOLOGIES IN			2,250.000	82,283	36.570	82,283	25,791				18,540		18,540		L	11/03/2014.
49456B 10 1	KINDER MORGAN INC			67,000.000	1,387,570	20.710	1,387,570	1,242,475		16,750		145,095		145,095		L	06/22/2016.
49456B 11 9	KINDER MORGAN INC WARRANTS			7,040.000	42	0.006	42					(380)		(380)		L	05/25/2012.
500255 10 4	KOHLS CORP			18,200.000	898,716	49.380	898,716	799,854		36,400		31,850		31,850		L	12/17/2012.

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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
500754 10 6	KRAFT HEINZ CO/THE			19,966.000	1,743,431	87.320	1,743,431	589,388		58,401		290,705		290,705		L	07/06/2015.
501044 10 1	KROGER CO.			27,800.000	959,378	34.510	959,378	281,653		12,510		(203,496)		(203,496)		L	06/24/2010.
501797 10 4	L BRANDS INC.			9,400.000	618,896	65.840	618,896	215,524		41,360		(281,812)		(281,812)		L	06/24/2010.
50540R 40 9	LABORATORY CRP OF AMER HLDGS			1,500.000	192,570	128.380	192,570	65,055				7,110		7,110		L	09/28/2004.
512816 10 9	LAMAR ADVERTISING CO.			7,500.000	504,300	67.240	504,300	190,335		22,650		54,450		54,450		L	12/21/2011.
518439 10 4	ESTEE LAUDER COMPANIES INC CLASS A			12,400.000	948,476	76.490	948,476	339,571		15,376		(143,468)		(143,468)		L	02/05/2010.
521865 20 4	LEAR CORPORATION			14,400.000	1,906,128	132.370	1,906,128	542,359		17,280		137,376		137,376		L	12/21/2011.
524901 10 5	LEGG MASON INC.			41,500.000	1,241,265	29.910	1,241,265	991,406	9,130	34,860		(386,780)		(386,780)		L	12/21/2011.
525327 10 2	LEIDOS HOLDINGS INC.			25.000	1,279	51.140	1,279	846		373		(128)		(128)		L	12/21/2011.
526057 10 4	LENNAR CORP A			19,100.000	819,963	42.930	819,963	378,774		3,056		(114,218)		(114,218)		L	12/21/2011.
52729N 30 8	LEVEL 3 COMMUNICATIONS INC.			3,710.000	209,096	56.360	209,096	91,651				7,420		7,420		L	11/03/2014.
530307 10 7	LIBERTY BROADBAND A			1,331.000	96,444	72.460	96,444	23,747				27,698		27,698		L	11/05/2014.
530307 30 5	LIBERTY BROADBAND C			3,463.000	256,504	74.070	256,504	76,770				76,913		76,913		L	01/12/2015.
53046P 10 9	LIBERTY EXPEDIA HOLD-A			5,135.000	203,705	39.670	203,705	36,362				167,344		167,344		L	11/07/2016.
53071M 10 4	LIBERTY MEDIA CORP INTERACTIVE A			46,600.000	931,068	19.980	931,068	523,004				(342,044)		(342,044)		L	06/08/2011.
53071M 85 6	LIBERTY MEDIA CORP.			7,703.000	284,010	36.870	284,010	94,460				(30,061)		(30,061)		L	10/29/2014.
531172 10 4	LIBERTY PROPERTY TRUST			7,300.000	288,350	39.500	288,350	222,653	3,468	13,870		61,685		61,685		L	06/24/2010.
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A			5,327.000	183,888	34.520	183,888	57,899				20,079		20,079		L	01/14/2013.
531229 60 7	LIBERTY MEDIA CORP SIRIUS C			10,654.000	361,384	33.920	361,384	109,334				39,277		39,277		L	07/24/2014.
531229 70 6	LIBERTY MEDIA CORP BRAVES A			532.000	10,901	20.490	10,901	5,212				5,689		5,689		L	04/18/2016.
531229 85 4	LIBERTY MEDIA CORP MEDIA C			2,663.000	83,432	31.330	83,432	20,302				63,130		63,130		L	04/18/2016.
531229 87 0	LIBERTY MEDIA CORP MEDIA A			1,331.000	41,727	31.350	41,727	10,783				30,944		30,944		L	04/18/2016.
531229 88 8	LIBERTY MEDIA CORP BRAVES C			1,817.000	37,412	20.590	37,412	17,695				19,717		19,717		L	06/30/2016.
531465 10 2	LIBERTY TRIPADVISOR HDG A			6,214.000	93,521	15.050	93,521	51,548				(95,012)		(95,012)		L	08/28/2014.
532457 10 8	ELI LILLY & CO.			102,900.000	7,568,295	73.550	7,568,295	3,790,966		209,916		(1,102,059)		(1,102,059)		L	12/17/2012.
534187 10 9	LINCOLN NATIONAL CORP.			37,800.000	2,505,006	66.270	2,505,006	703,020		37,800		605,178		605,178		L	12/21/2011.
535919 50 0	LIONS GATE ENTERTAINMENT COR			3,613.840	88,684	24.540	88,684	95,297				(6,613)		(6,613)		L	12/09/2016.
548661 10 7	LOWE'S COMPANIES			94,700.000	6,735,064	71.120	6,735,064	2,696,811		119,322		(465,924)		(465,924)		L	12/17/2012.
55024U 10 9	LUMENTUM HOLDINGS INC.			7,900.000	305,335	38.650	305,335	58,627				131,377		131,377		L	08/04/2015.
55261F 10 4	M&T BANK CORPORATION			16,800.000	2,628,024	156.430	2,628,024	1,448,246		47,040		592,200		592,200		L	06/23/2011.
552953 10 1	MGM RESORTS INTERNATIONAL			25,300.000	729,399	28.830	729,399	266,702				154,583		154,583		L	12/15/2009.
554382 10 1	MACERICH CO/THE			26,350.000	1,866,634	70.840	1,866,634	1,174,316		125,163		(259,548)		(259,548)		L	06/08/2011.
565849 10 6	MARATHON OIL CORP.			36,800.000	637,008	17.310	637,008	535,131		1,840		101,877		101,877		L	09/26/2016.
56585A 10 2	MARATHON PETROLEUM CORP.			26,600.000	1,339,310	50.350	1,339,310	444,758		36,176		(39,634)		(39,634)		L	07/01/2011.
570535 10 4	MARKEL CORP.			1,200.000	1,085,400	904.500	1,085,400	676,253				25,380		25,380		L	12/18/2013.
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A			14,960.000	1,236,893	82.680	1,236,893	978,060		8,976		258,833		258,833		L	09/23/2016.
573284 10 6	MARTIN MARIETTA MATERIALS			10,200.000	2,259,606	221.530	2,259,606	1,014,495		16,728		866,490		866,490		L	06/25/2013.
574599 10 6	MASCO CORP.			15,500.000	490,110	31.620	490,110	161,680		5,968		51,460		51,460		L	06/24/2010.
57636Q 10 4	MASTERCARD INC CLASS A			60,000.000	6,195,000	103.250	6,195,000	1,919,555		45,600		353,400		353,400		L	12/17/2012.
57686G 10 5	MATSON INC.			13,300.000	470,687	35.390	470,687	286,784		9,842		(96,292)		(96,292)		L	12/21/2011.
577081 10 2	MATTEL INC.			30,100.000	829,255	27.550	829,255	596,343		45,752		11,438		11,438		L	02/05/2010.
57772K 10 1	MAXIM INTEGRATED PRODUCTS			13,300.000	512,981	38.570	512,981	231,163		16,758		7,581		7,581		L	06/24/2010.
580135 10 1	MCDONALD'S CORP.			8,700.000	1,058,964	121.720	1,058,964	848,178		31,407		31,146		31,146		L	03/26/2015.

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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
582839 10 6	MEAD JOHNSON NUTRITION CO			13,700.000	969,412	70.760	969,412	900,118	5,651	22,605		(112,203)		(112,203)		L	12/17/2012.
58933Y 10 5	MERCK & CO INC			152,300.000	8,965,901	58.870	8,965,901	5,355,254	71,581	280,232		921,415		921,415		L	03/15/2011.
594918 10 4	MICROSOFT CORP			377,000.000	23,426,780	62.140	23,426,780	10,848,838		554,190		2,510,820		2,510,820		L	09/29/2015.
595017 10 4	MICROCHIP TECHNOLOGY INC			22,121.000	1,419,062	64.150	1,419,062	724,496		31,304		386,844		386,844		L	04/05/2016.
595112 10 3	MICRON TECHNOLOGY INC			25,500.000	558,960	21.920	558,960	247,388				197,880		197,880		L	06/24/2010.
60871R 20 9	MOLSON COORS BREWING CO			3,000.000	291,930	97.310	291,930	132,053		4,920		10,170		10,170		L	06/24/2010.
609207 10 5	MONDELEZ INTERNTL INC			59,900.000	2,655,367	44.330	2,655,367	1,115,461	11,381	41,930		(30,549)		(30,549)		L	06/24/2010.
61166W 10 1	MONSANTO CO			19,400.000	2,041,074	105.210	2,041,074	1,164,978		41,904		129,786		129,786		L	12/21/2010.
61174X 10 9	MONSTER BEVERAGE CORP MNST			35,664.000	1,581,342	44.340	1,581,342	354,959				(189,495)		(189,495)		L	11/10/2016.
615369 10 5	MOODY'S CORP			5,900.000	556,193	94.270	556,193	122,696		8,732		(35,813)		(35,813)		L	06/24/2010.
620076 30 7	MOTOROLA SOLUTIONS INC			7,800.000	646,542	82.890	646,542	349,554	3,666	12,792		112,632		112,632		L	06/24/2010.
629377 50 8	NRG ENERGY INC			53,600.000	657,136	12.260	657,136	759,710		3,216		(102,574)		(102,574)		L	06/22/2016.
631103 10 8	NASDAQ INC			7,300.000	489,976	67.120	489,976	134,659		8,833		65,335		65,335		L	06/24/2010.
64110L 10 6	NETFLIX INC			44,800.000	5,546,240	123.800	5,546,240	601,718				422,016		422,016		L	12/17/2012.
651229 10 6	NEWELL BRANDS INC			51,871.000	2,316,040	44.650	2,316,040	831,390		33,157		947,756		947,756		L	04/18/2016.
65249B 10 9	NEWS CORP A			8,225.000	94,259	11.460	94,259	49,513		1,645		(15,628)		(15,628)		L	07/01/2013.
65339F 10 1	NEXTERA ENERGY INC			15,000.000	1,791,900	119.460	1,791,900	1,056,749		52,200		233,550		233,550		L	12/17/2012.
654106 10 3	NIKE INC CLASS B			103,200.000	5,245,656	50.830	5,245,656	1,762,471	18,576	66,048		(1,204,344)		(1,204,344)		L	06/08/2011.
655044 10 5	NOBLE ENERGY INC			17,400.000	662,244	38.060	662,244	626,290		6,960		89,262		89,262		L	02/05/2010.
655664 10 0	NORDSTROM INC			5,500.000	263,615	47.930	263,615	195,625		8,140		(10,340)		(10,340)		L	06/24/2010.
655844 10 8	NORFOLK SOUTHERN CORP			16,000.000	1,729,120	108.070	1,729,120	922,822		37,760		375,680		375,680		L	06/08/2011.
67011P 10 0	NOW INC/DE			9,825.000	201,118	20.470	201,118	181,213				45,686		45,686		L	03/26/2015.
670346 10 5	NUCOR CORP			20,800.000	1,238,016	59.520	1,238,016	450,060	7,852	31,200		399,776		399,776		L	09/28/2004.
67066G 10 4	NVIDIA CORP			8,900.000	949,986	106.740	949,986	100,677		4,317		656,642		656,642		L	06/24/2010.
670837 10 3	OGE ENERGY CORP			7,800.000	260,910	33.450	260,910	144,287		8,795		55,848		55,848		L	06/24/2010.
67103H 10 7	O'REILLY AUTOMOTIVE INC			7,800.000	2,171,598	278.410	2,171,598	298,961				194,922		194,922		L	02/05/2010.
68235P 10 8	ONE GAS INC			1,300.000	83,148	63.960	83,148	14,490		1,820		17,927		17,927		L	02/03/2014.
682680 10 3	ONEOK INC			5,200.000	298,532	57.410	298,532	101,852		12,792		170,300		170,300		L	06/24/2010.
68389X 10 5	ORACLE CORPORATION			146,500.000	5,632,925	38.450	5,632,925	3,371,478		87,900		281,280		281,280		L	06/24/2010.
690742 10 1	OWENS CORNING INC			6,500.000	335,140	51.560	335,140	205,423	1,300	4,615		29,445		29,445		L	06/24/2010.
69331C 10 8	PG&E CORP			14,600.000	887,242	60.770	887,242	607,461	7,154	27,594		110,668		110,668		L	02/05/2010.
693475 10 5	PNC FINANCIAL SERVICES GROUP I			24,100.000	2,818,736	116.960	2,818,736	1,394,963		51,092		521,765		521,765		L	12/17/2012.
693506 10 7	PPG INDUSTRIES INC			13,400.000	1,269,784	94.760	1,269,784	580,093		20,904		(54,404)		(54,404)		L	03/15/2011.
69351T 10 6	PPL CORPORATION			35,800.000	1,218,990	34.050	1,218,990	882,993	13,604	54,327		(2,864)		(2,864)		L	06/08/2011.
69840W 10 8	PANERA BREAD COMPANY A			3,300.000	676,797	205.090	676,797	568,243				34,023		34,023		L	12/23/2014.
701094 10 4	PARKER HANNIFIN CORP			6,000.000	840,000	140.000	840,000	327,109		15,120		258,120		258,120		L	02/05/2010.
70450Y 10 3	PAYPAL HOLDINGS INC-W/I			70,800.000	2,794,476	39.470	2,794,476	932,984				231,516		231,516		L	07/20/2015.
717081 10 3	PFIZER INC			578,878.000	18,801,957	32.480	18,801,957	11,890,471		694,654		115,776		115,776		L	12/17/2012.
718172 10 9	PHILIP MORRIS INTL			64,000.000	5,855,360	91.490	5,855,360	3,963,914	66,560	262,400		229,120		229,120		L	06/08/2011.
718546 10 4	PHILLIPS 66			9,000.000	777,690	86.410	777,690	280,761		22,050		41,490		41,490		L	05/01/2012.
723787 10 7	PIONEER NATURAL RESOURCES CO			25,200.000	4,537,764	180.070	4,537,764	3,520,916		2,016		1,378,188		1,378,188		L	10/26/2015.
74005P 10 4	PRAXAIR INC			25,350.000	2,970,767	117.190	2,970,767	1,140,312		76,050		374,927		374,927		L	06/24/2010.

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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
74144T 10 8	T ROWE PRICE GROUP INC.			3,100.000	233,306	75.260	233,306	143,863		6,696		11,687		11,687		L	06/24/2010.
741503 40 3	PRICELINE GROUP INC.			2,625.000	3,848,408	1,466.060	3,848,408	1,673,291				501,664		501,664		L	06/25/2013.
74251V 10 2	PRINCIPAL FINANCIAL GROUP			11,100.000	642,246	57.860	642,246	278,910		17,871		142,968		142,968		L	06/24/2010.
742718 10 9	PROCTER & GAMBLE CO.			184,433.000	15,507,127	84.080	15,507,127	12,584,451		492,694		861,302		861,302		L	12/21/2015.
74460D 10 9	PUBLIC STORAGE			16,700.000	3,732,450	223.500	3,732,450	2,466,337		121,910		(404,140)		(404,140)		L	06/25/2013.
747525 10 3	QUALCOMM INC.			71,500.000	4,661,800	65.200	4,661,800	3,706,919		148,005		1,087,873		1,087,873		L	12/17/2012.
747545 10 1	QUALITY CARE PROPERTIES			5,340.000	82,770	15.500	82,770	81,969				801		801		L	11/01/2016.
749685 10 3	RPM INTERNATIONAL INC.			8,900.000	479,087	53.830	479,087	164,428		10,013		86,953		86,953		L	06/24/2010.
751212 10 1	RALPH LAUREN CORP.			7,300.000	659,336	90.320	659,336	742,276	3,650	14,600		(154,468)		(154,468)		L	06/08/2011.
754730 10 9	RAYMOND JAMES FINANCIAL INC.			6,400.000	443,328	69.270	443,328	171,265	1,408	5,120		72,320		72,320		L	06/24/2010.
755111 50 7	RAYTHEON COMPANY			15,200.000	2,158,400	142.000	2,158,400	802,577	11,134	43,586		265,544		265,544		L	02/05/2010.
756577 10 2	RED HAT INC.			7,200.000	501,840	69.700	501,840	222,395				(94,392)		(94,392)		L	06/24/2010.
758849 10 3	REGENCY CENTERS CORP.			3,900.000	268,905	68.950	268,905	141,308		7,800		3,237		3,237		L	06/24/2010.
7591EP 10 0	REGIONS FINANCIAL CORP.			95,300.000	1,368,508	14.360	1,368,508	655,035	6,195	23,825		453,628		453,628		L	12/17/2012.
759509 10 2	RELIANCE STEEL & ALUMINUM			4,100.000	326,114	79.540	326,114	303,088		6,765		88,683		88,683		L	10/01/2013.
761152 10 7	RESMED INC.			6,200.000	384,710	62.050	384,710	191,292		7,812		51,832		51,832		L	06/24/2010.
770323 10 3	ROBERT HALF INTERNATIONAL INC.			6,800.000	331,704	48.780	331,704	170,268		5,984		11,152		11,152		L	06/24/2010.
773903 10 9	ROCKWELL INTERNATIONAL CORP.			14,000.000	1,881,600	134.400	1,881,600	597,705		41,090		445,060		445,060		L	06/24/2010.
780287 10 8	ROYAL GOLD INC.			13,200.000	836,220	63.350	836,220	647,354		12,144		354,816		354,816		L	10/01/2013.
783549 10 8	RYDER SYSTEM INC.			10,300.000	766,732	74.440	766,732	663,935		13,287		102,797		102,797		L	03/24/2016.
78388J 10 6	SBA COMMUNICATIONS CORP.			14,100.000	1,455,966	103.260	1,455,966	1,124,154				50,063		50,063		L	03/24/2016.
78409V 10 4	S&P GLOBAL INC.			16,100.000	1,731,394	107.540	1,731,394	518,826		23,184		144,256		144,256		L	06/24/2010.
78440X 10 1	SL GREEN REALTY CORP.			12,800.000	1,376,640	107.550	1,376,640	437,147	9,920	36,864		(69,504)		(69,504)		L	02/05/2010.
78486Q 10 1	SVB FINANCIAL GROUP			3,400.000	583,644	171.660	583,644	396,253				179,384		179,384		L	12/23/2014.
79466L 30 2	SALESFORCE.COM INC.			14,600.000	999,516	68.460	999,516	1,024,884				(25,368)		(25,368)		L	09/26/2016.
80589M 10 2	SCANA CORP.			5,400.000	395,712	73.280	395,712	197,299	3,105	12,258		69,066		69,066		L	06/24/2010.
806857 10 8	SCHLUMBERGER LTD.			76,600.000	6,430,570	83.950	6,430,570	4,783,577	38,300	153,200		1,087,720		1,087,720		L	12/17/2012.
808513 10 5	CHARLES SCHWAB CORP.			36,500.000	1,440,655	39.470	1,440,655	1,002,469		9,855		238,710		238,710		L	09/29/2015.
808625 10 7	SCIENCE APPLICATIONS INTE			14.000	1,187	84.800	1,187	375		17		546		546		L	09/30/2013.
816851 10 9	SEMPRA ENERGY			13,500.000	1,358,640	100.640	1,358,640	486,540	10,193	40,028		89,505		89,505		L	09/28/2004.
824348 10 6	SHERWIN-WILLIAMS CO.			9,800.000	2,633,652	268.740	2,633,652	412,090		32,928		89,572		89,572		L	09/28/2004.
82481R 10 6	SHIRE PLC-ADR			9,589.000	1,633,774	170.380	1,633,774	1,237,338		1,332		396,436		396,436		L	06/03/2016.
828806 10 9	SIMON PROPERTY GROUP INC.			29,000.000	5,152,430	177.670	5,152,430	4,008,122		188,500		(486,330)		(486,330)		L	10/26/2015.
82968B 10 3	SIRIUS XM HOLDINGS INC.			257,400.000	1,145,430	4.450	1,145,430	274,929		2,574		97,812		97,812		L	06/24/2010.
83088M 10 2	SKYWORKS SOLUTIONS INC.			21,800.000	1,627,588	74.660	1,627,588	446,819		23,544		(47,306)		(47,306)		L	12/17/2012.
842587 10 7	SOUTHERN CO.			34,900.000	1,716,731	49.190	1,716,731	1,077,814		77,565		83,760		83,760		L	06/24/2010.
84265V 10 5	SOUTHERN COPPER CORP.			5,255.000	167,845	31.940	167,845	152,555		946		30,584		30,584		L	06/24/2010.
848637 10 4	SPLUNK INC.			12,100.000	618,915	51.150	618,915	632,705				(92,686)		(92,686)		L	06/23/2014.
855244 10 9	STARBUCKS CORP.			43,200.000	2,398,464	55.520	2,398,464	775,902		36,720		(194,832)		(194,832)		L	06/08/2011.
857477 10 3	STATE STREET CORP.			15,700.000	1,220,204	77.720	1,220,204	726,054	5,966	21,980		178,352		178,352		L	12/17/2012.
858119 10 0	STEEL DYNAMICS INC.			18,900.000	672,462	35.580	672,462	319,875	2,646	10,537		334,719		334,719		L	10/01/2013.
858912 10 8	STERICYCLE INC.			13,600.000	1,047,744	77.040	1,047,744	1,096,201				(592,416)		(592,416)		L	06/08/2011.
867914 10 3	SUNTRUST BANKS INC.			31,700.000	1,738,745	54.850	1,738,745	665,973		31,700		380,717		380,717		L	12/15/2009.

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
871503 10 8	SYMANTEC CORP			71,000.000	1,696,190	23.890	1,696,190	1,258,235		310,625		205,190		205,190		L	12/17/2012.
871607 10 7	SYNOPSYS INC			12,200.000	718,092	58.860	718,092	265,986				161,650		161,650		L	06/24/2010.
87165B 10 3	SYNCHRONY FINANCIAL			33,557.000	1,217,112	36.270	1,217,112	518,111		8,725		196,644		196,644		L	11/17/2015.
872590 10 4	T-MOBILE US INC			22,400.000	1,288,224	57.510	1,288,224	331,489				411,936		411,936		L	05/01/2013.
879433 82 9	TELEPHONE & DATA SYSTEMS INC			27,522.000	794,560	28.870	794,560	640,103		16,293		82,016		82,016		L	01/25/2012.
88160R 10 1	TESLA MOTORS INC			8,600.000	1,837,734	213.690	1,837,734	1,165,252				(226,352)		(226,352)		L	06/23/2014.
882508 10 4	TEXAS INSTRUMENTS INC			23,200.000	1,692,904	72.970	1,692,904	760,679		38,048		421,312		421,312		L	06/08/2011.
883203 10 1	TEXTRON INC			39,400.000	1,913,264	48.560	1,913,264	724,938	788	3,152		258,070		258,070		L	12/21/2011.
883556 10 2	THERMO FISHER SCIENTIFIC INC			11,100.000	1,566,210	141.100	1,566,210	625,441	1,665	6,660		(8,325)		(8,325)		L	12/17/2012.
88579Y 10 1	3M CO			40,000.000	7,142,800	178.570	7,142,800	3,713,716		177,600		1,117,200		1,117,200		L	12/17/2012.
887228 10 4	TIME INC			3,900.000	69,615	17.850	69,615	43,825		2,964		8,502		8,502		L	06/09/2014.
887317 30 3	TIME WARNER INC			31,200.000	3,011,736	96.530	3,011,736	1,017,517		50,232		994,032		994,032		L	03/15/2011.
89055F 10 3	TOPBUILD CORP			1,722.000	61,303	35.600	61,303	22,223				8,317		8,317		L	07/01/2015.
896522 10 9	TRINITY INDUSTRIES INC			22,000.000	610,720	27.760	610,720	324,790		9,680		82,280		82,280		L	12/21/2011.
90130A 10 1	TWENTY-FIRST CENTURY FOX INC			32,900.000	922,516	28.040	922,516	373,601		10,857		28,952		28,952		L	06/24/2010.
90138F 10 2	TWILIO INC - A			9,984.000	288,038	28.850	288,038	324,622				(36,583)		(36,583)		L	12/21/2016.
902494 10 3	TYSON FOODS INC CLASS A			8,900.000	548,952	61.680	548,952	675,486		2,003		(126,534)		(126,534)		L	09/26/2016.
902681 10 5	UGI CORP			9,000.000	414,720	46.080	414,720	157,313	2,138	8,370		110,880		110,880		L	06/24/2010.
902973 30 4	US BANCORP			43,900.000	2,255,143	51.370	2,255,143	990,993	12,292	45,876		381,930		381,930		L	06/24/2010.
907818 10 8	UNION PACIFIC CORP			17,200.000	1,783,296	103.680	1,783,296	862,496		38,786		438,256		438,256		L	06/08/2011.
910047 10 9	UNITED CONTINENTAL HOLDINGS			23,100.000	1,683,528	72.880	1,683,528	379,733				359,898		359,898		L	10/01/2010.
911312 10 6	UNITED PARCEL SERVICE INC CLASS B			31,600.000	3,622,624	114.640	3,622,624	1,810,227		98,592		581,756		581,756		L	06/24/2010.
911363 10 9	UNITED RENTALS INC			10,800.000	1,140,264	105.580	1,140,264	458,415				356,832		356,832		L	12/17/2012.
912909 10 8	UNITED STATES STEEL CORP			4,100.000	135,341	33.010	135,341	150,135				(14,794)		(14,794)		L	12/21/2016.
913017 10 9	UNITED TECHNOLOGIES CORP			38,100.000	4,176,522	109.620	4,176,522	2,537,250		99,822		516,255		516,255		L	06/24/2010.
91704F 10 4	URBAN EDGE PROPERTIES			4,550.000	125,171	27.510	125,171	54,593		3,731		18,473		18,473		L	01/16/2015.
918204 10 8	VF CORPORATION			10,400.000	554,840	53.350	554,840	194,748		15,912		(92,560)		(92,560)		L	06/24/2010.
92220P 10 5	VARIAN MEDICAL SYSTEMS INC			13,200.000	1,185,096	89.780	1,185,096	554,930				118,536		118,536		L	06/24/2010.
92276F 10 0	VENTAS INC			9,067.000	566,869	62.520	566,869	341,166		26,884		55,218		55,218		L	07/05/2011.
92343V 10 4	VERIZON COMMUNICATIONS INC			26,700.000	1,425,246	53.380	1,425,246	1,166,446		60,676		191,172		191,172		L	09/29/2015.
92532W 10 3	VERSUM MATERIALS INC			9,950.000	279,297	28.070	279,297	83,164				196,133		196,133		L	10/03/2016.
92553P 20 1	VIACOM INC CLASS B			28,700.000	1,007,370	35.100	1,007,370	1,261,287	5,740	40,180		(173,922)		(173,922)		L	06/08/2011.
925550 10 5	VIAVI SOLUTIONS INC			39,500.000	323,110	8.180	323,110	77,253				82,555		82,555		L	12/23/2008.
929042 10 9	VORNADO REALTY TRUST			9,100.000	949,767	104.370	949,767	524,419		22,932		40,131		40,131		L	02/05/2010.
92939U 10 6	WEC ENERGY GROUP INC			10,000.000	586,500	58.650	586,500	253,686		19,800		73,400		73,400		L	06/24/2010.
931142 10 3	WAL-MART STORES INC			14,100.000	974,592	69.120	974,592	1,012,222	7,050			(37,630)		(37,630)		L	09/26/2016.
931427 10 8	WALGREENS BOOTS ALLIANCE			46,100.000	3,815,236	82.760	3,815,236	1,797,191		67,767		(110,410)		(110,410)		L	12/17/2012.
93964W 10 8	WASHINGTON PRIME GROUP INC			7,050.000	73,391	10.410	73,391	62,614		7,050		(1,410)		(1,410)		L	05/29/2014.
949746 10 1	WELLS FARGO & CO			295,900.000	16,307,049	55.110	16,307,049	8,496,968		448,289		221,925		221,925		L	12/17/2012.
95040Q 10 4	WELLTOWER INC			15,200.000	1,017,336	66.930	1,017,336	781,704		52,288		(16,720)		(16,720)		L	12/17/2012.
95058W 10 0	WENDY'S CO/THE			45,729.000	618,256	13.520	618,256	165,810		11,204		125,755		125,755		L	09/30/2008.
958102 10 5	WESTERN DIGITAL CORP			739.000	50,215	67.950	50,215	26,870	370	739		23,345		23,345		L	05/13/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	Fair Value 7	Fair Value 8	9	Dividends 10	Dividends 11	Dividends 12	Change in Book/Adjusted Carrying Value 13	Change in Book/Adjusted Carrying Value 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	17	18
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
963320 10 6	WHIRLPOOL CORP.			7,600.000	1,381,452	181.770	1,381,452	767,848		29,640		265,240		265,240		L	12/17/2012.
966244 10 5	WHITEWAVE FOODS CO.			12,198.000	678,209	55.600	678,209	86,520				203,585		203,585		L	09/25/2013.
966387 10 2	WHITING PETROLEUM CORP.			24,500.000	294,490	12.020	294,490	302,151				(7,661)		(7,661)		L	12/21/2016.
966837 10 6	WHOLE FOODS MARKET INC.			12,800.000	393,728	30.760	393,728	245,650		6,912		(35,072)		(35,072)		L	06/24/2010.
969457 10 0	WILLIAMS COS INC.			21,900.000	681,966	31.140	681,966	357,170		36,792		119,136		119,136		L	02/05/2010.
98389B 10 0	XCEL ENERGY INC.			10,100.000	411,070	40.700	411,070	210,911	3,434	13,534		48,379		48,379		L	06/24/2010.
984121 10 3	XEROX CORP.			56,532.000	493,524	8.730	493,524	486,365	4,381	17,101		(107,411)		(107,411)		L	06/24/2010.
984332 10 6	YAHOO! INC.			84,900.000	3,283,083	38.670	3,283,083	1,512,807				459,309		459,309		L	12/17/2012.
988498 10 1	YUM! BRANDS INC.			25,800.000	1,633,914	63.330	1,633,914	372,516		48,762		278,720		278,720		L	09/28/2004.
98850P 10 9	YUM CHINA HOLDINGS INC.			25,800.000	673,896	26.120	673,896	145,548				528,348		528,348		L	11/01/2016.
98919V 10 5	ZAYO GROUP HOLDINGS INC.			19,000.000	624,340	32.860	624,340	510,583				119,130		119,130		L	03/26/2015.
98956P 10 2	ZIMMER BIOMET HLDGS INC.			16,300.000	1,682,160	103.200	1,682,160	1,057,495	3,912	15,322		9,943		9,943		L	12/17/2012.
989701 10 7	ZIONS BANCORPORATION.			19,600.000	843,584	43.040	843,584	256,170		5,488		308,504		308,504		L	12/15/2009.
98978V 10 3	ZOETIS INC.			14,175.000	758,788	53.530	758,788	246,610		5,387		79,522		79,522		L	06/21/2013.
G81276 10 0	SIGNET JEWELERS LTD.			9,800.000	923,744	94.260	923,744	542,695		9,800		(288,414)		(288,414)		L	12/17/2012.
76131D 10 3	RESTAURANT BRANDS INTERN.		A.	23,087.000	1,100,326	47.660	1,100,326	363,550	3,925	13,390		237,796		237,796		L	12/15/2014.
004432 87 8	CHUBB LTD.		D	33,700.000	4,452,444	132.120	4,452,444	1,961,416	23,253	91,664		514,599		514,599		L	06/08/2011.
00B4BN MY 0	ACCENTURE PLC.		D	71,700.000	8,398,221	117.130	8,398,221	2,838,896		165,627		905,571		905,571		L	03/15/2011.
00B4VL R1 9	ENSCO PLC.		D	36,700.000	356,724	9.720	356,724	374,024				(17,300)		(17,300)		L	12/21/2016.
00B5BT 0K 8	AON PLC.		D	32,597.000	3,635,543	111.530	3,635,543	1,089,450		42,050		629,774		629,774		L	10/04/2010.
00B783 TY 4	DELPHI AUTOMOTIVE PLC.		D	36,000.000	2,424,600	67.350	2,424,600	1,238,396		41,760		(661,680)		(661,680)		L	12/17/2012.
00B8W6 76 3	LIBERTY GLOBAL PLC A.		D	38,976.000	1,192,276	30.590	1,192,276	762,922				(247,972)		(247,972)		L	06/10/2013.
00B8W6 7B 2	LIBERTY GLOBAL PLC C.		D	62,532.000	1,857,200	29.700	1,857,200	1,131,757				(354,752)		(354,752)		L	03/04/2014.
00BDCP N0 7	COCA COLA EUROPEAN PTNRS.		D	16,400.000	514,960	31.400	514,960	329,476	2,788	3,116		185,484		185,484		L	05/31/2016.
00BFRT 3W 0	ALLEGION PLC.		D	11,466.000	733,824	64.000	733,824	328,758		5,504		(22,015)		(22,015)		L	12/02/2013.
00BLS0 9M 5	PENTAIR PLC.		D	25,481.000	1,428,720	56.070	1,428,720	851,078		34,145		166,646		166,646		L	10/01/2012.
00BTC0 M7 3	LIBERTY LILAC GROUP A.		D	6,810.000	149,548	21.960	149,548	162,565				(42,662)		(42,662)		L	07/21/2016.
00BTC0 MD 0	LIBERTY LILAC GROUP C.		D	5,089.000	107,734	21.170	107,734	117,294				(9,560)		(9,560)		L	07/21/2016.
00BTN1 Y1 9	MEDTRONIC PLC.		D	38,240.000	2,723,835	71.230	2,723,835	1,694,017	16,443	61,949		(217,586)		(217,586)		L	01/27/2015.
00BY7Q L6 4	JOHNSON CONTROLS INTL PLC.		D	79,913.000	3,291,616	41.190	3,291,616	2,810,194	19,978	367,439		481,423		481,423		L	09/06/2016.
011440 53 4	GARMIN LTD.		D	4,200.000	203,658	48.490	203,658	134,316		8,568		47,544		47,544		L	06/24/2010.
999901 48 1	BROADCOM LTD.		D	14,500.000	2,563,165	176.770	2,563,165	459,517		36,540		2,103,648		2,103,648		L	02/02/2016.
G491BT 10 8	INVESCO LTD.		D	41,600.000	1,262,144	30.340	1,262,144	813,313		46,176		(130,624)		(130,624)		L	12/21/2011.
G5876H 10 5	MARVELL TECHNOLOGY GROUP LTD.		D	40,800.000	565,896	13.870	565,896	405,832		9,792		206,040		206,040		L	06/08/2011.
G98294 10 4	XL GROUP LTD.		D	12,900.000	480,654	37.260	480,654	220,630	2,580	2,580		260,023		260,023		L	07/25/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					888,568,902	XXX	888,568,902	454,409,997	1,087,991	17,855,390	0	76,740,467	0	76,740,467	0	XXX	XXX
9799999. Total - Common Stock					888,568,902	XXX	888,568,902	454,409,997	1,087,991	17,855,390	0	76,740,467	0	76,740,467	0	XXX	XXX
9899999. Total Common and Preferred Stock					920,990,240	XXX	925,621,240	472,859,897	1,141,066	19,894,175	0	78,187,607	546,000	77,641,607	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 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. Government								
912828 T6 7	US TREASURY NOTE 1.250% 10/31/21		11/10/2016	Barclays Capital		74,050,781	75,000,000	36,257
912828 T8 3	US TREASURY NOTE 0.750% 10/31/18		11/10/2016	Barclays Capital		41,872,031	42,000,000	12,182
912828 U3 2	US TREASURY NOTE 1.000% 11/15/19		11/23/2016	Barclays Capital		64,618,359	65,000,000	5,801
912828 U5 7	US TREASURY NOTE 2.125% 11/30/23		11/23/2016	Barclays Capital		7,980,609	8,000,000	
912828 U6 5	US TREASURY NOTE 1.750% 11/30/21		12/01/2016	Various		229,433,854	230,000,000	1,442
912828 U7 3	US TREASURY NOTE 1.375% 12/15/19		12/12/2016	Barclays Capital		99,777,679	100,000,000	
912828 VS 6	US TREASURY NOTE 2.500% 08/15/23		07/15/2016	CSFBdirect		697,744	650,000	5,886
0599999. Total - Bonds - U.S. Government						518,431,057	520,650,000	61,568
Bonds - All Other Government								
3TB000 09 3	AUSTRALIA GOVT 5.500% 01/21/18	B	06/08/2016	Deutsche Bank		5,493,442	5,320,000	113,494
3TB000 10 1	AUSTRALIA GOVT 4.250% 07/21/17	B	06/23/2016	Deutsche Bank		5,607,317	5,550,000	65,049
3TB001 01 8	AUSTRALIA GOVT 3.250% 10/21/18	B	06/23/2016	Deutsche Bank		2,294,481	2,220,000	13,209
1099999. Total - Bonds - All Other Government						13,395,240	13,090,000	191,752
Bonds - U.S. Special Revenue and Special Assessment								
130536 PR 0	CALIFORNIA ST POLL CONTROL FIN 0.750% 08/01/23		10/31/2016	Bank of America Corp.		26,205,000	26,205,000	
15976R AC 2	CHARLES CITY VA CNTY ECON DEV 2.875% 02/01/29		10/28/2016	Bank of America Corp.		10,000,000	10,000,000	
167736 E8 6	CHICAGO IL WTR REVENUE 5.000% 11/01/20		05/13/2016	PNC BANK		5,643,100	5,000,000	
20775C KU 7	CONNECTICUT ST HSG FIN AUTH HS 0.900% 05/15/18		08/05/2016	Morgan Stanley		500,000	500,000	
20775C KV 5	CONNECTICUT ST HSG FIN AUTH HS 1.100% 05/15/19		08/05/2016	Morgan Stanley		500,000	500,000	
20775C KW 3	CONNECTICUT ST HSG FIN AUTH HS 1.350% 05/15/20		08/05/2016	Morgan Stanley		500,000	500,000	
20775C KX 1	CONNECTICUT ST HSG FIN AUTH HS 1.550% 05/15/21		08/05/2016	Morgan Stanley		685,000	685,000	
20775C KY 9	CONNECTICUT ST HSG FIN AUTH HS 1.800% 05/15/22		08/05/2016	Morgan Stanley		575,000	575,000	
20775C KZ 6	CONNECTICUT ST HSG FIN AUTH HS 2.050% 05/15/23		08/05/2016	Morgan Stanley		600,000	600,000	
20775C LA 0	CONNECTICUT ST HSG FIN AUTH HS 2.250% 05/15/24		08/05/2016	Morgan Stanley		615,000	615,000	
20775C LB 8	CONNECTICUT ST HSG FIN AUTH HS 2.400% 05/15/25		08/05/2016	Morgan Stanley		500,000	500,000	
20775C LM 4	CONNECTICUT ST HSG FIN AUTH HS 2.100% 11/15/23		08/05/2016	Morgan Stanley		590,000	590,000	
45505R BN 4	INDIANA ST 1.000% 05/01/34		12/01/2016	JP Morgan Securities		35,000,000	35,000,000	
57419R D6 9	MARYLAND ST CMNTY DEV ADMIN DE 3.500% 09/01/47		08/25/2016	JP Morgan Securities		12,426,120	12,000,000	
67766N AR 3	OHIO ST WTR DEV AUTH SOL WST D 1.550% 07/01/21		06/30/2016	Merrill Lynch		4,000,000	4,000,000	
83756C PQ 2	SOUTH DAKOTA HSG DEV AUTH 3.500% 11/01/46		11/02/2016	Citicorp Securities Inc.		10,742,700	10,000,000	
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments						109,081,920	107,270,000	0
Bonds - Industrial and Miscellaneous								
002824 BC 3	ABBOTT LABORATORIES 2.350% 11/22/19		11/17/2016	Bank of America Corp.		24,975,500	25,000,000	
00817Y AV 0	AETNA INC 2.800% 06/15/23		06/02/2016	Citicorp Securities Inc.		9,985,400	10,000,000	
00842C AF 2	ABMT 2015-7 A6 3.000% 10/25/45		11/04/2016	Key Bank NA, Cleveland		12,686,434	12,491,258	8,328
02006Y AB 1	ALLYA 2015-1 A2 0.920% 02/15/18		11/04/2016	Bank of Montreal		224,087	224,095	137
03523T BP 2	ANHEUSER-BUSCH INBEV WORLDWIDE 2.500% 07/15/22		07/13/2016	Nomura Securities Intern'l Inc.		5,158,800	5,000,000	1,042
035242 AA 4	ANHEUSER-BUSCH INBEV FIN 2.625% 01/17/23		08/15/2016	Various		22,078,153	21,580,000	24,293
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		01/13/2016	Barclays Capital		12,978,290	13,000,000	
03524B AE 6	ANHEUSER-BUSCH INBEV FIN 3.700% 02/01/24		07/15/2016	Deutsche Bank		2,568,511	2,370,000	41,166
05357H AJ 9	AVMT 2013-AVM C 3.743% 12/05/32		01/26/2016	JP Morgan Securities		8,360,117	8,150,000	23,724
05357H AL 4	AVMT 2013-AVM D 3.743% 12/05/32		02/09/2016	Bank of America Corp.		3,015,195	3,000,000	3,431
05357H AN 0	AVMT 2013-AVM E 3.743% 12/05/32		06/15/2016	Deutsche Bank		6,541,133	6,500,000	12,839
05491L AJ 7	BBCMS 2016-ETC E 3.609% 08/14/36		11/03/2016	Barclays Capital		12,396,968	13,913,000	20,858
05523G AL 5	BAMLL 2016-ISQ D 3.606% 08/14/34		07/27/2016	Bank of America Corp.		26,382,161	26,800,000	44,387
05524V AE 7	BAMLL 2011-FSHN B 4.769% 07/11/33		05/24/2016	Jefferies & Co.		1,089,570	1,000,000	3,444

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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
05525K AE 0	BAMLL 2014-IP B 2.717% 06/15/28		02/12/2016	Barclays Capital		10,079,688	10,000,000	5,283
05525K AJ 9	BAMLL 2014-IP D 2.717% 06/15/28		03/15/2016	Wells Fargo Bank		5,899,453	6,000,000	3,276
05529S AN 9	BBCMS 2013-TYSN D 3.631% 09/05/32		08/11/2016	Various		6,945,886	6,775,000	11,265
05529S AQ 2	BBCMS 2013-TYSN E 3.708% 09/05/32		11/30/2016	Bank of America Corp		19,650,578	19,450,000	8,013
05532G AE 0	BCAP 2009-RR12 3A1 3.498% 12/26/35		11/01/2016	Wells Fargo Bank		4,321,429	4,252,329	1,240
05565E AD 7	BMW US CAPITAL LLC 1.500% 04/11/19		04/04/2016	JP Morgan Securities		7,996,480	8,000,000	
05582Q AB 3	BMWOT 2016-A A2A 0.990% 05/28/19		07/12/2016	JP Morgan Securities		15,998,962	16,000,000	
12532L AG 0	CGGS 2016-RNDA DFX 4.387% 02/10/33		03/21/2016	Citicorp Securities Inc		47,679,533	48,000,000	169,631
125354 AG 5	CGRBS 2013-VN05 C 3.584% 03/13/35		08/25/2016	Various		16,457,689	16,050,000	29,165
12625C AN 3	COMM 2013-WWP D 3.898% 03/10/31		07/26/2016	Various		18,862,288	19,314,600	48,703
126673 B7 6	CWL 2005-3 MV4 1.376% 08/25/35		02/19/2016	Bank of America Corp		460,813	494,170	431
13975F AD 2	AFIN 2013-4 A4 1.470% 07/20/18		10/14/2016	Bank of Montreal		3,303,848	3,300,109	3,908
161571 HH 0	CHAIT 2016-A7 A7 1.060% 09/16/19		09/06/2016	JP Morgan Securities		19,998,276	20,000,000	
165183 AF 1	CFII 2016-2A A1 1.880% 06/15/28		06/14/2016	Royal Bank of Canada		11,999,372	12,000,000	
17119B AB 3	CCART 2016-BA A2 1.360% 01/15/20		10/26/2016	Citicorp Securities Inc		9,998,979	10,000,000	
17325C AG 0	CGCMT 2016-SMPL D 3.520% 09/10/31		09/23/2016	Citicorp Securities Inc		9,576,841	9,577,000	11,237
178772 AJ 8	CLMT 2016-CLNE D 2.778% 11/10/31		10/04/2016	Goldman Sachs		50,890,530	52,455,000	68,815
20267T AA 0	CBSLT 2016-A A1 3.320% 05/25/40		11/08/2016	Goldman Sachs		898,378	882,927	1,547
20267T AB 8	CBSLT 2016-A A2 2.956% 05/25/40		04/15/2016	Barclays Capital		8,908,217	8,908,217	
21870P AJ 6	CORE 2015-TEXW C 3.732% 02/10/34		12/21/2016	Various		12,195,456	11,834,000	32,933
22822R AR 1	CCI 6.113% 01/15/20		08/23/2016	Suntrust Robinson Humphrey		9,651,609	8,735,000	10,373
23340L AA 2	DRB 2015-B A1 2.492% 10/27/31		10/25/2016	Barclays Capital		3,749,267	3,678,006	746
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31		10/28/2016	Barclays Capital		15,846,703	15,545,508	9,582
254683 AC 9	DCENT 2007-A1 A1 5.650% 03/16/20		11/02/2016	Toronto Dominion		71,123,034	68,410,000	151,487
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41		10/25/2016	Barclays Capital		9,883,198	9,886,315	
278865 AQ 3	ECOLAB INC 1.550% 01/12/18		10/26/2016	JP Morgan Securities		21,613,357	21,550,000	101,135
30711X CK 8	CAS 2016-C03 1M1 2.756% 10/25/28		04/12/2016	Barclays Capital		12,540,484	12,540,484	
31620M AN 6	FIDELITY NATIONAL INFORM 2.850% 10/15/18		10/05/2016	Morgan Stanley		16,874,320	16,465,000	229,412
345397 XT 5	FORD MOTOR CREDIT CO 2.943% 01/08/19		01/05/2016	Credit Agricole Securities		15,000,000	15,000,000	
34959J AA 6	FORTIVE CORPORATION 1.800% 06/15/19		06/06/2016	Morgan Stanley		4,994,650	5,000,000	
36190S AL 6	GPPT 2014-GPP D 3.454% 02/15/27		03/28/2016	Deutsche Bank		6,106,150	6,295,000	8,914
38406H AL 6	GRCE 2014-GRCE E 3.590% 06/10/28		05/17/2016	Deutsche Bank		3,511,211	3,500,000	6,853
38406H AN 2	GRCE 2014-GRCE F 3.590% 06/10/28		10/25/2016	Bank of America Corp		16,627,063	16,600,000	46,187
39154T AB 4	GALC 2016-1 A2 1.570% 05/20/18		02/09/2016	Wells Fargo Bank		8,137,498	8,137,585	
438124 AB 5	HAROT 2016-3 A2 1.010% 10/18/18		08/15/2016	Citicorp Securities Inc		14,999,253	15,000,000	
44421L AE 2	HY 2016-10HY B 2.977% 08/10/38		08/08/2016	Deutsche Bank		10,310,327	10,000,000	18,792
44923Q AD 6	HYUNDAI CAPITAL AMERICA 2.125% 10/02/17		05/31/2016	Mitsubishi Bank of Japan		4,195,780	4,172,000	15,022
44929E AB 1	HALST 2016-C A2 1.300% 03/15/19		08/09/2016	Societe Generale		9,998,989	10,000,000	
46634G AF 8	JPMCC 2009-IWST D 7.445% 12/05/27		12/09/2016	Bank of America Corp		7,867,891	7,000,000	18,820
46636A AJ 1	JPMCC 2010-CNTR B 5.023% 08/05/32		01/27/2016	JP Morgan Securities		2,176,719	2,000,000	
46636A AL 6	JPMCC 2010-CNTR C 5.513% 08/05/32		05/17/2016	Various		6,500,185	5,909,000	5,572
46646G AE 7	JPMCC 2016-NINE B 2.854% 10/06/38		08/25/2016	JP Morgan Securities		10,082,890	10,000,000	19,820
47788M AB 6	JDOT 2016-A A2 1.150% 10/15/18		02/23/2016	Bank of America Corp		13,086,600	13,086,639	
485170 AV 6	KANSAS CITY SOUTHERN INDS 3.000% 05/15/23		09/28/2016	Morgan Stanley		10,235,700	10,000,000	115,000
55315F AB 6	MMAF 2016-AA A2 1.390% 12/17/18		05/03/2016	JP Morgan Securities		19,999,770	20,000,000	
577081 AX 0	MATTEL INC 1.700% 03/15/18		09/14/2016	Bank of America Corp		4,015,040	4,000,000	756

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
60871R AG 5	MOLSON COORS BREWING CO 3.000% 07/15/26		06/30/2016	Various		19,986,950	20,000,000	
61691B AJ 0	MSCBB 2016-MART C 2.817% 09/13/31		09/14/2016	Morgan Stanley		7,499,993	7,500,000	15,258
61763Q AG 6	MSC 2014-CPT B 3.446% 07/13/29		03/09/2016	Bank of America Corp		957,422	950,000	1,221
637417 AH 9	NATIONAL RETAIL 4.000% 11/15/25		01/20/2016	Wells Fargo Bank		5,002,000	5,000,000	52,222
63862C AB 4	NHLT 2015-2A M1 4.115% 11/25/25		03/21/2016	Barclays Capital		623,000	623,000	2,065
63862D AB 2	NHLT 2016-1A M1 4.360% 02/25/26		02/25/2016	Barclays Capital		13,999,986	14,000,000	
63940L AA 2	NAVSL 2016-6A A1 1.000% 03/25/66		10/12/2016	JP Morgan Securities		16,585,184	16,585,184	
651229 AT 3	NEWELL BRANDS INC 2.600% 03/29/19		03/21/2016	Merrill Lynch		3,525,585	3,500,000	
654740 AF 6	NISSAN MOTOR ACCEPTANCE 2.650% 09/26/18		09/28/2016	DA Davidson		3,122,516	3,055,000	1,574
654740 AL 3	NISSAN MOTOR ACCEPTANCE 2.000% 03/08/19		03/02/2016	Merrill Lynch		9,991,900	10,000,000	
65477X AB 0	NALT 2016-B A2A 1.260% 12/17/18		09/13/2016	Citicorp Securities Inc		24,997,753	25,000,000	
69640G AL 9	PCT 2016-PLSD D 4.737% 04/13/33		04/20/2016	JP Morgan Securities		15,000,000	15,000,000	39,475
714294 AF 2	PERRIGO CO LTD 2.300% 11/08/18		05/13/2016	Various		25,932,876	25,965,000	121,929
74153W CK 3	PRICOA GLOB FUND 1.450% 09/13/19		09/06/2016	US Bank		6,999,370	7,000,000	
74928U BS 5	RBSSP 2009-12 15A1 2.847% 10/25/35		03/18/2016	Citicorp Securities Inc		49,663,784	49,378,316	98,475
75606D AE 1	REALOGY GROUP/CO-ISSUER 4.875% 06/01/23		05/26/2016	JP Morgan Securities		9,926,900	10,000,000	
776743 AA 4	ROPER TECHNOLOGIES INC 3.000% 12/15/20		12/08/2016	Mitsubishi Bank of Japan		1,065,813	1,050,000	15,575
78403D AG 5	SBA TOWER TRUST 2.898% 10/15/19		11/16/2016	Barclays Capital		13,643,177	13,518,000	6,529
784419 AE 3	SLCLT 2006-A A5 0.850% 07/15/36		10/25/2016	Goldman Sachs		2,276,330	2,277,753	720
78469P AC 8	SOFI 2016-A B 3.570% 01/26/38		02/26/2016	Goldman Sachs		20,281,206	21,000,000	
80284B AD 6	SDART 2015-2 A3 1.220% 04/15/19		11/02/2016	Bank of Montreal		5,740,776	5,738,983	4,279
834017 AA 3	SOFI 2015-B A1 1.642% 04/25/35		02/18/2016	Goldman Sachs		10,166,918	10,454,419	12,435
83402J AB 4	SOFI 2016-B A2A 1.680% 03/25/31		05/20/2016	Goldman Sachs		6,679,595	6,680,138	
87342R AA 2	BELL 2016-1A A2I 3.832% 05/25/46		10/14/2016	Various		27,027,999	26,633,250	147,652
879369 AE 6	TELEFLEX INC 4.875% 06/01/26		05/11/2016	JP Morgan Securities		10,045,000	10,000,000	
89237W AB 3	TAOT 2016-C A2A 1.000% 01/15/19		08/01/2016	Mitsubishi Bank of Japan		24,998,788	25,000,000	
90117P AQ 8	AOTA 2015-1211 E 4.142% 08/10/35		11/08/2016	Various		21,457,383	23,530,000	46,510
92348M AC 3	VZOT 2016-2A C 2.360% 05/20/21		11/16/2016	Bank of America Corp		34,999,472	35,000,000	
92887D AE 6	VFET 2013-1A B 1.240% 08/15/19		04/19/2016	Wells Fargo Bank		16,520,541	16,560,000	3,993
92890X AL 1	WFCG 2015-BXRP E 3.845% 11/15/29		05/09/2016	Various		7,413,881	7,632,557	18,974
92890X AL 1	WFCG 2015-BXRP E 3.845% 11/15/29		05/15/2016	Interest Capitalization		1	1	
92903P AL 3	VNO 2010-VNO D 6.356% 09/13/28		11/22/2016	Bank of America Corp		4,430,156	4,000,000	12,711
931427 AN 8	WALGREENS BOOTS ALLIANCE 2.600% 06/01/21		05/26/2016	Merrill Lynch		9,994,400	10,000,000	
96328D AT 1	WHLS 2016-1A A2 1.590% 05/20/25		08/02/2016	JP Morgan Securities		11,999,026	12,000,000	
349553 AJ 6	FORTIS INC 2.100% 10/04/21	A	09/29/2016	Goldman Sachs		6,982,150	7,000,000	
81378B AA 7	SSTRT 2016-1A A1 0.800% 10/25/17	A	10/14/2016	Barclays Capital		8,642,520	8,642,520	
25243Y AM 1	DIAGEO CAPITAL PLC 5.750% 10/23/17	D	10/18/2016	Various		5,416,401	5,178,000	135,869
88167A AD 3	TEVA PHARMACEUTICALS NE 2.800% 07/21/23	D	07/18/2016	Barclays Capital		19,933,200	20,000,000	
3899999. Total - Bonds - Industrial and Miscellaneous						1,243,220,655	1,240,284,363	2,075,033
8399997. Total - Bonds - Part 3						1,884,128,872	1,881,294,363	2,328,353
8399998. Total - Bonds - Summary Item from Part 5						848,791,663	855,864,254	891,822
8399999. Total - Bonds						2,732,920,535	2,737,158,617	3,220,175
8999998. Total - Preferred Stocks - Summary Item from Part 5						19,824,000	XXX	15,889
8999999. Total - Preferred Stocks						19,824,000	XXX	15,889
Common Stocks - Industrial and Miscellaneous								
00507V 10 9	ACTIVISION BLIZZARD INC		06/22/2016	State Street Bank	25,900.000	994,226	XXX	

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1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
00773T 10 1	ADVANSIX INC.		10/03/2016	Spin Off	384.000	2,254	XXX	
03965L 10 0	ARCONIC INC.		12/21/2016	State Street Bank	21,000.000	422,077	XXX	
15135B 10 1	CENTENE CORP.		03/24/2016	State Street Bank	62.000	2,659	XXX	
16119P 10 8	CHARTER COMMUNICATIONS INC A.		05/18/2016	State Street Bank	1,222.000	135,269	XXX	
165167 10 7	CHESAPEAKE ENERGY CORP.		06/22/2016	State Street Bank	30,900.000	140,604	XXX	
20084V 10 8	COMMERCEHUB INC A.		07/25/2016	Spin Off	1,283.000	4,588	XXX	
20084V 30 6	COMMERCEHUB INC C.		07/25/2016	Spin Off	2,567.000	9,322	XXX	
222070 20 3	COTY INC A.		09/30/2016	Tax Free Exchange	58,420.000	914,807	XXX	
231021 10 6	CUMMINS INC.		03/24/2016	State Street Bank	7,800.000	835,943	XXX	
24703L 10 3	DELL TECHNOLOGIES INC.		09/07/2016	State Street Bank	13,631.000	619,529	XXX	
25179M 10 3	DEVON ENERGY CORPORATION.		09/26/2016	State Street Bank	32,900.000	1,278,831	XXX	
30303M 10 2	FACEBOOK INC A.		09/26/2016	State Street Bank	13,500.000	1,688,584	XXX	
34959J 10 8	FORTIVE CORPORATION.		07/05/2016	Spin Off	32,200.000	478,012	XXX	
35671D 85 7	FREEPORT-MCMORAN COPPER & GOLD CLASS B.		12/21/2016	State Street Bank	21,300.000	300,215	XXX	
38141G 10 4	GOLDMAN SACHS GROUP.		03/24/2016	State Street Bank	31,600.000	4,804,837	XXX	
384802 10 4	GRAINGER W.W. INC.		03/24/2016	State Street Bank	8,300.000	1,901,507	XXX	
44967H 10 1	ILG INC.		05/13/2016	Spin Off	8,058.000	78,639	XXX	
459200 10 1	INTL BUSINESS MACHINES CORP.		12/21/2016	State Street Bank	14,100.000	2,360,520	XXX	
462222 10 0	IONIS PHARMACEUTICALS INC.		09/26/2016	State Street Bank	15,400.000	536,647	XXX	
478160 10 4	JOHNSON & JOHNSON.		09/26/2016	State Street Bank	26,400.000	3,109,484	XXX	
49456B 10 1	KINDER MORGAN INC.		06/22/2016	State Street Bank	67,000.000	1,242,475	XXX	
53046P 10 9	LIBERTY EXPEDIA HOLD-A.		11/07/2016	Tax Free Exchange	5,135.000	36,362	XXX	
531229 70 6	LIBERTY MEDIA CORP BRAVES A.		04/18/2016	Spin Off	532.000	5,212	XXX	
531229 85 4	LIBERTY MEDIA CORP MEDIA C.		04/18/2016	Spin Off	2,663.000	20,302	XXX	
531229 87 0	LIBERTY MEDIA CORP MEDIA A.		04/18/2016	Spin Off	1,331.000	10,783	XXX	
531229 88 8	LIBERTY MEDIA CORP BRAVES C.		06/30/2016	State Street Bank	752.000	9,626	XXX	
531229 88 8	LIBERTY MEDIA CORP BRAVES C.		04/18/2016	Spin Off	1,065.000	8,069	XXX	
535919 50 0	LIONS GATE ENTERTAINMENT COR.		12/09/2016	State Street Bank	3,613.840	95,297	XXX	
565849 10 6	MARATHON OIL CORP.		09/26/2016	State Street Bank	36,800.000	535,131	XXX	
571903 20 2	MARRIOTT INTERNATIONAL INC CLASS A.		09/23/2016	State Street Bank	14,960.000	978,060	XXX	
595017 10 4	MICROCHIP TECHNOLOGY INC.		04/05/2016	State Street Bank	1,471.000	71,167	XXX	
629377 50 8	NRG ENERGY INC.		06/22/2016	State Street Bank	53,600.000	759,710	XXX	
651229 10 6	NEWELL BRANDS INC.		04/18/2016	State Street Bank	32,971.000	535,172	XXX	
747545 10 1	QUALITY CARE PROPERTIES.		11/01/2016	Spin Off	5,340.000	81,969	XXX	
783549 10 8	RYDER SYSTEM INC.		03/24/2016	State Street Bank	10,300.000	663,935	XXX	
78388J 10 6	SBA COMMUNICATIONS CORP.		03/24/2016	State Street Bank	10,100.000	985,623	XXX	
79466L 30 2	SALESFORCE.COM INC.		09/26/2016	State Street Bank	14,600.000	1,024,884	XXX	
82481R 10 6	SHIRE PLC-ADR.		06/03/2016	State Street Bank	9,589.000	1,237,338	XXX	
90138F 10 2	TWILIO INC - A.		12/21/2016	State Street Bank	9,984.000	324,622	XXX	
902494 10 3	TYSON FOODS INC CLASS A.		09/26/2016	State Street Bank	8,900.000	675,486	XXX	
912909 10 8	UNITED STATES STEEL CORP.		12/21/2016	State Street Bank	4,100.000	150,135	XXX	
92532W 10 3	VERSUM MATERIALS INC.		10/03/2016	Spin Off	9,950.000	83,164	XXX	
931142 10 3	WAL-MART STORES INC.		09/26/2016	State Street Bank	14,100.000	1,012,222	XXX	
958102 10 5	WESTERN DIGITAL CORP.		05/13/2016	State Street Bank	739.000	26,870	XXX	
966387 10 2	WHITING PETROLEUM CORP.		12/21/2016	State Street Bank	24,500.000	302,151	XXX	
98850P 10 9	YUM CHINA HOLDINGS INC.		11/01/2016	Spin Off	25,800.000	145,548	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
00B4VL R1 9	ENSCO PLC	D	12/21/2016	State Street Bank	36,700.000	374,024	XXX	
00BDCP N0 7	COCA COLA EUROPEAN PTNRS	D	05/31/2016	State Street Bank	16,400.000	329,476	XXX	
00BTC0 M7 3	LIBERTY LILAC GROUP A	D	07/21/2016	State Street Bank	1.000	11	XXX	
00BTC0 M7 3	LIBERTY LILAC GROUP A	D	06/21/2016	Spin Off	4,861.000	111,610	XXX	
00BTC0 MD 0	LIBERTY LILAC GROUP C	D	07/21/2016	State Street Bank	3.000	56	XXX	
00BTC0 MD 0	LIBERTY LILAC GROUP C	D	06/21/2016	Spin Off	5,086.000	117,238	XXX	
00BY7Q L6 4	JOHNSON CONTROLS INTL PLC	D	09/06/2016	State Street Bank	44,960.000	2,146,309	XXX	
00BY7Q L6 4	JOHNSON CONTROLS INTL PLC	D	09/06/2016	Tax Free Exchange	34,953.000	663,884	XXX	
999901 48 1	BROADCOM LTD	D	02/02/2016	Tax Free Exchange	14,500.000	459,517	XXX	
G98294 10 4	XL GROUP LTD	D	07/25/2016	Tax Free Exchange	12,900.000	220,630	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						36,062,622	XXX	0
9799997. Total - Common Stocks - Part 3						36,062,622	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						11,469,159	XXX	
9799999. Total - Common Stocks						47,531,781	XXX	0
9899999. Total - Preferred and Common Stocks						67,355,781	XXX	15,889
9999999. Total - Bonds, Preferred and Common Stocks						2,800,276,316	XXX	3,236,064

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
3620AN RT 9	GNMA PLC 2.990% 04/15/20		02/18/2016.	DA Davidson		6,215,985	6,026,161	6,025,287	6,025,455		5		5		6,025,460		190,525	190,525	41,042	04/15/2020.
3620AN RT 9	GNMA PLC 2.990% 04/15/20		02/01/2016.	Paydown		296,246	296,246	296,203	296,211		35		35		296,246			0	1,108	04/15/2020.
912828 B4 1	US TREASURY NOTE 0.375% 01/31/16		01/31/2016.	Maturity		45,500,000	45,500,000	45,504,529	45,500,164		(164)		(164)		45,500,000			0	85,313	01/31/2016.
912828 C4 0	US TREASURY NOTE 0.375% 03/31/16		03/31/2016.	Maturity		5,000,000	5,000,000	4,991,602	4,998,957		1,043		1,043		5,000,000			0	9,375	03/31/2016.
912828 M4 9	US TREASURY NOTE 1.875% 10/31/22		01/08/2016.	Barclays Capital		29,868,750	30,000,000	29,615,625	29,622,312		1,393		1,393		29,623,705		245,045	245,045	111,264	10/31/2022.
912828 M5 6	US TREASURY NOTE 2.250% 11/15/25		01/13/2016.	Barclays Capital		17,260,313	17,000,000	16,894,353	16,895,337		571		571		16,895,907		364,405	364,405	74,609	11/15/2025.
912828 QA 1	US TREASURY NOTE 2.250% 03/31/16		03/31/2016.	Maturity		7,500,000	7,500,000	7,481,250	7,498,781		1,219		1,219		7,500,000			0	84,375	03/31/2016.
912828 QJ 2	US TREASURY NOTE 2.125% 02/29/16		02/29/2016.	Maturity		14,600,000	14,600,000	14,569,922	14,598,591		1,409		1,409		14,600,000			0	155,125	02/29/2016.
912828 VC 1	US TREASURY NOTE 0.250% 05/15/16		05/15/2016.	Maturity		50,000,000	50,000,000	49,832,031	49,979,109		20,891		20,891		50,000,000			0	62,500	05/15/2016.
912828 VR 8	US TREASURY NOTE 0.625% 08/15/16		08/15/2016.	Maturity		35,000,000	35,000,000	34,901,563	34,979,242		20,758		20,758		35,000,000			0	218,750	08/15/2016.
912828 VW 7	US TREASURY NOTE 0.875% 09/15/16		09/15/2016.	Maturity		3,600,000	3,600,000	3,623,766	3,605,664		(5,664)		(5,664)		3,600,000			0	31,500	09/15/2016.
0599999.	Total - Bonds - U.S. Government					214,841,294	214,522,407	213,736,131	213,999,823	0	41,496	0	41,496	0	214,041,318	0	799,975	799,975	874,961	XXX
Bonds - All Other Government																				
3TB000 07 7	AUSTRALIA GOVT 4.750% 06/15/16	B	06/15/2016.	Maturity		6,290,000	6,290,000	6,770,672	6,197,470		(78,832)		(78,832)	171,362	6,290,000			0	149,388	06/15/2016.
1099999.	Total - Bonds - All Other Government					6,290,000	6,290,000	6,770,672	6,197,470	0	(78,832)	0	(78,832)	171,362	6,290,000	0	0	0	149,388	XXX
Bonds - U.S. States, Territories and Possessions																				
956553 JB 8	WEST VIRGINIA ST 5.250% 11/01/23		11/01/2016.	Call 102.0000		1,224,000	1,200,000	1,323,648	1,234,828		(10,828)		(10,828)		1,224,000			0	63,000	11/01/2023.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					1,224,000	1,200,000	1,323,648	1,234,828	0	(10,828)	0	(10,828)	0	1,224,000	0	0	0	63,000	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
01030R GB 2	ALABAMA HSG FIN SF 5.500% 10/01/38		04/01/2016.	Call 100.0000		90,000	90,000	88,066	90,000				0		90,000			0	2,475	10/01/2038.
041083 QM 1	ARKANSAS ST HSG 5.500% 07/01/37		07/01/2016.	Call 100.0000		950,000	950,000	1,017,450	957,078		(7,078)		(7,078)		950,000			0	38,363	07/01/2037.
20775B YT 7	CONN ST HSG FIN AUTH HSG MTG 1.350% 05/15/16		05/15/2016.	Maturity		10,250,000	10,250,000	10,250,000	10,250,000				0		10,250,000			0	69,188	05/15/2016.
20775B YU 4	CONN ST HSG FIN AUTH HSG MTG 1.450% 11/15/16		11/15/2016.	Maturity		7,880,000	7,880,000	7,880,000	7,880,000				0		7,880,000			0	114,260	11/15/2016.
246395 NL 7	DELAWARE ST HSG 5.900% 07/01/38		07/01/2016.	Call 100.0000		695,000	695,000	755,507	703,512		(8,512)		(8,512)		695,000			0	26,845	07/01/2038.
246395 PD 3	DELAWARE ST HSG 5.600% 01/01/39		07/01/2016.	Call 100.0000		620,000	620,000	664,206	627,653		(7,653)		(7,653)		620,000			0	29,680	01/01/2039.
3137AJ MG 6	FHMS 2011-K016 X1 IO 1.539% 10/25/21		12/01/2016.	Paydown				210,499	132,358		(132,358)		(132,358)					0	17,684	10/25/2021.
3137AN MP 7	FHMS 2012-K707 X1 IO 1.527% 12/25/18		12/01/2016.	Paydown				84,539	36,960		(36,960)		(36,960)					0	8,674	12/25/2018.
3137B2 HP 8	FHMS 2013-K028 X1 IO 0.347% 02/25/23		12/01/2016.	Paydown				107,506	96,660		(96,660)		(96,660)					0	11,848	02/25/2023.
3137B8 G5 0	FHMS 2014-K037 X1 IO 1.021% 01/25/24		12/01/2016.	Paydown				307,373	260,735		(260,735)		(260,735)					0	23,157	01/25/2024.
3137BA HB 1	FHMS 2014-K715 X1 IO 1.144% 01/25/21		12/01/2016.	Paydown				449,524	337,831		(337,831)		(337,831)					0	32,362	01/25/2021.
3137BF DR 9	FHMS 2014-K717 X1 IO 0.508% 09/25/21		12/01/2016.	Paydown				27,768	24,402		(24,402)		(24,402)					0	3,352	09/25/2021.
313921 6F 0	FNGT 2001-W3 A 6.515% 09/01/41		12/01/2016.	Paydown		6,839	6,839	7,155	7,063		(224)		(224)		6,839			0	246	09/01/2041.
31392C MS 0	FNW 2002-W1 2A 6.181% 02/25/42		12/01/2016.	Paydown		16,441	16,441	17,248	16,646		(204)		(204)		16,441			0	606	02/25/2042.
49130T PR 1	KENTUCKY HSG CORP HSG REV 4.250% 07/01/33		08/15/2016.	Call 100.0000		2,035,000	2,035,000	2,110,539	2,097,249		(62,249)		(62,249)		2,035,000			0	71,858	07/01/2033.
546850 CN 6	LOUISVILLE KY REGL ARPT AUTH A 5.000% 07/01/22		02/18/2016.	US Bank		3,891,258	3,250,000	3,805,815	3,709,515		(9,498)		(9,498)		3,700,017		191,240	191,240	104,722	07/01/2022.
546850 CP 1	LOUISVILLE KY REGL ARPT AUTH A 5.000% 07/01/23		05/19/2016.	Citicorp Securities Inc.		5,456,970	4,500,000	5,264,280	5,149,165		(31,166)		(31,166)		5,117,999		338,971	338,971	201,875	07/01/2023.
546850 CQ 9	LOUISVILLE KY REGL ARPT AUTH A 5.000% 07/01/24		05/19/2016.	Citicorp Securities Inc.		4,493,457	3,655,000	4,269,442	4,188,050		(22,097)		(22,097)		4,165,954		327,503	327,503	163,967	07/01/2024.
56052E 7K 8	MAINE ST HSG AUTH MTGE REVENUE 3.250% 11/15/43		11/17/2016.	Call 100.0000		260,000	260,000	269,877	267,429		(7,429)		(7,429)		260,000			0	6,513	11/15/2043.
56052F CE 3	MAINE ST HSG AUTH MTGE PURCHASE 3.500% 11/15/35		11/17/2016.	Call 100.0000		895,000	895,000	939,186	938,554		(43,554)		(43,554)		895,000			0	19,396	11/15/2035.
60416S BU 3	MINNESOTA ST HSG FIN AGY 3.000% 07/01/31		12/01/2016.	Call 100.0000		1,605,000	1,605,000	1,685,812	1,665,552		(60,552)		(60,552)		1,605,000			0	46,038	07/01/2031.
60636X T8 6	MISSOURI ST HSG SF 5.700% 09/01/38		09/01/2016.	Call 100.0000		255,000	255,000	272,813	259,142		(4,142)		(4,142)		255,000			0	8,598	09/01/2038.

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
61212R 5G 7	MONTANA ST BRD HSG 3.000% 12/01/43		12/01/2016	Call 100.0000		525,000	525,000	540,750	540,456		(15,456)		(15,456)		525,000			0	12,000	12/01/2043
64469D FN 6	NEW HAMPSHIRE ST HSG 6.250% 01/01/39		06/01/2016	Call 100.0000		455,000	455,000	489,944	456,482		(1,482)		(1,482)		455,000			0	19,193	01/01/2039
647110 FD 2	NEW MEXICO EDL ASSISTANCE FNDT 1.373% 12/01/20		06/01/2016	Call 100.0000		455,000	455,000	455,000	455,129		(129)		(129)		455,000			0	1,878	12/01/2020
647200 JN 5	NEW MEXICO MTG FIN AGY 5.950% 07/01/37		01/01/2016	Call 100.5870		231,350	230,000	250,700	231,281		69		69		231,350			0	6,843	07/01/2037
647200 QK 3	NEW MEXICO MTG FIN AGY 5.300% 01/01/39		07/01/2016	Call 100.0000		590,000	590,000	625,695	595,584		(5,584)		(5,584)		590,000			0	23,320	01/01/2039
647200 TH 7	NEW MEXICO MTG FIN AGY 5.600% 01/01/38		07/01/2016	Call 100.0000		885,000	885,000	953,588	923,929		(38,929)		(38,929)		885,000			0	34,300	01/01/2038
647200 V3 5	NEW MEXICO MTG FIN AGY 3.750% 03/01/43		12/01/2016	Call 100.0000		380,000	380,000	402,340	394,873		(14,873)		(14,873)		380,000			0	12,422	03/01/2043
64971W PN 4	NEW YORK CITY NY TRANSITIONAL 5.000% 11/01/25		01/07/2016	BB&T Capital Markets		9,448,950	7,500,000	9,222,225	9,100,212		(4,692)		(4,692)		9,095,520		353,430	353,430	73,958	11/01/2025
676907 KV 9	OHIO HSG FIN AGY 5.500% 03/01/36		03/28/2016	Call 100.0000		95,000	95,000	101,393	95,303		(303)		(303)		95,000			0	2,674	03/01/2036
677377 Q5 5	OHIO HSG FIN AGY 5.000% 11/01/28		11/01/2016	Call 100.0000		2,165,000	2,165,000	2,372,624	2,257,384		(92,384)		(92,384)		2,165,000			0	80,625	11/01/2028
686087 LC 9	OREGON ST HSG & CMNTY 5.000% 07/01/30		10/01/2016	Call 100.0000		885,000	885,000	933,401	909,634		(24,634)		(24,634)		885,000			0	43,938	07/01/2030
83712D QV 1	SOUTH CAROLINA HSG 6.000% 07/01/38		10/01/2016	Call 100.0000		30,000	30,000	32,527	30,494		(494)		(494)		30,000			0	1,575	07/01/2038
97689P 4N 5	WISCONSIN HSG & ECON 5.750% 03/01/38		03/01/2016	Call 100.0000		160,000	160,000	173,314	160,478		(478)		(478)		160,000			0	4,600	03/01/2038
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					55,705,265	51,318,280	57,038,106	55,846,793	0	(1,352,673)	0	(1,352,673)	0	54,494,120	0	1,211,144	1,211,144	1,319,033	XXX
Bonds - Industrial and Miscellaneous																				
00212F AH 3	ASG 2009-2 G65 3.065% 05/24/36		11/01/2016	Paydown		9,249,637	9,249,637	9,451,973	9,283,248		(33,611)		(33,611)		9,249,637			0	156,589	05/24/2036
00287Y AQ 2	ABBVIE INC 3.600% 05/14/25		03/10/2016	Various		15,298,463	15,000,000	14,973,750	14,974,675		384		384		14,975,059		323,404	323,404	180,234	05/14/2025
00432C AU 5	ACCSS 2003-A A2 1.687% 07/01/38		12/25/2016	Paydown		3,883,104	3,883,104	3,788,453	3,894,899		(11,795)		(11,795)		3,883,104			0	30,842	07/01/2038
004421 PR 8	ACE 2005-HE4 M2 1.536% 07/25/35		12/25/2016	Paydown		1,616,246	1,616,246	1,543,551	1,603,625		12,620		12,620		1,616,246			0	11,244	07/25/2035
02006Y AB 1	ALLYA 2015-1 A2 0.920% 02/15/18		12/15/2016	Paydown		15,539,165	15,539,165	15,538,969	15,539,051		114		114		15,539,165			0	86,707	02/15/2018
03072S J8 9	AMSI 2005-R7 M1 1.064% 09/25/35		12/25/2016	Paydown		245,925	245,925	234,551	245,898		27		27		245,925			0	2,342	09/25/2035
03879Q AB 0	ARC PROP OPER PART LP/CL 2.000% 02/06/17		07/02/2016	Call 100.0000		30,585,000	30,585,000	30,579,378	30,279,150	303,834	2,017		305,851		30,585,000			0	805,733	02/06/2017
05490M AE 7	BCAP 2015-RR5 2A1 1.611% 01/26/46		12/01/2016	Paydown		6,102,211	6,102,211	6,022,119	6,065,097		37,114		37,114		6,102,211			0	47,045	01/26/2046
05524H AJ 7	BAMLL 2013-DSNY E 3.036% 09/15/26		04/22/2016	Wells Fargo Bank		1,478,825	1,490,000	1,481,250	1,482,494		3,542		3,542		1,486,036		(7,211)	(7,211)	16,677	09/15/2026
05524V AA 5	BAMLL 2011-FSHN A 4.420% 07/11/33		04/08/2016	Wells Fargo Bank		11,073,047	10,000,000	11,525,000	10,962,298		(51,895)		(51,895)		10,910,403		162,643	162,643	162,067	07/11/2033
05525B AA 8	BAMLL 2013-WBRK A 3.652% 03/10/37		02/26/2016	Various		15,771,159	15,390,000	15,778,552	15,770,858		(4,764)		(4,764)		15,766,095		5,065	5,065	135,300	03/10/2037
05532F AE 2	BCAP 2009-RR11 2A1 2.890% 10/26/35		12/01/2016	Paydown		1,602,412	1,602,412	1,568,361	1,591,877		10,534		10,534		1,602,412			0	23,437	10/26/2035
05533Q AA 5	BCAP 2010-RR5 5A1 0.768% 11/26/35		06/25/2016	Paydown		3,097,511	3,097,511	3,020,073	3,075,652		21,859		21,859		3,097,511			0	8,931	11/26/2035
05538U AJ 2	BBUBS 2012-SHOW E 4.026% 11/05/36		04/15/2016	CSFBdirect		4,870,508	5,000,000	4,950,000	4,951,986		1,636		1,636		4,953,623		(83,115)	(83,115)	78,843	11/05/2036
05545J AA 7	BCAP LLC TRUST 2015-RR3 1A1 3.239% 07/27/35		12/24/2016	Paydown		4,168,996	4,168,996	4,247,165	4,248,444		(79,447)		(79,447)		4,168,996			0	63,991	07/27/2035
05546J AA 6	BBCMS 2015-VFM A1 2.466% 03/15/36		12/06/2016	Paydown		1,448,353	1,448,353	1,442,851	1,442,889		5,464		5,464		1,448,353			0	19,466	03/15/2036
05546J AE 8	BBCMS 2015-VFM A2 3.375% 03/12/36		02/17/2016	Bank of America Corp		10,220,000	10,240,000	10,119,475	10,120,994		1,334		1,334		10,122,327		97,673	97,673	72,960	03/12/2036
05547H AC 5	BBCMS 2015-SRCH A2 4.197% 08/10/35		02/18/2016	Barclays Capital		26,703,125	25,000,000	25,748,100	25,745,794		(7,494)		(7,494)		25,738,300		964,825	964,825	224,423	08/10/2035
05946X XP 3	BAFC 2005-E 3A1 3.182% 01/20/50		11/01/2016	Paydown		894,793	1,040,029	841,435	841,435		53,358		53,358		894,793			0	17,215	01/20/2050
05955R AA 2	BALL 2009-FDG A 5.204% 01/25/42		08/01/2016	Paydown		19,889,605	19,889,605	21,777,350	20,269,191		(379,586)		(379,586)		19,889,605			0	684,821	01/25/2042
05955R AE 4	BALL 2009-FDG C 7.524% 01/25/42		08/01/2016	Paydown		7,500,000	7,500,000	8,291,016	7,883,657		(383,657)		(383,657)		7,500,000			0	376,200	01/25/2042
073879 3N 6	BSABS 2005-HE11 M1 1.022% 11/25/35		12/25/2016	Paydown		4,036,617	4,036,617	3,715,591	3,954,281		82,335		82,335		4,036,617			0	20,877	11/25/2035
1248EP AW 3	CCO HOLDINGS LLC 7.375% 06/01/20		05/07/2016	Call 103.6880		5,184,400	5,000,000	5,400,000	5,176,564		7,836		7,836		5,184,400			0	159,792	06/01/2020
12592F AA 3	COMM 2014-277P A 3.611% 08/10/49		02/17/2016	Bank of America Corp		5,203,906	5,000,000	5,181,250	5,174,878		(2,202)		(2,202)		5,172,676		31,230	31,230	41,129	08/10/2049
12592F AG 0	COMM 2014-277P C 3.611% 08/10/49		04/08/2016	Wells Fargo Bank		1,710,426	1,700,000	1,683,000	1,683,173		349		349		1,683,522		26,904	26,904	22,852	08/10/2049
12592T AL 9	COMM 2015-3BP D 3.346% 02/10/35		05/18/2016	Bank of America Corp		25,261,094	26,800,000	25,798,792	25,862,581		34,458		34,458		25,897,039		(635,945)	(635,945)	421,248	02/10/2035
12593A BL 8	COMM 2015-CR23 CMB 3.685% 04/10/30		11/14/2016	DA Davidson		6,000,000	6,000,000	6,110,301	6,095,787		(19,959)		(19,959)		6,075,828		(75,828)	(75,828)	216,157	04/10/2030

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12622D AB 0	COMM 2010-C1 A2 3.830% 07/10/46		12/01/2016	Paydown		487,117	487,117	517,694	497,206		(10,089)		(10,089)		487,117			0	10,208	07/10/2046
12624K AB 2	COMM 2012-CR2 A2 2.025% 08/15/45		12/01/2016	Paydown		11,074,666	11,074,666	11,353,877	11,150,088		(75,422)		(75,422)		11,074,666			0	162,945	08/15/2045
12642N AA 6	CSMC 2009-15R 1A1 3.393% 09/26/35		12/01/2016	Paydown		6,018,745	6,018,745	6,169,214	6,242,602		(223,857)		(223,857)		6,018,745			0	108,092	09/26/2035
12643G BQ 4	CSMC 2010-2R 3A12 4.500% 06/26/37		12/01/2016	Paydown		12,956,144	12,956,144	13,421,733	13,306,608		(350,465)		(350,465)		12,956,144			0	291,713	06/26/2037
12647Q AA 4	CSMC 2013-11R 1A1 2.750% 06/27/34		12/01/2016	Paydown		3,473,022	3,473,022	3,470,851	3,469,868		3,154		3,154		3,473,022			0	51,910	06/27/2034
12648J CU 3	CSMC 2014-4R 13A1 3.148% 12/30/37		12/01/2016	Paydown		7,388,716	7,388,716	7,557,271	7,661,574		(272,858)		(272,858)		7,388,716			0	120,254	12/30/2037
12650V AU 3	CSMC 2015-10R 2A1 0.754% 01/27/37		12/25/2016	Paydown		6,222,673	6,222,673	5,899,872	5,915,915		306,758		306,758		6,222,673			0	22,335	01/27/2037
126650 CK 4	CVS HEALTH CORP 3.500% 07/20/22		04/14/2016	Deutsche Bank		5,333,650	5,000,000	4,997,850	4,997,900		(35)		(35)		4,997,865		335,785	335,785	130,764	07/20/2022
126673 2H 4	CWL 2005-7 MV2 1.134% 11/25/35		12/25/2016	Paydown		7,246,483	7,246,483	7,074,379	7,163,122		83,361		83,361		7,246,483			0	36,486	11/25/2035
126673 B6 8	CWL 2005-3 MV3 1.015% 08/25/35		10/25/2016	Paydown		20,000,000	20,000,000	19,431,250	20,016,412		(16,412)		(16,412)		20,000,000			0	97,784	08/25/2035
126673 B7 6	CWL 2005-3 MV4 1.376% 08/25/35		12/25/2016	Paydown		761,321	761,321	686,378	741,276		20,045		20,045		761,321			0	7,867	08/25/2035
15231A AC 0	CXHE 2006-A AV3 0.606% 06/25/36		06/25/2016	Paydown		2,021,723	2,021,723	1,875,148	2,002,780		18,942		18,942		2,021,723			0	2,984	06/25/2036
17305E DE 2	CCCIT 2006-A3 A3 5.300% 03/15/18		03/15/2016	Paydown		6,542,000	6,542,000	6,966,208	6,602,696		(60,696)		(60,696)		6,542,000			0	173,363	03/15/2018
17305E FE 0	CCCIT 2013-A6 A6 1.320% 09/07/18		09/07/2016	Paydown		8,000,000	8,000,000	8,037,813	8,021,134		(21,134)		(21,134)		8,000,000			0	105,600	09/07/2018
17319H AE 2	CMLTI 2012-5 2A3 2.914% 08/20/35		12/01/2016	Paydown		430,284	430,284	418,585	427,517		2,767		2,767		430,284			0	6,634	08/20/2035
17320A AD 6	CMLTI 2012-10 2A1A 2.158% 03/25/35		12/01/2016	Paydown		1,939,985	1,939,985	1,952,110	2,033,431		(93,446)		(93,446)		1,939,985			0	22,828	03/25/2035
17322F AE 1	CGCMT 2014-388G C 1.835% 06/15/33		06/15/2016	Paydown		18,072,000	18,072,000	18,072,000	18,103,659		(31,659)		(31,659)		18,072,000			0	166,692	06/15/2033
20046F AW 0	COMM 2001-J2A C 6.586% 07/16/34		05/01/2016	Paydown		6,183,768	6,183,768	6,933,308	6,359,162		(175,394)		(175,394)		6,183,768			0	166,245	07/16/2034
20046F AY 6	COMM 2001-J2A D 6.702% 07/16/34		05/01/2016	Paydown		10,075,000	10,075,000	11,684,560	10,358,767		(283,767)		(283,767)		10,075,000			0	285,346	07/16/2034
20046F BA 7	COMM 2001-J2A E 6.922% 07/16/34		05/01/2016	Paydown		8,639,000	8,639,000	9,557,774	8,890,574		(251,574)		(251,574)		8,639,000			0	252,593	07/16/2034
20047T AG 4	COMM 2014-TWC B 2.033% 02/13/32		05/06/2016	CSFBdirect		13,829,375	14,000,000	14,003,125	14,017,098		2,065		2,065		14,019,163		(189,788)	(189,788)	117,089	02/13/2032
20047T AJ 8	COMM 2014-TWC C 2.389% 02/13/32		11/08/2016	Goldman Sachs		12,437,500	12,500,000	12,500,000	12,514,168		(8,726)		(8,726)		12,505,442		(67,942)	(67,942)	243,741	02/13/2032
21870L AJ 5	CORE 2015-CALW C 3.555% 02/10/34		03/16/2016	JP Morgan Securities		20,066,236	20,468,000	21,145,145	21,077,701		(20,885)		(20,885)		21,056,816		(990,580)	(990,580)	222,334	02/10/2034
22540V G6 3	CSFB 2002-9 1A1 7.000% 03/25/40		12/01/2016	Paydown		2,347	2,347	2,380	2,346	67	(66)		1		2,347			0	101	03/25/2040
228189 AB 2	CROWN AMER/CAP CORP IV 4.500% 01/15/23		03/07/2016	Various		18,029,963	17,605,000	16,919,538	16,902,591		12,623		12,623		17,005,450		1,024,512	1,024,512	512,257	01/15/2023
22944K AA 6	CSMC 2014-CIM1 A1 2.277% 01/25/58		12/01/2016	Paydown		4,838,293	4,838,293	4,814,100	4,824,649	24,775	(11,131)		13,644		4,838,293			0	56,683	01/25/2058
233050 AB 9	DBUBS 2011-LC1A A2 4.528% 11/10/46		12/01/2016	Paydown		10,243,125	10,243,125	11,475,134	10,820,719		(577,594)		(577,594)		10,243,125			0	693,410	11/10/2046
245069 AR 0	DEL 2013-HDC D 2.281% 03/15/26		01/15/2016	Paydown		9,930,000	9,930,000	9,932,224	9,933,169		(3,169)		(3,169)		9,930,000			0	19,504	03/15/2026
24703B AB 1	DEFT 2015-1 A2 1.010% 07/24/17		12/22/2016	Paydown		29,170,411	29,170,411	29,169,360	29,169,927		484		484		29,170,411			0	167,812	07/24/2017
24703C AB 9	DEFT 2015-2 A2A 1.420% 12/22/17		12/22/2016	Paydown		5,251,462	5,251,462	5,251,227	5,251,260		202		202		5,251,462			0	62,307	12/22/2017
28108P AB 2	ESLFT 2012-A AT 3.410% 10/01/25		10/01/2016	Paydown		1,610,676	1,610,676	1,618,729	1,612,553		(1,877)		(1,877)		1,610,676			0	33,924	10/01/2025
29372E BE 7	EFF 2014-2 A2 1.050% 03/20/20		12/20/2016	Paydown		11,886,894	11,886,894	11,884,980	11,885,808		1,086		1,086		11,886,894			0	63,406	03/20/2020
29372E BH 0	EFF 2015-1 A2 1.300% 09/20/20		12/20/2016	Paydown		14,990,052	14,990,052	14,987,549	14,988,681		1,371		1,371		14,990,052			0	103,344	09/20/2020
29372E BL 1	EFF 2015-2 A2 1.590% 02/22/21		12/20/2016	Paydown		3,298,897	3,298,897	3,292,844	3,293,018		5,879		5,879		3,298,897			0	36,185	02/22/2021
30225A BA 0	ESA 2013-ESH5 B5 2.278% 12/05/31		04/01/2016	Paydown		27,616,000	27,616,000	27,533,795	27,570,936		45,064		45,064		27,616,000			0	65,492	12/05/2031
30225A BC 6	ESA 2013-ESH5 C5 2.675% 12/05/31		04/01/2016	Paydown		12,900,000	12,900,000	12,898,125	12,897,212		2,788		2,788		12,900,000			0	115,004	12/05/2031
34530X AB 1	FORDL 2015-B A2A 1.040% 05/15/18		12/15/2016	Paydown		10,934,319	10,934,319	10,934,101	10,934,133		186		186		10,934,319			0	87,494	05/15/2018
35729P LM 0	FHLT 2005-2 M2 1.476% 06/25/35		12/25/2016	Paydown		3,156,525	3,156,525	3,052,952	3,168,030		(11,504)		(11,504)		3,156,525			0	23,444	06/25/2035
36163T AB 9	GEEMT 2014-1 A2 0.640% 04/24/17		03/22/2016	Paydown		9,456,942	9,456,942	9,456,209	9,456,809		134		134		9,456,942			0	11,506	04/24/2017
36190S AA 0	GPPT 2014-GPP A 1.654% 02/15/27		07/15/2016	Paydown		2,248,084	2,248,084	2,248,350	2,248,476		(392)		(392)		2,248,084			0	12,320	02/15/2027
36192L AL 9	GSMS 2012-SHOP D 4.182% 06/05/31		11/15/2016	Bank of America Corp		2,059,297	2,000,000	2,093,984	2,076,035		(19,024)		(19,024)		2,057,010		2,287	2,287	80,620	06/05/2031
36192R AA 0	GSMS 2012-BWTR A 2.954% 11/05/34		03/11/2016	Bank of America Corp		7,825,917	7,825,000	7,809,227	7,809,396		356		356		7,809,752		16,165	16,165	67,419	11/05/2034

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
36193A AA 6	GSMS 2013-KING A 2.706% 12/10/27		12/01/2016.	Paydown		746,758	746,758	758,970	756,449		(9,691)		(9,691)		746,758			0	11,011	12/10/2027.
36197R AS 6	GSMS 2013-NYC5 E 3.771% 01/10/30		10/24/2016.	Bank of America Corp		2,625,356	2,640,000	2,656,281	2,652,355		(6,132)		(6,132)		2,646,223		(20,867)	(20,867)	88,805	01/10/2030.
3622N6 AG 4	GSR 2007-AR2 4A1 3.171% 02/25/51		12/01/2016.	Paydown		221,037	221,037	215,152	215,152		5,885		5,885		221,037			0	2,975	02/25/2051.
362341 KD 0	GSAMP 2005-HE4 M2 1.082% 07/25/45		12/25/2016.	Paydown		1,425	1,425	1,311	1,394		31		31		1,425			0	14	07/25/2045.
36248F AE 2	GSMS 2011-GC3 A3 4.473% 03/10/44		05/01/2016.	Paydown		3,300,000	3,300,000	3,713,984	3,314,390		(14,390)		(14,390)		3,300,000			0	22,632	03/10/2044.
39153V BV 5	GALC 2015-1 A2 1.120% 06/20/17		12/20/2016.	Paydown		28,530,365	28,530,365	28,529,169	28,529,917		447		447		28,530,365			0	158,203	06/20/2017.
40422A AJ 2	HILT 2014-ORL B 1.738% 07/15/29		11/01/2016.	Goldman Sachs		8,330,000	8,500,000	8,507,813	8,507,251		5,853		5,853		8,513,104		(183,104)	(183,104)	126,597	07/15/2029.
413875 AR 6	HARRIS CORP 3.832% 04/28/25		08/02/2016.	Goldman Sachs		10,635,100	10,000,000	10,145,200	10,136,308		(7,658)		(7,658)		10,128,650		506,450	506,450	295,916	04/28/2025.
43813N AB 2	HAROT 2015-2 A2 0.690% 08/21/17		11/21/2016.	Paydown		21,000,000	21,000,000	20,998,742	20,999,427		573		573		21,000,000			0	74,170	08/21/2017.
44890P AD 7	HALST 2013-B A4 1.170% 08/15/17		04/15/2016.	Paydown		25,000,000	25,000,000	24,998,685	24,999,896		104		104		25,000,000			0	64,972	08/15/2017.
45660L DG 1	INDX 2005-AR1 4A1 2.978% 03/25/35		12/01/2016.	Paydown		849,655	849,655	648,389	688,429		161,227		161,227		849,655			0	12,440	03/25/2035.
46628K AT 7	JPMMT 2006-A3 6A1 3.163% 08/25/34		12/01/2016.	Paydown		491,678	491,678	477,177	526,885		(35,207)		(35,207)		491,678			0	9,378	08/25/2034.
46634G AC 5	JPMCC 2009-IWST XA IO 1.896% 12/05/27		12/01/2016.	Paydown				43,168	28,579		(28,579)		(28,579)					0	4,796	12/05/2027.
46637E AL 7	JPMCC 2011-PLSD C 5.143% 11/13/44		04/09/2016.	Paydown		29,000,000	29,000,000	30,514,471	29,517,503		(517,503)		(517,503)		29,000,000			0	978,454	11/13/2044.
46637T AA 8	JPMCC 2012-WLDN A 3.905% 05/05/30		03/03/2016.	Barclays Capital		30,537,664	29,262,023	31,023,779	30,802,177		(37,576)		(37,576)		30,764,601		(226,938)	(226,938)	307,921	05/05/2030.
46637T AA 8	JPMCC 2012-WLDN A 3.905% 05/05/30		03/01/2016.	Paydown		146,032	146,032	154,824	153,719		(7,686)		(7,686)		146,032			0	981	05/05/2030.
46639G AU 0	JPMMT 2013-1 2A2 2.500% 03/01/43		12/01/2016.	Paydown		1,966,029	1,966,029	1,998,822	1,992,795		(26,766)		(26,766)		1,966,029			0	26,988	03/01/2043.
46641K AG 8	JPMCC 2014-FBLU B 1.927% 12/15/28		03/15/2016.	Paydown		9,800,000	9,800,000	9,800,000	9,808,375		(8,375)		(8,375)		9,800,000			0	46,917	12/15/2028.
46642M AA 6	JPMCC 2014-DSTY A 3.429% 06/10/27		03/03/2016.	JP Morgan Securities		15,223,242	15,000,000	15,449,940	15,323,838		(17,019)		(17,019)		15,306,818		(83,576)	(83,576)	131,441	06/10/2027.
50075N BB 9	KRAFT FOODS INC 4.125% 02/09/16		02/09/2016.	Maturity		15,000,000	15,000,000	15,267,500	15,005,633		(5,633)		(5,633)		15,000,000			0	309,375	02/09/2016.
502413 BB 2	L-3 COMMUNICATIONS CORP 3.950% 11/15/16		05/20/2016.	Call 100.0000		3,162,000	3,162,000	3,309,950	3,232,204		(70,204)		(70,204)		3,162,000			0	110,824	11/15/2016.
502413 BB 2	L-3 COMMUNICATIONS CORP 3.950% 11/15/16		11/15/2016.	Maturity		2,088,000	2,088,000	2,183,623	2,133,543		(45,543)		(45,543)		2,088,000			0	82,476	11/15/2016.
55313U AD 1	MMAF 2009-AA A4 3.510% 01/15/30		01/15/2016.	Paydown		216,636	216,636	227,104	216,757		(121)		(121)		216,636			0	634	01/15/2030.
55315C AB 3	MMAF 2014-AA A2 0.520% 04/10/17		06/08/2016.	Paydown		17,546,165	17,546,165	17,527,895	17,541,764		4,401		4,401		17,546,165			0	23,876	04/10/2017.
55352N AA 5	MSCCG 2015-ALDR A1 2.612% 06/07/35		03/04/2016.	Jefferies & Co.		18,431,448	18,729,957	18,729,676	18,729,170		(97)		(97)		18,729,072		(297,624)	(297,624)	133,178	06/07/2035.
55352N AA 5	MSCCG 2015-ALDR A1 2.612% 06/07/35		03/01/2016.	Paydown		429,933	429,933	429,927	429,915		18		18		429,933			0	1,911	06/07/2035.
55352N AN 7	MSCCG 2015-ALDR D 3.462% 06/07/35		04/15/2016.	CSFBdirect		10,161,250	11,000,000	10,102,813	10,112,650		23,403		23,403		10,136,052		25,198	25,198	149,144	06/07/2035.
57643L GJ 9	MABS 2005-NC1 M4 1.896% 09/25/41		12/25/2016.	Paydown/Return of Capital		139,848	139,848						0				139,848	139,848	1,201	09/25/2041.
58769A AB 2	MBALT 2015-B A2A 1.000% 01/16/18		12/15/2016.	Paydown		15,517,931	15,517,931	15,516,547	15,516,781		1,150		1,150		15,517,931			0	114,745	01/16/2018.
58772P AB 4	MBART 2015-1 A2A 0.820% 06/15/18		12/15/2016.	Paydown		7,316,270	7,316,270	7,316,142	7,316,190		81		81		7,316,270			0	36,608	06/15/2018.
60689L AC 9	MMAF 2013-AA A3 1.030% 12/11/17		12/09/2016.	Paydown		14,032,898	14,032,898	14,031,393	14,032,564		334		334		14,032,898			0	78,635	12/11/2017.
608190 AH 7	MOHAWK INDUSTRIES INC 6.125% 01/15/16		01/15/2016.	Maturity		4,163,000	4,163,000	4,496,040	4,166,020		(3,020)		(3,020)		4,163,000			0	127,492	01/15/2016.
61748L AD 4	MSAC 2006-NC4 A2C 0.742% 11/25/42		12/25/2016.	Paydown		1,190,676	1,190,676	795,063	795,063		395,613		395,613		1,190,676			0	4,068	11/25/2042.
61761N AA 8	MSRR 2012-R4 1A 0.742% 08/26/36		12/25/2016.	Paydown		2,042,741	2,042,741	1,948,264	1,985,819		56,921		56,921		2,042,741			0	7,016	08/26/2036.
61762U BB 8	MSRR 2013-R8 5A 3.108% 07/26/53		12/01/2016.	Paydown		6,443,647	6,443,647	6,608,765	6,698,546		(254,899)		(254,899)		6,443,647			0	102,124	07/26/2053.
61763Q AS 0	MSC 2014-CPT AM 3.402% 07/13/29		04/22/2016.	Jefferies & Co.		1,904,744	1,820,000	1,864,149	1,861,090		(2,212)		(2,212)		1,858,878		45,866	45,866	25,455	07/13/2029.
61763Q AU 5	MSC 2014-CPT F 3.560% 07/13/29		07/28/2016.	Various		6,725,508	7,000,000	6,832,383	6,852,590		10,466		10,466		6,863,056		(137,548)	(137,548)	126,071	07/13/2029.
61763T AE 5	MSRR 2014-R4 1A 2.802% 09/26/35		02/24/2016.	Morgan Stanley		11,378,847	11,020,675	11,158,428	11,258,708		3,916		3,916		11,262,623		116,223	116,223	76,723	09/26/2035.
61763T AE 5	MSRR 2014-R4 1A 2.802% 09/26/35		02/01/2016.	Paydown		603,206	603,206	610,746	616,235		(13,029)		(13,029)		603,206			0	1,723	09/26/2035.
61763Y AA 2	MSRM 2014-1A A1 2.970% 06/25/44		12/01/2016.	Paydown		3,561,627	3,561,627	3,628,931	3,614,577		(52,950)		(52,950)		3,561,627			0	58,986	06/25/2044.
63861J AA 2	NHLT 2015-1A A 3.844% 05/25/18		07/25/2016.	Paydown		4,833,234	4,833,234	4,833,234	4,819,701	13,533			13,533		4,833,234			0	95,258	05/25/2018.

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's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
64352V LK 5	NCHET 2005-3 M2 1.074% 07/25/35		12/25/2016	Paydown		686,416	686,416	640,941	678,318		8,098		8,098		686,416			0	6,408	07/25/2035
64966T FE 9	NYHDC 2014-8SPR B 3.864% 11/15/24		02/22/2016	DA Davidson		17,597,656	17,000,000	17,296,684	17,263,742		(4,447)		(4,447)		17,259,295		338,361	338,361	153,272	11/15/2024
65475W AB 4	NAROT 2015-B A2A 0.830% 07/16/18		12/15/2016	Paydown		9,660,662	9,660,662	9,659,938	9,660,200		462		462		9,660,662			0	50,175	07/16/2018
65478T AB 8	NALT 2015-B A2A 1.180% 12/15/17		12/15/2016	Paydown		10,926,622	10,926,622	10,925,846	10,925,934		688		688		10,926,622			0	99,345	12/15/2017
65540P AR 5	NMRR 2014-6R 4A1 0.744% 11/26/36		12/26/2016	Paydown		5,403,841	5,403,841	5,147,158	5,249,785		154,056		154,056		5,403,841			0	18,447	11/26/2036
690742 AA 9	OWENS CORNING INC 6.500% 12/01/16		09/07/2016	Call 100.0000		295,000	295,000	316,019	298,370		(3,370)		(3,370)		295,000			0	18,530	12/01/2016
73329A AB 4	PILOT 2014-1 A2 0.650% 01/20/17		02/20/2016	Paydown		2,185,040	2,185,040	2,185,036	2,185,039				0		2,185,040			0	1,595	01/20/2017
73329B AC 0	PILOT 2015-1 A2 0.790% 11/21/17		12/21/2016	Paydown		8,636,152	8,636,152	8,635,385	8,635,596		557		557		8,636,152			0	35,287	11/21/2017
74928G BM 9	RBSSP 2009-13 11A3 3.393% 09/26/35		12/01/2016	Paydown		4,148,612	4,148,612	4,241,956	4,258,252		(109,640)		(109,640)		4,148,612			0	74,045	09/26/2035
74931X AG 1	RBSSP 2013-1 4A1 0.606% 01/26/37		03/22/2016	Bank of America Corp		7,366,605	7,516,943	6,539,741	7,184,075		36,958		36,958		7,221,033		145,572	145,572	7,699	01/26/2037
74931X AG 1	RBSSP 2013-1 4A1 0.606% 01/26/37		03/25/2016	Paydown		137,886	137,886	119,961	131,780		6,106		6,106		137,886			0	3,866	01/26/2037
74932Q AA 8	RBSCF 2013-GSP A 3.961% 01/13/32		03/21/2016	Bank of America Corp		23,967,504	22,340,000	23,493,925	23,472,524		(28,348)		(28,348)		23,444,176		523,328	523,328	273,026	01/13/2032
74932T AA 2	RBSSP 2014-1 1A1 0.744% 11/26/36		12/25/2016	Paydown		1,817,383	1,817,383	1,658,362	1,729,121		88,262		88,262		1,817,383			0	5,774	11/26/2036
76112B JG 6	RAMP 2005-RS1 MII1 1.417% 01/25/35		12/25/2016	Paydown		1,310,020	1,310,020	1,268,263	1,300,197		9,823		9,823		1,310,020			0	9,637	01/25/2035
78413K AA 0	SES GLOBAL AMERICAS HLDG 2.500% 03/25/19		04/22/2016	Stifel Nicolaus		4,984,200	5,000,000	4,971,800	4,981,246		1,831		1,831		4,983,077		1,123	1,123	73,611	03/25/2019
784419 AE 3	SLCLT 2006-A A5 0.850% 07/15/36		10/15/2016	Paydown		7,360,728	7,360,728	7,282,520	7,295,697		65,031		65,031		7,360,728			0	31,312	07/15/2036
78444V AB 7	SLCLT 2010-B A2 4.038% 07/15/42		12/15/2016	Paydown		4,074,420	4,074,420	4,245,036	4,191,207		(116,787)		(116,787)		4,074,420			0	86,937	07/15/2042
78446D AA 7	SLMA 2011-A A1 1.442% 10/15/24		06/15/2016	Paydown		5,588,870	5,588,870	5,591,490	5,591,882		(3,012)		(3,012)		5,588,870			0	22,772	10/15/2024
78447B AA 0	SLMA 2012-C A1 1.581% 08/15/23		08/15/2016	Paydown		3,275,913	3,275,913	3,275,913	3,277,876		(1,963)		(1,963)		3,275,913			0	17,492	08/15/2023
78447V AA 6	SLMA 2013-B A1 1.354% 07/15/22		12/15/2016	Paydown		5,085,579	5,085,579	5,071,275	5,073,217		12,362		12,362		5,085,579			0	29,983	07/15/2022
78448Q AA 6	SMB 2015-B A1 1.404% 02/15/23		12/15/2016	Paydown		12,206,510	12,206,510	12,178,098	12,183,634		22,877		22,877		12,206,510			0	78,244	02/15/2023
78448R AA 4	SMB 2015-C A1 1.604% 07/15/22		12/15/2016	Paydown		13,274,409	13,274,409	13,266,042	13,269,457		4,952		4,952		13,274,409			0	100,550	07/15/2022
78470N AC 0	SOFI 2015-D B 3.590% 10/25/37		12/25/2016	Paydown		592,915	592,915	585,123	585,271		7,645		7,645		592,915			0	23,473	10/25/2037
78573A AB 6	SABMILLER HOLDINGS INC 2.450% 01/15/17		06/08/2016	Toronto Dominion		10,075,100	10,000,000	10,033,525	10,007,284		(3,209)		(3,209)		10,004,074		71,026	71,026	223,222	01/15/2017
78573A AB 6	SABMILLER HOLDINGS INC 2.450% 01/15/17		12/09/2016	Call 100.0000		9,810,000	9,810,000	9,903,097	9,831,000		(21,000)		(21,000)		9,810,000			0	354,337	01/15/2017
85172C AA 4	SLFMT 2013-1A A 1.270% 06/25/58		10/01/2016	Paydown		8,664,941	8,664,941	8,664,251	8,658,362		6,579		6,579		8,664,941			0	70,845	06/25/2058
85172C AF 3	SLFMT 2013-1A B1 5.580% 06/25/58		10/01/2016	Paydown		13,000,000	13,000,000	13,499,688	13,044,639		(44,639)		(44,639)		13,000,000			0	604,500	06/25/2058
855541 AB 4	STARM 2007-S1 2A1 3.276% 01/25/37		12/01/2016	Paydown		334,926	334,926	294,149	294,149		40,777		40,777		334,926			0	4,753	01/25/2037
863579 XC 7	SARM 2005-18 3A1 3.165% 11/25/54		12/01/2016	Paydown		3,056,520	3,056,520	2,332,965	2,332,965		723,555		723,555		3,056,520			0	49,827	11/25/2054
86359X AD 5	SASC 2006-AM1 A4 0.744% 04/25/36		12/25/2016	Paydown		1,684,388	1,684,388	1,577,534	1,631,952		52,435		52,435		1,684,388			0	5,949	04/25/2036
86803V AB 5	STAT 2015-1A A2 0.990% 06/15/18		12/15/2016	Paydown		25,706,756	25,706,756	25,706,211	25,706,465		291		291		25,706,756			0	136,474	06/15/2018
89236W AB 4	TAOT 2015-A A2 0.710% 07/17/17		10/15/2016	Paydown		12,396,386	12,396,386	12,396,269	12,395,482		905		905		12,396,386			0	36,300	07/17/2017
896818 AH 4	TRIUMPH GROUP INC 4.875% 04/01/21		04/28/2016	Various		17,659,025	18,835,000	18,809,100	15,173,853	3,607,186	1,797		3,608,983		18,782,835		(1,123,810)	(1,123,810)	520,313	04/01/2021
90290X AC 9	USAOT 2014-1 A3 0.580% 12/15/17		10/15/2016	Paydown		10,904,854	10,904,854	10,897,187	10,902,937		1,917		1,917		10,904,854			0	24,862	12/15/2017
90290X AB 3	USAOT 2015-1 A2 0.820% 03/15/18		12/15/2016	Paydown		9,622,458	9,622,458	9,622,100	9,622,240		218		218		9,622,458			0	49,825	03/15/2018
90520G AA 4	UNION BANK OF CALIFORNIA BKNT 5.950% 05/11/16		05/11/2016	Maturity		15,000,000	15,000,000	15,543,600	15,024,571		(24,571)		(24,571)		15,000,000			0	446,250	05/11/2016
928668 AG 7	VOLKSWAGEN GROUP AMERICA 1.058% 11/20/17		03/09/2016	Bank of America Corp		2,910,180	3,000,000	2,784,000	2,808,173		19,498		19,498		2,827,671		82,509	82,509	8,182	11/20/2017
92867M AC 4	VALET 2013-1 A3 0.560% 08/21/17		08/20/2016	Paydown		4,332,236	4,332,236	4,328,343	4,331,148		1,087		1,087		4,332,236			0	8,027	08/21/2017
94988M AJ 9	WFCM 2013-BTC E 3.550% 04/16/35		04/19/2016	DA Davidson		2,889,960	3,081,597	2,842,773	2,868,693		7,619		7,619		2,876,312		13,648	13,648	43,449	04/16/2035
94988W AG 3	WFCM 2014-TISH B 1.783% 02/15/27		04/26/2016	Wells Fargo Bank		7,960,000	8,000,000	7,980,000	7,997,024		(2,293)		(2,293)		7,994,731		(34,731)	(34,731)	53,114	02/15/2027
94988W AL 2	WFCM 2014-TISH WTS1 2.785% 02/15/27		11/14/2016	Bank of America Corp		9,950,000	10,000,000	10,000,000	10,002,140		3,835		3,835		10,005,975		(55,975)	(55,975)	253,784	02/15/2027
98956P AF 9	ZIMMER BIOMET HLDGS INC 3.550% 04/01/25		04/15/2016	Barclays Capital		20,436,600	20,000,000	19,953,000	19,955,517		1,707		1,707		19,957,224		479,376	479,376	391,486	04/01/2025

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	11	12	13	14	15	16	17	18	19	20	21
										Change in Book/Adjusted Carrying Value										
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
00507U AS 0	ACTAVIS FUNDING SCS 3.800% 03/15/25	D	10/18/2016	Royal Bank of Canada		5,256,300	5,000,000	4,982,250	4,983,233		1,303		1,303		4,984,535		271,764	271,764	209,000	03/15/2025
05565Q BQ 0	BP CAPITAL MARKETS PLC 3.200% 03/11/16	D	03/11/2016	Maturity		7,210,000	7,210,000	7,394,937	7,244,029		(34,029)		(34,029)		7,210,000			0	115,360	03/11/2016
47215T AA 6	JB Y CO SA DE CV 3.750% 05/13/25	D	07/22/2016	Various		25,804,320	25,000,000	24,870,710	24,876,661		4,968		4,968		24,881,629		922,690	922,690	575,208	05/13/2025
816410 AA 2	SLKN 1 A 1.329% 02/20/41	D	08/01/2016	Paydown		14,433,212	14,433,212	14,364,226	14,569,770		(136,558)		(136,558)		14,433,212			0	116,136	02/20/2041
3899999.	Total - Bonds - Industrial and Miscellaneous					1,338,258,195	1,333,000,126	1,345,344,136	1,334,212,548	3,949,395	(2,452,874)	0	1,496,521	0	1,335,799,297	0	2,458,893	2,458,893	18,659,978	XXX
8399997.	Total - Bonds - Part 4					1,616,318,754	1,606,330,813	1,624,212,693	1,611,491,462	3,949,395	(3,853,711)	0	95,684	171,362	1,611,848,735	0	4,470,012	4,470,012	21,066,360	XXX
8399998.	Total - Bonds - Summary Item from Part 5					858,349,160	855,864,254	848,791,663			(3,526)		(3,526)		848,788,137		9,561,023	9,561,023	4,967,595	XXX
8399999.	Total - Bonds					2,474,667,914	2,462,195,067	2,473,004,356	1,611,491,462	3,949,395	(3,857,237)	0	92,158	171,362	2,460,636,872	0	14,031,035	14,031,035	26,033,955	XXX
Preferred Stocks - Industrial and Miscellaneous																				
25746U AZ 2	DOMINION RESOURCES INC 06-B		07/18/2016	Citicorp Securities Inc.	5,000,000.000	4,000,000		4,575,000	4,575,000				0		4,575,000		(575,000)	(575,000)	81,848	XXX
302570 AX 4	FPL GROUP CAPITAL INC		08/24/2016	Wells Fargo Bank	3,000,000.000	2,505,000		2,745,000	2,745,000				0		2,745,000		(240,000)	(240,000)	140,758	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					6,505,000	XXX	7,320,000	7,320,000	0	0	0	0	0	7,320,000	0	(815,000)	(815,000)	222,606	XXX
8999997.	Total - Preferred Stocks - Part 4					6,505,000	XXX	7,320,000	7,320,000	0	0	0	0	0	7,320,000	0	(815,000)	(815,000)	222,606	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					20,690,950	XXX	19,824,000					0		19,824,000		866,950	866,950	322,819	XXX
8999999.	Total - Preferred Stocks					27,195,950	XXX	27,144,000	7,320,000	0	0	0	0	0	27,144,000	0	51,950	51,950	545,425	XXX
Common Stocks - Industrial and Miscellaneous																				
00101J 10 6	ADT CORP		05/02/2016	State Street Bank	18,300.000	768,600	XXX	432,302	603,534	(171,232)			(171,232)		432,302		336,298	336,298	4,026	XXX
002824 10 0	ABBOTT LABORATORIES		11/10/2016	State Street Bank	20,600.000	837,423	XXX	792,027	925,146	(133,119)			(133,119)		792,027		45,397	45,397	21,424	XXX
009158 10 6	AIR PRODUCTS & CHEMICALS INC		10/03/2016	Spin Off		83,164	XXX	83,164	195,473	(112,310)			(112,310)		83,164			0		XXX
00BQRQ XQ 2	TYCO INTERNATIONAL PLC		09/06/2016	Tax Free Exchange	36,600.000	663,884	XXX	663,884	1,167,174	(503,290)			(503,290)		663,884			0	30,927	XXX
049513 10 4	ATMEL CORP		04/05/2016	State Street Bank	62,100.000	505,904	XXX	406,755	534,681	(127,926)			(127,926)		406,755		99,149	99,149		XXX
07177M 10 3	BAXALTA INC		06/07/2016	State Street Bank	63,900.000	2,372,180	XXX	1,299,746	2,494,017	(1,194,271)			(1,194,271)		1,299,746		1,072,434	1,072,434	8,946	XXX
071813 10 9	BAXTER INTERNATIONAL INC		05/19/2016	Tax Free Exchange	694.000	11,959	XXX	11,959	26,476	(14,517)			(14,517)		11,959			0	160	XXX
081437 10 5	BEMIS CO		11/10/2016	State Street Bank	100.000	4,777	XXX	2,849	4,469	(1,620)			(1,620)		2,849		1,928	1,928	87	XXX
153435 10 2	CENTRAL EUROPEAN DISTRIBUTION CORPORATION		11/14/2016	Class Action Litigation		283	XXX						0				283	283		XXX
169656 10 5	CHIPOTLE MEXICAN GRILL INC		11/10/2016	State Street Bank	1,500.000	588,098	XXX	425,804	719,775	(293,971)			(293,971)		425,804		162,294	162,294		XXX
19122T 10 9	COCA-COLA ENTERPRISES		05/31/2016	State Street Bank	16,400.000	567,276	XXX	329,476	807,536	(478,060)			(478,060)		329,476		237,800	237,800	9,840	XXX
198287 20 3	COLUMBIA PROPERTY TRUST INC		03/24/2016	State Street Bank	13,200.000	280,172	XXX	351,416	309,936	41,480			41,480		351,416		(71,244)	(71,244)	7,920	XXX
200525 10 3	COMMERCE BANCSHARES INC		01/19/2016	State Street Bank	0.700	27	XXX	20	30	(10)			(10)		20		7	7		XXX
203668 10 8	COMMUNITY HEALTH SYSTEMS INC		11/10/2016	State Street Bank	27,500.000	136,067	XXX	372,240	600,523	(228,282)			(228,282)		372,240		(236,173)	(236,173)		XXX
203668 10 8	COMMUNITY HEALTH SYSTEMS INC		05/02/2016	Spin Off		79,994	XXX	79,994	129,052	(49,058)			(49,058)		79,994			0		XXX
20451N 10 1	COMPASS MINERALS INTERNATION		11/10/2016	State Street Bank	6,300.000	479,258	XXX	473,600	474,201	(601)			(601)		473,600		5,658	5,658	13,136	XXX
205363 10 4	COMPUTER SCIENCE CORP		04/01/2016	Class Action Litigation		164	XXX						0				164	164		XXX
235851 10 2	DANAHER CORP		07/05/2016	Spin Off		478,012	XXX	478,012	1,448,019	(970,007)			(970,007)		478,012			0		XXX
268648 10 2	EMC CORP-MASS		09/07/2016	State Street Bank	191,700.000	5,581,510	XXX	3,253,673	4,922,856	(1,669,183)			(1,669,183)		3,253,673		2,327,837	2,327,837	66,137	XXX
29265N 10 8	ENERGEN CORP		03/24/2016	State Street Bank	3,800.000	127,981	XXX	176,429	155,762	20,667			20,667		176,429		(48,447)	(48,447)		XXX
30249U 10 1	FMC TECHNOLOGIES INC		03/24/2016	State Street Bank	11,600.000	311,518	XXX	312,773	336,516	(23,743)			(23,743)		312,773		(1,254)	(1,254)		XXX
303726 10 3	FAIRCHILD SEMICONDUCTOR INTL A		09/20/2016	State Street Bank	25,500.000	510,000	XXX	119,218	528,105	(408,887)			(408,887)		119,218		390,782	390,782		XXX
343412 10 2	FLUOR CORP		11/10/2016	State Street Bank	13,100.000	659,961	XXX	290,493	618,582	(328,090)			(328,090)		290,493		369,468	369,468	11,004	XXX
40414L 10 9	HCP INC		11/10/2016	State Street Bank	26,700.000	746,201	XXX	1,097,498	950,051	147,447			147,447		1,097,498		(351,297)	(351,297)	55,937	XXX
40414L 10 9	HCP INC		11/01/2016	Spin Off		81,969	XXX	81,969	70,957	11,012			11,012		81,969			0		XXX
42222G 10 8	HEALTH NET INC		03/24/2016	State Street Bank	100.000	5,492	XXX	2,667	6,846	(4,179)			(4,179)		2,667		2,825	2,825		XXX

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 Foreign	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value: 11 Unrealized Valuation Increase (Decrease)	12 Current Year's (Amortization) / Accretion	13 Current Year's Other-Than-Temporary Impairment Recognized	14 Total Change in B./A.C.V. (11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.	16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest / Stock Dividends Received During Year	21 Stated Contractual Maturity Date
42809H 10 7	HESS CORP		11/10/2016.	State Street Bank	25,300.000	1,257,754	XXX	1,317,902	1,226,544	91,358			91,358		1,317,902		(60,148)	(60,148)	18,975	XXX
436106 10 8	HOLLYFRONTIER CORP		11/10/2016.	State Street Bank	23,900.000	625,822	XXX	585,550	953,371	(117,487)		250,334	(367,821)		585,550		40,272	40,272	23,661	XXX
438516 10 6	HONEYWELL INTERNATIONAL INC		10/03/2016.	Spin Off		2,254	XXX	2,254	5,659	(3,405)			(3,405)		2,254			0		XXX
457153 10 4	INGRAM MICRO INC CLASS A		12/06/2016.	State Street Bank	9,000.000	350,100	XXX	144,456	273,420	(128,964)			(128,964)		144,456		205,644	205,644		XXX
459200 10 1	INTL BUSINESS MACHINES CORP		11/10/2016.	State Street Bank	15,800.000	2,530,697	XXX	2,403,488	2,174,396	229,092			229,092		2,403,488		127,209	127,209	86,900	XXX
462222 10 0	IONIS PHARMACEUTICALS INC		03/24/2016.	State Street Bank	9,100.000	374,622	XXX	519,793	563,563	(43,770)			(43,770)		519,793		(145,170)	(145,170)		XXX
471109 10 8	JARDEN CORP		04/18/2016.	State Street Bank	38,250.000	1,338,430	XXX	535,180	2,184,840	(1,649,660)			(1,649,660)		535,180		803,250	803,250		XXX
478366 10 7	JOHNSON CONTROLS INC		09/06/2016.	State Street Bank	53,800.000	2,454,577	XXX	1,343,413	2,124,562	(781,149)			(781,149)		1,343,413		1,111,164	1,111,164	62,408	XXX
49271M 10 0	GREEN MOUNTAIN COFFEE ROASTE		03/04/2016.	State Street Bank	1,900.000	174,800	XXX	86,033	170,962	(84,929)			(84,929)		86,033		88,767	88,767	618	XXX
529771 10 7	LEXMARK INTERNATIONAL INC		11/29/2016.	State Street Bank	8,100.000	328,050	XXX	187,988	262,845	(74,857)			(74,857)		187,988		140,062	140,062	8,748	XXX
53071M 85 6	LIBERTY MEDIA CORP		12/09/2016.	State Street Bank	0.400	15	XXX	3	16	(13)			(13)		3		12	12		XXX
53071M 85 6	LIBERTY MEDIA CORP		07/25/2016.	Spin Off		13,918	XXX	13,918	55,690	(41,771)			(41,771)		13,918			0		XXX
53071M 85 6	LIBERTY MEDIA CORP		11/07/2016.	Tax Free Exchange	5,135.600	36,367	XXX	36,367	209,391	(173,024)			(173,024)		36,367			0		XXX
531229 40 9	LIBERTY MEDIA CORP SIRIUS XM A		04/18/2016.	Spin Off		16,003	XXX	16,003	45,276	(29,273)			(29,273)		16,003			0		XXX
531229 60 7	LIBERTY MEDIA CORP SIRIUS C		04/18/2016.	Spin Off		28,376	XXX	28,376	83,598	(55,222)			(55,222)		28,376			0		XXX
53578A 10 8	LINKEDIN CORP - A		03/24/2016.	State Street Bank	6,200.000	687,945	XXX	1,087,884	1,395,496	(307,612)			(307,612)		1,087,884		(399,939)	(399,939)		XXX
576206 10 6	MASSEY ENGERY CO		01/15/2016.	Class Action Litigation		18,955	XXX						0				18,955	18,955		XXX
589400 10 0	MERCURY GENERAL CORP		11/10/2016.	State Street Bank	100.000	5,745	XXX	3,883	4,657	(774)			(774)		3,883		1,862	1,862	186	XXX
61174X 10 9	MONSTER BEVERAGE CORP MNST		06/08/2016.	State Street Bank	4,712.000	735,072	XXX	80,053	701,900	(621,846)			(621,846)		80,053		655,019	655,019		XXX
61945C 10 3	MOSAIC CO/THE		11/10/2016.	State Street Bank	35,000.000	988,889	XXX	916,300	965,650	126,788		176,138	(49,350)		916,300		72,589	72,589	28,875	XXX
67020Y 10 0	NUANCE COMMUNICATIONS INC		11/10/2016.	State Street Bank	10,300.000	145,656	XXX	169,995	204,867	(34,872)			(34,872)		169,995		(24,339)	(24,339)		XXX
740189 10 5	PRECISION CASTPARTS CORP		02/01/2016.	State Street Bank	12,700.000	2,984,500	XXX	1,671,540	2,946,527	(1,274,987)			(1,274,987)		1,671,540		1,312,960	1,312,960	381	XXX
742718 10 9	PROCTER & GAMBLE CO		09/30/2016.	Tax Free Exchange	14,967.000	914,817	XXX	914,817	1,188,529	(273,712)			(273,712)		914,817			0	29,962	XXX
747525 10 3	QUALCOMM INC		11/10/2016.	State Street Bank	4,600.000	305,232	XXX	186,059	229,931	(43,873)			(43,873)		186,059		119,173	119,173	7,084	XXX
748356 10 2	QUESTAR CORP		09/19/2016.	State Street Bank	6,500.000	162,500	XXX	98,931	126,620	(27,689)			(27,689)		98,931		63,569	63,569	4,746	XXX
78486Q 10 1	SVB FINANCIAL GROUP		03/24/2016.	State Street Bank	15,300.000	1,512,219	XXX	1,783,137	1,819,170	(36,033)			(36,033)		1,783,137		(270,918)	(270,918)		XXX
80004C 10 1	SANDISK CORP		05/13/2016.	State Street Bank	3,100.000	236,155	XXX	29,760	235,569	(205,809)			(205,809)		29,760		206,395	206,395		XXX
81282V 10 0	SEAWORLD ENTERTAINMENT INC		11/10/2016.	State Street Bank	5,600.000	95,613	XXX	75,488	110,264	(980)		33,796	(34,776)		75,488		20,125	20,125	4,088	XXX
82669G 10 4	SIGNATURE BANK		11/10/2016.	State Street Bank	14,900.000	2,076,930	XXX	1,884,913	2,285,213	(400,300)			(400,300)		1,884,913		192,017	192,017		XXX
85571Q 10 2	STARZ A		12/09/2016.	State Street Bank	5,327.000	191,183	XXX	36,183	178,455	(142,272)			(142,272)		36,183		155,000	155,000		XXX
85590A 40 1	STARWOOD HOTELS & RESORTS		09/23/2016.	State Street Bank	18,700.000	1,370,760	XXX	978,060	1,199,116	(221,056)			(221,056)		978,060		392,700	392,700	14,025	XXX
85590A 40 1	STARWOOD HOTELS & RESORTS		05/13/2016.	Spin Off		78,645	XXX	78,645	96,420	(17,775)			(17,775)		78,645			0		XXX
86732Y 10 9	SUNEDISON INC		03/24/2016.	State Street Bank	39,900.000	47,979	XXX	152,598	203,091	(50,493)			(50,493)		152,598		(104,619)	(104,619)		XXX
872275 10 2	TCF FINANCIAL CORP		03/24/2016.	State Street Bank	47,600.000	580,265	XXX	714,718	672,112	42,606			42,606		714,718		(134,453)	(134,453)	3,570	XXX
88732J 20 7	TIME WARNER CABLE INC		05/18/2016.	State Street Bank	2,500.000	385,346	XXX	135,346	463,975	(328,629)			(328,629)		135,346		250,000	250,000	3,750	XXX
911684 10 8	US CELLULAR CORP		11/11/2016.	State Street Bank	14,700.000	502,995	XXX	520,493	599,907	(79,414)			(79,414)		520,493		(17,498)	(17,498)		XXX
92342Y 10 9	VERIFONE SYSTEMS INC		11/10/2016.	State Street Bank	8,700.000	140,821	XXX	179,916	243,774	(63,858)			(63,858)		179,916		(39,095)	(39,095)		XXX
988498 10 1	YUM! BRANDS INC		11/01/2016.	Spin Off		145,548	XXX	145,548	529,496	(383,948)			(383,948)		145,548			0		XXX
00B56G VS 1	ALKERMES PLC	D	03/24/2016.	State Street Bank	3,900.000	122,314	XXX	171,345	309,582	(138,237)			(138,237)		171,345		(49,031)	(49,031)		XXX
00B5LR LL 6	XL GROUP PLC	D	07/25/2016.	Tax Free Exchange	12,900.000	220,630	XXX	220,630	505,422	(284,792)			(284,792)		220,630			0	5,160	XXX
00B8W6 76 3	LIBERTY GLOBAL PLC A	D	06/21/2016.	Spin Off		111,655	XXX	111,655	210,776	(99,121)			(99,121)		111,655			0		XXX
00B8W6 7B 2	LIBERTY GLOBAL PLC C	D	06/21/2016.	Spin Off		172,682	XXX	172,682	337,477	(164,796)			(164,796)		172,682			0		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in 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
00BJ3V 90 7	ENDO INTERNATIONAL PLC	D	11/10/2016.	State Street Bank	8,100.000	141,656	XXX	182,084	495,882	(313,798)			(313,798)		182,084		(40,428)	(40,428)		XXX
00BTC0 MD 0	LIBERTY LILAC GROUP C	D	11/10/2016.	State Street Bank	3,126.000	62,289	XXX	95,731	134,418	(38,687)			(38,687)		95,731		(33,442)	(33,442)		XXX
167250 10 9	CHICAGO BRIDGE & IRON-NY SHR	D	11/10/2016.	State Street Bank	21,300.000	661,960	XXX	429,958	830,487	(400,529)			(400,529)		429,958		232,003	232,003	4,473	XXX
999900 62 4	AVAGO TECHNOLOGIES LTD	D	02/02/2016.	Tax Free Exchange	14,500.000	459,517	XXX	459,517	2,104,675	(1,645,158)			(1,645,158)		459,517			0		XXX
G9618E 10 7	WHITE MOUNTAINS INSURANCE GRP	D	11/11/2016.	State Street Bank	1,300.000	1,073,690	XXX	769,390	944,853	(175,463)			(175,463)		769,390		304,300	304,300	1,300	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					42,753,822	XXX	33,215,951	50,638,161	(16,961,943)	0	460,268	(17,422,211)	0	33,215,951	0	9,537,876	9,537,876	538,454	XXX
9799997.	Total - Common Stocks - Part 4					42,753,822	XXX	33,215,951	50,638,161	(16,961,943)	0	460,268	(17,422,211)	0	33,215,951	0	9,537,876	9,537,876	538,454	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					10,180,562	XXX	11,469,159				36,888	(36,888)		11,432,271		(1,251,709)	(1,251,709)	113,419	XXX
9799999.	Total - Common Stocks					52,934,384	XXX	44,685,110	50,638,161	(16,961,943)	0	497,156	(17,459,099)	0	44,648,222	0	8,286,167	8,286,167	651,873	XXX
9899999.	Total - Preferred and Common Stocks					80,130,334	XXX	71,829,110	57,958,161	(16,961,943)	0	497,156	(17,459,099)	0	71,792,222	0	8,338,117	8,338,117	1,197,298	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					2,554,798,248	XXX	2,544,833,466	1,669,449,623	(13,012,548)	(3,857,237)	497,156	(17,366,941)	171,362	2,532,429,094	0	22,369,152	22,369,152	27,231,253	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 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 (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 2B 5	US TREASURY NOTE 0.750% 08/15/19		08/19/2016	Goldman Sachs	09/14/2016	Barclays Capital	10,000,000	9,967,578	9,958,594	9,968,270		692		692			(9,676)	(9,676)	6,318	1,427
912828 M5 6	US TREASURY NOTE 2.250% 11/15/25		01/07/2016	Barclays Capital	02/05/2016	Barclays Capital	15,000,000	15,069,727	15,352,188	15,069,283		(443)		(443)			282,904	282,904	71,889	50,069
912828 P7 9	US TREASURY NOTE 1.500% 02/28/23		03/21/2016	Goldman Sachs	07/07/2016	Various	55,000,000	54,149,219	54,727,625	54,166,389		17,170		17,170			561,236	561,236	164,046	36,277
912828 P8 7	US TREASURY NOTE 1.125% 02/28/21		03/22/2016	Various	05/31/2016	Various	63,000,000	62,114,102	62,278,867	62,132,474		18,372		18,372			146,393	146,393	91,926	23,356
912828 Q2 9	US TREASURY NOTE 1.500% 03/31/23		04/15/2016	Goldman Sachs	07/07/2016	CSFBdirect	30,000,000	29,962,500	30,543,750	29,963,496		996		996			580,254	580,254	121,721	22,131
912828 Q7 8	US TREASURY NOTE 1.375% 04/30/21		05/24/2016	CSFBdirect	08/11/2016	Various	35,000,000	34,974,023	35,473,195	34,974,922		898		898			498,274	498,274	129,138	34,001
912828 S6 8	US TREASURY NOTE 0.750% 07/31/18		07/29/2016	Barclays Capital	09/09/2016	Barclays Capital	40,000,000	40,059,375	39,960,938	40,056,037		(3,338)		(3,338)			(95,099)	(95,099)	35,054	1,630
912828 U5 7	US TREASURY NOTE 2.125% 11/30/23		11/23/2016	Barclays Capital	12/02/2016	CSFBdirect	25,000,000	24,939,403	24,833,984	24,939,476		72		72			(105,491)	(105,491)	7,297	
0599999.	Total - Bonds - U.S. Government						273,000,000	271,235,927	273,129,141	271,270,347	0	34,419	0	34,419	0	0	1,858,795	1,858,795	627,389	168,891
Bonds - U.S. States, Territories and Possessions																				
882723 J6 7	TEXAS ST 0.640% 12/01/46		10/03/2016	BNY Capital Mrkts	11/23/2016	BNY Capital Mrkts	59,400,000	59,400,000	59,400,000	59,400,000				0				0	67,028	2,727
882723 J6 7	TEXAS ST 0.640% 12/01/46		10/03/2016	BNY Capital Mrkts	12/01/2016	Call 100.0000	600,000	600,000	600,000	600,000				0				0	686	28
1799999.	Total - Bonds - U.S. States, Territories & Possessions						60,000,000	60,000,000	60,000,000	60,000,000	0	0	0	0	0	0	0	0	67,714	2,755
Bonds - U.S. Special Revenue and Special Assessment																				
130536 PR 0	CALIFORNIA ST POLL CONTROL FIN 0.750% 08/01/23		07/29/2016	Merrill Lynch	11/01/2016	Call 100.0000	25,000,000	25,000,000	25,000,000	25,000,000				0				0	47,131	
45505R BN 4	INDIANA ST 1.000% 05/01/34		08/31/2016	JP Morgan Securities	12/01/2016	Call 100.0000	28,750,000	28,750,000	28,750,000	28,750,000				0				0	59,121	
45505R BP 9	INDIANA ST 0.700% 05/01/28		08/31/2016	JP Morgan Securities	12/01/2016	Call 100.0000	5,000,000	5,000,000	5,000,000	5,000,000				0				0	8,702	
45505R BT 1	INDIANA ST 1.000% 12/01/37		05/27/2016	JP Morgan Securities	09/01/2016	Call 100.0000	8,000,000	8,000,000	8,000,000	8,000,000				0				0	16,087	
49126R AC 0	KENTUCKY ST 0.850% 04/01/31		08/31/2016	JP Morgan Securities	12/01/2016	Call 100.0000	5,920,000	5,920,000	5,920,000	5,920,000				0				0	12,511	
495289 2L 3	KING CNTY WA SWR REVENUE 2.000% 01/01/46		08/18/2016	Goldman Sachs	11/16/2016	Call 100.0000	24,900,000	24,992,628	24,900,000	24,900,000		(92,628)		(92,628)				0	486,933	366,583
528236 AC 6	LEWISBURG TN INDL DEV BRD SOL 0.850% 07/02/35		07/28/2016	Merrill Lynch	11/01/2016	Call 100.0000	6,000,000	6,000,000	6,000,000	6,000,000				0				0	10,557	
64971Q Q6 3	NEW YORK N Y CITY TRANSITIONAL 0.540% 11/01/41		11/02/2016	Toronto Dominion	11/23/2016	Toronto Dominion	28,000,000	28,000,000	28,000,000	28,000,000				0				0	11,957	1,324
64972F K6 2	NEW YORK NY CITY MUN 0.570% 06/15/41		09/01/2016	Barclays Capital	11/23/2016	Barclays Capital	30,800,000	30,800,000	30,800,000	30,800,000				0				0	59,622	7,313
64972G AV 6	NEW YORK CITY NY MUNI WTR FINA 0.590% 06/15/32		09/09/2016	Goldman Sachs	11/23/2016	Goldman Sachs	37,045,000	37,045,000	37,045,000	37,045,000				0				0	61,843	15,020
64972G BH 6	NEW YORK CITY NY MUNI WTR FINA 0.550% 06/15/24		10/05/2016	Royal Bank of Canada	11/23/2016	Royal Bank of Canada	18,300,000	18,300,000	18,300,000	18,300,000				0				0	26,325	7,865
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						217,715,000	217,807,628	217,715,000	217,715,000	0	(92,628)	0	(92,628)	0	0	0	0	800,789	398,105
Bonds - Industrial and Miscellaneous																				
00842C AF 2	ABMT 2015-7 A6 3.000% 10/25/45		11/04/2016	Key Bank NA, Cleveland	12/01/2016	Paydown	602,280	611,691	602,280	602,280		(9,411)		(9,411)				0	1,506	402
02006Y AB 1	ALLYA 2015-1 A2 0.920% 02/15/18		11/04/2016	Bank of Montreal	12/15/2016	Paydown	308,051	308,039	308,051	308,051		12		12				0	350	189
035242 AP 1	ANHEUSER-BUSCH INBEV FIN 3.650% 02/01/26		01/13/2016	Barclays Capital	07/15/2016	Various	12,000,000	11,979,960	12,787,050	11,980,299		339		339			806,751	806,751	148,028	
05532G AE 0	BCAP 2009-RR12 3A1 3.498% 12/26/35		11/01/2016	Wells Fargo Bank	12/01/2016	Paydown	872,471	886,649	872,471	872,471		(14,178)		(14,178)				0	2,543	254
05544J CE 8	BCAP 2015-RR2 24A1 0.647% 07/28/34		01/21/2016	Nomura Securities Intern'l Inc	02/04/2016	Nomura Securities Intern'l Inc	26,450,000	25,590,375	26,119,375	25,613,314		22,939		22,939			506,061	506,061	5,225	471
05565E AD 7	BMW US CAPITAL LLC 1.500% 04/11/19		04/04/2016	JP Morgan Securities	05/04/2016	Various	12,000,000	11,994,720	12,053,740	11,994,801		81		81			58,939	58,939	12,833	
05604F AL 9	BWAY 2013-1515 C 3.446% 03/10/33		04/11/2016	Deutsche Bank	08/19/2016	Bank of America Corp	3,000,000	2,964,258	3,101,602	2,965,405		1,147		1,147			136,197	136,197	41,067	3,733
05604F AQ 8	BWAY 2013-1515 E 3.717% 03/10/33		04/11/2016	Bank of America Corp	07/15/2016	Deutsche Bank	3,000,000	2,808,867	2,955,703	2,813,463		4,596		4,596			142,240	142,240	33,765	4,027
12592T AL 9	COMM 2015-3BP D 3.346% 02/10/35		03/23/2016	Deutsche Bank	05/18/2016	Bank of America Corp	4,255,000	3,889,835	4,010,670	3,894,850		5,015		5,015			115,820	115,820	32,050	11,075
126673 B7 6	CWL 2005-3 MV4 1.376% 08/25/35		02/19/2016	Bank of America Corp	12/25/2016	Paydown	55,830	52,062	55,830	55,830		3,769		3,769				0	532	49
13975F AD 2	AFIN 2013-4 A4 1.470% 07/20/18		10/14/2016	Bank of Montreal	12/20/2016	Paydown	1,699,891	1,701,816	1,699,891	1,699,891		(1,926)		(1,926)				0	5,582	2,013
14987B AD 5	CC HOLDINGS GS V LLC/CRO 2.381% 12/15/17		07/28/2016	Janney Montgomery Scott	09/21/2016	Call 100.0000	8,125,000	8,218,914	8,125,000	8,125,000		(93,914)		(93,914)				0	189,247	23,372
17275R BB 7	CISCO SYSTEMS INC 1.600% 02/28/19		02/22/2016	Bank of America Corp	03/11/2016	Societe Generale	15,000,000	14,995,650	15,039,600	14,995,674		24		24			43,926	43,926	11,333	
20267T AA 0	CBSLT 2016-A A1 3.320% 05/25/40		11/08/2016	Goldman Sachs	12/25/2016	Paydown	32,329	32,895	32,329	32,329		(566)		(566)				0	132	57

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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 (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
20267T AB 8	CBSLT 2016-A A2 2.956% 05/25/40	..	04/15/2016	Barclays Capital	12/25/2016	Paydown	1,091,783	1,091,783	1,091,783	1,091,783				0				0	12,784	
21870L AQ 9	CORE 2015-CALW F 3.979% 02/10/34	..	03/15/2016	Goldman Sachs	07/15/2016	Deutsche Bank	10,000,000	9,103,125	9,944,922	9,146,269		43,144		43,144			798,653	798,653	151,484	18,788
23340L AA 2	DRB 2015-B A1 2.492% 10/27/31	..	10/25/2016	Barclays Capital	12/25/2016	Paydown	201,059	204,954	201,059	201,059		(3,896)		(3,896)				0	616	41
23340L AB 0	DRB 2015-B A2 3.170% 07/25/31	..	10/28/2016	Barclays Capital	12/25/2016	Paydown	831,135	847,238	831,135	831,135		(16,103)		(16,103)				0	3,147	512
27034M AB 0	EARN 2016-D A2 2.720% 01/25/41	..	10/25/2016	Barclays Capital	12/25/2016	Paydown	113,685	113,649	113,685	113,685		36		36				0	472	
30231G AV 4	EXXON MOBILE CORP 2.222% 03/01/21	..	02/29/2016	JP Morgan Securities	12/12/2016	Goldman Sachs	12,000,000	12,000,000	12,223,020	12,000,000				0			223,020	223,020	177,390	
30711X CK 8	CAS 2016-C03 1M1 2.756% 10/25/28	..	04/12/2016	Barclays Capital	12/25/2016	Paydown	459,516	459,516	459,516	459,516				0				0	4,503	
31428X BF 2	FEDEX CORPORATION 3.250% 04/01/26	..	03/21/2016	Deutsche Bank	03/30/2016	Barclays Capital	2,500,000	2,494,900	2,538,100	2,494,895		(5)		(5)			43,205	43,205	2,257	
39154T AB 4	GALC 2016-1 A2 1.570% 05/20/18	..	02/09/2016	Wells Fargo Bank	12/20/2016	Paydown	862,415	862,406	862,415	862,415		9		9				0	11,390	
44217N AJ 5	HGMT 2015-HGLR B 3.186% 03/05/37	..	01/25/2016	JP Morgan Securities	04/01/2016	Bank of America Corp	10,310,000	9,951,164	10,169,043	9,957,412		6,248		6,248			211,631	211,631	86,682	24,636
46637T AA 8	JPMCC 2012-WLDN A 3.905% 05/05/30	..	02/02/2016	Wells Fargo Bank	03/03/2016	Barclays Capital	1,525,345	1,610,967	1,591,840	1,609,872		(1,095)		(1,095)			(18,032)	(18,032)	6,123	662
46637T AA 8	JPMCC 2012-WLDN A 3.905% 05/05/30	..	02/02/2016	Wells Fargo Bank	03/01/2016	Paydown	2,862	3,023	2,862	2,862		(161)		(161)				0	9	1
47788M AB 6	JDOT 2016-A A2 1.150% 10/15/18	..	02/23/2016	Bank of America Corp	12/15/2016	Paydown	913,361	913,358	913,361	913,361		3		3				0	8,257	
571748 BA 9	MARSH & MCLENNAN COS INC 3.300% 03/14/23	..	03/09/2016	Citicorp Securities Inc	11/17/2016	Suntrust Robinson Humphrey	4,000,000	3,995,520	4,086,280	3,995,789		269		269			90,491	90,491	90,933	
61763Q AU 5	MSC 2014-CPT F 3.560% 07/13/29	..	02/23/2016	Bank of America Corp	07/28/2016	JP Morgan Securities	16,925,000	15,438,773	16,676,355	15,540,758		101,984		101,984			1,135,598	1,135,598	304,044	40,497
61763X BH 8	MSBAM 2014-C18 300B 3.996% 08/15/31	..	01/07/2016	Wells Fargo Bank	04/29/2016	Bank of America Corp	1,250,000	1,261,719	1,273,145	1,261,305		(414)		(414)			11,840	11,840	17,205	1,526
61764B AN 3	MSC 2014-150E D 4.438% 09/09/32	..	03/10/2016	Bank of America Corp	07/26/2016	Bank of America Corp	17,500,000	16,614,063	17,945,703	16,643,871		29,809		29,809			1,301,832	1,301,832	315,127	30,204
63940L AA 2	NAVSL 2016-6A A1 1.000% 03/25/66	..	10/12/2016	JP Morgan Securities	12/25/2016	Paydown	1,414,816	1,414,816	1,414,816	1,414,816				0				0	3,182	
69640G AL 9	PCT 2016-PLSD D 4.737% 04/13/33	..	04/20/2016	JP Morgan Securities	12/20/2016	Various	35,100,000	35,100,000	35,238,246	35,100,000				0			138,246	138,246	1,062,758	92,371
74928U BS 5	RBSSP 2009-12 15A1 2.847% 10/25/35	..	03/18/2016	Citicorp Securities Inc	12/25/2016	Paydown	23,706,244	23,843,295	23,706,244	23,706,244		(137,052)		(137,052)				0	257,916	47,277
80284B AD 6	SDART 2015-2 A3 1.220% 04/15/19	..	11/02/2016	Bank of Montreal	12/15/2016	Paydown	3,449,086	3,450,164	3,449,086	3,449,086		(1,078)		(1,078)				0	5,562	2,571
834017 AA 3	SOFI 2015-B A1 1.642% 04/25/35	..	02/18/2016	Goldman Sachs	12/25/2016	Paydown	3,848,003	3,742,182	3,848,003	3,848,003		105,822		105,822				0	26,107	4,577
83402J AB 4	SOFI 2016-B A2A 1.680% 03/25/31	..	05/20/2016	Goldman Sachs	12/25/2016	Paydown	2,319,862	2,319,673	2,319,862	2,319,862		189		189				0	14,519	
863667 AN 1	STRYKER CORP 3.500% 03/15/26	..	03/03/2016	JP Morgan Securities	03/16/2016	Royal Bank of Canada	5,000,000	4,967,400	5,065,250	4,967,438		38		38			97,812	97,812	5,347	
87342R AA 2	BELL 2016-1A A2I 3.832% 05/25/46	..	10/14/2016	Various	11/25/2016	Paydown	66,750	67,739	66,750	66,750		(989)		(989)				0	1,088	370
891906 AD 1	TOTAL SYSTEM SERVICES INC 3.800% 04/01/21	..	03/14/2016	Bank of America Corp	03/30/2016	Barclays Capital	10,000,000	9,977,600	10,263,100	9,977,635		35		35			285,465	285,465	17,944	
902055 AG 7	LBTY 2016-225L D 4.803% 02/10/36	..	04/05/2016	Deutsche Bank	08/02/2016	JP Morgan Securities	11,500,000	11,383,203	12,426,738	11,385,323		2,120		2,120			1,041,415	1,041,415	187,300	10,393
902055 AJ 1	LBTY 2016-225L E 4.803% 02/10/36	..	04/29/2016	Wells Fargo Bank	08/02/2016	JP Morgan Securities	5,000,000	4,641,992	5,008,789	4,648,437		6,445		6,445			360,352	360,352	62,066	2,001
92347X AA 4	VZOT 2016-1A A 1.420% 01/20/21	..	07/12/2016	Bank of America Corp	11/16/2016	Bank of America Corp	10,000,000	9,998,316	9,968,359	9,998,549		233		233			(30,190)	(30,190)	47,728	
81378B AA 7	SSTRT 2016-1A A1 0.800% 10/25/17	A	10/14/2016	Barclays Capital	12/25/2016	Paydown	8,857,480	8,857,480	8,857,480	8,857,480				0				0	9,179	
62854A AE 4	MYLAN NV 2.500% 06/07/19	D	05/31/2016	Goldman Sachs	10/18/2016	Barclays Capital	10,000,000	9,988,800	10,122,600	9,989,973		1,173		1,173			132,627	132,627	91,667	
71429M AA 3	PERRIGO FINANCE UNLIMITED 3.500% 03/15/21	D	03/07/2016	Morgan Stanley	03/09/2016	Bank of America Corp	7,000,000	6,993,560	7,061,880	6,993,550		(10)		(10)			68,330	68,330	2,722	
3899999.	Total - Bonds - Industrial and Miscellaneous						305,149,254	299,748,109	307,505,019	299,802,791	0	54,681	0	54,681	0	0	7,702,229	7,702,229	3,471,701	322,069
8399998.	Total - Bonds						855,864,254	848,791,664	858,349,160	848,788,138	0	(3,528)	0	(3,528)	0	0	9,561,024	9,561,024	4,967,593	891,820
Preferred Stocks - Industrial and Miscellaneous																				
404280 BC 2	HSBC HOLDINGS PLC	D	06/07/2016	Various	09/06/2016	Various	19,800,000.000	19,824,000	20,690,950	19,824,000				0			866,950	866,950	322,819	15,889
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous							19,824,000	20,690,950	19,824,000	0	0	0	0	0	0	866,950	866,950	322,819	15,889
8999998.	Total - Preferred Stocks							19,824,000	20,690,950	19,824,000	0	0	0	0	0	0	866,950	866,950	322,819	15,889
Common Stocks - Industrial and Miscellaneous																				
023586 10 0	AMERCO	..	03/24/2016	State Street Bank	11/10/2016	State Street Bank	1,700.000	588,064	538,867	588,064				0			(49,198)	(49,198)	3,400	
030420 10 3	AMERICAN WATER WORKS CO INC	..	06/22/2016	State Street Bank	11/10/2016	State Street Bank	9,600.000	751,915	681,017	751,915				0			(70,898)	(70,898)	7,200	
032420 10 1	ANACOR PHARMACEUTICALS INC	..	06/22/2016	State Street Bank	06/27/2016	State Street Bank	8,900.000	883,030	883,325	883,030				0			295	295		

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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 (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
07177M 10 3	BAXALTA INC.		05/19/2016	Tax Free Exchange	06/07/2016	State Street Bank	804.420	11,959	29,866	11,959				0			17,907	17,907		
09247X 10 1	BLACKROCK INC/NEW YORK		03/24/2016	State Street Bank	11/10/2016	State Street Bank	1,100.000	367,402	411,656	367,402				0			44,254	44,254	5,038	
15135B 10 1	CENTENE CORP		03/24/2016	State Street Bank	04/14/2016	State Street Bank	0.200	9	12	9				0			4	4		
16119P 10 8	CHARTER COMMUNICATIONS INC A		05/18/2016	State Street Bank	05/31/2016	State Street Bank	0.700	77	161	77				0			83	83		
20084V 10 8	COMMERCEHUB INC A		07/25/2016	Spin Off	08/26/2016	State Street Bank	0.900	3	12	3				0			8	8		
20084V 30 6	COMMERCEHUB INC C		07/25/2016	Spin Off	08/26/2016	State Street Bank	0.800	4	10	4				0			6	6		
222070 20 3	COTY INC A		09/30/2016	Tax Free Exchange	10/24/2016	State Street Bank	0.690	11	16	11				0			5	5		
24703L 10 3	DELL TECHNOLOGIES INC		09/07/2016	State Street Bank	11/10/2016	State Street Bank	7,735.880	351,596	381,103	351,596				0			29,507	29,507		
252131 10 7	DEXCOM INC		09/26/2016	State Street Bank	11/10/2016	State Street Bank	4,200.000	391,647	262,991	391,647				0			(128,656)	(128,656)		
253868 10 3	DIGITAL REALTY TRUST INC		06/22/2016	State Street Bank	11/10/2016	State Street Bank	17,700.000	1,846,420	1,564,010	1,846,420				0			(282,409)	(282,409)	15,576	
29364G 10 3	ENTERGY CORP		03/24/2016	State Street Bank	11/10/2016	State Street Bank	7,700.000	605,865	523,636	605,865				0			(82,229)	(82,229)	19,789	
30225T 10 2	EXTRA SPACE STORAGE INC		06/22/2016	State Street Bank	11/10/2016	State Street Bank	1,500.000	131,355	110,249	131,355				0			(21,106)	(21,106)	1,170	
44967H 10 1	ILG INC		05/13/2016	Spin Off	05/31/2016	State Street Bank	0.650	6	8	6				0			2	2		
48205A 10 9	JUNO THERAPEUTICS INC		06/22/2016	State Street Bank	11/10/2016	State Street Bank	7,900.000	336,192	238,169	336,192				0			(98,023)	(98,023)		
53046P 10 9	LIBERTY EXPEDIA HOLD-A		11/07/2016	Tax Free Exchange	12/09/2016	State Street Bank	0.600	5	26	5				0			21	21		
531229 11 0	LIBERTY MEDIA CORP BRAVES GRP RTS		05/19/2016	State Street Bank	06/30/2016	State Street Bank	752.000							0				0		
531229 70 6	LIBERTY MEDIA CORP BRAVES A		04/18/2016	Spin Off	05/10/2016	State Street Bank	0.700	5	11	5				0			6	6		
531229 85 4	LIBERTY MEDIA CORP MEDIA C		04/18/2016	Spin Off	05/09/2016	State Street Bank	0.500	4	9	4				0			5	5		
531229 87 0	LIBERTY MEDIA CORP MEDIA A		04/18/2016	Spin Off	05/09/2016	State Street Bank	0.750	3	14	3				0			10	10		
531229 88 8	LIBERTY MEDIA CORP BRAVES C		04/18/2016	Spin Off	05/09/2016	State Street Bank	0.400	1	6	1				0			5	5		
595017 10 4	MICROCHIP TECHNOLOGY INC		04/05/2016	State Street Bank	04/18/2016	State Street Bank	0.770	37	37	37				0				0		
651229 10 6	NEWELL BRANDS INC		04/18/2016	State Street Bank	05/09/2016	State Street Bank	0.500	8	23	8				0			15	15		
674599 10 5	OCCIDENTAL PETROLEUM CORP		03/24/2016	State Street Bank	11/10/2016	State Street Bank	23,200.000	1,588,919	1,523,933	1,588,919				0			(64,986)	(64,986)	35,032	
74340W 10 3	PROLOGIS INC		09/26/2016	State Street Bank	11/10/2016	State Street Bank	21,700.000	1,181,391	1,022,187	1,181,391				0			(159,205)	(159,205)		
74909E 10 6	QUORUM HEALTH CORP		05/02/2016	Spin Off	11/10/2016	State Street Bank	6,875.000	79,994	28,903	43,106			36,888	(36,888)			(14,203)	(14,203)		
756109 10 4	REALTY INCOME CORP		06/22/2016	State Street Bank	11/10/2016	State Street Bank	15,400.000	989,930	835,760	989,930				0			(154,171)	(154,171)	15,469	
82481R 10 6	SHIRE PLC-ADR		06/03/2016	State Street Bank	06/24/2016	State Street Bank	0.130	17	22	17				0			6	6		
84860W 10 2	SPIRIT REALTY CAPITAL INC		09/26/2016	State Street Bank	11/10/2016	State Street Bank	61,400.000	845,748	631,430	845,748				0			(214,318)	(214,318)	10,745	
958102 10 5	WESTERN DIGITAL CORP		05/13/2016	State Street Bank	05/26/2016	State Street Bank	0.970	35	37	35				0			2	2		
00B4Q5 ZN 3	JAZZ PHARMACEUTICALS PLC	D	03/24/2016	State Street Bank	11/10/2016	State Street Bank	800.000	94,545	91,616	94,545				0			(2,929)	(2,929)		
00BD84 5X 7	ADIENT PLC	D	10/31/2016	State Street Bank	12/09/2016	State Street Bank	7,991.300	367,439	367,250	367,439				0			(189)	(189)		
00BTC0 M7 3	LIBERTY LILAC GROUP A	D	06/21/2016	Spin Off	07/21/2016	State Street Bank	1.990	45	45	45				0				0		
00BTC0 MD 0	LIBERTY LILAC GROUP C	D	06/21/2016	Spin Off	11/10/2016	State Street Bank	2,716.060	55,444	54,117	55,444				0			(1,327)	(1,327)		
00BY7Q L6 4	JOHNSON CONTROLS INTL PLC	D	09/06/2016	State Street Bank	09/29/2016	State Street Bank	0.660	32	29	32				0			(2)	(2)		
9099999.	Total - Common Stocks - Industrial and Miscellaneous							11,469,157	10,180,563	11,432,269	0	0	36,888	(36,888)	0	0	(1,251,708)	(1,251,708)	113,419	0
9799998.	Total - Common Stocks							11,469,157	10,180,563	11,432,269	0	0	36,888	(36,888)	0	0	(1,251,708)	(1,251,708)	113,419	0
9899999.	Total - Preferred and Common Stocks							31,293,157	30,871,513	31,256,269	0	0	36,888	(36,888)	0	0	(384,758)	(384,758)	436,238	15,889
9999999.	Total - Bonds, Preferred and Common Stocks							880,084,821	889,220,673	880,044,407	0	(3,528)	36,888	(40,416)	0	0	9,176,266	9,176,266	5,403,831	907,709

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

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: $..........0.

2. Total amount of intangible assets nonadmitted $..........0.

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	Change in Book/Adjusted Carrying Value 10	Change in Book/Adjusted Carrying Value 11	Change in Book/Adjusted Carrying Value 12	13	14	Interest 15	Interest 16	Interest 17	Interest 18	Interest 19	Interest 20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
U.S. Government Bonds - Issuer Obligations																				
	TREASURY BILL			12/27/2016	CSFBdirect	03/30/2017	19,972,865		924			20,000,000	19,971,942			0.555	0.563	MAT		
0199999. U.S. Government Bonds - Issuer Obligations							19,972,865	0	924	0	0	20,000,000	19,971,942	0	0	XXX	XXX	XXX	0	0
0599999. Total - U.S. Government Bonds							19,972,865	0	924	0	0	20,000,000	19,971,942	0	0	XXX	XXX	XXX	0	0
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	AMGEN INC			09/08/2016	Bank of America Corp	05/22/2017	35,833,070		(15,562)			35,813,000	35,848,632	48,497		1.250	1.105	MN	223,831	137,641
	BANK TOKYO-MIT UFJ NEW YORK			10/14/2016	J.M. Lummis & Co	04/13/2017	24,914,776		65,609			25,000,000	24,849,167			1.200	1.224	MAT		
	CELGENE CORP			10/25/2016	Morgan Stanley	08/15/2017	17,023,765		(20,646)			16,950,000	17,044,412	121,663		1.900	1.195	FA		65,305
	CHEVRON CORP			10/06/2016	J.M. Lummis & Co	01/10/2017	24,996,683		32,017			25,000,000	24,964,667			0.530	0.538	MAT		
	DAIMLER FINANCE NA LLC			10/26/2016	Bank of America Corp	03/10/2017	10,000,228		(272)			10,000,000	10,000,500	34,688		1.125	1.109	MS		15,938
	HSBC USA INC			09/28/2016	J.M. Lummis & Co	03/27/2017	5,984,371		17,371			6,000,000	5,967,000			1.100	1.121	MAT		
	MCKESSON CORP			10/13/2016	Toronto Dominion	03/10/2017	9,995,154		(5,535)			9,990,000	10,000,689	39,797		1.292	1.018	MS		13,624
	MICROSOFT CORP			10/27/2016	J.M. Lummis & Co	03/21/2017	24,954,946		37,516			25,000,000	24,917,431			0.820	0.834	MAT		
	MITSUB UFJ T&B NEW YORK			10/03/2016	J.M. Lummis & Co	02/01/2017	49,961,163		112,413			50,000,000	49,848,750			0.900	0.915	MAT		
	SUMITOMO MITSUI TRUST NEW YORK			10/12/2016	J.M. Lummis & Co	04/06/2017	24,920,619		67,286			25,000,000	24,853,333			1.200	1.224	MAT		
	TORONTO DOMINION HOLDING USA			09/06/2016	J.M. Lummis & Co	03/06/2017	124,743,486		466,229			125,000,000	124,277,257			1.150	1.173	MAT		
	ROYAL BANK OF CANADA		A	09/07/2016	J.M. Lummis & Co	03/07/2017	19,958,318		73,957			20,000,000	19,884,361			1.150	1.173	MAT		
	ANZ NZ INTL/LONDON		D	11/08/2016	J.M. Lummis & Co	05/08/2017	24,911,673		37,368			25,000,000	24,874,306			1.000	1.019	MAT		
	ANZ NZ INTL/LONDON		D	11/08/2016	J.M. Lummis & Co	05/08/2017	49,823,346		74,735			50,000,000	49,748,611			1.000	1.019	MAT		
	GLAXOSMITHKLINE CAPITAL		D	09/07/2016	Bank of America Corp	05/08/2017	21,803,656		(37,509)			21,760,000	21,841,165	48,053		1.500	0.927	MN	163,200	112,427
	NORDEA BANK AB		D	10/26/2016	J.M. Lummis & Co	04/26/2017	49,831,961		97,378			50,000,000	49,734,583			1.050	1.070	MAT		
	SKANDINAV ENSKILDA		D	10/20/2016	J.M. Lummis & Co	04/20/2017	24,920,350		53,058			25,000,000	24,867,292			1.050	1.070	MAT		
	SVENSKA HANDELSBANKEN		D	10/20/2016	J.M. Lummis & Co	05/22/2017	24,890,176		56,620			25,000,000	24,833,556			1.120	1.142	MAT		
	TYCO ELECTRONICS GROUP S		D	10/27/2016	Morgan Stanley	10/01/2017	8,554,648		(71,873)			8,230,000	8,626,521	134,766		6.550	1.246	AO		44,922
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							578,022,389	0	1,040,160	0	0	578,743,000	576,982,233	427,464	0	XXX	XXX	XXX	387,031	389,857
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							578,022,389	0	1,040,160	0	0	578,743,000	576,982,233	427,464	0	XXX	XXX	XXX	387,031	389,857
Total Bonds																				
7799999. Subtotals - Issuer Obligations							597,995,254	0	1,041,084	0	0	598,743,000	596,954,175	427,464	0	XXX	XXX	XXX	387,031	389,857
8399999. Subtotals - Bonds							597,995,254	0	1,041,084	0	0	598,743,000	596,954,175	427,464	0	XXX	XXX	XXX	387,031	389,857
Exempt Money Market Mutual Funds as Identified by the SVO																				
85799J 9Y 2	STATE STREET TREASURY MMF			12/30/2016	State Street Bank	XXX	641,484						641,484			0.326	0.326	MON	6,758	
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							641,484	0	0	0	0	XXX	641,484	0	0	XXX	XXX	XXX	6,758	0
9199999. Total - Short-Term Investments							598,636,738	0	1,041,084	0	0	XXX	597,595,659	427,464	0	XXX	XXX	XXX	393,789	389,857

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

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							
CITIGROUP PTY LTD	SYDNEY, NEW SOUTH WALES, AUSTRIA		0.050	1,820		2,885,289	XXX
NATIONAL AUSTRALIAN BANK	MELBOURNE, VICTORIA, AUSTRIA					557,091	XXX
CITIBANK	NEW YORK, NY						XXX
STATE STREET BANK	KANSAS CITY, MO						XXX
0199999. Total - Open Depositories		XXX	XXX	1,820	0	3,442,380	XXX
0399999. Total Cash on Deposit		XXX	XXX	1,820	0	3,442,380	XXX
0599999. Total Cash		XXX	XXX	1,820	0	3,442,380	XXX

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

1. January	4,345,402	4. April	4,931,670	7. July	4,644,196	10. October	4,093,705
2. February	4,697,660	5. May	7,471,939	8. August	4,608,135	11. November	4,234,219
3. March	5,150,586	6. June	4,424,526	9. September	4,531,578	12. December	3,442,380

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
Bonds - Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations							
BRITISH COLUMBIA PROVINCE		10/31/2016	0.550	01/20/2017	24,992,736		23,674
CAISSE CENT DESJARDINS		10/27/2016	0.780	01/27/2017	30,782,624		44,019
NATIONAL BANK OF CANADA		12/05/2016	0.500	01/03/2017	24,999,305		9,375
3299999. Industrial and Miscellaneous (Unaffiliated) - Issuer Obligations					80,774,665	0	77,068
3899999. Total - Industrial and Miscellaneous (Unaffiliated)					80,774,665	0	77,068
Total Bonds							
7799999. Subtotals - Issuer Obligations					80,774,665	0	77,068
8399999. Subtotals - Bonds					80,774,665	0	77,068
8699999. Total - Cash Equivalents					80,774,665	0	77,068

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	COLLATERAL FOR INSURANCE UNDERWRITING	224,381	223,634		
5.	California CA						
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE						
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	COLLATERAL FOR INSURANCE UNDERWRITING			50,996	50,826
12.	Hawaii HI						
13.	Idaho ID						
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	COLLATERAL FOR INSURANCE UNDERWRITING			112,190	111,817
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT						
28.	Nebraska NE						
29.	Nevada NV	B	COLLATERAL FOR INSURANCE UNDERWRITING			254,978	254,130
30.	New Hampshire NH	B	COLLATERAL FOR INSURANCE UNDERWRITING			560,951	559,086
31.	New Jersey NJ						
32.	New Mexico NM	B	COLLATERAL FOR INSURANCE UNDERWRITING			662,943	660,738
33.	New York NY						
34.	North Carolina NC	B	COLLATERAL FOR INSURANCE UNDERWRITING			336,571	335,452
35.	North Dakota ND						
36.	Ohio OH	B	COLLATERAL FOR INSURANCE UNDERWRITING	2,789,459	2,780,182		
37.	Oklahoma OK	B	COLLATERAL FOR INSURANCE UNDERWRITING	326,372	325,286		
38.	Oregon OR	B	COLLATERAL FOR INSURANCE UNDERWRITING	285,575	284,626		
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC	B	COLLATERAL FOR INSURANCE UNDERWRITING			152,987	152,478
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA	B	COLLATERAL FOR INSURANCE UNDERWRITING			132,589	132,148
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI						
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59.	Total	XXX	XXX	3,625,787	3,613,728	2,264,205	2,256,675

DETAILS OF WRITE-INS

5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	0	0

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