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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

GREAT AMERICAN INSURANCE COMPANY

NAIC Group Code.....0084, 0084 (Current Period) (Prior Period) NAIC Company Code..... 16691 Employer's ID Number..... 31-0501234

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

Incorporated/Organized..... March 7, 1872 Commenced Business..... March 7, 1872

Statutory Home Office	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	301 E Fourth Street….. Cincinnati ..... OH ..... US..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Mail Address	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	301 E Fourth Street….. Cincinnati ..... OH ..... US ..... 45202 *(Street and Number) (City or Town, State, Country and Zip Code)*	513-369-5000 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.greatamericaninsurancegroup.com	
Statutory Statement Contact	Robert James Schwartz *(Name)*	513-369-5092 *(Area Code) (Telephone Number) (Extension)*
	BSchwartz@gaig.com *(E-Mail Address)*	513-369-3873 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Donald Dumford Larson	President	2. Eve Cutler Rosen	Senior Vice President, Exec. Counsel & Secretary
3. Robert James Schwartz	Vice President & Controller	4. Lisa Ann Hays	Vice President & Actuary

OTHER

Ronald James Brichler	Executive Vice President	Gary John Gruber	Executive Vice President
Vincent McLenaghan	Executive Vice President	Sue Ann Erhart	Senior Vice President & General Counsel
Dale Eugene Kelley	Senior Vice President	Aaron Beasy Latto	Senior Vice President & Assistant General Counsel
James Richard Niehaus	Senior Vice President & Chief Information Officer	Michael David Pierce	Senior Vice President
Lloyd Johnson Stoik	Senior Vice President	Michael Eugene Sullivan Jr.	Senior Vice President
David John Witzgall	Senior Vice President, CFO & Treasurer	Annette Denise Gardner	Vice President & Assistant Treasurer
John William Tholen	Vice President	Stephen Charles Beraha	AVP, Assistant General Counsel & Asst. Secretary
Brian Anthony Moning	Assistant Vice President	Lisa Ann Pennekamp	Assistant Vice President & Assoc. General Counsel
Howard Kim Baird	Assistant Treasurer	Robert Jude Zbacnik	Assistant Treasurer

DIRECTORS OR TRUSTEES

Ronald James Brichler	Gary John Gruber	Donald Dumford Larson	Aaron Beasy Latto
Carl Henry Lindner III	Michael David Pierce	Eve Cutler Rosen	Michael Eugene Sullivan Jr.
David John Witzgall			

State of..... Ohio
County of..... Hamilton

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)
Gary John Gruber	Eve Cutler Rosen	Robert James Schwartz
President [*effective 1/1/2017*]	Senior Vice President, Exec. Counsel & Secretary	Vice President & Controller
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 14 day of February 2017

Notary Public, State of Ohio
My commission expires November 8, 2021

NOTARIAL SEAL STATE OF OHIO

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	9,497,164	0.2	9,497,164	0	9,497,164	0.2
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	2,832	0.0	2,832	0	2,832	0.0
1.22 Issued by U.S. government sponsored agencies	0	0.0	0	0	0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	152,916,698	2.9	152,916,698	0	152,916,698	2.9
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	95,424,407	1.8	95,424,407	0	95,424,407	1.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	40,816,510	0.8	40,816,510	0	40,816,510	0.8
1.43 Revenue and assessment obligations	922,333,555	17.3	922,333,555	0	922,333,555	17.3
1.44 Industrial development and similar obligations	51,665,622	1.0	51,665,622	0	51,665,622	1.0
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	0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC	125,273	0.0	125,273	0	125,273	0.0
1.513 All other	24,397,035	0.5	24,397,035	0	24,397,035	0.5
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	6,968,435	0.1	6,968,435	0	6,968,435	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521	9,338,562	0.2	9,338,562	0	9,338,562	0.2
1.523 All other	452,001,718	8.5	452,001,718	0	452,001,718	8.5
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	889,019,131	16.7	889,019,131	0	889,019,131	16.7
2.2 Unaffiliated non-U.S. securities (including Canada)	96,812,438	1.8	96,812,438	0	96,812,438	1.8
2.3 Affiliated securities	0	0.0	0	0	0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	4,917,643	0.1	4,917,643	0	4,917,643	0.1
3.2 Preferred stocks:						
3.21 Affiliated	0	0.0	0	0	0	0.0
3.22 Unaffiliated	214,503,708	4.0	214,503,708	0	214,503,708	4.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated	0	0.0	0	0	0	0.0
3.32 Unaffiliated	383,249,260	7.2	383,249,260	0	383,249,260	7.2
3.4 Other equity securities:						
3.41 Affiliated	797,236,864	15.0	797,236,864	0	797,236,864	15.0
3.42 Unaffiliated	81,066,568	1.5	81,066,568	0	81,066,568	1.5
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated	0	0.0	0	0	0	0.0
3.52 Unaffiliated	0	0.0	0	0	0	0.0
4. Mortgage loans:						
4.1 Construction and land development	0	0.0	0	0	0	0.0
4.2 Agricultural	0	0.0	0	0	0	0.0
4.3 Single family residential properties	0	0.0	0	0	0	0.0
4.4 Multifamily residential properties	0	0.0	0	0	0	0.0
4.5 Commercial loans	214,932,858	4.0	214,932,858	0	214,932,858	4.0
4.6 Mezzanine real estate loans	18,832,516	0.4	18,832,516	0	18,832,516	0.4
5. Real estate investments:						
5.1 Property occupied by company	0	0.0	0	0	0	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)	58,240,298	1.1	58,240,298	0	58,240,298	1.1
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	0	0.0	0	0	0	0.0
6. Contract loans	0	0.0	0	0	0	0.0
7. Derivatives	781,666	0.0	781,666	0	781,666	0.0
8. Receivables for securities	1,910,942	0.0	1,910,942	0	1,910,942	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	0	0.0	0	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	484,223,036	9.1	484,223,036	0	484,223,036	9.1
11. Other invested assets	315,200,183	5.9	315,200,183	0	315,200,183	5.9
12. Total invested assets	5,326,414,921	100.0	5,326,414,921	0	5,326,414,921	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		53,840,509
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)	0	
2.2	Additional investment made after acquisition (Part 2, Column 9)	7,239,677	7,239,677
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13	0	
3.2	Totals, Part 3, Column 11	0	0
4.	Total gain (loss) on disposals, Part 3, Column 18		374,467
5.	Deduct amounts received on disposals, Part 3, Column 15		608,551
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15	0	
6.2	Totals, Part 3, Column 13	0	0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12	0	
7.2	Totals, Part 3, Column 10	0	0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	2,605,804	
8.2	Totals, Part 3, Column 9	0	2,605,804
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		58,240,298
10.	Deduct total nonadmitted amounts		0
11.	Statement value at end of current period (Line 9 minus Line 10)		58,240,298

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		204,662,776
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	80,433,564	
2.2	Additional investment made after acquisition (Part 2, Column 8)	8,800,581	89,234,145
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12	0	
3.2	Totals, Part 3, Column 11	0	0
4.	Accrual of discount		3,011
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9	0	
5.2	Totals, Part 3, Column 8	0	0
6.	Total gain (loss) on disposals, Part 3, Column 18		0
7.	Deduct amounts received on disposals, Part 3, Column 15		60,134,558
8.	Deduct amortization of premium and mortgage interest points and commitment fees		0
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13	0	
9.2	Totals, Part 3, Column 13	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11	0	
10.2	Totals, Part 3, Column 10	0	0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		233,765,374
12.	Total valuation allowance		0
13.	Subtotal (Line 11 plus Line 12)		233,765,374
14.	Deduct total nonadmitted amounts		0
15.	Statement value at end of current period (Line 13 minus Line 14)		233,765,374

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		184,800,178
2.	Cost of acquired:		
	2.1 Actual cost at time of acquisition (Part 2, Column 8)	61,215,732	
	2.2 Additional investment made after acquisition (Part 2, Column 9)	109,938,952	171,154,684
3.	Capitalized deferred interest and other:		
	3.1 Totals, Part 1, Column 16	0	
	3.2 Totals, Part 3, Column 12	0	0
4.	Accrual of discount		0
5.	Unrealized valuation increase (decrease):		
	5.1 Totals, Part 1, Column 13	8,358,304	
	5.2 Totals, Part 3, Column 9	(28,230)	8,330,074
6.	Total gain (loss) on disposals, Part 3, Column 19		223,078
7.	Deduct amounts received on disposals, Part 3, Column 16		47,728,567
8.	Deduct amortization of premium and depreciation		1,280,423
9.	Total foreign exchange change in book/adjusted carrying value:		
	9.1 Totals, Part 1, Column 17	0	
	9.2 Totals, Part 3, Column 14	0	0
10.	Deduct current year's other-than-temporary impairment recognized:		
	10.1 Totals, Part 1, Column 15	298,841	
	10.2 Totals, Part 3, Column 11	0	298,841
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		315,200,183
12.	Deduct total nonadmitted amounts		0
13.	Statement value at end of current period (Line 11 minus Line 12)		315,200,183

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,098,548,120
2.	Cost of bonds and stocks acquired, Part 3, Column 7		1,109,827,953
3.	Accrual of discount		13,732,882
4.	Unrealized valuation increase (decrease):		
	4.1 Part 1, Column 12	1,900,250	
	4.2 Part 2, Section 1, Column 15	(74,831)	
	4.3 Part 2, Section 2, Column 13	(23,704,155)	
	4.4 Part 4, Column 11	(34,074,575)	(55,953,312)
5.	Total gain (loss) on disposals, Part 4, Column 19		73,207,840
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		956,215,431
7.	Deduct amortization of premium		9,843,611
8.	Total foreign exchange change in book/adjusted carrying value:		
	8.1 Part 1, Column 15	0	
	8.2 Part 2, Section 1, Column 19	0	
	8.3 Part 2, Section 2, Column 16	0	
	8.4 Part 4, Column 15	0	0
9.	Deduct current year's other-than-temporary impairment recognized:		
	9.1 Part 1, Column 14	2,295,531	
	9.2 Part 2, Section 1, Column 17	1,495,500	
	9.3 Part 2, Section 2, Column 14	24,515,458	
	9.4 Part 4, Column 13	12,704,530	41,011,019
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,232,293,422
11.	Deduct total nonadmitted amounts		0
12.	Statement value at end of current period (Line 10 minus Line 11)		4,232,293,422

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	13,993,197	13,514,460	15,558,416	9,637,504
Governments (Including all obligations	2. Canada	152,916,698	157,725,726	155,973,309	150,500,000
guaranteed by governments)	3. Other Countries	0	0	0	0
	4. Totals	166,909,895	171,240,186	171,531,725	160,137,504
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	95,424,407	97,421,711	100,632,475	91,330,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	40,816,510	41,813,360	45,731,461	39,665,000
U.S. Special Revenue and Special Assessment Obligations and All Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their Political Subdivisions	7. Totals	976,599,684	983,664,895	1,007,046,491	962,867,681
Industrial and Miscellaneous, SVO Identified	8. United States	1,374,756,445	1,432,185,432	1,435,810,252	1,503,716,740
Funds and Hybrid Securities (unaffiliated)	9. Canada	21,205,380	21,897,388	20,975,916	21,952,509
	10. Other Countries	75,607,058	76,416,918	79,425,446	80,487,251
	11. Totals	1,471,568,883	1,530,499,738	1,536,211,615	1,606,156,499
Parent, Subsidiaries and Affiliates	12. Totals	0	0	0	0
	13. Total Bonds	2,751,319,379	2,824,639,889	2,861,153,766	2,860,156,685
PREFERRED STOCKS	14. United States	208,099,708	213,351,262	212,465,252	
Industrial and Miscellaneous (Unaffiliated)	15. Canada	4,424,000	4,424,000	4,000,000	
	16. Other Countries	1,980,000	1,980,000	2,000,000	
	17. Totals	214,503,708	219,755,262	218,465,252	
Parent, Subsidiaries and Affiliates	18. Totals	0	0	0	
	19. Total Preferred Stocks	214,503,708	219,755,262	218,465,252	
COMMON STOCKS	20. United States	430,581,689	430,581,689	412,395,262	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	2,536,350	2,536,350	4,355,590	
	22. Other Countries	36,115,432	36,115,432	41,970,176	
	23. Totals	469,233,471	469,233,471	458,721,028	
Parent, Subsidiaries and Affiliates	24. Totals	797,236,864	808,936,115	701,004,644	
	25. Total Common Stocks	1,266,470,335	1,278,169,586	1,159,725,673	
	26. Total Stocks	1,480,974,042	1,497,924,848	1,378,190,925	
	27. Total Bonds and Stocks	4,232,293,422	4,322,564,737	4,239,344,690	

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	368,463,243	7,836,269	2,403,652	953,006	94,844	XXX	379,751,013	12.2	193,232,527	6.4	379,751,013	0
1.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.7 Totals	368,463,243	7,836,269	2,403,652	953,006	94,844	XXX	379,751,013	12.2	193,232,527	6.4	379,751,013	0
2. **All Other Governments**												
2.1 NAIC 1	31,222,030	121,694,668	0	0	0	XXX	152,916,698	4.9	174,353,929	5.8	86,716,214	66,200,484
2.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.7 Totals	31,222,030	121,694,668	0	0	0	XXX	152,916,698	4.9	174,353,929	5.8	86,716,214	66,200,484
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	21,002,547	28,755,352	29,180,638	16,485,870	0	XXX	95,424,407	3.1	117,711,986	3.9	95,424,407	0
3.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.7 Totals	21,002,547	28,755,352	29,180,638	16,485,870	0	XXX	95,424,407	3.1	117,711,986	3.9	95,424,407	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	13,477,942	22,158,319	1,024,383	4,155,866	0	XXX	40,816,510	1.3	64,200,732	2.1	40,816,510	0
4.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	5,782,331	0.2	0	0
4.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.7 Totals	13,477,942	22,158,319	1,024,383	4,155,866	0	XXX	40,816,510	1.3	69,983,063	2.3	40,816,510	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	68,976,103	208,370,403	138,665,032	394,433,537	137,401,689	XXX	947,846,765	30.4	988,206,378	32.7	946,661,693	1,185,072
5.2 NAIC 2	6,112,048	4,963,126	5,127,572	1,628,473	3,168,952	XXX	21,000,170	0.7	28,182,545	0.9	21,000,170	0
5.3 NAIC 3	745,919	603,247	0	0	0	XXX	1,349,167	0.0	0	0.0	1,349,167	0
5.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
5.6 NAIC 6	0	6,403,582	0	0	0	XXX	6,403,582	0.2	6,403,582	0.2	6,403,582	0
5.7 Totals	75,834,070	220,340,359	143,792,603	396,062,010	140,570,641	XXX	976,599,684	31.3	1,022,792,505	33.9	975,414,612	1,185,072

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	205,875,753	553,326,985	293,863,975	55,681,406	5,020,517	XXX	1,113,768,637	35.7	1,098,630,639	36.4	346,253,699	767,514,938
6.2 NAIC 2	33,739,631	146,304,625	72,567,090	5,424,483	5,457,681	XXX	263,493,511	8.5	223,577,112	7.4	175,033,725	88,459,786
6.3 NAIC 3	10,232,643	29,516,797	8,511,593	89,166	0	XXX	48,350,199	1.6	62,199,562	2.1	34,933,376	13,416,823
6.4 NAIC 4	802,997	11,440,044	4,678,556	558,425	876	XXX	17,480,897	0.6	39,879,035	1.3	7,931,574	9,549,323
6.5 NAIC 5	3,365,821	7,090,658	1,084,598	311,276	3,070	XXX	11,855,422	0.4	5,853,225	0.2	5,376,550	6,478,872
6.6 NAIC 6	3,887,873	4,513,052	231,725	123,554	40,372	XXX	8,796,577	0.3	4,947,531	0.2	2,175,815	6,620,762
6.7 Totals	257,904,718	752,192,161	380,937,537	62,188,310	10,522,517	XXX	1,463,745,243	47.0	1,435,087,104	47.5	571,704,739	892,040,504
7. **Hybrid Securities**												
7.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.2 NAIC 2	0	0	0	0	7,823,640	XXX	7,823,640	0.3	7,822,033	0.3	7,823,640	0
7.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.7 Totals	0	0	0	0	7,823,640	XXX	7,823,640	0.3	7,822,033	0.3	7,823,640	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 NAIC 2	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 NAIC 3	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 NAIC 4	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 NAIC 5	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.6 NAIC 6	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
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) 709,017,617	942,141,997	465,137,679	471,709,685	142,517,050	0	2,730,524,030	87.6	XXX	XXX	1,895,623,536	834,900,494
10.2 NAIC 2	(d) 39,851,679	151,267,752	77,694,662	7,052,956	16,450,273	0	292,317,322	9.4	XXX	XXX	203,857,536	88,459,786
10.3 NAIC 3	(d) 10,978,562	30,120,044	8,511,593	89,166	0	0	49,699,366	1.6	XXX	XXX	36,282,543	13,416,823
10.4 NAIC 4	(d) 802,997	11,440,044	4,678,556	558,425	876	0	17,480,897	0.6	XXX	XXX	7,931,574	9,549,323
10.5 NAIC 5	(d) 3,365,821	7,090,658	1,084,598	311,276	3,070	0	(c) 11,855,422	0.4	XXX	XXX	5,376,550	6,478,872
10.6 NAIC 6	(d) 3,887,873	10,916,634	231,725	123,554	40,372	0	(c) 15,200,159	0.5	XXX	XXX	8,579,397	6,620,762
10.7 Totals	767,904,549	1,152,977,129	557,338,813	479,845,062	159,011,642	0	(b) 3,117,077,195	100.0	XXX	XXX	2,157,651,135	959,426,060
10.8 Line 10.7 as a % of Col. 7	24.6	37.0	17.9	15.4	5.1	0.0	100.0	XXX	XXX	XXX	69.2	30.8
11. **Total Bonds Prior Year**												
11.1 NAIC 1	495,154,586	1,019,895,190	509,451,512	446,252,475	165,582,428	XXX	XXX	XXX	2,636,336,191	87.3	1,778,895,449	857,440,742
11.2 NAIC 2	23,525,516	139,048,076	78,131,638	2,178,039	16,698,420	XXX	XXX	XXX	259,581,690	8.6	183,433,509	76,148,181
11.3 NAIC 3	4,526,966	42,149,877	20,872,629	432,421	0	XXX	XXX	XXX	67,981,893	2.3	52,927,160	15,054,733
11.4 NAIC 4	5,520,030	30,059,636	3,039,405	1,202,146	57,818	XXX	XXX	XXX	39,879,035	1.3	8,971,225	30,907,810
11.5 NAIC 5	339,353	5,417,016	75,651	18,622	2,582	XXX	XXX	XXX	(c) 5,853,225	0.2	1,575,672	4,277,553
11.6 NAIC 6	1,910,038	2,336,038	6,492,886	553,808	58,343	XXX	XXX	XXX	(c) 11,351,113	0.4	8,742,209	2,608,904
11.7 Totals	530,976,489	1,238,905,833	618,063,721	450,637,511	182,399,592	XXX	XXX	XXX	(b) 3,020,983,146	100.0	2,034,545,223	986,437,923
11.8 Line 11.7 as a % of Col. 9	17.6	41.0	20.5	14.9	6.0	XXX	XXX	XXX	100.0	XXX	67.3	32.7
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	564,709,081	480,077,592	265,598,375	445,603,623	139,634,865	0	1,895,623,536	60.8	1,778,895,449	58.9	1,895,623,536	XXX
12.2 NAIC 2	30,307,509	97,471,014	52,575,784	7,052,956	16,450,273	0	203,857,536	6.5	183,433,509	6.1	203,857,536	XXX
12.3 NAIC 3	8,909,829	19,334,875	8,037,838	0	0	0	36,282,543	1.2	52,927,160	1.8	36,282,543	XXX
12.4 NAIC 4	382,512	3,654,677	3,886,439	7,070	876	0	7,931,574	0.3	8,971,225	0.3	7,931,574	XXX
12.5 NAIC 5	905,705	3,071,901	1,084,598	311,276	3,070	0	5,376,550	0.2	1,575,672	0.1	5,376,550	XXX
12.6 NAIC 6	1,491,029	6,692,716	231,725	123,554	40,372	0	8,579,397	0.3	8,742,209	0.3	8,579,397	XXX
12.7 Totals	606,705,665	610,302,776	331,414,759	453,098,479	156,129,457	0	2,157,651,135	69.2	2,034,545,223	67.3	2,157,651,135	XXX
12.8 Line 12.7 as a % of Col. 7	28.1	28.3	15.4	21.0	7.2	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	19.5	19.6	10.6	14.5	5.0	0.0	69.2	XXX	XXX	XXX	69.2	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	144,308,536	462,064,405	199,539,304	26,106,062	2,882,185	0	834,900,494	26.8	857,440,742	28.4	XXX	834,900,494
13.2 NAIC 2	9,544,170	53,796,738	25,118,878	0	0	0	88,459,786	2.8	76,148,181	2.5	XXX	88,459,786
13.3 NAIC 3	2,068,733	10,785,169	473,755	89,166	0	0	13,416,823	0.4	15,054,733	0.5	XXX	13,416,823
13.4 NAIC 4	420,485	7,785,366	792,117	551,355	0	0	9,549,323	0.3	30,907,810	1.0	XXX	9,549,323
13.5 NAIC 5	2,460,115	4,018,757	0	0	0	0	6,478,872	0.2	4,277,553	0.1	XXX	6,478,872
13.6 NAIC 6	2,396,844	4,223,918	0	0	0	0	6,620,762	0.2	2,608,904	0.1	XXX	6,620,762
13.7 Totals	161,198,884	542,674,353	225,924,054	26,746,583	2,882,185	0	959,426,060	30.8	986,437,923	32.7	XXX	959,426,060
13.8 Line 13.7 as a % of Col. 7	16.8	56.6	23.5	2.8	0.3	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	5.2	17.4	7.2	0.9	0.1	0.0	30.8	XXX	XXX	XXX	XXX	30.8

(a) Includes $.....930,326,827 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....9,893,905 current year, $.....11,974,786 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 $.....18,486 current year, $.....2,996,881 prior year of bonds with 5* designations and $.....3,659,603 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 $.....365,757,816; NAIC 2 $.....0; NAIC 3 $.....0; NAIC 4 $.....0; NAIC 5 $.....0; NAIC 6 $.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	368,285,304	6,969,676	0	0	0	XXX	375,254,980	12.0	188,261,668	6.2	375,254,980	0
1.2 Residential Mortgage-Backed Securities	175,107	866,593	2,403,652	953,006	94,844	XXX	4,493,201	0.1	4,957,186	0.2	4,493,201	0
1.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
1.4 Other Loan-Backed and Structured Securities	2,832	0	0	0	0	XXX	2,832	0.0	13,673	0.0	2,832	0
1.5 Totals	368,463,243	7,836,269	2,403,652	953,006	94,844	XXX	379,751,013	12.2	193,232,527	6.4	379,751,013	0
2. **All Other Governments**												
2.1 Issuer Obligations	31,222,030	121,694,668	0	0	0	XXX	152,916,698	4.9	174,353,929	5.8	86,716,214	66,200,484
2.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
2.5 Totals	31,222,030	121,694,668	0	0	0	XXX	152,916,698	4.9	174,353,929	5.8	86,716,214	66,200,484
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	21,002,547	28,755,352	29,180,638	16,485,870	0	XXX	95,424,407	3.1	115,212,053	3.8	95,424,407	0
3.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
3.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	2,499,933	0.1	0	0
3.5 Totals	21,002,547	28,755,352	29,180,638	16,485,870	0	XXX	95,424,407	3.1	117,711,986	3.9	95,424,407	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	13,477,942	22,158,319	1,024,383	4,155,866	0	XXX	40,816,510	1.3	69,983,063	2.3	40,816,510	0
4.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
4.5 Totals	13,477,942	22,158,319	1,024,383	4,155,866	0	XXX	40,816,510	1.3	69,983,063	2.3	40,816,510	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	50,612,028	105,784,914	37,649,075	117,744,224	11,872,232	XXX	323,662,474	10.4	401,651,062	13.3	323,662,474	0
5.2 Residential Mortgage-Backed Securities	521,668	802,785	65,500	25,481	0	XXX	1,415,435	0.0	1,467,863	0.0	1,415,435	0
5.3 Commercial Mortgage-Backed Securities	0	0	1,185,072	0	0	XXX	1,185,072	0.0	0	0.0	0	1,185,072
5.4 Other Loan-Backed and Structured Securities	24,700,374	113,752,659	104,892,956	278,292,305	128,698,409	XXX	650,336,703	20.9	619,673,581	20.5	650,336,703	0
5.5 Totals	75,834,070	220,340,359	143,792,603	396,062,010	140,570,641	XXX	976,599,684	31.3	1,022,792,505	33.9	975,414,612	1,185,072
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	86,491,707	219,520,228	107,783,762	5,156,379	5,385,112	XXX	424,337,189	13.6	423,998,343	14.0	272,145,956	152,191,233
6.2 Residential Mortgage-Backed Securities	77,898,040	197,425,890	85,818,906	43,696,029	4,057,736	XXX	408,896,602	13.1	378,959,494	12.5	269,959,187	138,937,415
6.3 Commercial Mortgage-Backed Securities	40,813,083	15,246,134	20,781,496	0	0	XXX	76,840,713	2.5	119,518,490	4.0	17,170,559	59,670,154
6.4 Other Loan-Backed and Structured Securities	52,701,887	319,999,909	166,553,372	13,335,902	1,079,669	XXX	553,670,740	17.8	512,610,777	17.0	12,429,038	541,241,702
6.5 Totals	257,904,718	752,192,161	380,937,537	62,188,310	10,522,517	XXX	1,463,745,243	47.0	1,435,087,104	47.5	571,704,739	892,040,504
7. **Hybrid Securities**												
7.1 Issuer Obligations	0	0	0	0	7,823,640	XXX	7,823,640	0.3	7,822,033	0.3	7,823,640	0
7.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
7.5 Totals	0	0	0	0	7,823,640	XXX	7,823,640	0.3	7,822,033	0.3	7,823,640	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.2 Residential Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.3 Commercial Mortgage-Backed Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.4 Other Loan-Backed and Structured Securities	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 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	0.0	XXX	XXX	0	0
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
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	571,091,558	504,883,158	175,637,859	143,542,338	25,080,984	XXX	1,420,235,898	45.6	XXX	XXX	1,201,844,181	218,391,717
10.2 Residential Mortgage-Backed Securities	78,594,816	199,095,267	88,288,058	44,674,516	4,152,580	XXX	414,805,238	13.3	XXX	XXX	275,867,823	138,937,415
10.3 Commercial Mortgage-Backed Securities	40,813,083	15,246,134	21,966,568	0	0	XXX	78,025,785	2.5	XXX	XXX	17,170,559	60,855,226
10.4 Other Loan-Backed and Structured Securities	77,405,092	433,752,569	271,446,328	291,628,208	129,778,077	XXX	1,204,010,275	38.6	XXX	XXX	662,768,573	541,241,702
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	767,904,549	1,152,977,129	557,338,813	479,845,062	159,011,642	0	3,117,077,195	100.0	XXX	XXX	2,157,651,135	959,426,060
10.7 Line 10.6 as a % of Col. 7	24.6	37.0	17.9	15.4	5.1	0.0	100.0	XXX	XXX	XXX	69.2	30.8
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	313,888,800	665,390,414	240,019,424	134,653,346	27,330,165	XXX	XXX	XXX	1,381,282,150	45.7	1,147,588,311	233,693,839
11.2 Residential Mortgage-Backed Securities	83,664,429	172,518,631	79,855,099	42,605,229	6,741,155	XXX	XXX	XXX	385,384,542	12.8	241,308,289	144,076,253
11.3 Commercial Mortgage-Backed Securities	46,681,698	60,137,457	12,699,335	0	0	XXX	XXX	XXX	119,518,490	4.0	8,972,567	110,545,923
11.4 Other Loan-Backed and Structured Securities	86,741,561	340,859,331	285,489,863	273,378,936	148,328,272	XXX	XXX	XXX	1,134,797,964	37.6	636,676,057	498,121,907
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	530,976,489	1,238,905,833	618,063,721	450,637,511	182,399,592	XXX	XXX	XXX	3,020,983,146	100.0	2,034,545,223	986,437,923
11.7 Line 11.6 as a % of Col. 9	17.6	41.0	20.5	14.9	6.0	XXX	XXX	XXX	100.0	XXX	67.3	32.7
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	524,899,682	352,805,286	155,515,890	143,542,338	25,080,984	XXX	1,201,844,181	38.6	1,147,588,311	38.0	1,201,844,181	XXX
12.2 Residential Mortgage-Backed Securities	50,135,142	131,529,782	62,811,162	29,574,204	1,817,532	XXX	275,867,823	8.9	241,308,289	8.0	275,867,823	XXX
12.3 Commercial Mortgage-Backed Securities	5,433,648	5,923,310	5,813,602	0	0	XXX	17,170,559	0.6	8,972,567	0.3	17,170,559	XXX
12.4 Other Loan-Backed and Structured Securities	26,237,193	120,044,398	107,274,105	279,981,937	129,230,940	XXX	662,768,573	21.3	636,676,057	21.1	662,768,573	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	XXX
12.6 Totals	606,705,665	610,302,776	331,414,759	453,098,479	156,129,457	0	2,157,651,135	69.2	2,034,545,223	67.3	2,157,651,135	XXX
12.7 Line 12.6 as a % of Col. 7	28.1	28.3	15.4	21.0	7.2	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	19.5	19.6	10.6	14.5	5.0	0.0	69.2	XXX	XXX	XXX	69.2	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	46,191,877	152,077,872	20,121,969	0	0	XXX	218,391,717	7.0	233,693,839	7.7	XXX	218,391,717
13.2 Residential Mortgage-Backed Securities	28,459,673	67,565,485	25,476,896	15,100,312	2,335,047	XXX	138,937,415	4.5	144,076,253	4.8	XXX	138,937,415
13.3 Commercial Mortgage-Backed Securities	35,379,435	9,322,824	16,152,966	0	0	XXX	60,855,226	2.0	110,545,923	3.7	XXX	60,855,226
13.4 Other Loan-Backed and Structured Securities	51,167,899	313,708,171	164,172,223	11,646,271	547,137	XXX	541,241,702	17.4	498,121,907	16.5	XXX	541,241,702
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	XXX	0
13.6 Totals	161,198,884	542,674,353	225,924,054	26,746,583	2,882,185	0	959,426,060	30.8	986,437,923	32.7	XXX	959,426,060
13.7 Line 13.6 as a % of Col. 7	16.8	56.6	23.5	2.8	0.3	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	5.2	17.4	7.2	0.9	0.1	0.0	30.8	XXX	XXX	XXX	XXX	30.8

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	178,754,976	178,754,976	0	0	0
2. Cost of short-term investments acquired	1,898,737,840	1,898,737,840	0	0	0
3. Accrual of discount	0	0	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0	0	0
5. Total gain (loss) on disposals	0	0	0	0	0
6. Deduct consideration received on disposals	1,711,735,000	1,711,735,000	0	0	0
7. Deduct amortization of premium	0	0	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	365,757,816	365,757,816	0	0	0
11. Deduct total nonadmitted amounts	0	0	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	365,757,816	365,757,816	0	0	0

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

SCHEDULE DB - PART A - VERIFICATION BETWEEN YEARS

Options, Caps, Floors, Collars, Swaps and Forwards

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 9, prior year)		821,855
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	0	
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	0	0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17	0	
3.2	Section 2, Column 19	0	0
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(4,070,790)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(4,070,790)
6.	Amortization:		
6.1	Section 1, Column 19	0	
6.2	Section 2, Column 21	0	0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20	0	
7.2	Section 2, Column 23	0	0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	764,278	
8.2	Section 2, Column 20	(821,855)	(57,576)
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		764,278
10.	Deduct nonadmitted assets		0
11.	Statement value at end of current period (Line 9 minus Line 10)		764,278

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				0
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				0
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus	0			
3.12	Section 1, Column 15, prior year	0	0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	17,387			
3.14	Section 1, Column 18, prior year	0	17,387	17,387	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus	0			
3.22	Section 1, Column 17, prior year	0	0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	0			
3.24	Section 1, Column 19, prior year	0	0	0	
3.3	Subtotal (Line 3.1 minus Line 3.2)				17,387
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		1,105,650		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)	0			
4.22	Amount recognized (Section 2, Column 16)	1,105,650	1,105,650		
4.3	Subtotal (Line 4.1 minus Line 4.2)				0
5.	Dispositions gains (losses) on contracts terminated in prior year:				
5.1	Total gain (loss) recognized for terminations in prior year				0
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				0
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				17,387
7.	Deduct nonadmitted assets				0
8.	Statement value at end of current period (Line 6 minus Line 7)				17,387

SCHEDULE DB - PART C - SECTION 1

Replication (Synthetic Asset) Transactions Open as of December 31 of Current Year

Replication (Synthetic) Asset Transactions								Components of the Replication (Synthetic Asset) Transactions							
								Derivative Instrument(s) Open			Cash Instrument(s) Held				
1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16
Number	Description	NAIC Designation or Other Description	Notional Amount	Book/Adjusted Carrying Value	Fair Value	Effective Date	Maturity Date	Description	Book/Adjusted Carrying Value	Fair Value	CUSIP	Description	NAIC Desig. or Other Description	Book/Adjusted Carrying Value	Fair Value

NONE

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

NONE

	First Quarter		Second Quarter		Third Quarter		Fourth Quarter		Year-To-Date	
	1 Number of Positions	2 Total Replication (Synthetic Asset) Transactions Statement Value	3 Number of Positions	4 Total Replication (Synthetic Asset) Transactions Statement Value	5 Number of Positions	6 Total Replication (Synthetic Asset) Transactions Statement Value	7 Number of Positions	8 Total Replication (Synthetic Asset) Transactions Statement Value	9 Number of Positions	10 Total Replication (Synthetic Asset) Transactions Statement Value
1. Beginning Inventory	0	0	0	0	0	0	0	0	0	0
2. Add: Opened or Acquired Transactions	0	0	0	0	0	0	0	0	0	0
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
4. Less: Closed or Disposed of Transactions	0	0	0	0	0	0	0	0	0	0
5. Less: Positions Disposed of for Failing Effectiveness Criteria	0	0	0	0	0	0	0	0	0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX	0	XXX	0	XXX	0	XXX	0	XXX	0
7. Ending inventory	0	0	0	0	0	0	0	0	0	0

SCHEDULE DB - VERIFICATION

Verification of Book/Adjusted Carrying Value, Fair Value and Potential Exposure of all Open Derivative Contracts

		Book/Adjusted Carrying Value Check	
1.	Part A, Section 1, Column 14	764,278	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	17,387	
3.	Total (Line 1 plus Line 2)		781,666
4.	Part D, Section 1, Column 5	784,216	
5.	Part D, Section 1, Column 6	(2,550)	
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	764,278	
8.	Part B, Section 1, Column 13	17,387	
9.	Total (Line 7 plus Line 8)		781,666
10.	Part D, Section 1, Column 8	784,216	
11.	Part D, Section 1, Column 9	(2,550)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	303,750	
14.	Part B, Section 1, Column 20	91,800	
15.	Part D, Section 1, Column 11	395,550	
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	38,408,608	0	38,408,608
2. Cost of cash equivalents acquired	122,433,075	0	122,433,075
3. Accrual of discount	0	0	0
4. Unrealized valuation increase (decrease)	0	0	0
5. Total gain (loss) on disposals	0	0	0
6. Deduct consideration received on disposals	94,665,347	0	94,665,347
7. Deduct amortization of premium	0	0	0
8. Total foreign exchange change in book/adjusted carrying value	0	0	0
9. Deduct current year's other-than-temporary impairment recognized	0	0	0
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	66,176,335	0	66,176,335
11. Deduct total nonadmitted amounts	0	0	0
12. Statement value at end of current period (Line 10 minus Line 11)	66,176,335	0	66,176,335

(a) Indicate the category of such investments, for example, joint ventures, transportation equipment:... Repurchase Agreement - Sweep Account

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 Held for the Production of Income																
Land and Improvements		Warren County	OH	12/22/1989.	11/01/2014.	865,706	0	865,706	1,925,000	0	0	0	0	0	0	90,000
Land		Warren County	OH	09/14/1992.	11/01/2014.	2,497,093	0	2,165,048	8,260,000	0	0	0	0	0	0	235,953
Building, Land, and Improvements		Danbury	CT	12/19/1995.	08/20/2015.	3,687,121	0	2,927,819	7,000,000	183,295	0	0	(183,295)	0	1,677,676	561,133
Office Building, Land, and Improvements		St. Louis	MO	11/30/1999.	10/01/2015.	16,881,058	0	5,342,178	5,750,000	558,565	0	0	(558,565)	0	1,477,246	1,133,886
Building, Land, and Improvements		Charleston	SC	05/01/2002.	08/04/2015.	43,150,562	0	30,869,951	53,462,500	988,597	0	0	(988,597)	0	7,409,359	7,732,701
Building, Land, and Improvements		Stevensville	MD	05/11/2005.	12/01/2015.	13,711,500	0	9,974,621	12,075,000	425,115	0	0	(425,115)	0	1,835,901	1,427,349
Building, Land, and Improvements		Whitefield	NH	06/02/2005.	07/09/2015.	9,767,899	0	5,465,572	8,382,500	317,042	0	0	(317,042)	0	3,929,781	3,438,341
Building, Land, and Improvements		Florida City	FL	09/24/2009.	10/01/2011.	148,396	0	148,396	337,120	0	0	0	0	0	3,547	38,947
Office Building and Land		Cincinnati	OH	12/29/1989.	09/17/2015.	3,628,034	0	481,007	880,000	133,192	0	0	(133,192)	0	291,734	383,046
0499999. Total - Properties Held for the Production of Income						94,337,368	0	58,240,298	98,072,120	2,605,804	0	0	(2,605,804)	0	16,625,244	15,041,355
0699999. Totals						94,337,368	0	58,240,298	98,072,120	2,605,804	0	0	(2,605,804)	0	16,625,244	15,041,355

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								
Office Building, Land, and Improvements	St. Louis	MO	11/30/1999.	Worldwide Building, St. Louis	0	0	0	316,908
Building, Land, and Improvements	Charleston	SC	05/01/2002.	Charleston Harbor Resort and Marina	0	0	0	6,293,364
Building, Land, and Improvements	Stevensville	MD	05/11/2005.	Bay Bridge Marina	0	0	0	114,341
Building, Land, and Improvements	Whitefield	NH	06/02/2005.	Mountain View Grand Resort LLC	0	0	0	515,066
0199999. Total - Acquired by Purchase					0	0	0	7,239,677
0399999. Totals					0	0	0	7,239,677

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
Building, Land, and Improvements	Florida City	FL	05/12/2016.	AGRACEL INC.	84,193	0	84,193	0	0	0	0	0	84,193	204,234	0	120,041	120,041	0	0
Building, Land, and Improvements	Florida City	FL	08/08/2016.	Adra Investments LLC.	149,891	0	149,891	0	0	0	0	0	149,891	404,317	0	254,426	254,426	0	0
0199999. Total - Property Disposed					234,084	0	234,084	0	0	0	0	0	234,084	608,551	0	374,467	374,467	0	0
0399999. Totals					234,084	0	234,084	0	0	0	0	0	234,084	608,551	0	374,467	374,467	0	0

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								9	10	11	12	13		
Loan Number	Code	City	State	Loan Type	Date Acquired	Rate of Interest	Book Value/Recorded Investment Excluding Accrued Interest	Unrealized Valuation Increase (Decrease)	Current Year (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in Book Value	Value of Land and Buildings	Date of Last Appraisal or Valuation
Mortgages in Good Standing - Commercial Mortgages - All Other														
Ancestry.com		Lehi	UT		09/22/2016.	4.386	14,875,000	0	0	0	0	0	21,280,000	08/09/2016
Biltmore Hotel		Coral Gables	FL		08/13/1999.	5.904	13,621,966	0	0	0	0	0	25,650,000	06/01/2016
Chase Park Plaza Hotel		St. Louis	MO		08/11/2014.	4.959	14,613,092	0	0	0	0	0	27,048,000	04/30/2014
Chatham Bars Inn		Cape Cod	MA		05/06/2016.	5.116	40,000,000	0	0	0	0	0	68,173,916	03/15/2016
Dixie Terminal Corporation		Cincinnati	OH		12/30/2008.	6.670	15,061,418	0	0	0	0	0	28,360,000	07/29/2012
Embassy Suites New Orleans		New Orleans	LA		10/25/2012.	4.855	11,041,524	0	0	0	0	0	13,200,000	10/03/2012
Franklin Marriot Cool Springs		Franklin	TN		09/24/2014.	4.750	26,015,528	0	0	0	0	0	31,400,000	08/11/2014
Highland Dallas		Dallas	TX		12/18/2015.	4.855	9,949,250	0	0	0	0	0	18,300,000	11/24/2015
Lemon Avenue		Sarasota	FL		07/31/2007.	2.913	3,260,000	0	0	0	0	0	4,760,000	08/07/2012
Marriott Lincolnshire		Lincolnshire	IL		01/28/2016.	5.273	6,700,000	0	0	0	0	0	15,250,000	12/05/2015
McHenry Row		Baltimore	MD		06/29/2012.	5.012	14,287,645	0	0	0	0	0	22,050,350	04/02/2013
Miami Beach Marina		Miami	FL		11/22/2011.	6.326	16,690,559	0	0	0	0	0	30,520,000	08/28/2013
One East Fourth Inc		Cincinnati	OH		12/30/2008.	6.697	11,901,513	0	0	0	0	0	33,500,000	12/29/2008
Palomar Commons		Carlsbad	CA		10/17/2013.	5.148	7,337,244	0	0	0	0	0	11,040,000	09/25/2013
Xactware Office Building		Lehi	UT		02/24/2014.	4.698	9,578,121	0	0	0	0	0	13,710,000	01/28/2014
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							214,932,858	0	0	0	0	0	364,242,266	XXX
Mortgages in Good Standing - Mezzanine Loans														
MSR 1		Austin	TX		02/16/2016.	4.750	18,832,516	0	0	0	0	0	25,110,021	12/31/2016
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							18,832,516	0	0	0	0	0	25,110,021	XXX
0899999. Total - Mortgages in Good Standing							233,765,374	0	0	0	0	0	389,352,287	XXX
3399999. Totals							233,765,374	0	0	0	0	0	389,352,287	XXX

General Interrogatory:
1. Mortgages in good standing $.....0 unpaid taxes $.....881,330 interest due and unpaid.
2. Restructured mortgages $.....0 unpaid taxes $.....0 interest due and unpaid.
3. Mortgages with overdue interest over 90 days not in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.
4. Mortgages in process of foreclosure $.....0 unpaid taxes $.....0 interest due and unpaid.

SCHEDULE B - PART 2

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

1	Location		4	5	6	7	8	9
	2	3						
Loan Number	City	State	Loan Type	Date Acquired	Rate of Interest	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Value of Land and Buildings
Mortgages in Good Standing - Commercial Mortgages - All Other								
Ancestry.com	Lehi	UT		09/22/2016	4.386	14,875,000	0	21,280,000
Biltmore Hotel	Coral Gables	FL		08/13/1999	5.904	0	8,796,822	25,650,000
Chatham Bars Inn	Cape Cod	MA		05/06/2016	5.116	40,000,000	0	68,173,916
Marriott Lincolnshire	Lincolnshire	IL		01/28/2016	5.273	6,700,000	0	15,250,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						61,575,000	8,796,822	130,353,916
Mortgages in Good Standing - Mezzanine Loans								
Invitation Homes Rev 4 Libor	New York	NY		08/28/2014	3.815	0	3,759	25,830,369
MSR 1	Austin	TX		02/19/2016	4.750	18,858,564	0	25,110,021
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						18,858,564	3,759	50,940,391
0899999. Total - Mortgages in Good Standing						80,433,564	8,800,581	181,294,307
3399999. Totals						80,433,564	8,800,581	181,294,307

SCHEDULE B - PART 3

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

1	Location		4	5	6	7	Change in Book Value/Recorded Investment						14	15	16	17	18
	2	3					8	9	10	11	12	13					
Loan Number	City	State	Loan Type	Date Acquired	Disposal Date	Book Value/Recorded Investment Excluding Accrued Interest Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in Book Value (8+9-10+11)	Total Foreign Exchange Change in Book Value	Book Value/Recorded Investment Excluding Accrued Interest on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal
Mortgages Closed by Repayment																	
Embassy Suites Nashville	Nashville	TN		10/25/2012.	12/05/2016.	7,028,070	0	0	0	0	0	0	7,028,070	7,028,070	0	0	0
Invitation Homes 4 Euro+400	New York	NY		08/28/2014.	05/06/2016.	34,817	0	10	0	0	10	0	34,827	34,827	0	0	0
Invitation Homes Rev 4 Libor	New York	NY		08/28/2014.	05/06/2016.	19,509,350	0	3,000	0	0	3,000	0	19,512,350	19,512,350	0	0	0
MSR 1	Austin	TX		10/02/2014.	02/16/2016.	15,941,013	0	1	0	0	1	0	15,941,014	15,941,014	0	0	0
Wild Dunes Resort	Isle of Palms	SC		03/30/2011.	12/22/2016.	13,445,397	0	0	0	0	0	0	13,445,397	13,445,397	0	0	0
0199999. Total - Mortgages Closed by Repayment						55,958,647	0	3,011	0	0	3,011	0	55,961,658	55,961,658	0	0	0
Mortgages With Partial Repayments																	
Biltmore Hotel	Coral Gables	FL		08/13/1999.	12/12/2016.	136,946	0	0	0	0	0	0	136,946	136,946	0	0	0
Chase Park Plaza Hotel	St. Louis	MO		08/11/2014.	12/12/2016.	310,633	0	0	0	0	0	0	310,633	310,633	0	0	0
Dixie Terminal Corporation	Cincinnati	OH		12/30/2008.	12/23/2016.	300,382	0	0	0	0	0	0	300,382	300,382	0	0	0
Embassy Suites New Orleans	New Orleans	LA		10/25/2012.	12/12/2016.	256,712	0	0	0	0	0	0	256,712	256,712	0	0	0
Franklin Marriot Cool Springs	Franklin	TN		09/24/2014.	12/12/2016.	64,472	0	0	0	0	0	0	64,472	64,472	0	0	0
Lemon Avenue	Sarasota	FL		07/31/2007.	12/14/2016.	1,160,000	0	0	0	0	0	0	1,160,000	1,160,000	0	0	0
McHenry Row	Baltimore	MD		06/29/2012.	12/12/2016.	255,397	0	0	0	0	0	0	255,397	255,397	0	0	0
Miami Beach Marina	Miami	FL		11/22/2011.	12/12/2016.	341,194	0	0	0	0	0	0	341,194	341,194	0	0	0
MSR 1	Austin	TX		02/16/2016.	12/12/2016.	26,048	0	0	0	0	0	0	26,048	26,048	0	0	0
One East Fourth Inc	Cincinnati	OH		12/30/2008.	12/23/2016.	935,645	0	0	0	0	0	0	935,645	935,645	0	0	0
Palomar Commons	Carlsbad	CA		10/17/2013.	12/12/2016.	150,067	0	0	0	0	0	0	150,067	150,067	0	0	0
Xactware Office Building	Lehi	UT		02/24/2014.	12/12/2016.	235,404	0	0	0	0	0	0	235,404	235,404	0	0	0
0299999. Total - Mortgages With Partial Repayments						4,172,900	0	0	0	0	0	0	4,172,900	4,172,900	0	0	0
0599999. Total Mortgages						60,131,547	0	3,011	0	0	3,011	0	60,134,558	60,134,558	0	0	0

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1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC		Cincinnati	OH	Global Premier Finance Company		02/01/1999	0	19,291,783	19,291,783	19,291,783	0	0	0	0	0	589,085	25,708,000	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated									19,291,783	19,291,783	19,291,783	0	0	0	0	0	589,085	25,708,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	R	Los Angeles	CA	Caltius Partners III, L.P.		06/25/2004	0	94,095	80,872	80,872	134,290	0	158,841	0	0	(6,968)	231,000	0.780
45666Z ZB 1	Industrial Piping Inc.	R	Charlotte	NC	Industrial Piping Inc.		12/01/2016	0	97,769	97,769	97,769	0	0	0	0	0	359,852	0	39.000
000000 00 0	Monarch Capital Partners III, L.P.	R	New York	NY	Monarch Capital Partners III, L.P.		01/12/2015	0	4,980,000	5,518,372	5,518,372	513,573	0	0	0	0	0	1,020,000	0.890
000000 00 0	Northcreek Mezzanine Fund II, L.P.	R	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.		01/31/2014	2	571,451	517,572	517,572	(30,555)	0	0	0	0	0	428,549	1.700
000000 00 0	Vida Opportunity Fund, L.P.	R	Austin	TX	Vida Opportunity Fund, L.P.		12/05/2016	2	3,000,000	3,000,000	3,000,000	0	0	0	0	0	0	0	5.455
000000 00 0	Yukon Capital Partners II L.P.	R	Minneapolis	MN	Yukon Capital Partners II L.P.		07/17/2014	2	3,276,768	3,274,757	3,274,757	152,489	0	0	0	0	177,894	1,723,333	1.230
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									12,020,083	12,489,342	12,489,342	769,797	0	158,841	0	0	530,778	3,402,882	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Opportunities Fund, LP	R	Greenwich	CT	A&M Capital Opportunities Fund, LP		10/21/2016	3	319,939	319,939	319,939	0	0	0	0	0	0	2,680,061	1.120
000000 00 0	A&M Capital Partners, LP	R	Greenwich	CT	A&M Capital Partners, LP		12/06/2013	3	1,436,933	1,877,667	1,877,667	353,091	0	0	0	0	513,756	3,553,605	0.860
000000 00 0	Altenergy Storage, LLC	R	Rowayton	CT	Altenergy Storage, LLC		09/28/2015	0	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	6.670
000000 00 0	Archlight Energy Partners Fund VI, LP	R	Boston	MA	Archlight Energy Partners Fund VI, LP		08/04/2015	3	2,540,432	2,595,412	2,595,412	0	0	0	0	0	26,396	3,459,601	0.110
000000 00 0	AMMC CLO 20 Warehouse		George Town	CYM	UBS Securities LLC		11/21/2016	0	1,500,000	1,500,000	1,500,000	3,000	0	0	0	0	0	0	30.000
00174C AA 1	AMMC VI, Limited/ AMMC VI, Corp.	R	George Town	CYM	Lehman Brothers, Inc.		06/21/2006	0	0	30,000	30,000	3,360	0	0	0	0	0	0	9.200
001755 AC 1	AMMC VII, Limited/ AMMC VII, Corp.	R	George Town	CYM	Goldman Sachs, Inc.		12/18/2006	0	0	17,760	17,760	148,417	0	0	0	0	0	0	6.000
000000 00 0	Bexion Pharmaceuticals, LLC	R	Cincinnati	OH	Bexion Pharmaceuticals, LLC		07/31/2015	0	212,756	212,756	212,756	0	0	0	0	0	0	0	0.340
000000 00 0	BGP FS Holdco, LLC	R	New York	NY	BGP FS Holdco, LLC		11/08/2016	0	2,118,322	2,118,322	2,118,322	0	0	0	0	0	0	0	1.800
000000 00 0	BIC Investors, LLC (RSI HOMES)	R	Scottsdale	AZ	BIC Investors, LLC (RSI HOMES)		05/22/2015	0	7,000,000	7,000,000	7,000,000	0	0	0	0	0	0	0	5.380
000000 00 0	Blue Chip VI, LLC	R	Cincinnati	OH	Blue Chip VI, LLC		11/05/2014	1	540,000	669,997	669,997	(103,829)	0	0	0	0	0	0	2.480
000000 00 0	Blue Chip VI Extension Fund	R	Cincinnati	OH	Blue Chip VI Extension Fund		11/05/2014	1	1,200,000	1,706,869	1,706,869	153,896	0	0	0	0	0	0	10.770
000000 00 0	Blue Chip VI Extension Fund II	R	Cincinnati	OH	Blue Chip VI Extension Fund II		09/15/2015	1	1,200,000	1,172,955	1,172,955	(27,045)	0	0	0	0	0	0	21.430
000000 00 0	Bridge Growth Partners L.P.	R	New York	NY	Bridge Growth Partners L.P.		07/15/2014	3	4,015,134	4,735,616	4,735,616	376,624	0	0	0	0	9,324	3,484,866	1.830
000000 00 0	Channel 51, LLC	R	Washington	DC	Channel 51, LLC		04/29/2016	0	609,885	609,975	609,975	90	0	0	0	0	(5,233)	884,882	0.130
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC	R	Cincinnati	OH	Cincinnati Cornerstone Investors EI III, LLC		09/13/2016	0	600,000	600,000	600,000	0	0	0	0	0	(1,083)	0	7.220
000000 00 0	Cincy Tech Fund IV, LLC	R	Cincinnati	OH	Cincy Tech Fund IV, LLC		03/18/2016	1	228,595	217,718	217,718	(10,877)	0	0	0	0	0	371,405	2.890
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	R	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC		04/29/2013	1	262,711	256,564	256,564	7,073	0	0	0	0	0	335,139	1.050
000000 00 0	The Cranemere Group Limited	R	London	UK	The Cranemere Group Limited		05/21/2014	0	4,540,236	4,540,236	4,540,236	0	0	0	0	0	57,953	4,530,000	3.150
000000 00 0	DESRI VI, LLC	R	New York	NY	DESRI VI, LLC		12/17/2014	0	1,953,151	2,777,218	2,777,218	415,436	0	0	0	0	0	0	2.630
000000 00 0	Electric Guard Dog, LLC	R	Columbia	SC	Electric Guard Dog, LLC		06/08/2016	0	1,500,000	1,500,000	1,500,000	0	0	0	0	0	0	0	1.000
000000 00 0	Financial Edge Fund, L.P.	R	Dover	DE	Financial Edge Fund, L.P.		11/29/2007	0	1,376,300	4,962,043	4,962,043	1,096,510	0	0	0	0	0	0	2.860
000000 00 0	Greenspring Opportunities IV, LP	R	Owings Mills	MD	Greenspring Opportunities IV, LP		04/25/2016	1	405,000	401,263	401,263	(3,737)	0	0	0	0	0	1,095,000	0.540
000000 00 0	Gryphon Partners IV, LP	R	San Francisco	CA	Gryphon Partners IV, LP		12/06/2016	3	937,272	937,272	937,272	0	0	0	0	0	0	1,312,728	0.210
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	R	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP		09/04/2015	0	630,000	574,961	574,961	(55,039)	0	0	0	0	184	1,370,000	0.860
000000 00 0	L-A Saturn Acquisition, L.P.	R	Philadelphia	PA	L-A Saturn Acquisition, L.P.		01/16/2015	0	5,193,266	14,075,023	14,075,023	2,673,930	0	0	0	0	0	115,159	2.460
000000 00 0	LLR Equity Partners IV, L.P.	R	Philadelphia	PA	LLR Equity Partners IV, L.P.		03/14/2014	3	1,782,893	1,926,102	1,926,102	(28,654)	0	0	0	0	327,103	900,000	0.300
000000 00 0	MCOF GP, LLC	R	New York	NY	MCOF GP, LLC		07/15/2016	0	600	600	600	0	0	0	0	0	0	0	0.600
000000 00 0	MCOF Management, LLC	R	New York	NY	MCOF Management, LLC		07/15/2016	0	300	300	300	0	0	0	0	0	0	0	0.800
000000 00 0	Medley Credit Opportunity Delaware Fund, L.P.	R	New York	NY	Medley Credit Opportunity Delaware Fund, L.P.		07/15/2016	7	3,847,207	3,812,182	3,812,182	(35,025)	0	0	0	0	0	2,153,000	29.480
000000 00 0	Medley Real D (Annuity) LLC	R	New York	NY	Medley Real D (Annuity) LLC		03/21/2106	3	1,564,692	1,564,692	1,564,692	0	0	0	0	0	0	0	29.880

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

1	2	3	Location 4	Location 5	6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value 13	14	15	16	17	18	19	20
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	NB Secondary Opportunities Fund III L.P.	R	New York	NY	NB Secondary Opportunities Fund III L.P.		05/23/2013	3	3,524,588	3,845,651	3,845,651	(193,027)	0	0	0	0	691,822	3,475,412	0.350
000000 00 0	NB Strategic Co-Investment Partners II L.P.	R	New York	NY	NB Strategic Co Investment Partners II LP		10/01/2012	3	2,166,684	2,914,696	2,914,696	207,307	0	0	0	0	41,928	366,654	0.320
000000 00 0	NB Strategic Co-Investment Partners III L.P.	R	New York	NY	NB Strategic Co-Investment Partners III L.P.		01/28/2016	3	823,997	674,345	674,345	(149,652)	0	0	0	0	0	4,176,003	0.430
000000 00 0	OBC Investment Partners, L.P. (Bock & Clark)	R	Cincinnati	OH	OBC Investment Partners, L.P. (Bock & Clark)		07/31/2014	0	527,207	913,952	913,952	230,485	0	0	0	0	66,304	294,000	27.170
000000 00 0	OLG Investment Partners, L.P.	R	Atlanta	GA	Lucas Group IP, LP (OLG)		09/27/2013	0	1,227,662	1,294,799	1,294,799	239,752	0	0	0	0	0	473,000	28.460
000000 00 0	Orchard Tosca Investment Partners, L.P.	R	Mason	OH	Orchard Investment Management, LLC		08/19/2011	0	3,291,016	3,158,754	3,158,754	(138,032)	0	0	0	0	0	831,000	18.790
000000 00 0	Patriot Financial PartnersII, L.P.	R	Philadelphia	PA	Patriot Financial PartnersII, L.P.		04/30/2014	3	2,613,602	3,180,087	3,180,087	248,990	0	0	0	0	251,102	1,462,500	1.540
000000 00 0	Project Senator Holdings, L.P.	R	Toronto	CAN	Project Senator Holdings, L.P.		05/11/2016	0	1,500,000	1,500,000	1,500,000	0	0	0	0	0	(6,842)	0	1.380
000000 00 0	PWP Growth Equity Fund I LLP	R	New York	NY	PWP Growth Equity Fund I LLP		08/20/2014	3	3,392,974	4,445,799	4,445,799	899,236	0	0	0	0	53,778	1,613,149	1.030
000000 00 0	RCCF IFBYPHONE, LLC	R	Cincinnati	OH	RCCF IFBYPHONE, LLC		09/09/2014	0	1,005,781	1,494,791	1,494,791	121,997	0	0	0	0	0	0	23.120
000000 00 0	River Cities Capital Fund IV, LP	R	Cincinnati	OH	River Cities Capital Fund IV, LP		09/30/2012	3	360,849	622,625	622,625	(436,390)	0	0	0	0	501,585	134,640	1.290
000000 00 0	River Cities Capital Fund V, LP	R	Cincinnati	OH	River Cities Capital Fund V, LP		12/31/2012	3	898,634	1,044,998	1,044,998	140,878	0	0	0	0	28,444	570,000	0.710
000000 00 0	Snow, Phipps, L.P.	R	Wilmington	DE	Snow, Phipps, L.P.		02/06/2007	3	3,401,603	3,812,951	3,812,951	(65,342)	0	0	0	0	0	413,855	1.080
000000 00 0	Snow, Phipps II, L.P.	R	Wilmington	DE	Snow, Phipps II, L.P.		01/08/2010	3	4,704,680	6,261,357	6,261,357	1,701,729	0	0	0	0	55,623	41,054	0.680
000000 00 0	Snow, Phipps III, L.P.	R	Wilmington	DE	Snow, Phipps III, L.P.		06/08/2016	3	1,056,999	979,475	979,475	(77,524)	0	0	0	0	1,104	3,443,000	0.550
000000 00 0	Solamere Capital Fund II, LP	R	Boston	MA	Solamere Capital Fund II, LP		08/19/2013	3	1,368,395	1,478,676	1,478,676	190,433	0	0	0	0	0	1,631,605	0.800
000000 00 0	Solamere Capital Fund II-A, LP	R	Boston	MA	Solamere Capital Fund II-A, LP		08/19/2013	3	771,829	870,206	870,206	144,928	0	0	0	0	0	728,171	0.860
000000 00 0	Solamere Portfolio Company Investments, LLC	R	Boston	MA	Solamere Portfolio Company Investments, LLC		04/18/2016	0	300,000	299,994	299,994	(6)	0	0	0	0	0	0	0.660
854631 ZZ 4	Stanley Martin Community LLC	R	Reston	VA	Stanley Martin Community LLC		12/09/2009	0	245,030	1,393,280	1,393,280	114,554	0	0	0	0	92,016	0	0.770
000000 00 0	Thorley Industries, LLC	R	Pittsburgh	PA	Thorley Industries, LLC		09/23/2015	0	1,800,000	750,000	750,000	(1,050,000)	0	0	0	0	0	0	1.530
000000 00 0	Three Ocean Partners LLC	R	New York	NY	Three Ocean Partners, LLC		06/01/2011	0	398,521	425,024	425,024	0	0	0	0	0	0	0	1.000
000000 00 0	Tritium Partners, LLC	R	Austin	TX	Tritium Partners, LLC		06/26/2015	3	1,047,462	1,130,109	1,130,109	2,912	0	0	0	0	1,670	1,952,538	1.080
000000 00 0	Tyson Holdco, LLC	R	Norwalk	CT	Tyson Holdco, LLC		07/20/2016	0	1,000,000	1,000,000	1,000,000	0	0	0	0	0	0	0	0.600
000000 00 0	Vida Longevity Fund, LP	R	Austin	TX	Vida Longevity Fund, LP		04/01/2015	10	5,605,551	5,898,917	5,898,917	274,006	0	0	0	0	429,716	0	0.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									91,548,688	113,103,929	113,103,929	7,374,455	0	0	0	0	3,136,649	47,852,027	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
000000 00 0	GAI MEXICO HOLDINGS, LLC	R	Cincinnati	OH	GAI MEXICO HOLDINGS, LLC		12/31/2015	0	0	0	0	0	0	0	0	0	0	0	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									0	0	0	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	Kaleb Grove Investors, LLC	R	Colorado Springs	CO	Kaleb Grove Investors, LLC		11/30/2016	0	8,713,872	8,713,872	8,713,872	0	0	0	0	0	0	0	40.000
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	R	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.		10/15/2015	0	1,480,513	1,313,276	1,313,276	(106,266)	0	0	0	0	0	4,500,000	1.550
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	R	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP		10/15/2013	0	21,064,878	21,304,816	21,304,816	672,095	0	0	0	0	2,378	3,750,000	5.020
722480 ZZ 6	Pineapple Square Properties LLC	R	Sarasota	FL	The Isaac Group Holdings, LLC		04/19/2006	0	743,134	743,134	743,134	0	0	140,000	0	0	0	0	3.900
000000 00 0	PRCP-Abacoa Partners, LP	R	Jupiter	FL	PRCP-Abacoa Partners, LP		12/09/2015	0	7,054,250	7,054,250	7,054,250	0	0	0	0	0	273,837	0	40.000
000000 00 0	PRCP-Arcadia Partners, LP	R	Seattle	WA	PRCP-Arcadia Partners, LP		10/26/2016	0	7,334,433	7,334,433	7,334,433	0	0	0	0	0	0	280,000	40.000
000000 00 0	PRCP-Aurora Partners, LP	R	Denver	CO	PRCP-Aurora Partners, LP		08/22/2016	0	7,055,304	7,055,304	7,055,304	0	0	0	0	0	0	1,686,000	39.850
000000 00 0	PRCP-Avondale Partners, LP	R	Phoenix	AZ	PRCP-Avondale Partners, LP		09/23/2016	0	432,000	432,000	432,000	0	0	0	0	0	0	217,000	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	R	Dallas	TX	PRCP-Dallas Four Partners, LP		11/06/2015	0	12,145,325	12,145,325	12,145,325	0	0	0	0	0	823,672	2,955,000	40.000
000000 00 0	PRCP-Everett Partners, L.P.	R	Seattle	WA	PRCP-Everett Partners, L.P.		07/21/2016	0	4,907,693	4,907,693	4,907,693	0	0	0	0	0	152,280	493,000	43.200
000000 00 0	PRCP-Missouri Partners, L.P.	R	St. Charles	MO	PRCP - Missouri Partners, L.P.		10/15/2015	0	5,410,000	5,410,000	5,410,000	0	0	0	0	0	485,132	1,590,000	40.000
000000 00 0	PRCP-Ohio Partners II, L.P.	R	Cincinnati	OH	PRCP – Ohio Partners II, L.P.		04/06/2016	0	4,768,405	4,768,405	4,768,405	0	0	0	0	0	322,331	1,237,000	40.000
000000 00 0	PRCP-Oregon Partners I, LP	R	Oregon City	OR	PRCP – Oregon Partners I, LP		04/08/2016	0	2,694,330	2,694,330	2,694,330	0	0	0	0	0	125,446	134,000	40.000
000000 00 0	PRCP-Stuart Partners, L.P.	R	Stuart	FL	PRCP-Stuart Partners, L.P.		12/06/2016	0	12,706,592	12,706,592	12,706,592	0	0	0	0	0	0	5,843,000	40.000

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
000000 00 0	Righetti Ranch, L.P.	R	San Luis Obispo	CA	Righetti Ranch, L.P.		06/26/2015	0	5,280,000	5,278,891	5,278,891	0	0	0	0	0	0	0	26.690
000000 00 0	Student Housing Joint Venture, L.P.	R	Philadelphia	PA	Student Housing Joint Venture, L.P.		09/30/2014	0	27,000,000	27,369,278	27,369,278	499,947	0	0	0	0	689,270	0	55.270
000000 00 0	TRG Southgate, L.P.	R	Dallas	TX	TRG Southgate, L.P.		11/09/2016	0	1,636,980	1,636,980	1,636,980	0	0	0	0	0	0	2,073,000	22.500
000000 00 0	Water Street O'Connor, L.P.	R	Atlanta	GA	Water Street O'Connor, L.P.		10/22/2015	0	9,141,470	9,141,470	9,141,470	0	0	0	0	0	0	4,730,000	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									139,569,179	140,010,049	140,010,049	1,065,776	0	140,000	0	0	2,874,346	29,488,000	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	Crescent Centre Apartments	R	Cincinnati	OH	Great American Insurance Company		03/13/2006	0	0	0	0	0	0	0	0	0	0	0	99.000
000000 00 0	GA KEY LIME, LLC	R	Gurnee	IL	GA KEY LIME, LLC		11/19/2015	0	13,675,880	13,675,880	13,675,880	0	0	0	0	0	1,973,496	0	50.000
000000 00 0	GALIC Pointe LLC	R	Destin	FL	GALIC Pointe LLC		03/25/2011	0	4,000	4,000	4,000	0	0	0	0	0	801,144	0	35.000
000000 00 0	GALIC Sorrento, LLC	R	Coral Gables	FL	GALIC Sorrento, LLC		06/27/2012	0	(31)	(31)	(31)	0	0	0	0	0	279,258	0	35.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									13,679,849	13,679,849	13,679,849	0	0	0	0	0	3,053,898	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	R	New York	NY	Pretium Mortgage Credit Partners I, L.P.		12/04/2014	0	2,689,326	2,469,346	2,469,346	(87,719)	0	0	0	0	0	2,310,674	0.570
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated									2,689,326	2,469,346	2,469,346	(87,719)	0	0	0	0	0	2,310,674	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	R4 Housing Partners IV, L.P.	R	New York	NY	R4 Housing Partners IV, L.P.		12/12/2014	0	7,935,145	7,968,397	7,968,397	(764,004)	(716,879)	0	0	0	0	9,780,691	12.500
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									7,935,145	7,968,397	7,968,397	(764,004)	(716,879)	0	0	0	0	9,780,691	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
000000 00 0	Georgia Tax Credit Fund GA, LLC	R	Atlanta	GA	Georgia Tax Credit Fund GA, LLC		12/03/2014	0	6,187,489	6,187,489	6,187,489	0	(563,544)	0	0	0	0	0	95.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated									6,187,489	6,187,489	6,187,489	0	(563,544)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									259,949,910	282,228,551	282,228,551	8,358,304	(1,280,423)	298,841	0	0	6,541,772	92,834,274	XXX
4599999. Subtotal - Affiliated									32,971,632	32,971,632	32,971,632	0	0	0	0	0	3,642,983	25,708,000	XXX
4699999. Totals									292,921,543	315,200,183	315,200,183	8,358,304	(1,280,423)	298,841	0	0	10,184,755	118,542,274	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated										
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH	Global Premier Finance Company	12/30/2015.	0	0	6,460,085	0	100.000
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated							0	6,460,085	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
000000 00 0	Industrial Piping Inc.	Charlotte	NC	Industrial Piping Inc.	12/31/2016.	0	65,290	32,479	0	39.000
000000 00 0	Monarch Capital Partners III, L.P.	New York	NY	Monarch Capital Partners III, L.P.	01/12/2015.	0	0	1,470,000	0	0.890
000000 00 0	Northcreek Mezzanine Fund II, L.P.	Cincinnati	OH	Northcreek Mezzanine Fund II, L.P.	01/31/2014.	2	0	118,795	0	1.700
000000 00 0	Vida Opportunity Fund, LP	Austin	TX	Vida Opportunity Fund, LP	12/05/2016.	2	3,000,000	0	0	5.455
000000 00 0	Yukon Capital Partners II L.P.	Minneapolis	MN	Yukon Capital Partners II L.P.	07/17/2014.	2	0	1,232,848	0	1.230
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							3,065,290	2,854,122	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
000000 00 0	A&M Capital Opportunities Fund, LP	Greenwich	CT	A&M Capital Opportunities Fund, LP	10/21/2016.	3	319,939	0	0	1.120
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013.	3	0	227,975	0	0.860
000000 00 0	AMMC CLO 18 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	08/14/2015.	0	0	6,000,000	0	30.000
000000 00 0	AMMC CLO 19 Collateral	George Town	CYM	UBS Securities LLC	09/30/2016.	0	12,000,000	3,000,000	0	30.000
000000 00 0	AMMC CLO 19 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	08/18/2016.	0	1,493,250	4,506,750	0	30.000
000000 00 0	AMMC CLO 20 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	11/21/2016.	0	1,500,000	0	0	30.000
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA	Archlight Energy Partners Fund VI, LP	08/04/2015.	3	0	809,255	0	0.110
000000 00 0	BGP FS Holdco, LLC	New York	NY	BGP FS Holdco, LLC	11/08/2016.	0	2,118,322	0	0	1.800
000000 00 0	Blue Chip VI, LLC	Cincinnati	OH	Blue Chip VI, LLC	11/05/2014.	1	0	54,000	0	2.480
000000 00 0	Blue Chip VI Extension Fund	Cincinnati	OH	Blue Chip VI Extension Fund	11/05/2014.	1	0	120,000	0	10.770
000000 00 0	Blue Chip VI Extension Fund II	Cincinnati	OH	Blue Chip VI Extension Fund II	09/15/2015.	1	0	360,000	0	21.430
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014.	3	0	3,037,673	0	1.830
000000 00 0	Channel 51, LLC	Washington	DC	Channel 51, LLC	04/29/2016.	0	615,119	(5,233)	0	0.130
000000 00 0	Cincinnati Cornerstone Investors EI III, LLC	Cincinnati	OH	Cincinnati Cornerstone Investors EI III, LLC	09/13/2016.	0	600,000	0	0	7.220
000000 00 0	Cincy Tech Fund IV, LLC	Cincinnati	OH	Cincy Tech Fund IV, LLC	03/18/2016.	1	96,000	132,595	0	2.890
000000 00 0	Cintrifuse Early Stage Capital Fund I, LLC	Cincinnati	OH	Cintrifuse Early Stage Capital Fund I, LLC	04/29/2013.	1	0	106,034	0	1.050
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014.	0	0	2,650,236	0	3.150
000000 00 0	Electric Guard Dog, LLC	Columbia	SC	Electric Guard Dog, LLC	06/08/2016.	0	1,500,000	0	0	1.000
000000 00 0	EOS Energy Storage, LLC	New York	NY	EOS Energy Storage, LLC	08/19/2016.	0	1,000,000	0	0	6.670
000000 00 0	Greenspring Opportunities IV, LP	Owings Mills	MD	Greenspring Opportunities IV, LP	04/25/2016.	1	90,000	315,000	0	0.540
000000 00 0	Gryphon Partners IV, L.P.	San Francisco	CA	Gryphon Partners IV, L.P.	12/06/2016.	3	937,272	0	0	0.210
000000 00 0	Harvest Intrexon Enterprise Fund I, LP	San Francisco	CA	Harvest Intrexon Enterprise Fund I, LP	09/04/2015.	0	0	480,000	0	0.860
000000 00 0	L-A Saturn Acquisition, L.P.	Philadelphia	PA	L-A Saturn Acquisition, L.P.	01/16/2015.	0	0	77,584	0	2.460
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014.	3	0	990,000	0	0.300
000000 00 0	MCOF GP, LLC	New York	NY	MCOF GP, LLC	07/15/2016.	0	600	0	0	0.600
000000 00 0	MCOF Management, LLC	New York	NY	MCOF Management, LLC	07/15/2016.	0	300	0	0	0.800
000000 00 0	Medley Credit Opportunitiy Delaware Fund, L.P.	New York	NY	Medley Credit Opportunitiy Delaware Fund, L.P.	07/15/2016.	7	942,908	2,904,298	0	29.480
000000 00 0	Medley Real D (Annuity) LLC	New York	NY	Medley Real D (Annuity) LLC	03/21/2016.	3	1,544,778	19,914	0	29.880
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013.	3	0	1,557,500	0	0.350
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co-Investment Partners II L.P.	10/01/2012.	3	0	323,023	0	0.320
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.	01/28/2016.	3	165,107	684,876	0	0.430
000000 00 0	OLG Investment Partners, L.P. (Lucas Group)	Atlanta	GA	OLG Investment Partners, L.P.	09/27/2013.	0	0	4,270	0	28.460
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial Partners II, L.P.	04/30/2014.	3	0	1,125,000	0	1.540
000000 00 0	Project Senator Holdings, L.P.	Toronto	CAN	Project Senator Holdings, L.P.	05/11/2016.	0	1,506,842	(6,842)	0	1.380
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014.	3	0	1,337,107	0	1.030

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
000000 00 0	River Cities Capital Fund V, LP	Cincinnati	OH	River Cities Capital Fund V, LP	12/31/2012.	3	0	120,000	0	0.710
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	Snow, Phipps L.P.	02/06/2007.	3	0	197,020	0	1.080
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	01/08/2010.	3	0	729,662	0	0.680
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016.	3	681,609	603,622	0	0.550
000000 00 0	Solamere Capital Fund II, LP	Boston	MA	Solamere Capital Fund II, LP	08/19/2013.	3	0	478,500	0	0.800
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA	Solamere Capital Fund II-A, LP	08/19/2013.	3	0	288,750	0	0.860
000000 00 0	Solamere Portfolio Company Investments, LLC	Boston	MA	Solamere Portfolio Company Investments, LLC	04/18/2016.	0	300,000	0	0	0.660
000000 00 0	Tritium Partners, LLC	Austin	TX	Tritium Partners, LLC	06/26/2015.	3	0	343,758	0	1.080
000000 00 0	Tyson Holdco, LLC	Norwalk	CT	Tyson Holdco, LLC	07/20/2016.	0	1,000,000	0	0	0.600
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							28,412,048	33,572,324	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
000000 00 0	Kaleb Grove Investors, LLC	Colorado Springs	CO	Kaleb Grove Investors, LLC	11/30/2016.	0	8,713,872	0	0	40.000
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015.	0	0	900,000	0	1.550
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013.	0	0	11,250,000	0	5.020
000000 00 0	PRCP-Abacoa Partners, LP	Jupiter	FL	PRCP-Abacoa Partners, LP	12/09/2015.	0	0	6,720,250	0	40.000
000000 00 0	PRCP-Arcadia Partners, LP	Seattle	WA	PRCP-Arcadia Partners, LP	10/26/2016.	0	220,800	7,113,633	0	40.000
000000 00 0	PRCP-Aurora Partners, LP	Denver	CO	PRCP-Aurora Partners, LP	08/22/2016.	0	717,738	6,337,567	0	39.850
000000 00 0	PRCP-Avondale Partners, LP	Phoenix	AZ	PRCP-Avondale Partners, LP	09/23/2016.	0	432,000	0	0	40.000
000000 00 0	PRCP-Dallas Four Partners, LP	Lewisville	TX	PRCP-Dallas Four Partners, LP	11/06/2015.	0	0	4,455,775	0	40.000
000000 00 0	PRCP-Everett Partners, L.P.	Seattle	WA	PRCP-Everett Partners, L.P.	07/21/2016.	0	5,040,413	(132,720)	0	43.200
000000 00 0	PRCP-Missouri Partners, L.P.	St. Charles	MO	PRCP – Missouri Partners, L.P.	10/15/2015.	0	0	4,420,107	0	40.000
000000 00 0	PRCP-Ohio Partners II, L.P.	Cincinnati	OH	PRCP – Ohio Partners II, L.P.	04/06/2016.	0	120,000	5,885,320	0	40.000
000000 00 0	PRCP-Oregon Partners I, LP	Oregon City	OR	PRCP – Oregon Partners I, LP	04/08/2016.	0	150,000	2,544,330	0	40.000
000000 00 0	PRCP-Stuart Partners, L.P.	Stuart	FL	PRCP-Stuart Partners, L.P.	12/06/2016.	0	12,706,592	0	0	40.000
000000 00 0	Righetti Ranch, L.P.	San Luis Obispo	CA	Righetti Ranch, L.P.	06/26/2015.	0	0	1,980,000	0	26.690
000000 00 0	TRG Southgate, L.P.	Dallas	TX	TRG Southgate, L.P.	11/09/2016.	0	1,636,980	0	0	22.500
000000 00 0	Water Street O'Connor, L.P.	Atlanta	GA	Water Street O'Connor, L.P.	10/26/2015.	0	0	6,356,000	0	37.500
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							29,738,395	57,830,262	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC	12/17/2015.	0	0	2,138,230	0	50.000
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	11/13/2015.	0	0	862,908	0	35.000
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	03/19/2015.	0	0	307,276	0	35.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							0	3,308,413	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated										
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	11/24/2015.	0	0	744,045	0	0.570
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							0	744,045	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
000000 00 0	R4 Housing Partners IV, L.P.	New York	NY	R4 Housing Partners IV, L.P.	10/01/2015.	0	0	5,001,260	0	12.500
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	5,001,260	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
000000 00 0	Georgia Tax Credit Fund GA, LLC	Atlanta	GA	Georgia Tax Credit Fund GA, LLC	02/27/2015.	0	0	168,440	0	95.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	168,440	0	XXX
4499999. Subtotal - Unaffiliated							61,215,732	100,170,454	0	XXX
4599999. Subtotal - Affiliated							0	9,768,498	0	XXX
4699999. Totals							61,215,732	109,938,952	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Unaffiliated																			
909283 AA 1	United Air Pass-Th. Cert 9.20% 3-22-08	Wilmington	DE	Distribution	10/30/1996.	06/07/2016.	0	0	0	0	0	0	0	0	198,204	0	198,204	198,204	0
1199999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Unaffiliated							0	0	0	0	0	0	0	0	198,204	0	198,204	198,204	0
Fixed or Variable Interest Rate Investments That Have Underlying Characteristics of Other Fixed Income Instruments - Affiliated																			
000000 00 0	Global Premier Finance Company LOC	Cincinnati	OH.	Distribution	02/01/1999.	09/27/2016.	2,412,000	0	0	0	0	0	0	2,412,000	2,412,000	0	0	0	0
1299999. Total - Fixed or Variable Interest Rate Investments That Have Underlying Char. of Other Fixed Income Instr. - Affiliated							2,412,000	0	0	0	0	0	0	2,412,000	2,412,000	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
000000 00 0	Caltius Partners III, L.P.	Los Angeles	CA	Caltius Partners III, L.P	06/25/2004.	06/24/2016.	66,017	0	0	0	0	0	0	66,017	66,017	0	0	0	0
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							66,017	0	0	0	0	0	0	66,017	66,017	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
000000 00 0	A&M Capital Partners, LP	Greenwich	CT	A&M Capital Partners, LP	12/06/2013.	12/08/2016.	790,546	0	0	0	0	0	0	790,546	790,546	0	0	0	0
000000 00 0	AMMC CLO 17 Warehouse	George Town	CYM	Prior Year Adjustment	07/02/2015.	01/31/2016.	0	0	0	0	0	0	0	0	0	0	0	0	(4,920)
000000 00 0	AMMC CLO 18 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	08/14/2015.	05/27/2016.	12,000,000	0	0	0	0	0	0	12,000,000	12,000,000	0	0	0	221,306
000000 00 0	AMMC CLO 19 Collateral	George Town	CYM	UBS Securities LLC	09/30/2016.	11/03/2016.	15,000,000	0	0	0	0	0	0	15,000,000	15,000,000	0	0	0	21,430
000000 00 0	AMMC CLO 19 UBS WAREHOUSE	George Town	CYM	UBS Securities LLC	08/18/2016.	11/03/2016.	6,000,000	0	0	0	0	0	0	6,000,000	6,000,000	0	0	0	44,401
000000 00 0	Archlight Energy Partners Fund VI, LP	Boston	MA.	Archlight Energy Partners Fund VI, LP	08/04/2015.	06/29/2016.	59,587	0	0	0	0	0	0	59,587	59,587	0	0	0	0
000000 00 0	Boston Ventures V, L.P.	Boston	MA.	Final Distribution	09/30/1996.	02/24/2016.	6,636	2,128	0	0	0	2,128	0	8,764	6,799	0	(1,965)	(1,965)	0
000000 00 0	Boston Ventures VI, L.P.	Boston	MA.	Final Distribution	05/31/2000.	12/22/2016.	60,998	(30,358)	0	0	0	(30,358)	0	30,640	57,479	0	26,839	26,839	0
000000 00 0	Bridge Growth Partners L.P.	New York	NY	Bridge Growth Partners L.P.	07/15/2014.	10/19/2016.	534,710	0	0	0	0	0	0	534,710	534,710	0	0	0	0
000000 00 0	The Cranemere Group Limited	London	UK	The Cranemere Group Limited	05/21/2014.	07/15/2016.	660,000	0	0	0	0	0	0	660,000	660,000	0	0	0	0
000000 00 0	DESRI VI, LLC	New York	NY	DESRI VI, LLC	12/17/2014.	01/25/2016.	46,849	0	0	0	0	0	0	46,849	46,849	0	0	0	0
000000 00 0	EOS Energy Storage, LLC	New York	NY	Transfer to Schedule D	08/19/2016.	11/30/2016.	1,000,000	0	0	0	0	0	0	1,000,000	1,000,000	0	0	0	0
000000 00 0	LLR Equity Partners IV, L.P.	Philadelphia	PA	LLR Equity Partners IV, L.P.	03/14/2014.	12/13/2016.	317,107	0	0	0	0	0	0	317,107	317,107	0	0	0	0
000000 00 0	NB Secondary Opportunities Fund III L.P.	New York	NY	NB Secondary Opportunities Fund III L.P.	05/23/2013.	12/29/2016.	358,811	0	0	0	0	0	0	358,811	358,811	0	0	0	0
000000 00 0	NB Strategic Co-Investment Partners II L.P.	New York	NY	NB Strategic Co Investment Partners II LP	10/01/2012.	12/16/2016.	47,119	0	0	0	0	0	0	47,119	47,119	0	0	0	0
000000 00 0	NB Strategic Co-Investment Partners III L.P.	New York	NY	NB Strategic Co-Investment Partners III L.P.	01/28/2016.	12/22/2016.	25,986	0	0	0	0	0	0	25,986	25,986	0	0	0	0
000000 00 0	Patriot Financial Partners II, L.P.	Philadelphia	PA	Patriot Financial PartnersII, L.P.	04/30/2014.	11/18/2016.	423,898	0	0	0	0	0	0	423,898	423,898	0	0	0	0
000000 00 0	PWP Growth Equity Fund I LLP	New York	NY	PWP Growth Equity Fund I LLP	08/20/2014.	05/12/2016.	46,003	0	0	0	0	0	0	46,003	46,003	0	0	0	0
000000 00 0	River Cities Capital Fund IV, LP	Cincinnati	OH.	River Cities Capital Fund IV, LP	09/30/2012.	12/15/2016.	427,508	0	0	0	0	0	0	427,508	427,508	0	0	0	0
000000 00 0	Snow, Phipps L.P.	Wilmington	DE	Snow, Phipps L.P.	02/06/2007.	06/22/2016.	73,601	0	0	0	0	0	0	73,601	73,601	0	0	0	0
000000 00 0	Snow Phipps II, L.P.	Wilmington	DE	Snow Phipps II, L.P.	01/08/2010.	06/22/2016.	187,742	0	0	0	0	0	0	187,742	187,742	0	0	0	0
000000 00 0	Snow Phipps III, L.P.	Wilmington	DE	Snow Phipps III, L.P.	06/08/2016.	08/02/2016.	228,231	0	0	0	0	0	0	228,231	228,231	0	0	0	0
000000 00 0	Solamere Capital Fund II, LP	Boston	MA.	Solamere Capital Fund II, LP	08/19/2013.	12/28/2016.	216,834	0	0	0	0	0	0	216,834	216,834	0	0	0	0
000000 00 0	Solamere Capital Fund II-A, LP	Boston	MA.	Solamere Capital Fund II-A, LP	08/19/2013.	12/28/2016.	236,035	0	0	0	0	0	0	236,035	236,035	0	0	0	0
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							38,748,202	(28,230)	0	0	0	(28,230)	0	38,719,972	38,744,846	0	24,874	24,874	282,217
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
000000 00 0	L-A Laramar Urban Neighborhood Fund, L.P.	Philadelphia	PA	L-A Laramar Urban Neighborhood Fund, L.P.	10/15/2015.	11/09/2016.	19,487	0	0	0	0	0	0	19,487	19,487	0	0	0	0
000000 00 0	Lubert-Adler Real Estate Fund VII, LP	Philadelphia	PA	Lubert-Adler Real Estate Fund VII, LP	10/15/2013.	07/14/2016.	46,875	0	0	0	0	0	0	46,875	46,875	0	0	0	0
000000 00 0	PRCP-Ohio Partners II, L.P.	Cincinnati	OH.	PRCP-Ohio Partners II, L.P.	04/06/2016.	10/31/2016.	1,236,915	0	0	0	0	0	0	1,236,915	1,236,915	0	0	0	0
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,303,277	0	0	0	0	0	0	1,303,277	1,303,277	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
000000 00 0	Aerielle IP Holdings, LLC	San Francisco	CA	Dissolved	09/30/2011.	12/30/2016.	0	0	0	0	0	0	0	0	0	0	0	0	0
000000 00 0	GA KEY LIME, LLC	Gurnee	IL	GA KEY LIME, LLC	11/19/2015.	12/30/2016.	1,532,235	0	0	0	0	0	0	1,532,235	1,532,235	0	0	0	0

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
000000 00 0	GALIC Pointe LLC	Destin	FL	GALIC Pointe LLC	03/25/2011.	12/22/2016.	2,705,862	0	0	0	0	0	0	2,705,862	2,705,862	0	0	0	0
000000 00 0	GALIC Sorrento, LLC	Coral Gables	FL	GALIC Sorrento, LLC	06/27/2012.	12/30/2016.	704,816	0	0	0	0	0	0	704,816	704,816	0	0	0	0
000000 00 0	NP Acquisition, LLC	Newport	KY	Distribution	12/16/2011.	12/30/2016.	0	0	0	0	0	0	0	0	0	0	0	0	193,765
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							4,942,913	0	0	0	0	0	0	4,942,913	4,942,913	0	0	0	193,765
Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated																			
000000 00 0	Pretium Mortgage Credit Partners I, L.P.	New York	NY	Pretium Mortgage Credit Partners I, L.P.	12/04/2014.	12/19/2016.	61,310	0	0	0	0	0	0	61,310	61,310	0	0	0	0
1999999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Mortgage Loans - Unaffiliated							61,310	0	0	0	0	0	0	61,310	61,310	0	0	0	0
4499999. Subtotal - Unaffiliated							40,178,806	(28,230)	0	0	0	(28,230)	0	40,150,576	40,373,654	0	223,078	223,078	282,217
4599999. Subtotal - Affiliated							7,354,913	0	0	0	0	0	0	7,354,913	7,354,913	0	0	0	193,765
4699999. Totals							47,533,719	(28,230)	0	0	0	(28,230)	0	47,505,489	47,728,567	0	223,078	223,078	475,982

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
U.S. Government - Issuer Obligations																					
912828 J6 8	U.S. TREASURY NOTES 1.00 03/15/2018	SD			1	1,001,875	100.031	1,000,313	1,000,000	1,000,765	0	(631)	0	0	1.000	0.936	MS	2,983	10,000	03/25/2015.	03/15/2018.
912828 SM 3	U.S. TREASURY NOTES 1.00 03/31/2017	SD			1	2,539,788	100.094	2,528,368	2,526,000	2,527,488	0	(6,071)	0	0	1.000	0.758	MS	6,454	25,260	01/14/2015.	03/31/2017.
912828 XA 3	U.S. TREASURY NOTES 1.00 05/15/2018	SD			1	5,973,388	99.969	5,963,136	5,965,000	5,968,911	0	(2,825)	0	0	1.000	0.952	MN	7,745	59,650	05/28/2015.	05/15/2018.
0199999. U.S. Government - Issuer Obligations						9,515,051	XXX	9,491,817	9,491,000	9,497,164	0	(9,528)	0	0	XXX	XXX	XXX	17,182	94,910	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031				1	28,446	114.234	32,500	28,450	28,130	0	3	0	0	6.000	5.988	MON	142	1,707	10/19/2001.	05/01/2031.
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031				1	6,947	113.133	7,874	6,960	6,802	0	49	0	0	6.000	6.348	MON	35	418	10/01/2001.	05/01/2031.
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031				1	32,476	113.137	36,033	31,849	31,643	0	12	0	0	6.500	6.323	MON	173	2,070	10/09/2001.	09/01/2031.
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031				1	14,401	113.451	16,364	14,424	6,779	0	(101)	0	0	6.000	4.892	MON	72	865	10/01/2001.	09/01/2031.
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031				1	32,043	113.137	35,341	31,238	24,992	0	(288)	0	0	6.500	5.161	MON	169	2,030	10/31/2001.	10/01/2031.
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032				1	30,918	113.150	34,509	30,498	26,926	0	(164)	0	0	6.000	5.194	MON	152	1,830	08/22/2002.	09/01/2032.
38375B 4Z 2	GNR 2013-H16 FI WAC-IO 07/20/2063			6	1	863,388	6.160	533,924	0	589,959	0	(96,760)	0	0	1.614	8.144	MON	11,661	146,916	01/28/2014.	07/20/2063.
38375U DC 1	GNR 2014-H01 AI WAC-IO 01/20/2064			6	1	1,530,466	6.660	1,066,399	0	1,196,194	0	(119,831)	0	0	1.356	7.800	MON	114,211	225,015	01/29/2014.	01/20/2064.
38375U MV 9	GNR 2014-H16 BI WAC-IO 07/20/2064			6	1	2,508,657	8.330	1,641,476	0	1,847,516	0	(142,685)	0	0	1.524	8.377	MON	25,022	320,893	03/03/2015.	07/20/2064.
38375U PT 1	GNR 2014-H19 EI WAC-IO 09/20/2064			6	1	992,568	8.250	615,138	0	734,259	0	(65,562)	0	0	1.637	7.255	MON	11,047	128,558	10/01/2014.	09/20/2064.
0299999. U.S. Government - Residential Mortgage-Backed Securities						6,040,310	XXX	4,019,558	143,419	4,493,201	0	(425,328)	0	0	XXX	XXX	XXX	162,685	830,302	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017				1	3,055	100.000	3,085	3,085	2,832	0	0	0	0	7.150	7.790	MS	74	221	09/24/1999.	03/01/2017.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						3,055	XXX	3,085	3,085	2,832	0	0	0	0	XXX	XXX	XXX	74	221	XXX	XXX
0599999. Total - U.S. Government						15,558,416	XXX	13,514,460	9,637,504	13,993,197	0	(434,855)	0	0	XXX	XXX	XXX	179,940	925,432	XXX	XXX
All Other Governments - Issuer Obligations																					
110709 FR 8	BRIT COLUMBIA 4.70 12/01/2017				1FE	20,952,600	103.592	20,718,400	20,000,000	20,116,250	0	(122,357)	0	0	4.700	4.046	JD	79,836	940,000	03/05/2009.	12/01/2017.
13509P BN 2	CAN HOUSING TRUST 4.10 12/15/2018	SD			1FE	6,191,040	106.135	6,368,100	6,000,000	6,048,989	0	(23,771)	0	0	4.100	3.663	JD	11,458	246,000	05/19/2010.	12/15/2018.
13509P EG 4	CAN HOUSING TRUST 1.95 06/15/2019	SD			1FE	60,293,100	102.235	61,341,000	60,000,000	60,151,495	0	(59,854)	0	0	1.950	1.844	JD	54,643	1,170,000	08/12/2014.	06/15/2019.
642866 FY 8	NEW BRUNSWICK 5.20 02/21/2017				1FE	11,374,947	100.581	11,164,436	11,100,000	11,105,780	0	(40,856)	0	0	5.200	4.816	FA	208,433	577,200	04/14/2009.	02/21/2017.
748148 RT 2	QUEBEC PROVINCE 4.625 05/14/2018				1FE	2,370,312	104.138	2,499,300	2,400,000	2,394,659	0	3,690	0	0	4.625	4.795	MN	14,492	111,000	04/27/2009.	05/14/2018.
74814Z EE 9	QUEBEC PROVINCE 4.50 12/01/2019	SD			1FE	33,661,500	109.147	32,744,100	30,000,000	32,047,494	0	(674,936)	0	0	4.500	2.075	JD	114,973	1,350,000	07/23/2014.	12/01/2019.
803854 JS 8	SASKATCHEWAN CDA 3.90 07/28/2020	SD			1FE	10,979,210	108.479	11,932,690	11,000,000	10,991,638	0	2,142	0	0	3.900	3.923	JJ	184,529	429,000	07/23/2010.	07/28/2020.
98704C QQ 2	REG MUNI OF YORK 4.50 06/30/2020	SD			1FE	10,150,600	109.577	10,957,700	10,000,000	10,060,393	0	(15,689)	0	0	4.500	4.312	JD	2,466	450,000	06/24/2010.	06/30/2020.
0699999. All Other Governments - Issuer Obligations						155,973,309	XXX	157,725,726	150,500,000	152,916,698	0	(931,630)	0	0	XXX	XXX	XXX	670,828	5,273,200	XXX	XXX
1099999. Total - All Other Governments						155,973,309	XXX	157,725,726	150,500,000	152,916,698	0	(931,630)	0	0	XXX	XXX	XXX	670,828	5,273,200	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063C XP 0	CALIFORNIA ST REF CM 3.875 12/01/2030			2	1FE	2,500,000	101.909	2,547,725	2,500,000	2,499,936	0	3	0	0	3.875	3.875	JD	8,073	96,875	10/09/2015.	12/01/2030.
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031			2	1FE	14,780,000	99.387	14,689,399	14,780,000	14,780,000	0	161	0	0	2.450	2.450	JD	30,176	362,110	10/09/2015.	12/01/2031.
20772J GW 6	CONNECTICUT ST REF C 5.00 06/01/2024			2	1FE	3,084,282	113.290	3,002,185	2,650,000	2,948,136	0	(50,383)	0	0	5.000	2.750	JD	11,042	132,500	03/19/2014.	06/01/2024.
373384 NY 8	GEORGIA ST BLD AMER SRS H 4.00 11/01/17	SD		1	1FE	5,000,000	102.658	5,132,900	5,000,000	5,000,000	0	0	0	0	4.000	4.000	MN	33,333	200,000	11/04/2009.	11/01/2017.
574193 JR 0	MARYLAND ST 1ST SER A 4.00 03/01/2025			2	1FE	10,704,936	110.007	10,824,689	9,840,000	10,423,534	0	(103,720)	0	0	4.000	2.760	MS	131,200	393,600	03/18/2014.	03/01/2025.
604129 PM 2	MINNESOTA ST SER F 4.00 08/01/2018				1FE	3,103,106	104.488	2,962,235	2,835,000	2,887,740	0	(32,147)	0	0	4.000	2.790	FA	47,250	113,400	09/09/2009.	08/01/2018.
604129 QK 5	MN ST REF 5.00 11/01/2017				1FE	5,798,000	103.100	5,155,000	5,000,000	5,091,552	0	(107,237)	0	0	5.000	2.760	MN	41,667	250,000	11/02/2009.	11/01/2017.
646039 KF 3	NEW JERSEY ST SER L 5.25 07/15/2017				1FE	7,649,876	102.243	6,696,917	6,550,000	6,632,730	0	(150,266)	0	0	5.250	2.870	JJ	158,565	343,875	07/31/2009.	07/15/2017.
70914P LA 8	PA ST SECOND REF 5.00 07/01/2018	SD			1FE	5,770,700	105.447	5,272,350	5,000,000	5,145,531	0	(93,470)	0	0	5.000	3.001	JJ	125,000	250,000	08/26/2009.	07/01/2018.
70914P SK 9	PA ST 1ST SER 5.00 06/01/2024			2	1FE	3,623,461	113.987	3,550,695	3,115,000	3,463,790	0	(58,924)	0	0	5.000	2.760	JD	11,042	155,750	03/18/2014.	06/01/2024.
70914P VA 7	PENNSYLVANIA ST 2ND 5.00 10/15/2030			2	1FE	13,465,536	115.757	13,485,691	11,650,000	13,010,696	0	(177,652)	0	0	5.000	3.080	AO	122,972	582,500	05/13/2014.	10/15/2030.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
880541 LC 9	TENNESSEE ST-A 5.00 05/01/2017	SD			1FE	2,355,180	101.447	2,028,940	2,000,000	2,016,260	0	(48,072)	0	0	5.000	2.530	MN	66,667	50,000	04/23/2009.	05/01/2017.
882723 KT 5	TX ST PREREFUNDED 5.00 4/01/2020			2	1	269,409	104.619	272,009	260,000	263,203	0	(2,454)	0	0	5.000	3.979	AO	3,250	13,000	05/20/2014.	04/01/2020.
882723 LM 9	TX ST UNREFUNDED 5.00 4/01/2020			2	1FE	2,839,160	104.619	2,866,561	2,740,000	2,773,758	0	(25,861)	0	0	5.000	3.979	AO	34,250	137,000	05/20/2014.	04/01/2020.
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018				1FE	3,642,916	103.367	3,297,407	3,190,000	3,268,948	0	(56,850)	0	0	5.500	3.581	MN	29,242	175,450	08/20/2009.	05/01/2018.
93974C C9 9	WA ST REF SER R-2012 A 5.00 07/01/2024			2	1FE	3,278,983	114.549	3,230,282	2,820,000	3,113,724	0	(60,871)	0	0	5.000	2.536	JJ	70,500	141,000	03/18/2014.	07/01/2024.
93974C F6 2	WA ST MV TAX SER C 5.00 06/01/2023			2	1FE	7,033,560	113.548	6,812,880	6,000,000	6,655,282	0	(139,110)	0	0	5.000	2.380	JD	25,000	300,000	03/18/2014.	06/01/2023.
93974C L7 3	WA ST REF SER R 4.00 07/01/2028			2	1FE	970,000	105.383	1,053,830	1,000,000	975,237	0	1,637	0	0	4.000	4.275	JJ	20,000	40,000	08/28/2013.	07/01/2028.
97705L 7K 7	WISCONSIN ST PREREF 1 5.00 05/01/2018				1FE	69,328	105.022	68,264	65,000	66,841	0	(1,338)	0	0	5.000	2.819	MN	542	3,250	02/13/2015.	05/01/2018.
97705L LX 3	WI ST SER D 5.00 05/01/2018			2	1FE	2,520,968	101.444	2,282,490	2,250,000	2,263,436	0	(39,575)	0	0	5.000	3.180	MN	18,750	112,500	11/02/2009.	05/01/2018.
97705M BW 4	WI ST-1-PREREF 5 18 05/01/2018				1Z	1,313,224	105.022	1,323,277	1,260,000	1,295,698	0	(17,527)	0	0	5.000	2.819	MN	10,500	63,000	04/29/2016.	05/01/2018.
97705M CH 6	WI ST-1-UNREF 5 18 05/01/2018				1FE	859,849	104.968	865,986	825,000	848,373	0	(11,476)	0	0	5.000	2.819	MN	6,875	41,250	04/29/2016.	05/01/2018.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						100,632,475	XXX	97,421,711	91,330,000	95,424,407	0	(1,175,130)	0	0	XXX	XXX	XXX	1,007,831	3,957,060	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						100,632,475	XXX	97,421,711	91,330,000	95,424,407	0	(1,175,130)	0	0	XXX	XXX	XXX	1,007,831	3,957,060	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
047772 XB 9	ATLANTA PUB IMPT 2008A 5.0 12/01/18	SD			1FE	1,138,000	107.331	1,073,310	1,000,000	1,034,326	0	(17,117)	0	0	5.000	3.140	JD	4,167	50,000	05/21/2010.	12/01/2018.
172252 YX 0	CINCINNATI CITY SCH DIST 5.00 12/01/2017	SD			1FE	7,538,795	103.563	7,114,778	6,870,000	6,950,953	0	(85,340)	0	0	5.000	3.680	JD	28,625	343,500	03/18/2009.	12/01/2017.
346843 DV 4	FT BEND TX IND SD 5.00 02/15/2019	SD			1FE	1,152,740	107.722	1,077,220	1,000,000	1,039,766	0	(17,877)	0	0	5.000	3.050	FA	18,889	50,000	02/03/2010.	02/15/2019.
403755 VV 0	GWINNETT CNTY GA 5.00 02/01/2019			2	1FE	5,501,459	104.213	4,924,064	4,725,000	4,840,209	0	(103,461)	0	0	5.000	2.700	FA	98,438	236,250	02/01/2010.	02/01/2019.
403755 VY 4	GWINNETT CNTY GA 5.00 02/01/2022			2	1FE	1,164,330	104.161	1,041,610	1,000,000	1,024,383	0	(21,896)	0	0	5.000	2.700	FA	20,833	50,000	02/01/2010.	02/01/2022.
414004 5F 4	HARRIS CNTY TX 5.250 10/01/20	SD			1FE	2,353,480	113.325	2,266,500	2,000,000	2,137,925	0	(34,035)	0	0	5.250	3.280	AO	26,250	105,000	01/08/2010.	10/01/2020.
414004 8L 8	HARRIS CNTY TAX 5.75 10/01/20			2	1FE	1,235,350	107.525	1,075,250	1,000,000	1,052,645	0	(29,026)	0	0	5.750	2.650	AO	14,375	57,500	03/16/2010.	10/01/2020.
414004 8S 3	HARRIS CNTY TX C 5.75 10/01/2028			2	1FE	4,869,442	107.525	4,247,238	3,950,000	4,155,866	0	(113,458)	0	0	5.750	2.680	AO	56,781	227,125	03/16/2010.	10/01/2028.
438670 UL 3	HONOLULU CITY & CO 5.00 09/01/2017				1FE	1,128,240	102.563	1,025,630	1,000,000	1,012,218	0	(17,883)	0	0	5.000	3.131	MS	16,667	50,000	11/04/2009.	09/01/2017.
442403 DA 6	HOUSTON TX INDPT SCH 5.00 02/15/2017				1FE	1,270,572	100.513	1,100,617	1,095,000	1,098,037	0	(24,603)	0	0	5.000	2.700	FA	20,683	54,750	04/30/2009.	02/15/2017.
49474E R4 7	KING CNTY LTD TAX SWR 5.00 01/01/2017				1FE	3,590,605	100.000	3,195,000	3,195,000	3,195,000	0	(56,748)	0	0	5.000	3.181	JJ	79,875	159,750	03/19/2009.	01/01/2017.
509246 JL 9	LAKE CNTY IL SD 7.375 02/01/2018				1FE	2,865,751	105.530	2,332,213	2,210,000	2,309,841	0	(89,299)	0	0	7.375	3.100	FA	67,911	162,988	03/10/2010.	02/01/2018.
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018			2	1FE	657,050	100.440	642,816	640,000	640,281	0	(2,258)	0	0	5.250	4.882	FA	12,693	33,600	01/29/2008.	02/15/2018.
605341 AD 8	MS DEV HARRISON CNTY 5.00 01/01/19				1FE	1,297,077	106.697	1,237,685	1,160,000	1,194,446	0	(16,359)	0	0	5.000	3.451	JJ	29,000	58,000	01/21/2010.	01/01/2019.
605341 AF 3	MS DEV HARRISON CNTY 5.25 01/01/21				1FE	1,458,899	112.123	1,440,781	1,285,000	1,356,923	0	(16,380)	0	0	5.250	3.731	JJ	33,731	67,463	01/21/2010.	01/01/2021.
681712 PJ 8	OMAHA CONVENTION CTR 5.25 04/01/2020				1FE	3,091,258	111.611	2,913,047	2,610,000	2,775,518	0	(47,622)	0	0	5.250	3.180	AO	34,256	137,025	08/28/2009.	04/01/2020.
812626 ZL 6	SEATTLE REF IMP TAX 5.00 05/01/2017				1FE	1,359,804	101.413	1,232,168	1,215,000	1,221,734	0	(19,819)	0	0	5.000	3.310	MN	10,125	60,750	03/17/2009.	05/01/2017.
812626 ZM 4	SEATTLE REF IMPT-TAX 5.00 05/01/2018				1FE	3,024,360	105.135	2,849,159	2,710,000	2,762,476	0	(37,822)	0	0	5.000	3.500	MN	22,583	135,500	03/17/2009.	05/01/2018.
850000 3F 5	SPRING TX ISD PREF 5.00 08/15/2019			2	1FE	910,140	102.473	901,762	880,000	892,287	0	(17,853)	0	0	5.000	2.720	FA	16,622	44,000	01/29/2016.	08/15/2019.
850000 3S 7	SPRING TX ISD UNREF 5.00 8/15/2019			2	1FE	124,110	102.093	122,512	120,000	121,675	0	(2,435)	0	0	5.000	2.720	FA	2,267	6,000	01/29/2016.	08/15/2019.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						45,731,461	XXX	41,813,360	39,665,000	40,816,510	0	(771,291)	0	0	XXX	XXX	XXX	614,772	2,089,200	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						45,731,461	XXX	41,813,360	39,665,000	40,816,510	0	(771,291)	0	0	XXX	XXX	XXX	614,772	2,089,200	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																					
01728A W9 3	ALLEGHENY CNTY PA A 5.00 05/15/2017				1FE	3,272,130	101.540	3,046,200	3,000,000	3,015,893	0	(41,775)	0	0	5.000	3.551	MN	19,167	150,000	02/19/2010.	05/15/2017.
01728A X2 7	ALLEGHENY CNTY PA 5.00 05/15/2018				1FE	2,163,700	105.175	2,103,500	2,000,000	2,031,203	0	(21,755)	0	0	5.000	3.821	MN	12,778	100,000	02/19/2010.	05/15/2018.
02765U GP 3	AMERICAN PWR OH PREREF A 5.00 02/15/2017				1	1,578,198	100.446	1,536,824	1,530,000	1,532,925	0	(23,633)	0	0	5.000	3.409	FA	28,900	76,500	01/20/2015.	02/15/2017.
02765U HM 9	AMERICAN PWR OH UNREF A 5.00 02/15/2017				1FE	1,206,857	100.449	1,175,253	1,170,000	1,172,237	0	(18,072)	0	0	5.000	3.409	FA	22,100	58,500	01/20/2015.	02/15/2017.
091096 BQ 9	BIRMINGHAM WTRWKS 4.00 07/01/2017				1FE	4,071,672	101.511	4,019,836	3,960,000	3,968,364	0	(16,290)	0	0	4.000	3.570	JJ	79,200	158,400	12/09/2009.	07/01/2017.
130534 B3 3	CA POL CON RMK 4.75 12/01/23 (PCG)			2	2FE	2,882,250	101.085	3,032,550	3,000,000	2,927,113	0	8,567	0	0	4.750	5.172	JD	11,875	142,500	02/09/2011.	12/01/2023.
130536 QV 0	CA ST POLL B-1 3.00 11/01/2025 (WM)	SD			1FE	3,000,000	99.613	2,988,390	3,000,000	2,999,986	0	(10)	0	0	3.000	3.000	MN	15,000	87,750	10/30/2015.	11/01/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
130536 QW 8	CA ST POLL B-2 3.125 11/01/2040 (WM)				1FE	2,425,000	98.893	2,398,155	2,425,000	2,424,987	0	(9)	0	0	3.125	3.125	MN	12,630	73,887	10/30/2015.	11/01/2040.
15976R AC 2	CHARLES CITY ECON A 2.875 02/01/2029			2	1FE	2,650,000	91.565	2,426,473	2,650,000	2,650,000	0	0	0	0	2.875	2.875	MN	12,698	0	10/28/2016.	02/01/2029.
250111 AH 4	DES MOINES IA IND SD 5.00 06/01/2018				1FE	1,559,894	105.235	1,473,290	1,400,000	1,430,740	0	(20,841)	0	0	5.000	3.399	JD	5,833	70,000	02/03/2010.	06/01/2018.
254839 QR 7	DC REV HOWARD UNIV 5.50 10/01/2018				1	3,340,508	107.605	3,185,108	2,960,000	3,044,362	0	(45,801)	0	0	5.500	3.800	AO	40,700	162,800	09/28/2009.	10/01/2018.
267045 AJ 1	DUTCHESS CNTY NY 5.00 07/01/2017				1FE	1,058,830	101.592	1,015,920	1,000,000	1,005,050	0	(9,807)	0	0	5.000	3.970	JJ	25,000	50,000	11/24/2010.	07/01/2017.
267045 AL 6	DUTCHESS CNTY NY 5.00 07/01/2019				1FE	514,700	107.831	539,155	500,000	504,908	0	(1,813)	0	0	5.000	4.580	JJ	12,500	25,000	11/24/2010.	07/01/2019.
311450 FD 7	FARMINGTON NM POLL CTL 4.7 05/24 (PNW)			2	1FE	2,066,888	105.655	2,382,520	2,255,000	2,134,236	0	12,997	0	0	4.700	5.601	AO	26,496	105,985	02/02/2011.	05/01/2024.
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020				1FE	1,065,900	102.184	955,420	935,000	978,717	0	(13,500)	0	0	5.500	3.835	JJ	25,713	51,425	09/24/2009.	01/01/2020.
37358M BJ 9	GA ST TD & TWY REV 5.00 06/01/2017				1FE	3,157,164	101.683	2,836,956	2,790,000	2,811,065	0	(49,513)	0	0	5.000	3.159	JD	11,625	139,500	07/27/2009.	06/01/2017.
37358M BK 6	GA ST RD & TWY AUTH 5.00 06/01/2018	SD			1FE	3,206,460	105.151	2,970,516	2,825,000	2,893,669	0	(46,648)	0	0	5.000	3.230	JD	19,396	141,250	07/28/2009.	06/01/2018.
39602P AA 2	GREENVILLE SC AIRPORT 6.125 10/01/2017				2FE	310,500	100.929	348,205	345,000	341,095	0	4,890	0	0	6.125	7.712	AO	5,283	21,131	12/17/2008.	10/01/2017.
407272 N9 0	HAMILTON HOSP REF 5.00 05/15/2022	SD			1FE	2,287,160	114.068	2,281,360	2,000,000	2,192,813	0	(32,570)	0	0	5.000	3.041	MN	12,778	100,000	12/18/2013.	05/15/2022.
407272 P2 3	HAMILTON HOSP REF 5.00 05/15/2023	SD			1FE	2,268,160	116.663	2,333,260	2,000,000	2,191,407	0	(26,560)	0	0	5.000	3.321	MN	12,778	100,000	12/18/2013.	05/15/2023.
407272 P3 1	HAMILTON HOSP REF 5.00 05/15/2024	SD			1FE	2,809,325	118.334	2,958,350	2,500,000	2,731,425	0	(27,008)	0	0	5.000	3.561	MN	15,972	125,000	12/18/2013.	05/15/2024.
407272 P4 9	HAMILTON HOSP REF 5.00 05/15/2025			2	1FE	4,104,670	116.667	4,328,346	3,710,000	4,005,986	0	(34,264)	0	0	5.000	3.751	MN	23,703	185,500	12/18/2013.	05/15/2025.
40727T BY 9	HAMILTON HLTHCR 5.00 06/01/2017				1FE	1,941,016	101.599	1,772,903	1,745,000	1,762,511	0	(41,321)	0	0	5.000	2.561	JD	7,271	87,250	06/20/2012.	06/01/2017.
40727T BZ 6	HAMILTON HLTHCR 5.00 06/01/2018				1FE	2,675,496	104.830	2,515,920	2,400,000	2,470,082	0	(47,804)	0	0	5.000	2.881	JD	10,000	120,000	06/20/2012.	06/01/2018.
421348 AD 5	HAYWOOD CNTY NC INDL 4.45 3/24 (IP)			2	2FE	2,088,000	100.271	2,406,504	2,400,000	2,200,458	0	21,819	0	0	4.450	5.889	MS	35,600	106,800	02/01/2011.	03/01/2024.
452024 GA 4	IL MUN ELEC A 5.25 02/01/2019			2	1FE	2,137,260	100.348	2,006,960	2,000,000	2,001,566	0	(18,532)	0	0	5.250	4.290	FA	43,750	105,000	06/06/2008.	02/01/2019.
452024 GB 2	IL MUN ELEC AGY 5.25 02/01/2021			2	1FE	2,344,950	100.348	2,257,830	2,250,000	2,251,099	0	(12,992)	0	0	5.250	4.650	FA	49,219	118,125	06/10/2008.	02/01/2021.
452227 BQ 3	IL ST BUILD SER A 4.00 06/15/18				2FE	2,074,000	103.166	2,063,320	2,000,000	2,014,914	0	(9,824)	0	0	4.000	3.470	JD	3,556	80,000	05/17/2010.	06/15/2018.
454624 L2 1	IN BD BK SER A 4.038 02/01/2017				1FE	1,000,000	100.331	1,003,310	1,000,000	1,000,000	0	0	0	0	4.038	4.038	FA	16,825	40,380	02/18/2010.	02/01/2017.
455057 PB 9	INDIANA ST REF C 5.25 07/01/2017	SD			1FE	2,627,382	102.075	2,347,725	2,300,000	2,322,061	0	(43,053)	0	0	5.250	3.300	JJ	60,375	120,750	01/22/2009.	07/01/2017.
455254 FC 1	INDIANAPOLIS ARPT-RF 5.10 01/17 (FDX)				2FE	5,624,475	100.116	5,506,380	5,500,000	5,500,828	0	(21,039)	0	0	5.100	4.705	JJ	129,342	280,500	05/25/2010.	01/15/2017.
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017				2FE	272,700	101.032	272,786	270,000	270,125	0	(363)	0	0	5.750	5.607	MN	2,588	15,525	04/16/2008.	05/01/2017.
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM				1	5,790,488	99.083	7,624,437	7,695,000	7,339,664	0	187,550	0	0	0.000	3.441	JJ	0	0	08/05/2009.	07/01/2017.
469487 BK 7	JACKSONVILLE FL 5.00 10/01/2018				1FE	1,553,411	105.642	1,457,860	1,380,000	1,417,892	0	(20,691)	0	0	5.000	3.370	AO	17,250	69,000	09/24/2009.	10/01/2018.
485077 AX 9	KS CITY MO 300 WYANDOTTE 5.70 01/01/2025			2	1FE	3,004,065	100.178	2,774,931	2,770,000	2,770,000	0	0	0	0	5.700	5.700	JJ	78,945	157,890	02/01/2012.	01/01/2025.
485424 KN 4	KANSAS HWY SER A 5.50 03/01/2019				1FE	2,863,249	108.135	2,600,647	2,405,000	2,523,462	0	(52,065)	0	0	5.500	3.130	MS	44,092	132,275	10/27/2009.	03/01/2019.
49151E U4 3	KENTUCKY PPTY 5.00 11/01/2018	SD			1FE	4,730,843	105.709	4,519,060	4,275,000	4,377,915	0	(53,370)	0	0	5.000	3.630	MN	35,625	213,750	08/03/2009.	11/01/2018.
49151E YA 5	KY PPTY & BLDGS 5.00 08/01/2019				1FE	2,193,660	108.259	2,165,180	2,000,000	2,058,507	0	(21,169)	0	0	5.000	3.800	FA	41,667	100,000	11/03/2009.	08/01/2019.
49151E Z2 2	KY PPTY & BLDGS 5.25 02/01/2019				1FE	2,874,486	107.407	2,781,841	2,590,000	2,661,377	0	(32,304)	0	0	5.250	3.860	FA	56,656	135,975	07/21/2009.	02/01/2019.
546589 C7 5	LOUISVILLE SWR PREREF B 5.00 05/15/2020			2	1	3,520,515	109.528	3,745,858	3,420,000	3,511,909	0	(8,606)	0	0	5.000	4.000	MN	21,850	85,500	09/16/2016.	05/15/2020.
546589 D3 3	LOUISVILLE SWR UNREF B 5.00 05/15/2020	SD		2	1FE	2,655,827	109.499	2,825,074	2,580,000	2,649,335	0	(6,492)	0	0	5.000	4.000	MN	16,483	64,500	09/16/2016.	05/15/2020.
574204 VT 7	MARYLAND ST DOT 4.00 05/15/2021			2	1FE	2,782,728	106.055	2,757,430	2,600,000	2,651,906	0	(20,771)	0	0	4.000	3.120	MN	13,289	104,000	02/05/2010.	05/15/2021.
57429R BS 1	MARYLAND ST REV 5.25 03/01/2019	SD			1FE	1,142,630	108.149	1,081,490	1,000,000	1,036,195	0	(15,817)	0	0	5.250	3.500	MS	17,500	52,500	06/19/2009.	03/01/2019.
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020			2	1	2,450,359	104.253	2,215,376	2,125,000	2,230,597	0	(32,991)	0	0	5.000	3.248	JJ	53,125	106,250	08/14/2009.	01/01/2020.
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019				1FE	2,259,851	105.824	1,947,162	1,840,000	1,968,814	0	(47,633)	0	0	6.500	3.590	JJ	55,149	119,600	03/24/2010.	07/15/2019.
576528 CZ 4	MATAGORDA CNTY TX NAV 4.55 05/30 (AEP)				2FE	1,542,500	109.015	2,180,300	2,000,000	1,628,473	0	16,867	0	0	4.550	6.676	MN	15,167	91,000	01/18/2011.	05/01/2030.
576528 DE 0	MATAGORDA PCR TX 5.20 05/01/2030 (AEP)			2	1FE	1,864,800	102.064	2,041,280	2,000,000	1,891,413	0	5,283	0	0	5.200	5.790	MN	17,333	104,000	04/06/2011.	05/01/2030.
59259N AY 9	MET TRANSN SER A NY 6.00 04/01/2020				1FE	17,637,266	109.091	15,452,740	14,165,000	15,350,427	0	(340,464)	0	0	6.000	3.264	AO	212,475	849,900	07/10/2009.	04/01/2020.
60636U BS 7	MO ST ENV IMPT PREREF 5.00 01/01/2019			1		5,307	107.078	5,354	5,000	5,204	0	(97)	0	0	5.000	2.890	JJ	125	250	12/08/2015.	01/01/2019.
60636U BZ 1	MO ST ENVR IMPT UNREF A 5.00 1/01/19	SD			1FE	2,780,895	107.303	2,811,339	2,620,000	2,726,657	0	(51,076)	0	0	5.000	2.890	JJ	65,500	131,000	12/08/2015.	01/01/2019.
641667 LX 6	NEW ALBANY IN SCH 5.25 07/15/2023			2	1FE	1,615,620	104.190	1,562,850	1,500,000	1,518,887	0	(17,467)	0	0	5.250	4.000	JJ	36,313	78,750	11/15/2010.	07/15/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64577B JH 8	NJ ECON DEV-PREREF 5 17 12/15/2017				1	2,612,063	103.663	2,617,491	2,525,000	2,562,473	0	(37,956)	0	0	5.000	3.408	JD	5,611	126,250	09/22/2015.	12/15/2017.
64577B JJ 4	NJ ECON DEV-UNREF 5 17 12/15/2017				1FE	77,737	103.711	77,783	75,000	76,113	0	(1,127)	0	0	5.000	3.408	JD	167	3,750	07/17/2015.	12/15/2017.
645918 YB 3	NJ ECON DEV 5.00 12/15/2018				1FE	3,307,500	106.148	3,184,440	3,000,000	3,078,620	0	(38,140)	0	0	5.000	3.600	JD	6,667	150,000	04/23/2010.	12/15/2018.
646135 3U 5	NJ ST TRANSN SER B 5.50 12/15/2017				1FE	3,382,350	104.074	3,122,220	3,000,000	3,048,809	0	(49,277)	0	0	5.500	3.750	JD	7,333	165,000	05/08/2009.	12/15/2017.
646136 TQ 4	NJ ST TRN TR AUTH C 0.00 12/15/2031	SD			1FE	953,275	59.191	1,479,775	2,500,000	1,135,073	0	58,375	0	0	0.000	5.350	JD	0	0	09/06/2013.	12/15/2031.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)			1	3	1,426,593	99.655	1,349,167	1,353,837	1,349,167	(12,219)	(8,101)	0	0	8.800	8.281	MON	6,619	119,138	02/19/1999.	09/11/2018.
64971Q XS 7	NYC TRANSIT REF B 5.00 11/01/2027			2	1FE	53,742,362	112.500	53,448,750	47,510,000	51,921,246	0	(676,718)	0	0	5.000	3.240	MN	395,917	2,375,500	03/19/2014.	11/01/2027.
64971W JK 7	NYC CITY NY PREREFUND FIN 5.00 11/1/17				1	185,809	103.286	180,751	175,000	178,117	0	(3,649)	0	0	5.000	2.821	MN	1,458	8,750	11/10/2014.	11/01/2017.
64971W JT 8	NYC CITY NY UNREFUNDED TRAN 5.00 11/1/17				1FE	2,468,605	103.244	2,400,423	2,325,000	2,366,406	0	(48,475)	0	0	5.000	2.821	MN	19,375	116,250	11/10/2014.	11/01/2017.
64986A TY 7	NY ST ENVIR FACS B 4.75 06/15/2032			2	1FE	4,014,000	101.277	4,051,080	4,000,000	4,001,858	0	(3,949)	0	0	4.750	4.646	JD	8,444	190,000	09/04/2013.	06/15/2032.
64990E DG 9	NY ST DORM INC TAX A 5.00 12/15/2027			2	1FE	37,152,950	115.352	37,887,364	32,845,000	35,915,788	0	(460,108)	0	0	5.000	3.260	JD	72,989	1,642,250	03/19/2014.	12/15/2027.
658268 BR 7	NC DEPT OF ST TREAS 5.00 03/01/2017				1FE	2,244,620	100.720	2,014,400	2,000,000	2,006,005	0	(35,563)	0	0	5.000	3.170	MS	33,333	100,000	07/22/2009.	03/01/2017.
658268 BT 3	NC DEPT OF ST TREAS 5.00 03/01/2018	SD			1FE	4,475,480	104.278	4,171,120	4,000,000	4,073,005	0	(60,386)	0	0	5.000	3.390	MS	66,667	200,000	07/22/2009.	03/01/2018.
658546 RJ 7	N CENT TX HLTH 5.50 06/01/2021			2	1	6,448,750	110.125	6,056,875	5,500,000	5,921,111	0	(86,471)	0	0	5.500	3.609	JD	25,208	302,500	03/29/2010.	06/01/2021.
667315 EV 3	NW ALLEN IN SCH BLDG 5.00 01/15/2018				1FE	1,099,098	103.936	1,044,557	1,005,000	1,018,191	0	(12,236)	0	0	5.000	3.700	JJ	23,171	50,250	07/28/2009.	01/15/2018.
67760H HE 4	OH ST TPK A 5.00 02/15/2021			2	1FE	2,671,200	107.284	2,682,100	2,500,000	2,543,696	0	(19,321)	0	0	5.000	4.131	FA	47,222	125,000	06/24/2009.	02/15/2021.
67766W GY 2	OH ST WTR DEV AUTH F 5.50 12/01/2021	SD			1FE	8,830,640	117.040	9,363,200	8,000,000	8,367,230	0	(65,461)	0	0	5.500	4.450	JD	36,667	440,000	09/18/2008.	12/01/2021.
704883 GX 9	PEARLAND TX WTRWKS 5.25 09/01/2019			2	1FE	1,151,162	102.566	1,071,815	1,045,000	1,055,004	0	(14,569)	0	0	5.250	3.780	MS	18,288	54,863	07/24/2009.	09/01/2019.
70917R XE 0	PA ST HGR EDL 5.00 08/01/2017	SD			1FE	3,876,775	102.302	3,580,570	3,500,000	3,531,227	0	(52,160)	0	0	5.000	3.440	FA	72,917	175,000	08/05/2009.	08/01/2017.
717817 MQ 0	PHILADELPHIA ARPT REV 5.00 06/15/2018				1FE	1,142,740	105.225	1,052,250	1,000,000	1,029,860	0	(19,808)	0	0	5.000	2.890	JD	2,222	50,000	10/27/2010.	06/15/2018.
721781 AC 6	PIMA CNTY AZ IND DEV 4.95 10/20 (UNS)				2FE	2,884,740	106.953	3,208,590	3,000,000	2,948,213	0	12,137	0	0	4.950	5.466	AO	37,125	148,500	01/25/2011.	10/01/2020.
74445M AA 7	PUB FIN AUTH WI A-1 2.625 11/01/25 (WM)				1FE	1,000,000	95.311	953,110	1,000,000	1,000,000	0	0	0	0	2.625	2.625	MN	4,375	11,885	05/05/2016.	11/01/2025.
74529J NN 1	PUERTO RICO SALES TAX C 5.00 08/01/2021				6FE	9,812,807	75.875	7,469,894	9,845,000	6,403,582	0	0	0	0	5.000	7.687	FA	205,104	492,250	10/09/2013.	08/01/2021.
756872 HT 7	RED RIVER TX EDU FIN 5.00 03/15/2025			2	1FE	543,680	113.744	568,720	500,000	530,328	0	(4,245)	0	0	5.000	3.890	MS	7,361	25,000	08/28/2013.	03/15/2025.
756872 HV 2	RED RIVER TX EDU FIN 5.00 03/15/2027			2	1FE	528,230	114.254	571,270	500,000	519,707	0	(2,720)	0	0	5.000	4.270	MS	7,361	25,000	08/28/2013.	03/15/2027.
771902 GB 3	ROCHESTER HLTH CARE 4.00 11/15/2038				1FE	1,550,235	104.125	1,561,875	1,500,000	1,513,740	0	(6,985)	0	0	4.000	3.490	MN	7,667	60,000	04/21/2011.	11/15/2038.
79020F AM 8	ST JOHN BAPT MARATHON 5.125 6/37 (MRO)			2	2FE	3,126,445	100.000	3,500,000	3,500,000	3,168,952	0	8,180	0	0	5.125	5.930	JD	14,948	179,375	01/20/2011.	06/01/2037.
805777 HZ 5	SAYRE PA HLTH CARE 12/24 (SAYRE)			2	1FE	4,831,413	96.348	6,065,107	6,295,000	5,432,169	0	94,355	0	0	1.344	3.334	MJSD.	7,166	76,157	02/11/2010.	12/01/2024.
83703R AH 9	SC JOBS DEV AUTH 4.00 02/01/2028(SCG)			2	1FE	3,204,720	107.072	3,212,160	3,000,000	3,131,698	0	(19,319)	0	0	4.000	3.200	FA	50,000	120,000	01/09/2013.	02/01/2028.
837147 5C 7	SC PUB SVC SER B 5.00 01/01/2017				1FE	2,468,853	100.000	2,190,000	2,190,000	2,190,000	0	(45,008)	0	0	5.000	2.900	JJ	54,750	109,500	04/07/2010.	01/01/2017.
837152 KJ 5	SC TRANSN REF SER B 5.25 10/01/2017				1FE	1,457,478	103.146	1,315,112	1,275,000	1,295,142	0	(26,177)	0	0	5.250	3.100	AO	16,734	66,938	03/23/2010.	10/01/2017.
870487 CG 8	SWEETWATER PCR WY 5.25 07/26 (IDA)			2	1FE	5,058,463	108.507	5,414,499	4,990,000	5,014,268	0	(8,394)	0	0	5.250	5.051	FA	109,156	261,975	01/26/2011.	07/15/2026.
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017				1	656,070	100.000	570,000	570,000	570,000	0	(12,697)	0	0	5.500	3.219	JJ	15,675	31,350	06/25/2009.	01/01/2017.
898796 3K 1	TUCSON AZ WTR REV 5.00 07/01/2021			2	1FE	1,654,545	101.593	1,523,895	1,500,000	1,511,799	0	(23,010)	0	0	5.000	3.400	JJ	37,500	75,000	02/24/2010.	07/01/2021.
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043			2	1FE	1,302,221	103.950	1,283,783	1,235,000	1,280,975	0	(6,418)	0	0	4.000	3.343	MN	8,233	49,400	07/12/2013.	11/01/2043.
96634R AS 1	WHITING ENVRN FACS A 5.00 03/01/46(BPLN)	SD			1FE	3,531,210	112.477	3,374,310	3,000,000	3,483,579	0	(47,631)	0	0	5.000	2.191	MS	50,000	47,917	05/04/2016.	03/01/2046.
977092 RK 3	WISCONSIN CLEAN WTR REV 2 5.00 06/01/18				1FE	2,770,459	105.422	2,498,501	2,370,000	2,439,899	0	(47,691)	0	0	5.000	2.860	JD	9,875	118,500	05/20/2009.	06/01/2018.
97712D QP 4	WISCONSIN ST REF A 4.00 11/15/2035			2	1FE	6,877,500	101.354	7,094,780	7,000,000	6,877,823	0	323	0	0	4.000	4.134	MN	35,778	0	12/01/2016.	11/15/2035.
97712D RA 6	WISCONSIN ST REF A 4.00 11/15/2036			2	1FE	8,070,781	99.887	8,215,706	8,225,000	8,071,145	0	363	0	0	4.000	4.139	MN	42,039	0	12/02/2016.	11/15/2036.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						339,647,301	XXX	336,466,872	318,143,837	323,662,474	(12,219)	(2,857,874)	0	0	XXX	XXX	XXX	3,180,313	14,088,844	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																					
31339W 6X 9	FHR 2426 SL IO INV 3/15/32			6	1	2,554,085	22.227	27,759	0	0	0	0	0	0	7.146	9,999.000	MON	397	10,511	05/07/2002.	03/15/2032.
3133TK EB 2	FHR 2145 S IO INV 4/15/2029			6	1	1,477,968	18.750	30,130	0	0	0	0	0	0	6.896	9,999.000	MON	493	12,951	02/23/2001.	04/15/2029.

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
3133TR YA 7	FHR 2292 SI IO INV 11/15/2030			6	1	1,279,531	20.500	8,125	0	0	0	0	0	0	7.296	0.000	MON	129	3,330	03/01/2001	11/15/2030
31359S 6M 7	FNR 2001-33 SA IO INV 7/25/2031			6	1	897,947	27.810	10,847	0	0	0	0	0	0	7.294	0.000	MON	47	3,314	09/19/2001	07/25/2031
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32				1	181,300	108.100	204,075	188,783	179,330	0	698	0	0	6.507	7.341	MON	1,024	12,287	03/12/2002	06/25/2032
31392H FC 2	FNR 2002-97 SR IO INV 1/25/2033			6	1	1,816,935	21.420	66,428	0	12,177	0	(4,101)	0	0	6.244	171.569	MON	323	23,034	03/13/2003	01/25/2033
31392J 4F 3	FNGT 2003-T3 2A5 SEQ STP 7/25/33				1	1,149,412	102.400	1,177,008	1,149,421	1,149,421	0	0	0	0	4.861	4.910	MON	4,656	58,118	02/20/2003	07/25/2033
31392T FH 5	FHR 2480 NS IO INV 1/15/2032			6	1	532,905	21.250	71,484	0	25,871	0	(7,106)	0	0	7.296	74.437	MON	1,091	28,155	12/01/2007	01/15/2032
31393B VF 9	FNR 2003-42 JS IO INV 5/25/2033			6	1	855,863	20.500	64,620	0	30,662	0	(8,883)	0	0	6.744	49.525	MON	354	25,440	12/01/2007	05/25/2033
31397H GE 2	FHR 3320 IN IO INV 07/15/36			6	1	272,256	0.534	22,460	0	17,974	0	(5,897)	0	0	0.150	10.786	MON	281	7,535	11/14/2008	07/15/2036
31397W F3 4	FHR 3457 ES IO INV 06/15/2038			6	1	843,318	11.965	45,319	0	0	0	0	0	0	5.296	9,999.000	MON	892	26,709	12/03/2008	06/15/2038
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						11,861,521	XXX	1,728,254	1,338,205	1,415,435	0	(25,288)	0	0	XXX	XXX	XXX	9,685	211,386	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																					
30295A AN 8	FREMF 2016-K722 B MEZ 3.8348 07/49				1FM	1,180,824	97.440	1,218,000	1,250,000	1,185,072	0	4,248	0	0	3.835	4.868	MON	3,995	24,378	06/22/2016	07/25/2049
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						1,180,824	XXX	1,218,000	1,250,000	1,185,072	0	4,248	0	0	XXX	XXX	XXX	3,995	24,378	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 - Other Loan-Backed and Structured Securities																					
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024			2	1FE	3,572,213	100.141	3,620,097	3,615,000	3,578,246	0	4,345	0	0	4.450	4.615	JJ	80,434	175,337	01/31/2011	01/01/2024
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043			2	1FE	2,129,361	98.649	2,100,593	2,129,361	2,129,361	0	0	0	0	3.100	3.120	MON	5,501	66,010	06/12/2013	07/01/2043
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039				1FE	403,121	101.183	401,862	397,163	402,194	0	(273)	0	0	5.500	5.422	MON	1,820	21,844	01/12/2011	12/01/2039
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028			2	1FE	2,500,141	101.489	2,527,076	2,490,000	2,494,450	0	(1,120)	0	0	4.750	4.695	FA	49,281	126,267	05/18/2011	08/01/2028
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042			2	1FE	179,664	97.333	174,873	179,664	179,664	0	0	0	0	2.900	2.918	MON	434	5,210	04/19/2013	02/01/2042
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042			2	1FE	260,157	97.098	253,240	260,809	260,255	0	77	0	0	2.900	2.954	MON	630	7,563	05/01/2013	02/01/2042
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48			2	1FE	415,500	100.111	400,444	400,000	407,443	0	(1,608)	0	0	5.450	4.941	FA	9,083	25,403	05/11/2011	02/01/2048
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040			2	1FE	1,399,250	95.014	1,377,703	1,450,000	1,405,589	0	1,049	0	0	4.500	4.719	JJ	30,088	65,250	02/17/2010	01/15/2040
13079P TZ 6	CA STWD CMNTY DEV 3.30 07/15/2030			2	1FE	1,960,150	98.017	1,930,935	1,970,000	1,961,822	0	471	0	0	3.300	3.338	JJ	29,977	65,010	05/15/2013	07/15/2030
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026			2	1FE	1,015,000	108.695	1,103,254	1,015,000	1,015,000	0	0	0	0	4.850	4.850	MN	8,205	49,228	04/13/2011	11/01/2026
19647P AB 9	COLORADO HSG 5.50 09/20/2036			2	1FE	1,799,488	103.137	1,851,309	1,795,000	1,796,714	0	(570)	0	0	5.500	5.462	MS	27,698	98,725	04/18/2011	09/20/2036
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044				1FE	5,380,033	98.527	5,300,785	5,380,033	5,380,033	0	0	0	0	3.200	3.221	MON	14,347	172,161	06/20/2013	02/01/2044
19647P BH 5	CO HSG FIN AUTH I 3.45 06/01/2056			2	1FE	2,445,000	84.112	2,056,538	2,445,000	2,445,000	0	0	0	0	3.450	3.734	MON	7,029	48,268	04/25/2016	06/01/2056
19647P BK 8	CO ST HSG FIN AUTH II 3.00 9/1/2056			2	1FE	4,550,000	81.779	3,720,945	4,550,000	4,512,384	0	(37,616)	0	0	3.000	0.504	MON	11,375	49,671	07/12/2016	09/01/2056
19647P BQ 5	CO HSG FIN AUTH V 3.40 11/01/2045				1FE	8,451,112	100.015	8,452,380	8,451,112	8,450,932	0	(180)	0	0	3.400	3.424	MON	13,569	0	12/05/2016	11/01/2045
20774W G9 6	CT HSG FIN 4.00 11/15/2040			2	1FE	2,930,546	100.881	2,839,800	2,815,000	2,871,530	0	(11,770)	0	0	4.000	3.501	MN	14,388	121,598	08/01/2011	11/15/2040
20775B 7X 8	CT HSG FIN AUTH A 3.35 11/15/2030			2	1FE	2,940,000	99.832	2,935,061	2,940,000	2,940,000	0	0	0	0	3.350	3.350	MN	12,585	98,490	02/11/2015	11/15/2030
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032			2	1FE	3,991,838	102.588	3,847,050	3,750,000	3,914,796	0	(25,154)	0	0	4.000	3.174	MN	19,167	152,836	10/11/2013	11/15/2032
20775C LV 4	CT HSG FIN AUTH F-1 3.05 11/15/2031			2	1FE	1,500,000	95.052	1,425,780	1,500,000	1,500,000	0	0	0	0	3.050	3.050	MN	5,846	0	11/02/2016	11/15/2031
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035			2	1FE	1,138,652	103.271	1,094,673	1,060,000	1,095,972	0	(8,397)	0	0	4.500	3.566	JD	3,975	49,499	06/16/2011	06/01/2035
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017				1FE	147,525	101.161	151,742	150,000	134,739	0	363	0	0	4.050	4.305	JJ	3,038	6,075	11/05/2009	07/01/2017
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029			2	1FE	447,028	104.847	450,842	430,000	438,881	0	(1,732)	0	0	4.900	4.394	JJ	10,535	21,826	09/29/2011	07/01/2029
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031			3	1FE	139,223	49.733	186,499	375,000	180,816	0	8,896	0	0	0.000	5.082	JJ	0	0	09/29/2011	07/01/2031
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036			2	1FE	1,480,000	107.687	1,593,768	1,480,000	1,480,000	0	0	0	0	4.800	4.800	MN	11,840	71,040	05/12/2010	11/01/2036
274503 AN 1	E POINT GA 5.00 10/01/2032			2	1FE	1,020,000	97.192	971,920	1,000,000	1,000,000	0	0	0	0	5.000	5.000	AO	12,500	50,000	05/16/2011	10/01/2032
31397P PN 4	FHM M012 A1A2 1.60 08/15/2051				1FE	5,715,000	93.171	5,590,260	6,000,000	5,719,017	0	4,017	0	0	1.600	3.388	MON	8,000	0	12/13/2016	08/15/2051
31397P PP 9	FHM M012 A1A3 2.65 08/15/2051				1FE	16,000,000	98.404	15,744,640	16,000,000	16,000,000	0	0	0	0	2.650	2.665	MON	35,333	424,000	11/06/2014	08/15/2051
34074H EE 8	FL HSG FIN CORP MF 4.10 07/01/2022			2	1FE	680,000	104.832	712,858	680,000	680,000	0	0	0	0	4.100	4.100	JJ	13,940	27,880	05/06/2011	07/01/2022
34074H EF 5	FL HSG FIN CORP MF 4.95 07/01/2029			2	1FE	2,830,000	104.955	2,970,227	2,830,000	2,830,000	0	0	0	0	4.950	4.950	JJ	70,043	140,085	05/06/2011	07/01/2029
34074H EV 0	FL HSG FIN CORP MF 4.875 07/01/2028			2	1FE	2,860,000	104.990	3,002,714	2,860,000	2,860,000	0	0	0	0	4.875	4.875	JJ	69,713	139,425	05/06/2011	07/01/2028

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
34074H EW 8	FL HSG FIN CORP MF 4.10 07/01/2022			2	1FE	620,000	104.832	649,958	620,000	620,000	0	0	0	0	4.100	4.100	JJ	12,710	25,420	05/09/2011.	07/01/2022.
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028			2	1FE	1,242,575	104.916	1,206,534	1,150,000	1,187,004	0	(11,780)	0	0	5.000	3.841	JJ	28,750	57,500	04/28/2011.	07/01/2028.
34074M GX 3	FL HSG 4.45 07/01/2026			2	1FE	3,510,000	103.935	3,648,119	3,510,000	3,510,000	0	0	0	0	4.450	4.450	JJ	78,098	159,650	06/14/2011.	07/01/2026.
34074M GZ 8	FL HSG 4.50 01/01/2029			2	1FE	2,581,630	103.109	2,464,305	2,390,000	2,492,669	0	(20,285)	0	0	4.500	3.499	JJ	53,775	107,550	06/14/2011.	01/01/2029.
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035			2	1FE	3,294,262	103.715	3,178,865	3,065,000	3,228,618	0	(22,404)	0	0	4.000	3.087	JJ	61,300	122,600	12/12/2013.	07/01/2035.
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046			2	1FE	2,892,671	103.277	2,752,332	2,665,000	2,809,765	0	(44,759)	0	0	3.500	1.720	JJ	46,638	93,662	01/22/2015.	07/01/2046.
34074M MY 4	FLORIDA HSG FIN CORP 1 4.00 01/01/2047			2	1FE	3,260,730	105.268	3,158,040	3,000,000	3,208,285	0	(50,493)	0	0	4.000	2.140	JJ	60,000	64,667	11/24/2015.	01/01/2047.
34074M PA 3	FL HSG FIN CORP 2.90 07/01/2031			2	1FE	1,250,000	91.762	1,147,025	1,250,000	1,250,011	0	11	0	0	2.900	2.900	JJ	19,635	0	05/11/2016.	07/01/2031.
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045			2	1FE	3,944,651	103.004	3,831,749	3,720,000	3,894,733	0	(47,758)	0	0	3.500	2.102	JD	10,850	127,415	12/02/2015.	12/01/2045.
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039			2	1FE	1,065,690	103.314	1,033,140	1,000,000	1,062,812	0	(2,878)	0	0	3.500	1.950	JD	7,097	0	10/06/2016.	06/01/2039.
373539 K6 1	GA HSG & FIN AUTH 3.45 12/01/2032			2	1FE	9,090,810	98.910	8,901,900	9,000,000	9,076,812	0	(11,581)	0	0	3.450	3.290	JD	25,875	310,500	10/01/2015.	12/01/2032.
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045			2	1FE	3,084,243	102.799	2,955,471	2,875,000	3,016,290	0	(39,868)	0	0	3.500	1.960	JD	8,385	101,681	04/09/2015.	06/01/2045.
373539 Y4 1	GEORGIA ST HSG & FIN A-1 3.65 12/01/2033			2	1FE	4,000,000	100.544	4,021,760	4,000,000	4,000,149	0	(16)	0	0	3.650	3.649	JD	12,167	146,000	04/09/2015.	12/01/2033.
373539 ZB 4	GA ST HSG 5.00 06/01/2029			2	1FE	646,872	104.669	633,247	605,000	612,486	0	(3,679)	0	0	5.000	3.496	JD	2,521	32,097	04/25/2011.	06/01/2029.
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037			3	1FE	1,854,816	95.918	1,779,103	1,854,816	1,854,816	0	0	0	0	2.600	2.614	MON	4,019	48,225	03/14/2013.	07/01/2037.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043			2	1FE	7,714,658	101.971	7,866,714	7,714,658	7,714,658	0	0	0	0	3.875	3.906	MON	24,912	298,943	10/11/2013.	12/01/2043.
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034			2	1FE	6,023,142	98.525	5,753,860	5,840,000	6,000,431	0	(22,712)	0	0	4.000	5.781	FA	97,333	124,754	01/13/2016.	02/01/2034.
45203F AM 8	IL HSG DEV 4.60 09/01/2025			2	1FE	2,615,882	100.075	2,712,033	2,710,000	2,646,167	0	5,698	0	0	4.600	4.937	MS	41,553	124,667	12/09/2010.	09/01/2025.
45203L BD 4	IL HSG DEV MFH 5.375 12/01/2028			2	1FE	9,391,050	105.763	9,518,670	9,000,000	9,182,729	0	(41,473)	0	0	5.375	4.800	JD	40,313	483,750	05/26/2011.	12/01/2028.
45203L BS 1	IL ST HSG DEV MF PT 3.00 2/01/2031			2	1FE	1,625,000	97.658	1,586,943	1,625,000	1,625,000	0	0	0	0	3.000	3.019	MON	4,198	49,427	01/22/2015.	02/01/2031.
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032			2	1Z	2,386,186	93.178	2,223,400	2,386,186	2,394,706	0	8,460	0	0	2.850	2.875	MON	5,667	34,590	06/10/2016.	07/01/2032.
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032			2	1FE	4,977,032	89.457	4,452,303	4,977,032	4,976,232	0	(923)	0	0	2.800	2.787	MON	23,613	59,254	06/22/2016.	07/01/2032.
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031			2	1FE	2,000,000	92.194	1,843,880	2,000,000	2,000,001	0	1	0	0	2.850	2.850	JJ	28,658	0	06/09/2016.	07/01/2031.
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033			2	1FE	1,000,000	90.718	907,180	1,000,000	1,000,001	0	1	0	0	2.950	2.950	JJ	14,832	0	06/09/2016.	01/01/2033.
45506A CK 5	IN ST HSG 4.45 12/01/2027			2	1FE	1,230,000	105.277	1,294,907	1,230,000	1,230,000	0	0	0	0	4.450	4.450	JD	4,561	54,735	06/15/2011.	12/01/2027.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042			2	1FE	1,125,000	101.191	1,138,399	1,125,000	1,125,000	0	0	0	0	2.900	2.918	MON	2,719	32,625	05/23/2013.	02/01/2042.
49130T ME 3	KY HSG CORP A 5.00 01/01/2028			2	1FE	312,379	107.037	310,407	290,000	302,331	0	(1,959)	0	0	5.000	4.128	JJ	7,250	15,040	04/29/2011.	01/01/2028.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033			2	1FE	2,008,629	101.886	1,971,494	1,935,000	1,974,875	0	(7,992)	0	0	4.250	3.748	JJ	41,119	84,183	06/11/2012.	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041			2	1FE	260,000	101.113	262,894	260,000	260,000	0	0	0	0	3.000	3.019	MON	650	7,800	04/19/2013.	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041			2	1FE	1,070,000	98.761	1,056,743	1,070,000	1,070,000	0	0	0	0	3.000	3.019	MON	2,675	32,102	04/19/2013.	11/01/2041.
49130T VQ 6	KY HSG CORP TXBL B 4.00 07/01/2037			2	1FE	3,642,450	103.367	3,617,845	3,500,000	3,639,897	0	(2,553)	0	0	4.000	2.999	JJ	11,667	0	11/22/2016.	07/01/2037.
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043			2	1FE	1,427,236	103.176	1,418,670	1,375,000	1,413,581	0	(5,025)	0	0	3.250	2.798	MN	5,710	45,024	01/29/2014.	11/15/2043.
56052F AR 6	ME HSG AUTH B 3.20 11/15/2030			2	1FE	3,435,000	97.964	3,365,063	3,435,000	3,434,909	0	5	0	0	3.200	3.200	MN	14,045	109,920	02/04/2015.	11/15/2030.
56052F DF 9	ME HSG AUTH G 3.50 11/15/2045			2	1FE	567,089	104.492	559,032	535,000	561,003	0	(6,086)	0	0	3.500	2.225	MN	2,393	16,023	12/02/2015.	11/15/2045.
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041			2	1FE	3,444,090	105.322	3,422,965	3,250,000	3,342,677	0	(19,937)	0	0	5.000	4.246	MS	54,167	166,377	04/21/2011.	03/01/2041.
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044			2	1FE	2,379,235	102.215	2,350,945	2,300,000	2,357,896	0	(7,787)	0	0	3.250	2.833	MS	24,917	75,135	01/30/2014.	09/01/2044.
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045			2	1FE	4,663,265	103.500	4,559,175	4,405,000	4,671,525	0	12,152	0	0	3.500	2.712	MS	51,392	114,775	11/18/2015.	09/01/2045.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043			2	1FE	1,082,326	104.104	1,051,450	1,010,000	1,060,863	0	(7,054)	0	0	4.000	3.128	JD	3,367	43,036	10/24/2013.	12/01/2043.
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019				1FE	1,630,000	104.846	1,708,990	1,630,000	1,630,000	0	0	0	0	4.300	4.300	JD	5,841	71,539	11/10/2010.	12/01/2019.
57586P K8 8	MA HSG AUTH 5.00 12/01/2028			2	1FE	2,007,669	104.257	1,949,606	1,870,000	1,889,791	0	(13,069)	0	0	5.000	3.376	JD	7,792	102,181	05/12/2011.	12/01/2028.
57586P P2 6	MA ST HSG 4.50 06/01/2029			2	1FE	1,519,507	104.776	1,503,536	1,435,000	1,474,261	0	(9,145)	0	0	4.500	3.742	JD	5,381	70,623	08/12/2011.	06/01/2029.
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034			2	1FE	549,418	101.893	534,938	525,000	539,546	0	(2,424)	0	0	3.750	3.189	JD	1,641	21,227	09/06/2012.	06/01/2034.
57586Y CA 3	MA ST HSG FIN A 4.375 12/01/2026			2	1FE	2,365,000	105.967	2,506,120	2,365,000	2,365,000	0	0	0	0	4.375	4.375	JD	8,622	103,469	06/21/2011.	12/01/2026.
57587A FR 4	MA HSG FIN AGY 172 3.30 12/01/2029			2	1FE	3,000,000	100.876	3,026,280	3,000,000	3,000,000	0	0	0	0	3.300	3.300	JD	8,250	99,000	10/23/2014.	12/01/2029.

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
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045			2	1FE	2,778,106	104.783	2,645,771	2,525,000	2,727,655	0	(24,272)	0	0	4.000	2.794	JD	8,417	104,376	10/23/2014.	06/01/2045.
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042			2	1FE	5,462,984	103.267	5,338,904	5,170,000	5,402,249	0	(58,433)	0	0	3.500	2.243	JD	15,079	175,682	11/18/2015.	06/01/2042.
57587A JE 9	MA HSG FIN AGY 178 3.70 12/01/2033			2	1FE	2,500,000	99.500	2,487,500	2,500,000	2,499,968	0	(30)	0	0	3.700	3.700	JD	7,708	88,389	11/18/2015.	12/01/2033.
57587A MD 7	MA HSG FIN AGY I 3.45 12/01/2050	SD			1FE	5,000,000	99.980	4,999,000	5,000,000	4,999,942	0	(53)	0	0	3.450	3.450	JD	14,375	164,833	12/11/2015.	12/01/2050.
57587A RG 5	MASSACHUSETTS HSG D 2.90 12/01/2031			2	1FE	2,415,000	90.051	2,174,732	2,415,000	2,414,947	0	(53)	0	0	2.900	2.900	JD	5,836	23,929	07/22/2016.	12/01/2031.
57587A TW 8	MA HSG FIN AGY 186 3.95 06/01/2030			2	1FE	2,050,000	103.100	2,113,550	2,050,000	2,049,998	0	(2)	0	0	3.950	3.950	JD	5,173	0	11/30/2016.	06/01/2030.
57587A TX 6	MA HSG FIN AGY 186 4.00 06/01/2039			2	1FE	5,273,450	108.739	5,436,950	5,000,000	5,269,599	0	(3,851)	0	0	4.000	2.650	JD	12,778	0	11/30/2016.	06/01/2039.
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028			2	1FE	2,309,825	104.521	2,451,017	2,345,000	2,316,116	0	2,021	0	0	3.750	3.887	MS	25,893	87,938	10/03/2013.	03/15/2028.
594653 7L 5	MI HSG DEV AUTH B 3.10 12/01/2031			2	1FE	3,625,000	93.006	3,371,468	3,625,000	3,625,030	0	30	0	0	3.100	3.100	JD	20,602	0	09/23/2016.	12/01/2031.
59465M B4 6	MI HSG DEV AUTH A2 4.75 10/01/2046			2	1FE	993,750	102.912	1,029,120	1,000,000	994,092	0	88	0	0	4.750	4.787	AO	11,875	47,500	02/10/2012.	10/01/2046.
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22			2	1FE	2,240,000	100.052	2,241,165	2,240,000	2,240,000	0	0	0	0	3.500	3.500	AO	19,600	78,400	02/08/2012.	10/01/2022.
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034			2	1FE	3,982,557	102.870	4,032,504	3,920,000	3,949,119	0	(10,905)	0	0	5.050	4.729	JJ	98,980	202,619	10/31/2014.	07/01/2034.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044			2	1FE	9,518,434	100.307	9,547,656	9,518,434	9,518,434	0	0	0	0	2.875	2.892	MON	22,805	273,655	10/15/2014.	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045			2	1FE	9,037,414	97.918	8,849,255	9,037,414	9,037,414	0	0	0	0	2.800	2.816	MON	21,087	253,048	01/13/2015.	02/01/2045.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045			2	1FE	4,480,859	97.823	4,383,311	4,480,859	4,480,863	0	(0)	0	0	3.000	3.019	MON	11,202	134,426	03/11/2015.	04/01/2045.
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045			2	1FE	5,736,279	98.255	5,636,181	5,736,279	5,736,286	0	(1)	0	0	2.900	2.918	MON	13,863	166,352	10/09/2015.	11/01/2045.
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046			2	1FE	12,741,315	98.401	12,537,581	12,741,315	12,741,315	0	0	0	0	2.950	2.968	MON	31,322	318,444	01/13/2016.	02/01/2046.
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046			2	1FE	4,959,922	96.126	4,767,775	4,959,922	4,959,924	0	1	0	0	2.330	2.341	MON	9,631	39,806	07/15/2016.	08/01/2046.
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040			2	1FE	1,106,591	102.140	1,062,256	1,040,000	1,077,004	0	(6,717)	0	0	4.000	3.224	JJ	20,800	44,041	03/28/2012.	07/01/2040.
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031			2	1FE	1,045,098	100.988	1,004,831	995,000	1,027,860	0	(5,033)	0	0	3.000	2.406	JJ	14,925	31,612	05/15/2013.	07/01/2031.
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045			2	1FE	7,677,289	104.351	7,351,528	7,045,000	7,437,999	0	(111,391)	0	0	4.000	2.048	JJ	140,900	291,061	12/04/2014.	01/01/2045.
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032			2	1FE	3,955,113	97.658	3,877,023	3,970,000	3,956,602	0	668	0	0	3.500	3.529	JJ	69,475	142,881	02/17/2015.	01/01/2032.
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046			2	1FE	11,913,560	103.178	11,684,909	11,325,000	11,856,282	0	(53,853)	0	0	3.500	2.874	JJ	198,188	234,329	11/25/2015.	01/01/2046.
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031			2	1FE	3,100,000	91.077	2,823,387	3,100,000	3,100,105	0	105	0	0	3.100	3.100	JJ	50,452	2,196	05/26/2016.	07/01/2031.
60416S TB 6	MINNESOTA HSG FIN E 3.70 01/01/2031			2	1FE	3,000,000	101.724	3,051,720	3,000,000	3,000,001	0	1	0	0	3.700	3.700	JJ	2,775	0	12/14/2016.	01/01/2031.
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047			2	1FE	3,177,840	107.680	3,230,400	3,000,000	3,176,801	0	(1,039)	0	0	4.000	2.468	JJ	3,000	0	12/14/2016.	01/01/2047.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038			2	1FE	1,167,963	101.127	1,127,566	1,115,000	1,118,951	0	(8,903)	0	0	5.400	4.559	JD	5,018	63,866	10/19/2010.	06/01/2038.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032			2	1FE	567,919	97.122	551,574	567,919	567,919	0	0	0	0	2.750	2.766	MON	1,301	15,618	06/20/2013.	12/01/2032.
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038			2	1FE	2,123,780	104.494	2,089,880	2,000,000	2,121,337	0	(2,443)	0	0	3.500	1.960	JD	6,028	0	11/03/2016.	12/01/2038.
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034			2	1FE	1,876,534	95.527	1,792,596	1,876,534	1,876,534	0	0	0	0	2.550	2.564	MON	3,988	47,852	03/15/2013.	10/01/2034.
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040			2	1FE	4,216,851	104.657	4,013,596	3,835,000	4,142,788	0	(34,611)	0	0	4.000	2.849	MN	25,567	158,079	10/02/2014.	11/01/2040.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036			2	1FE	1,530,771	98.231	1,503,691	1,530,771	1,530,771	0	0	0	0	2.970	2.988	MON	3,789	45,464	11/20/2014.	08/01/2036.
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036			2	1FE	7,734,339	105.530	7,524,289	7,130,000	7,662,551	0	(68,923)	0	0	4.000	2.803	MN	47,533	252,163	11/20/2015.	11/01/2036.
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027			2	1FE	1,236,263	100.637	1,222,740	1,215,000	1,216,423	0	(3,311)	0	0	5.000	4.712	JD	5,063	60,750	02/12/2010.	12/01/2027.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038			2	1FE	4,548,719	100.572	4,490,540	4,465,000	4,470,634	0	(13,096)	0	0	5.200	4.890	JD	19,348	232,180	02/12/2010.	06/01/2038.
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027			2	1FE	125,059	104.366	125,239	120,000	123,127	0	(523)	0	0	5.000	4.452	JD	500	6,000	10/14/2011.	12/01/2027.
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038			2	1FE	1,061,449	102.720	1,037,472	1,010,000	1,043,712	0	(4,247)	0	0	4.000	3.453	JD	3,367	40,400	07/11/2012.	12/01/2038.
613907 BU 7	MONT CNTY TX 3.75 06/01/2031			2	1FE	4,540,000	103.695	4,707,753	4,540,000	4,540,000	0	0	0	0	3.750	3.750	JD	14,188	170,250	05/17/2011.	06/01/2031.
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043			2	1FE	1,387,749	101.582	1,330,724	1,310,000	1,359,515	0	(8,096)	0	0	3.000	2.285	MS	13,100	41,808	05/02/2013.	03/01/2043.
63968M NV 7	NEBRASKA ST INVEST C 3.00 09/01/2031			2	1FE	1,500,000	93.627	1,404,405	1,500,000	1,499,986	0	(14)	0	0	3.000	3.000	MS	3,875	0	10/26/2016.	09/01/2031.
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029			2	1FE	1,835,000	101.126	1,855,662	1,835,000	1,835,000	0	0	0	0	3.300	3.300	AO	15,139	60,555	10/24/2014.	10/01/2029.
641279 LR 3	NEVADA ST HSG DIV 3.50 04/01/2044			2	1FE	6,115,891	107.120	6,079,060	5,675,000	6,020,545	0	(46,421)	0	0	3.500	2.514	AO	49,656	198,625	10/24/2014.	04/01/2044.
646129 6Q 4	NJ ST HSG 4.50 10/01/2029			2	1FE	1,690,916	101.746	1,633,023	1,605,000	1,618,967	0	(27,360)	0	0	4.500	3.851	AO	18,056	72,225	06/24/2011.	10/01/2029.
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032			2	1FE	961,032	103.665	953,718	920,000	941,747	0	(4,116)	0	0	4.250	3.703	AO	9,775	39,100	12/09/2011.	10/01/2032.

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
646129 M9 4	NJ HSG SER T 4.55 10/01/2022			2	1FE	5,392,261	100.269	5,479,701	5,465,000	5,423,979	0	6,075	0	0	4.550	4.700	AO	62,164	248,685	03/21/2011.	10/01/2022.
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044			2	1FE	794,701	106.844	790,646	740,000	778,783	0	(5,608)	0	0	4.000	3.065	MS	10,267	29,735	12/06/2013.	03/01/2044.
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045			2	1FE	1,999,570	102.991	1,941,380	1,885,000	1,976,368	0	(12,788)	0	0	3.250	2.420	MS	20,421	61,503	02/20/2015.	03/01/2045.
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041			2	1FE	4,050,000	98.357	3,983,459	4,050,000	4,045,621	0	(2,747)	0	0	3.000	2.923	MON	10,125	121,500	02/26/2015.	09/01/2041.
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037			2	1FE	4,038,696	97.887	3,953,359	4,038,696	4,038,693	0	1	0	0	3.100	3.120	MON	10,433	122,546	11/18/2015.	09/01/2037.
647200 5P 5	NM MTGE FIN AUTH I C-1 3.00 09/01/2031			2	1FE	1,000,000	93.697	936,970	1,000,000	999,990	0	(11)	0	0	3.000	3.000	MS	3,167	0	10/26/2016.	09/01/2031.
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030			2	1FE	2,194,900	105.890	2,244,868	2,120,000	2,154,113	0	(8,170)	0	0	5.350	4.873	MS	37,807	115,057	04/13/2011.	03/01/2030.
647200 P6 5	NM SFM B CL I 5.00 09/01/2028			2	1FE	1,911,199	104.473	1,817,830	1,740,000	1,824,605	0	(17,960)	0	0	5.000	3.760	MS	29,000	92,917	07/13/2011.	09/01/2028.
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028			2	1FE	1,337,602	104.945	1,332,802	1,270,000	1,305,793	0	(6,761)	0	0	4.625	3.966	MS	19,579	60,008	09/22/2011.	03/01/2028.
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039			2	1FE	680,050	100.112	670,750	670,000	670,823	0	(1,590)	0	0	5.050	4.798	JJ	16,918	33,835	05/07/2010.	07/01/2039.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043			2	1FE	1,821,119	103.110	1,773,492	1,720,000	1,778,789	0	(10,363)	0	0	3.750	3.030	MS	21,500	66,035	08/15/2012.	03/01/2043.
647200 WN 0	NM MTG FIN 5.70 07/01/2039			2	1FE	538,050	102.255	521,501	510,000	514,557	0	(4,347)	0	0	5.700	4.774	JJ	14,535	29,070	11/30/2010.	07/01/2039.
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034			2	1FE	1,598,479	94.510	1,510,722	1,598,479	1,598,479	0	0	0	0	2.230	2.240	MON	2,971	38,737	05/10/2013.	10/01/2034.
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026			2	1FE	1,872,558	100.139	1,937,690	1,935,000	1,892,059	0	3,696	0	0	4.600	4.907	JJ	41,044	89,010	02/01/2011.	01/15/2026.
64966T AY 0	NYC MFH A NY 4.75 01/15/2039			2	1FE	3,738,995	100.093	3,968,687	3,965,000	3,763,126	0	4,850	0	0	4.750	5.139	JJ	86,845	188,338	06/15/2011.	01/15/2039.
64966W DH 7	NYC NY HSG DEV B1 5.00 7/01/2024			2	1FE	3,790,290	112.819	3,948,665	3,500,000	3,705,174	0	(27,169)	0	0	5.000	3.968	JJ	87,500	175,000	08/30/2013.	07/01/2024.
64970H CF 9	NEW YORK CITY HSG DEV 4.95 05/15/2036			2	1FE	4,619,025	100.000	4,500,000	4,500,000	4,500,095	0	(3)	0	0	4.950	4.950	MN	28,463	222,750	08/25/2010.	05/15/2036.
64970H ET 7	NEW YORK CITY HSG A-1 3.375 11/15/2029			2	1FE	6,000,000	101.778	6,106,680	6,000,000	6,000,000	0	0	0	0	3.375	3.375	MN	25,875	202,500	02/18/2015.	11/15/2029.
64972B H8 1	NYC HSG L-2-A 3.60 11/01/2033			2	1FE	10,958,500	99.372	10,781,862	10,850,000	10,935,978	0	(13,095)	0	0	3.600	3.449	MN	65,100	390,600	03/24/2015.	11/01/2033.
64972C CL 5	NYC HSG DEV G-1 3.375 11/01/2029			2	1FE	3,260,000	99.000	3,227,400	3,260,000	3,260,000	0	0	0	0	3.375	3.375	MN	18,338	110,025	12/11/2014.	11/01/2029.
64972C SH 7	NY HSG DEV CORP H 2.95 11/01/2045			2	1FE	8,020,000	100.554	8,064,431	8,020,000	8,019,830	0	(158)	0	0	2.950	2.950	MN	39,432	203,073	12/09/2015.	11/01/2045.
64972C WW 9	NYC HSG DEV CORP E 2.85 11/01/2031			2	1FE	1,500,000	90.842	1,362,630	1,500,000	1,499,968	0	(32)	0	0	2.850	2.850	MN	7,125	14,488	06/10/2016.	11/01/2031.
64972C WX 7	NYC HSG DEV CORP E 3.15 11/01/2036			2	1FE	1,500,000	89.517	1,342,755	1,500,000	1,499,961	0	(39)	0	0	3.150	3.150	MN	7,875	16,013	06/10/2016.	11/01/2036.
64986M K3 8	NY ST HSG FIN AGY 4.50 11/15/2027			2	1FE	1,443,000	100.109	1,481,613	1,480,000	1,452,536	0	1,895	0	0	4.500	4.720	MN	8,510	66,600	06/08/2011.	11/15/2027.
64986M Q3 2	NY ST HSG 5.40 11/15/2042			2	1FE	2,928,000	100.812	3,024,360	3,000,000	2,933,950	0	1,125	0	0	5.400	5.562	MN	20,700	162,000	03/18/2011.	11/15/2042.
64987B KW 7	NEW YORK HSG FIN B 2.95 11/01/2031			2	1FE	2,000,000	97.296	1,945,920	2,000,000	1,999,981	0	(19)	0	0	2.950	2.950	MN	9,833	26,550	05/04/2016.	11/01/2031.
64987B NQ 7	NY HSG FIN AGY C 2.75 11/01/2031			2	1FE	6,000,000	89.386	5,363,160	6,000,000	5,999,880	0	(120)	0	0	2.750	2.750	MN	27,500	55,458	06/22/2016.	11/01/2031.
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034			2	1FE	3,585,000	99.868	3,580,268	3,585,000	3,585,000	0	0	0	0	3.850	3.850	AO	34,506	149,101	10/09/2014.	10/01/2034.
649883 D9 3	NY MTGE AGY 190 3.45 10/01/2030			2	1FE	1,175,000	100.538	1,181,322	1,175,000	1,175,000	0	0	0	0	3.450	3.450	AO	10,134	40,538	02/11/2015.	10/01/2030.
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034			2	1FE	5,240,466	102.807	5,088,947	4,950,000	5,120,211	0	(64,460)	0	0	3.500	1.928	AO	43,313	182,888	02/11/2015.	10/01/2034.
649883 VZ 5	NY MTGE AGY-178 3.50 10/01/2043			2	1FE	3,913,501	103.497	3,917,361	3,785,000	3,872,434	0	(12,501)	0	0	3.500	3.091	AO	33,119	132,475	07/11/2013.	10/01/2043.
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041			2	1FE	1,744,009	100.574	1,694,672	1,685,000	1,715,692	0	(9,438)	0	0	2.625	2.218	AO	11,058	45,544	02/13/2013.	04/01/2041.
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028			2	1FE	1,777,175	103.158	1,727,897	1,675,000	1,723,288	0	(10,942)	0	0	4.500	3.722	JJ	37,688	78,815	08/04/2011.	07/01/2028.
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039			2	1FE	5,200,145	102.866	5,061,007	4,920,000	5,192,081	0	(8,064)	0	0	3.500	2.040	JJ	21,047	0	10/20/2016.	07/01/2039.
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028			2	1FE	711,362	101.908	703,165	690,000	700,234	0	(2,324)	0	0	4.250	3.846	JJ	14,663	30,810	10/19/2011.	07/01/2028.
658877 FB 6	ND HSG FIN C 2.85 07/01/2032			2	1FE	2,000,000	87.134	1,742,680	2,000,000	1,999,956	0	(44)	0	0	2.850	2.850	JJ	19,000	0	08/05/2016.	07/01/2032.
677377 U9 2	OHIO HSG 4.80 11/01/2028			2	1FE	335,479	104.077	322,639	310,000	322,339	0	(2,574)	0	0	4.800	3.795	MN	2,480	14,880	05/11/2011.	11/01/2028.
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028			2	1FE	1,773,108	104.689	1,711,665	1,635,000	1,702,741	0	(14,256)	0	0	4.500	3.462	MN	12,263	73,575	08/17/2011.	11/01/2028.
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044			2	1FE	9,107,589	97.986	8,732,057	8,911,536	9,097,234	0	(18,802)	0	0	3.050	2.796	MON	22,650	272,078	02/05/2015.	02/01/2044.
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046			2	1FE	4,821,978	95.739	4,616,514	4,821,978	4,821,978	0	0	0	0	2.800	2.816	MON	11,251	103,137	02/17/2016.	03/01/2046.
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036			2	1FE	1,653,600	101.843	1,619,304	1,590,000	1,650,821	0	(2,779)	0	0	3.500	3.875	MS	18,550	13,988	06/07/2016.	09/01/2036.
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031			2	1FE	4,000,000	91.064	3,642,560	4,000,000	3,999,958	0	(42)	0	0	2.800	2.800	MS	19,911	0	10/06/2016.	09/01/2031.
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044			2	1FE	9,333,653	100.941	9,421,483	9,333,653	9,333,653	0	0	0	0	3.750	3.779	MON	29,168	350,012	10/10/2013.	03/01/2044.
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035			2	1FE	4,545,182	100.223	4,555,318	4,545,182	4,545,182	0	0	0	0	3.350	3.373	MON	12,689	152,264	10/10/2013.	09/01/2035.

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
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031			2	1FE	1,707,342	109.404	1,739,524	1,590,000	1,648,849	0	(12,239)	0	0	4.500	3.583	MS	23,850	71,550	06/30/2011.	03/01/2031.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034			2	1FE	830,000	102.791	853,165	830,000	830,000	0	0	0	0	2.500	2.500	JJ	10,375	21,528	05/31/2013.	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043			2	1FE	2,251,999	106.579	2,232,830	2,095,000	2,206,134	0	(15,214)	0	0	4.000	3.093	JJ	41,900	86,262	11/08/2013.	07/01/2043.
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044			2	1FE	6,124,182	102.046	5,949,282	5,830,000	5,999,681	0	(59,126)	0	0	3.125	1.956	JJ	91,094	185,313	12/10/2014.	07/01/2044.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028			2	1FE	593,477	104.040	582,624	560,000	564,978	0	(3,048)	0	0	5.000	3.669	JJ	14,000	29,777	04/15/2011.	07/01/2028.
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028			2	1FE	795,963	105.097	761,953	725,000	758,585	0	(7,600)	0	0	5.250	3.986	JJ	19,031	40,725	07/27/2011.	07/01/2028.
708796 3A 3	PA HSG FIN 120 2.80 10/01/2031			2	1FE	5,000,000	90.758	4,537,900	5,000,000	4,999,888	0	(112)	0	0	2.800	2.800	AO	35,000	27,222	06/22/2016.	10/01/2031.
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041			2	1FE	1,270,325	102.732	1,253,330	1,220,000	1,244,509	0	(5,264)	0	0	4.000	3.487	AO	12,200	50,758	09/13/2011.	10/01/2041.
708796 N9 4	PA HSG FIN AGY A 3.85 10/01/2030			2	1FE	8,500,000	101.031	8,587,635	8,500,000	8,500,037	0	(4)	0	0	3.850	3.850	AO	81,813	327,250	02/12/2015.	10/01/2030.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040			2	1FE	2,719,820	102.877	2,669,658	2,595,000	2,688,050	0	(26,465)	0	0	3.500	2.330	AO	22,706	94,661	08/19/2015.	04/01/2040.
708796 X3 6	PA HSG FIN 118A 3.85 10/01/2030			2	1FE	2,965,000	100.101	2,967,995	2,965,000	2,964,881	0	(94)	0	0	3.850	3.850	AO	28,538	92,907	11/05/2015.	10/01/2030.
708796 XM 4	PENNSYLVANIA HSG 4.125 10/01/2025			2	1FE	7,515,225	102.612	7,819,034	7,620,000	7,550,519	0	6,137	0	0	4.125	4.251	AO	78,581	317,495	11/01/2010.	10/01/2025.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028			2	1FE	1,612,538	102.941	1,564,703	1,520,000	1,533,033	0	(8,113)	0	0	5.000	3.610	AO	19,000	79,420	03/03/2011.	04/01/2028.
71881L AD 0	PHOENIX AZ SER '07 5.25 08/01/2038			2	1	53,441	100.850	52,922	52,476	52,956	0	(79)	0	0	5.250	5.102	MON	230	2,755	01/31/2011.	08/01/2038.
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028			2	1FE	489,580	103.453	470,711	455,000	470,859	0	(3,866)	0	0	4.500	3.509	MS	6,825	21,114	07/20/2011.	09/01/2028.
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046			2	1FE	3,950,007	100.263	3,881,181	3,871,000	3,944,629	0	(8,998)	0	0	3.350	3.077	MON	10,807	123,915	12/10/2015.	01/01/2046.
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040			2	1FE	439,809	102.453	425,180	415,000	429,063	0	(2,699)	0	0	4.000	3.225	AO	4,150	17,339	10/11/2012.	10/01/2040.
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040			2	1FE	1,394,792	100.182	1,347,448	1,345,000	1,374,442	0	(5,218)	0	0	2.750	2.305	AO	9,247	36,988	11/30/2012.	04/01/2040.
795678 LT 6	SALT LAKE CO HSG MF 3.375 08/01/2028			2	1FE	5,610,000	100.655	5,536,025	5,500,000	5,583,261	0	(12,258)	0	0	3.375	3.100	FA	77,344	185,625	10/01/2014.	08/01/2028.
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023			2	1FE	1,226,400	101.361	1,216,332	1,200,000	1,202,426	0	(4,680)	0	0	5.300	4.886	JJ	31,800	70,626	03/28/2011.	07/01/2023.
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043			2	1FE	544,265	104.799	523,995	500,000	540,489	0	(3,776)	0	0	4.000	2.000	JJ	8,278	0	06/29/2016.	07/01/2043.
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028			2	1FE	938,415	103.745	892,207	860,000	895,854	0	(8,531)	0	0	5.000	3.820	MN	7,167	45,413	06/23/2011.	05/01/2028.
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032			2	1FE	1,359,911	103.256	1,352,654	1,310,000	1,335,054	0	(5,230)	0	0	4.250	3.767	MN	9,279	57,938	09/29/2011.	05/01/2032.
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041			2	1FE	3,111,630	101.288	3,038,640	3,000,000	3,107,081	0	(4,549)	0	0	3.500	2.497	MN	17,500	0	10/14/2016.	11/01/2041.
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030			2	1FE	800,987	100.399	763,032	760,000	786,536	0	(4,197)	0	0	3.000	2.356	MN	3,800	23,369	04/30/2013.	11/01/2030.
83756C HG 3	SD HSG DEV AUTH D 3.15 11/01/2028			2	1FE	3,000,000	101.948	3,058,440	3,000,000	3,000,000	0	0	0	0	3.150	3.150	MN	15,750	94,500	10/24/2014.	11/01/2028.
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034			2	1FE	2,396,258	100.780	2,292,745	2,275,000	2,372,704	0	(11,582)	0	0	4.000	3.335	MN	15,167	93,890	10/24/2014.	05/01/2034.
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031			2	1FE	1,270,000	98.600	1,252,220	1,270,000	1,270,031	0	30	0	0	3.400	3.400	MN	7,197	44,819	04/09/2015.	05/01/2031.
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045			2	1FE	3,533,091	108.079	3,507,164	3,245,000	3,477,151	0	(53,774)	0	0	4.000	2.086	MN	21,633	113,727	12/02/2015.	11/01/2045.
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031			2	1FE	2,955,000	100.380	2,966,229	2,955,000	2,955,084	0	(9)	0	0	3.550	3.550	JJ	52,451	118,771	04/30/2015.	07/01/2031.
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028			2	1FE	2,019,757	103.041	1,957,779	1,900,000	1,956,245	0	(12,820)	0	0	4.500	3.697	JJ	42,750	91,088	08/05/2011.	01/01/2028.
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031			2	1FE	1,212,389	102.441	1,198,560	1,170,000	1,190,628	0	(4,664)	0	0	4.500	4.018	JJ	26,325	54,793	11/10/2011.	07/01/2031.
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031			2	1FE	964,271	100.800	1,068,480	1,060,000	977,298	0	4,214	0	0	3.600	4.350	JJ	19,080	39,299	10/07/2013.	01/01/2031.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043			2	1FE	792,613	105.353	784,880	745,000	777,877	0	(4,898)	0	0	4.000	3.186	JJ	14,900	31,647	10/24/2013.	07/01/2043.
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045			2	1FE	3,616,457	103.181	3,389,496	3,285,000	3,551,068	0	(31,472)	0	0	4.000	2.795	JJ	65,700	135,517	10/16/2014.	07/01/2045.
88271H CV 9	TX ST HSG 5.50 12/01/2039			2	1FE	656,600	102.595	635,508	619,434	635,253	0	(3,899)	0	0	5.500	4.780	MON	2,839	34,069	11/02/2010.	12/01/2039.
88275A CW 8	TX ST DEPT OF HSG & CMNTY 3.45 1/01/2032				1FE	7,575,000	99.374	7,453,050	7,500,000	7,557,774	0	(16,684)	0	0	3.450	3.212	MON	21,563	263,062	12/03/2015.	01/01/2032.
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032			2	1FE	320,513	100.258	315,813	315,000	315,158	0	(930)	0	0	5.250	4.941	MS	5,513	19,838	05/14/2010.	09/01/2032.
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039			2	1FE	197,925	100.218	195,425	195,000	195,081	0	(473)	0	0	5.300	5.046	MS	3,445	12,100	12/10/2009.	09/01/2039.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046			2	1FE	465,000	97.397	452,896	465,000	465,054	0	56	0	0	3.125	3.151	MS	4,844	12,414	10/15/2015.	03/01/2046.
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046			2	1FE	7,820,000	97.486	7,623,405	7,820,000	7,820,000	0	0	0	0	3.000	3.067	MS	78,200	124,642	01/15/2016.	03/01/2046.
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042			2	1FE	1,099,057	102.256	1,078,801	1,055,000	1,089,542	0	(690)	0	0	4.125	3.966	MN	7,253	43,519	04/11/2012.	11/01/2042.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045			2	1FE	1,713,069	103.576	1,677,931	1,620,000	1,694,394	0	(15,605)	0	0	3.750	4.482	MN	10,125	60,750	04/10/2015.	11/01/2045.
92812Q 7J 0	VA ST HSG DEV AUTH 4.875 10/01/2031			2	1FE	1,000,000	108.272	1,082,720	1,000,000	1,000,000	0	0	0	0	4.875	4.875	AO	12,188	48,750	08/28/2013.	10/01/2031.

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
92812Q VS 3	VA HSG DEV SER C 6.07 08/01/2018				1FE	3,000,000	106.047	3,181,410	3,000,000	2,999,938	0	36	0	0	6.070	6.071	FA	75,875	182,100	03/25/2009.	08/01/2018.
92812U C3 0	VIRGINIA ST HSG DEV A 1.85 01/01/2021	SD			1FE	2,859,188	98.482	2,880,599	2,925,000	2,890,807	0	8,099	0	0	1.850	2.157	JJ	27,056	54,113	12/14/2012.	01/01/2021.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037				1FE	10,516,636	100.488	10,567,958	10,516,636	10,516,636	0	0	0	0	3.500	3.526	MON	30,674	368,583	11/21/2014.	10/25/2037.
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042				1FE	8,556,289	97.578	8,349,056	8,556,289	8,551,003	0	(5,225)	0	0	3.250	3.234	MON	23,173	278,081	10/29/2015.	06/25/2042.
92812V CT 1	VA HSG DEV AUTH A 3.375 03/01/2032			2	1FE	1,987,519	98.074	1,956,576	1,995,000	1,988,102	0	342	0	0	3.375	3.404	MS	22,444	67,331	03/19/2015.	03/01/2032.
93978P ML 8	WASHINGTON ST HSG 3.50 07/01/2030			2	1FE	1,267,500	101.585	1,320,605	1,300,000	1,272,726	0	1,533	0	0	3.500	3.699	JJ	22,750	45,500	06/06/2013.	07/01/2030.
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037			2	1FE	1,704,006	101.358	1,667,339	1,645,000	1,686,991	0	(5,948)	0	0	3.000	2.566	JD	4,113	50,753	12/18/2013.	06/01/2037.
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046			2	1FE	1,702,656	102.995	1,658,220	1,610,000	1,700,735	0	(1,920)	0	0	3.500	2.000	JD	4,852	0	10/20/2016.	12/01/2046.
93978T VL 0	WA HSG FIN COMM 2N 3.05 12/01/2031			2	1FE	2,700,000	96.901	2,616,327	2,700,000	2,700,000	0	0	0	0	3.050	3.050	JD	7,091	0	10/20/2016.	12/01/2031.
95662M Q4 7	WV HSG DEV REF A 3.70 11/01/2029			2	1FE	1,000,000	101.085	1,010,850	1,000,000	999,991	0	1	0	0	3.700	3.700	MN	6,167	37,000	05/01/2015.	11/01/2029.
95662M T8 3	WV ST HSG DEV B AMT 4.35 11/01/2027			2	1FE	1,000,000	106.839	1,068,390	1,000,000	1,000,000	0	0	0	0	4.350	4.350	MN	7,250	43,500	09/27/2013.	11/01/2027.
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025			2	1FE	2,605,000	104.503	2,722,303	2,605,000	2,605,000	0	0	0	0	4.000	4.000	JD	8,683	107,490	11/01/2010.	12/01/2025.
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044			2	1FE	2,770,893	102.248	2,709,572	2,650,000	2,723,228	0	(24,167)	0	0	3.000	1.913	JD	6,625	81,346	01/07/2015.	12/01/2044.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						654,356,845	XXX	644,251,769	642,135,639	650,336,703	0	(1,556,528)	0	0	XXX	XXX	XXX	5,084,156	19,871,396	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						1,007,046,491	XXX	983,664,895	962,867,681	976,599,684	(12,219)	(4,435,442)	0	0	XXX	XXX	XXX	8,278,149	34,196,004	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017				1FE	1,023,580	99.895	1,022,506	1,023,580	1,023,580	0	0	0	0	3.596	3.623	MON	3,067	36,808	07/29/2013.	11/01/2017.
00952* AA 6	AIRWAY THERAPEUTICS LLC 8.00 01/15/2019				5Z	300,000	99.126	297,378	300,000	297,378	(2,622)	0	0	0	8.000	7.640	MAT	6,098	0	10/17/2016.	01/15/2019.
02666Q L5 0	AMER HONDA FIN 1.50 09/11/2017	SD			1FE	2,990,790	100.132	3,003,963	3,000,000	2,998,678	0	1,879	0	0	1.500	1.564	MS	13,750	45,000	09/04/2012.	09/11/2017.
03674X AC 0	ANTERO RESOURCES 5.125 12/01/2022			1	3FE	360,000	100.875	403,500	400,000	365,993	59,476	4,517	0	0	5.125	6.900	JD	1,708	20,500	08/28/2015.	12/01/2022.
03761U AG 1	APOLLO INV CORP 5.25 03/03/2025			1	2FE	1,238,038	98.163	1,227,041	1,250,000	1,239,780	0	973	0	0	5.250	5.375	MS	21,510	65,625	02/24/2015.	03/03/2025.
037833 AK 6	APPLE INC 2.40 05/03/2023	SD		1	1FE	8,385,750	97.458	8,771,175	9,000,000	8,583,428	0	58,375	0	0	2.400	3.213	MN	34,800	216,000	06/19/2013.	05/03/2023.
04010L AP 8	ARES CAPITAL CORP 3.875 01/15/2020			12	2FE	2,504,625	101.305	2,532,623	2,500,000	2,503,048	0	(956)	0	0	3.875	3.831	JJ	44,670	96,875	01/23/2015.	01/15/2020.
04621X AE 8	ASSURANT INC 2.50 03/15/2018			1	2FE	4,991,000	101.030	5,051,520	5,000,000	4,997,704	0	1,853	0	0	2.500	2.539	MS	36,806	125,000	03/25/2013.	03/15/2018.
046265 AF 1	ASTORIA FINL 5.00 06/19/2017			2	2FE	3,500,000	101.241	3,543,432	3,500,000	3,500,000	0	0	0	0	5.000	5.000	JD	5,833	175,000	06/14/2012.	06/19/2017.
05381N AA 5	AVISON YOUNG CA 9.50 12/15/2021			12	4FE	1,716,225	98.250	1,719,375	1,750,000	1,716,341	0	116	0	0	9.500	10.003	JD	3,694	0	12/20/2016.	12/15/2021.
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24			1	1FE	1,907,280	113.674	2,168,084	1,907,280	1,907,281	0	0	0	0	5.996	5.996	AO	28,590	114,361	06/11/2007.	04/01/2024.
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020				2FE	1,949,063	100.351	1,975,660	1,968,750	1,948,770	0	4,701	0	0	8.250	8.738	MON	13,986	165,129	09/15/2015.	06/30/2020.
06366Q W8 6	BANK OF MONTREAL 2.50 01/11/2017			1	1FE	5,987,700	100.024	6,001,440	6,000,000	5,999,928	0	2,584	0	0	2.500	2.544	JJ	70,833	150,000	01/06/2012.	01/11/2017.
064255 AH 5	BK TOKYO-MITSUBISHI UFJ 2.35 02/23/2017		C		1FE	3,997,760	100.164	4,006,556	4,000,000	3,999,932	0	468	0	0	2.350	2.362	FA	33,422	94,000	02/14/2012.	02/23/2017.
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017				2FE	45,544	100.011	41,004	41,000	41,263	0	(600)	0	0	9.000	7.406	JD	308	3,690	06/13/2007.	06/01/2017.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024			1	1FE	2,672,108	106.337	2,836,706	2,667,662	2,670,707	0	(537)	0	0	4.625	4.626	MJSD	3,770	123,387	06/26/2013.	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020			1	2FE	919,883	105.629	971,662	919,883	919,883	0	0	0	0	5.625	5.665	MJSD	1,581	51,743	06/25/2013.	06/20/2020.
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21			2	5*	115,263	15.875	23,179	146,010	18,486	73,723	1,083	99,267	0	10.000	75.215	JD	41	3,619	12/31/2016.	07/07/2021.
118230 AK 7	BUCKEYE PARTNERS 4.15 07/01/2023			12	2FE	920,401	101.412	1,054,685	1,040,000	933,920	0	12,961	0	0	4.150	6.073	JJ	21,580	43,160	12/11/2015.	07/01/2023.
118230 AN 1	BUCKEYE PARTNERS 4.35 10/15/2024			12	2FE	510,314	101.902	611,413	600,000	518,444	0	7,841	0	0	4.350	6.611	AO	5,510	26,100	12/15/2015.	10/15/2024.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018			1	1FE	34,938	103.516	39,963	38,605	38,605	0	1,751	0	0	6.230	6.230	JJ	1,196	2,405	11/20/2000.	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20				1FE	840,004	108.036	832,925	770,971	770,971	0	0	0	0	7.160	7.160	JJ	27,447	55,202	06/28/2002.	01/02/2020.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022				1FE	475,390	105.673	502,359	475,390	475,841	0	25	0	0	5.943	5.949	JJ	13,028	28,252	06/21/2002.	01/15/2022.
12325J AA 9	BUSINESS DEVELOPMENT 6.00 09/01/2020			1	2FE	995,000	101.114	1,011,136	1,000,000	996,183	0	936	0	0	6.000	6.118	MS	20,000	60,167	10/05/2015.	09/01/2020.
12738A AA 9	CADENCE FINANCIAL 4.875 06/28/2019			1	2FE	1,268,050	100.375	1,254,688	1,250,000	1,260,933	0	(4,058)	0	0	4.875	4.500	JD	508	60,938	03/06/2015.	06/28/2019.
136385 AV 3	CANADIAN NATL RESOURCES 3.90 02/01/2025			12	2FE	1,894,970	100.331	2,006,628	2,000,000	1,907,437	0	9,277	0	0	3.900	4.592	FA	32,500	78,000	08/21/2015.	02/01/2025.
141781 AY 0	CARGILL INC 4.307 05/14/2021	SD		1	1FE	9,628,000	106.066	10,212,073	9,628,000	9,628,000	0	0	0	0	4.307	4.307	MN	54,139	414,678	05/16/2011.	05/14/2021.
202795 GX 2	COMMONWLTH EDISON 6.95 07/15/2018			1	2FE	3,598,100	107.372	4,294,896	4,000,000	3,913,407	0	50,643	0	0	6.950	8.481	JJ	128,189	278,000	10/06/2008.	07/15/2018.

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
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020			12	4FE	995,130	103.000	1,030,000	1,000,000	950,102	175,653	4,449	0	0	9.750	11.580	MN	12,458	97,500	05/06/2015.	05/15/2020.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024			1	1FE	4,299,540	102.500	4,341,900	4,236,000	4,287,629	0	(7,647)	0	0	4.000	3.770	AO	29,181	169,440	02/05/2014.	10/29/2024.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022			12	3FE	1,748,656	100.000	1,925,000	1,925,000	1,778,921	0	20,401	0	0	5.000	6.616	MS	28,340	115,835	08/26/2015.	09/15/2022.
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613				1FE	356,387	102.946	353,514	343,397	344,535	0	(1,563)	0	0	6.500	6.014	JD	992	22,321	10/29/1998.	12/15/2017.
225433 AC 5	CREDIT SUISSE GP FUND 3.75 03/26/2025		C		2FE	4,988,000	97.699	4,884,940	5,000,000	4,989,805	0	1,037	0	0	3.750	3.779	MS	49,479	187,500	03/23/2015.	03/26/2025.
22547R AA 2	CREDITCORP 12.00 07/15/2018			12	5FE	1,981,600	79.500	1,590,000	2,000,000	760,000	709,368	1,849	1,231,217	0	12.000	31.579	JJ	110,667	240,000	06/28/2013.	07/15/2018.
229899 AA 7	CULLEN/FROST BNKRS V/R 02/15/2017			2	2FE	2,997,300	99.946	2,998,386	3,000,000	2,999,810	0	650	0	0	1.436	1.522	FMAN.	5,623	34,534	02/12/2007.	02/15/2017.
23311V AC 1	DCP MIDSTREAM OPERATING 2.50 12/01/2017			12	3FE	595,650	99.875	659,175	660,000	628,618	12,751	31,846	0	0	2.500	7.990	JD	1,375	16,500	12/15/2015.	12/01/2017.
23311V AE 7	DCP MIDSTREAM OP 2.70 04/01/2019			12	3FE	2,441,500	99.000	2,945,250	2,975,000	2,593,821	2,732	147,046	0	0	2.700	9.136	AO	20,081	80,325	12/16/2015.	04/01/2019.
233851 AK 0	DAIMLER FINANCE 2.95 01/11/2017			1	1FE	7,986,000	100.027	8,002,136	8,000,000	7,999,917	0	2,966	0	0	2.950	2.988	JJ	111,444	236,000	01/04/2012.	01/11/2017.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20			1	1FE	683,347	105.500	720,931	683,347	683,347	0	0	0	0	4.750	4.750	MN	4,869	32,459	06/27/2012.	05/07/2020.
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021			12	2FE	999,710	103.516	1,035,155	1,000,000	999,758	0	48	0	0	4.420	4.426	JD	1,964	23,819	05/17/2016.	06/15/2021.
25470X AE 5	DISH DBS CORP 6.75 06/01/2021			1	3FE	1,033,500	108.500	1,139,250	1,050,000	1,036,215	0	2,631	0	0	6.750	7.102	JD	5,906	70,875	12/22/2015.	06/01/2021.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019		C	1	1FE	1,094,058	104.547	1,146,675	1,096,800	1,095,966	0	521	0	0	5.888	5.941	JD	2,870	64,580	07/27/2009.	06/15/2019.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021		C	1	2FE	217,720	103.000	224,251	217,720	217,720	0	0	0	0	6.500	6.500	MN	1,219	18,660	06/28/2012.	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24		C	1	1FE	724,586	104.000	753,569	724,586	724,586	0	0	0	0	5.125	5.125	MN	3,198	37,135	06/28/2012.	11/30/2022.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019				1Z	2,362,677	99.875	2,359,724	2,362,677	2,362,677	0	0	0	0	3.500	3.515	JAJO..	17,458	59,264	02/23/2016.	01/15/2019.
26884T AT 9	ERAC USA FINANCE 2.70 11/01/2023			12	2FE	9,981,500	95.749	9,574,850	10,000,000	9,982,012	0	512	0	0	2.700	2.729	MN	54,750	0	10/11/2016.	11/01/2023.
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19				6*	417,794	90.000	376,014	417,794	376,014	(41,779)	(1)	0	0	10.000	10.211	MON	0	20,452	12/29/2014.	09/30/2019.
278642 AN 3	EBAY INC 3.80 03/09/2022			12	2FE	4,988,600	103.334	5,166,715	5,000,000	4,989,995	0	1,395	0	0	3.800	3.843	MS	59,111	95,000	03/02/2016.	03/09/2022.
29157T AA 4	EMORY UNIVERSITY 5 09/01/19	SD		1	1FE	4,970,700	109.213	5,460,650	5,000,000	4,990,477	0	3,221	0	0	5.625	5.703	MS	93,750	281,250	03/24/2009.	09/01/2019.
292505 AJ 3	ENCANA CORP 3.90 11/15/2021			12	2FE	2,168,150	101.008	2,323,189	2,300,000	2,193,521	0	18,850	0	0	3.900	4.981	MN	11,462	89,700	08/21/2015.	11/15/2021.
29250N AF 2	ENBRIDGE INC 4.00 10/01/2023			12	2FE	2,845,090	101.344	3,040,317	3,000,000	2,866,656	0	16,388	0	0	4.000	4.778	AO	30,000	120,000	09/11/2015.	10/01/2023.
29336U AE 7	ENLINK MIDSTREAM 4.15 06/01/2025			12	2FE	1,106,678	96.125	1,148,694	1,195,000	1,116,439	0	7,303	0	0	4.150	5.121	JD	4,133	49,593	09/02/2015.	06/01/2025.
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19				6*	417,794	90.000	376,014	417,794	376,014	(41,779)	(1)	0	0	10.000	10.211	MON	0	20,452	12/30/2014.	09/30/2019.
29977A A* 6	EVERCORE SEN NT A 4.88 3/30/2021				2	2,500,000	98.686	2,467,150	2,500,000	2,500,000	0	0	0	0	4.880	4.880	MS	30,839	61,000	03/30/2016.	03/30/2021.
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026			2	2FE	1,000,000	104.497	1,044,967	1,000,000	1,000,000	0	0	0	0	6.000	6.000	MS	17,667	30,167	03/09/2016.	03/15/2026.
302635 AB 3	FS INVST CORP 4.25 01/15/2020			12	2FE	1,507,965	100.401	1,506,017	1,500,000	1,507,815	0	(150)	0	0	4.250	4.061	JJ	29,396	0	12/01/2016.	01/15/2020.
302635 AC 1	FS INVST CORP 4.75 05/15/2022			12	2FE	1,993,680	99.121	1,982,422	2,000,000	1,995,034	0	793	0	0	4.750	4.803	MN	12,139	95,000	04/27/2015.	05/15/2022.
31620M AJ 5	FIDELITY NATIONAL 2.00 04/15/2018			12	2FE	1,992,340	100.270	2,005,402	2,000,000	1,997,950	0	1,554	0	0	2.000	2.081	AO	8,444	40,000	04/10/2013.	04/15/2018.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017				1FE	126,670	101.504	128,562	126,657	126,657	0	(2)	0	0	7.125	7.230	MON	752	9,024	07/16/2001.	06/01/2017.
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021			12	2FE	1,999,980	107.000	2,140,000	2,000,000	1,999,999	0	19	0	0	6.125	6.125	JJ	57,847	0	06/29/2016.	07/15/2021.
361448 AP 8	GATX CORP 2.375 07/30/2018			1	2FE	2,992,080	100.430	3,012,906	3,000,000	2,997,641	0	1,447	0	0	2.375	2.426	JJ	29,885	71,250	03/14/2013.	07/30/2018.
37045X BB 1	GEN MOTORS FINL 3.10 01/15/2019			12	2FE	4,997,700	100.977	5,048,860	5,000,000	4,998,438	0	708	0	0	3.100	3.116	JJ	71,472	117,111	10/07/2015.	01/15/2019.
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018			1	3FE	1,296,875	98.500	1,231,250	1,250,000	1,231,250	26,173	(10,458)	0	0	6.515	5.632	MN	8,822	81,438	11/12/2014.	05/22/2018.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021			1	3FE	5,385,106	92.000	4,816,200	5,235,000	4,816,200	563,155	(10,789)	0	0	7.625	7.389	MS	107,554	399,169	02/11/2015.	09/24/2021.
374825 AA 5	GIBSON ENERGY 6.75 07/15/2021			1	3FE	1,678,250	103.875	1,765,875	1,700,000	1,682,241	51,300	3,191	0	0	6.750	7.021	JJ	52,913	114,750	09/09/2015.	07/15/2021.
39121J AA 8	GREAT RIVER 5.829 07/01/17			1	1FE	345,873	101.375	350,628	345,873	345,873	0	0	0	0	5.829	5.829	JJ	10,080	20,161	06/21/2007.	07/01/2017.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020		C		3FE	1,611,499	101.000	1,621,068	1,605,017	1,608,081	23,828	(1,341)	0	0	6.000	5.947	MJSD.	4,280	109,323	11/05/2013.	12/15/2020.
410867 AA 3	ALLMERICA FINL 7.625 10/15/2025				2FE	81,310	117.279	110,242	94,000	86,055	0	572	0	0	7.625	9.040	AO	1,513	7,168	05/22/2003.	10/15/2025.
42234Q AD 4	HEARTLAND FINL 5.75 12/30/2024			2	2FE	1,000,000	94.938	949,380	1,000,000	1,000,021	0	0	0	0	5.750	5.750	JD	160	57,500	12/12/2014.	12/30/2024.
42809H AG 2	HESS CORP 4.30 04/01/2027			12	2FE	4,989,500	99.490	4,974,515	5,000,000	4,989,716	0	216	0	0	4.300	4.325	AO	55,542	0	09/19/2016.	04/01/2027.
438516 BM 7	HONEYWELL INTL 1.85 11/01/2021			12	1FE	5,999,700	97.744	5,864,616	6,000,000	5,999,617	0	(83)	0	0	1.850	1.852	MN	18,808	0	10/24/2016.	11/01/2021.
446150 AJ 3	HUNTINGTON BANCSHARES 3.15 03/14/2021			2	2FE	4,990,150	101.423	5,071,135	5,000,000	4,991,620	0	1,470	0	0	3.150	3.193	MS	46,813	78,750	03/09/2016.	03/14/2021.

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	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019			12	3FE	2,054,063	101.250	2,278,125	2,250,000	2,103,347	0	49,284	0	0	4.875	8.167	MS	32,297	109,688	02/25/2016.	03/15/2019.
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021				2FE	1,500,000	100.000	1,500,000	1,500,000	1,499,969	0	(31)	0	0	8.000	8.079	MJSD.	1,333	0	12/22/2016.	12/30/2021.
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020				4	2,909,583	100.988	2,968,009	2,938,972	2,917,689	0	6,107	0	0	10.000	10.481	MON	25,308	271,855	06/30/2015.	06/30/2020.
462651 AA 8	IRACORE INTL IN 9.50 06/01/2018			12	6FE	1,000,000	52.000	520,000	1,000,000	515,000	0	0	85,000	0	9.500	0.000	JD		47,500	05/08/2013.	06/01/2018.
478115 AA 6	JOHNS HOPKINS 5.25 07/01/2019			12	1FE	417,707	107.217	448,167	418,000	417,931	0	25	0	0	5.250	5.257	JJ	10,973	21,945	03/19/2009.	07/01/2019.
49446R AN 9	KIMCO REALTY 3.40 11/01/2022			12	2FE	3,972,760	101.119	4,044,752	4,000,000	3,976,987	0	3,523	0	0	3.400	3.510	MN	22,667	140,533	10/07/2015.	11/01/2022.
50065W AC 0	KOREA NATL OIL 3.125 04/03/2017		C		1FE	6,979,420	100.382	7,026,733	7,000,000	6,998,872	0	4,345	0	0	3.125	3.189	AO	53,472	218,750	03/26/2012.	04/03/2017.
500750 AB 0	KPNQWEST BV 8.125 06/01/2009		C	12	6	3,356,235	0.111	3,968	3,575,143	0	0	0	0	0	8.125	0.000	JD		3,367	11/20/2000.	06/01/2009.
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020			2	4	1,093,574	99.476	1,087,905	1,093,635	1,087,905	2,043	(157)	0	0	14.000	13.976	JD	418	151,001	12/31/2016.	06/30/2020.
50540R AK 8	LABORATORY CORP 2.20 08/23/2017			1	2FE	2,993,790	100.498	3,014,949	3,000,000	2,999,161	0	1,280	0	0	2.200	2.244	FA	23,467	66,000	08/20/2012.	08/23/2017.
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017			1	5Z	1,892,366	100.849	1,915,035	1,898,914	1,890,044	22,191	3,744	0	0	17.000	18.232	MON	27,798	154,354	12/01/2016.	11/15/2017.
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18			1	6*	843,260	0.000	0	846,693	0	(126)	42	124,249	0	14.500	0.000	MON	0	11	10/31/2015.	07/23/2018.
55336V AA 8	MPLX LP 4.00 02/15/2025			12	2FE	929,470	96.500	965,000	1,000,000	937,675	0	6,107	0	0	4.000	4.941	FA	15,111	40,000	08/19/2015.	02/15/2025.
55448Q AR 7	MACK-CALI REALTY 2.50 12/15/2017			1	2FE	1,988,180	100.320	2,006,408	2,000,000	1,997,657	0	2,391	0	0	2.500	2.625	JD	2,222	50,000	11/13/2012.	12/15/2017.
55616X AN 7	MACYS RETAIL HLDGS 3.45 01/15/2021			12	2FE	9,989,900	102.392	10,239,240	10,000,000	9,992,128	0	2,091	0	0	3.450	3.471	JJ	159,083	206,042	12/07/2015.	01/15/2021.
565849 AL 0	MARATHON OIL CORP 3.85 06/01/2025			12	3FE	933,160	96.500	965,000	1,000,000	940,748	0	5,619	0	0	3.850	4.711	JD	3,208	38,500	08/19/2015.	06/01/2025.
571748 BA 9	MARSH & MCLENNAN 3.30 03/14/2023			12	1FE	2,497,200	101.664	2,541,598	2,500,000	2,497,488	0	288	0	0	3.300	3.318	MS	24,521	41,250	03/09/2016.	03/14/2023.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017				4	147,441	99.959	138,293	138,350	138,293	592	(1,150)	0	0	7.540	6.669	MS	3,477	10,432	06/04/1998.	03/01/2017.
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021			3	2FE	1,731,135	25.850	1,809,500	1,750,000	1,732,033	0	870	0	0	0.000	6.677	JAJO..	0	98,899	12/14/2015.	01/30/2021.
60688Q AA 3	MIZUHO CORP BANK LTD 2.55 03/17/2017		C		1FE	3,993,480	100.250	4,009,980	4,000,000	3,999,708	0	1,367	0	0	2.550	2.585	MS	29,467	102,000	03/13/2012.	03/17/2017.
617777 ZA 8	MORPHICK CONV 8.00 12-22-2017				5Z	570,071	100.000	570,071	570,071	570,071	0	0	0	0	8.000	7.846	MAT	1,249	0	12/22/2016.	12/22/2017.
626717 AD 4	MURPHY OIL CORP 4.00 06/01/2022			12	3FE	175,868	96.125	192,250	200,000	179,916	0	3,034	0	0	4.000	6.212	JD	667	8,000	08/25/2015.	06/01/2022.
626717 AF 9	MURPHY OIL CORP 3.70 12/01/2022			12	3FE	688,240	97.125	777,000	800,000	705,338	0	12,727	0	0	4.700	7.191	JD	3,133	33,600	08/21/2015.	12/01/2022.
62856R AB 1	MYRIAD INT HOLDINGS BV 6.00 07/18/2020		C		2FE	1,500,000	108.312	1,624,682	1,500,000	1,500,000	0	0	0	0	6.000	6.000	JJ	40,750	90,000	07/11/2013.	07/18/2020.
637432 NJ 0	NATL RURAL UTIL 2.70 02/15/2023			12	1FE	3,989,080	99.368	3,974,724	4,000,000	3,990,376	0	1,296	0	0	2.700	2.743	FA	40,800	56,100	02/03/2016.	02/15/2023.
647551 A* 1	NEW MOUNTAIN FINANCE 5.313 05/15/2021			1	2FE	3,000,000	100.000	3,000,000	3,000,000	2,999,815	0	(185)	0	0	5.313	5.315	MN	20,367	19,924	09/30/2016.	05/15/2021.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022			1	3FE	640,688	105.000	761,250	725,000	653,202	16,598	10,918	0	0	5.750	8.153	JJ	17,486	49,948	12/21/2015.	01/30/2022.
65463P AD 9	NIPSCO CAP MRKTS MTN 7.82 04/03/2017				2FE	2,048,760	101.031	2,020,628	2,000,000	2,001,404	0	(5,274)	0	0	7.820	7.536	MS	46,051	156,400	01/13/2003.	04/03/2017.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020		C	1	3FE	295,320	100.500	322,605	321,000	303,325	0	4,238	0	0	4.900	6.653	FA	6,554	67,248	01/15/2015.	08/01/2020.
656569 AK 6	NORTEL NETWORKS V/R 07/15/2011				6	1,297,500	97.375	1,460,625	1,500,000	1,359,450	58,200	0	0	0	9.003	0.000	JAJO..	0	0	09/19/2008.	07/15/2011.
670444 ZZ 4	NUSPIRE LLC L+6.50 11/08/2022			3	2FE	1,000,000	100.000	1,000,000	1,000,000	999,730	0	(270)	0	0	7.500	7.576	JAJO..	11,250	0	11/08/2016.	11/08/2022.
67112P AA 6	SYNERGY 1608 10.00 08/30/2020				6*	609,450	90.000	548,505	609,450	548,505	(51,828)	0	0	0	10.000	10.210	MON	0	27,480	12/04/2015.	08/20/2020.
67551Y AA 5	OCH-ZIFF FINANCE 4.50 11/20/2019			1	3FE	7,953,360	91.849	7,347,944	8,000,000	7,347,944	(623,850)	8,939	0	0	4.500	4.632	MN	41,000	360,000	11/13/2014.	11/20/2019.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028			1	1FE	1,000,000	116.524	1,165,244	1,000,000	999,979	0	3	0	0	6.210	6.210	JD	5,175	62,100	12/12/2002.	12/01/2028.
68764W AA 0	SYNERGY 1657 10.00 8/30/2020				6*	2,581,574	90.000	2,323,417	2,581,574	2,323,417	(219,422)	0	0	0	10.000	10.210	MON	0	116,587	12/04/2015.	08/30/2020.
69318F AB 4	PBF HOLDING CO LLC 8.25 02/15/2020			12	4FE	1,973,150	102.500	2,050,000	2,000,000	1,987,417	0	3,390	0	0	8.250	8.484	FA	62,333	165,000	01/27/2012.	02/15/2020.
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021			3	4FE	1,087,470	51.583	1,219,456	2,364,065	1,214,786	0	127,316	0	0	5.000	24.027	JAJO..	20,357	90,683	01/26/2016.	03/11/2021.
709599 AV 6	PENSKE TRUCK LEASING 3.30 04/01/2021			12	2FE	4,977,150	101.074	5,053,695	5,000,000	4,981,539	0	3,898	0	0	3.300	3.394	AO	41,250	146,208	11/04/2015.	04/01/2021.
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021				4Z	143,525	100.000	143,525	143,525	143,448	0	(76)	0	0	14.000	14.261	MJSD.	56	3,273	12/31/2016.	10/15/2021.
714264 AF 5	PERNOD-RICARD SA 2.95 01/15/2017		C	1	2FE	4,991,650	100.000	4,999,995	5,000,000	4,999,931	0	1,764	0	0	2.950	2.986	JJ	68,014	147,500	01/05/2012.	01/15/2017.
717081 DH 3	PFIZER INC 3.00 06/15/2023	SD..		1	1FE	8,829,730	101.339	9,120,510	9,000,000	8,883,847	0	15,944	0	0	3.000	3.223	JD	12,000	270,000	06/19/2013.	06/15/2023.
744320 AK 8	PRUDENTIAL FIN VAR/8.875 06/15/2038			12	2FE	6,112,500	107.625	5,381,250	5,000,000	5,385,112	0	(253,885)	0	0	8.875	3.405	JD	19,722	443,750	01/10/2014.	06/15/2038.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18				1FE	527,375	104.288	584,213	560,194	550,148	0	2,800	0	0	6.415	6.994	JD	2,995	36,348	03/01/2002.	06/01/2018.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017			1	2FE	226,193	101.487	244,269	240,690	239,901	0	2,069	0	0	6.375	7.289	MN	1,961	16,251	01/25/2000.	05/15/2017.

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
758202 AK 1	REED ELSEVR CPTL 3.125 10/15/2022			12	2FE	1,409,380	98.871	1,393,095	1,409,000	1,409,239	0	(37)	0	0	3.125	3.122	AO	9,295	44,031	10/24/2012.	10/15/2022.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023			12	4FE	3,692,044	90.500	4,633,600	5,120,000	3,828,386	301,171	116,164	0	0	5.875	11.367	MN	38,436	307,733	02/29/2016.	05/15/2023.
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023			3	3FE	1,870,600	101.500	2,019,850	1,990,000	1,878,014	0	7,414	0	0	6.750	7.959	MJSD.	373	78,383	05/10/2016.	04/14/2023.
78355H JT 7	RYDER SYSTEM INC MTN 2.50 03/01/2018			1	2FE	4,988,450	100.768	5,038,390	5,000,000	4,997,431	0	2,144	0	0	2.500	2.545	MS	41,667	125,000	08/15/2012.	03/01/2018.
78355H KB 4	RYDER SYSTEM INC MTN 3.45 11/15/2021			12	2FE	4,496,310	102.213	4,599,581	4,500,000	4,497,183	0	873	0	0	3.450	3.464	MN	19,838	112,556	02/17/2016.	11/15/2021.
78403D AE 0	SBA TOWER TRUST 144A 3.598 04/15/2018			1	2FE	1,250,000	100.474	1,255,922	1,250,000	1,250,000	0	0	0	0	3.598	3.625	MON	2,124	44,975	04/04/2013.	04/15/2018.
78403D AF 7	SBA TOWER TRUST 144A 3.722 04/15/2023			1	1FE	2,000,000	101.305	2,026,091	2,000,000	2,000,000	0	0	0	0	3.722	3.751	MON	3,308	74,440	04/04/2013.	04/15/2023.
78403D AG 5	SBA TOWER TRUST 14-1 C 2.898 10/15/2019			12	1FE	9,000,000	100.239	9,021,510	9,000,000	9,000,000	0	0	0	0	2.898	2.916	MON	12,317	260,820	10/07/2014.	10/15/2019.
78403D AJ 9	SBA TOWER TRUST 3.156 10/15/2020			12	1FE	3,000,000	99.029	2,970,870	3,000,000	3,000,000	0	(0)	0	0	3.156	3.177	MON	4,208	94,680	10/06/2015.	10/15/2020.
78412F AL 8	SESI LLC 6.375 05/01/2019			12	3FE	1,500,000	99.750	1,496,250	1,500,000	1,490,860	(4,568)	(3,467)	0	0	6.375	6.154	MN	15,938	95,625	09/02/2015.	05/01/2019.
78442F EN 4	SLM CORP 4.625 09/25/2017			1	3FE	2,966,790	101.634	3,049,026	3,000,000	2,994,670	2,684	6,986	0	0	4.625	4.875	MS	37,000	138,750	09/06/2012.	09/25/2017.
80281L AD 7	SANTANDER UK GRP 3.125 01/08/2021		C		2FE	6,992,930	99.903	6,993,224	7,000,000	6,994,231	0	1,301	0	0	3.125	3.147	JJ	105,122	109,375	01/05/2016.	01/08/2021.
813084 A* 1	SEBRING 11.50 4/25/2018				6	4,013,169	50.000	2,103,750	4,207,500	2,016,929	0	15,341	86,821	0	11.500	0.000	MJSD.	0	0	12/27/2013.	04/25/2018.
81618T AB 6	SELECT INCOME REIT 3.60 02/01/2020			12	2FE	1,984,200	99.890	1,997,806	2,000,000	1,989,900	0	3,034	0	0	3.600	3.775	FA	30,000	72,000	01/29/2015.	02/01/2020.
81618T AD 2	SELECT INCOME REIT 4.15 02/01/2022			12	2FE	987,460	98.705	987,047	1,000,000	990,519	0	1,633	0	0	4.150	4.360	FA	17,292	41,500	01/29/2015.	02/01/2022.
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22			3	2FE	1,604,961	100.000	1,604,961	1,604,961	1,604,961	0	0	0	0	5.250	5.308	MON	6,085	68,579	02/11/2016.	10/05/2022.
845467 AK 5	SOUTHWESTERN ENERGY 4.05 01/23/2020			12	3FE	1,997,940	103.125	2,062,500	2,000,000	1,998,701	0	405	0	0	5.800	5.823	JJ	50,911	81,000	01/20/2015.	01/23/2020.
845743 BM 4	SOUTHWN PUB SERV SER G 8.75 12/01/2018			1	1FE	2,975,220	112.426	3,372,786	3,000,000	2,993,523	0	2,977	0	0	8.750	8.875	JD	21,875	262,500	11/14/2008.	12/01/2018.
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021			1	2FE	4,999,917	100.270	5,013,500	5,000,000	4,999,882	0	(35)	0	0	3.360	3.375	MJSD.	5,133	24,733	10/20/2016.	09/20/2021.
85771S AA 4	STATOILHYDRO ASA 5.25 04/15/2019		C	1	1FE	1,996,180	107.333	2,146,660	2,000,000	1,998,934	0	428	0	0	5.250	5.275	AO	22,167	105,000	04/16/2009.	04/15/2019.
860630 AE 2	STIFEL FINANCIAL 3.50 12/01/2020			1	2FE	9,463,330	100.334	9,531,711	9,500,000	9,470,736	0	6,843	0	0	3.500	3.585	JD	27,708	332,500	11/23/2015.	12/01/2020.
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19				1FE	525,051	99.842	524,222	525,051	525,068	0	(8)	0	0	8.000	8.078	JAJO.	8,868	42,549	06/30/2015.	10/15/2019.
86611# AA 4	SUMMIT INC 18.00 1/31/2018				6Z	2,028,739	25.000	507,185	2,028,739	464,882	0	0	42,303	0	18.000	0.000	MON	0	0	05/31/2014.	01/31/2018.
86765B AR 0	SUNOCO LOGISTICS 4.40 04/01/2021			12	2FE	9,990,500	105.377	10,537,740	10,000,000	9,991,941	0	1,387	0	0	4.400	4.421	AO	110,000	383,778	11/12/2015.	04/01/2021.
867914 BM 4	SUNTRUST BANKS 2.70 01/27/2022			2	2FE	11,984,640	100.054	12,006,528	12,000,000	11,984,923	0	283	0	0	2.700	2.726	JJ	27,000	0	11/28/2016.	01/27/2022.
87246Y AA 4	TIAA ASSET MGMT 2.95 11/01/2019			1	2FE	2,994,600	101.650	3,049,485	3,000,000	2,996,846	0	1,052	0	0	2.950	2.989	MN	14,750	88,500	10/27/2014.	11/01/2019.
87261N AG 5	TMX FIN/TITLEMAX 8.50 09/15/2018			12	5FE	1,000,000	87.250	872,500	1,000,000	872,500	127,500	0	0	0	8.500	8.500	MS	25,028	85,000	07/17/2013.	09/15/2018.
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022				2FE	2,368,080	101.146	2,403,229	2,376,000	2,371,419	0	3,274	0	0	3.500	3.552	MJSD.	231	84,315	11/04/2015.	11/03/2022.
87612B AR 3	TARGA RES PRTNRS 4.125 11/15/2019			12	3FE	847,500	101.250	1,012,500	1,000,000	883,323	18,895	34,428	0	0	4.125	8.815	MN	5,271	41,250	12/11/2015.	11/15/2019.
878237 AF 3	TECH DATA CORP 3.75 09/21/2017			1	2FE	1,992,420	101.224	2,024,482	2,000,000	1,998,816	0	1,589	0	0	3.750	3.834	MS	20,833	75,000	09/14/2012.	09/21/2017.
88731E AF 7	TIME WARNER ENT 8.375 03/15/2023				2FE	634,245	125.777	628,885	500,000	609,379	0	(15,072)	0	0	8.375	4.318	MS	12,330	41,875	04/23/2015.	03/15/2023.
88732J AP 3	TIME WARNER CABLE 8.75 02/14/2019			1	2FE	586,935	112.683	563,417	500,000	536,063	0	(15,730)	0	0	8.750	5.114	FA	16,649	43,750	07/19/2013.	02/14/2019.
88732J AS 7	TIME WARNER CABLE 8.25 04/01/2019			1	2FE	6,383,620	112.434	6,183,854	5,500,000	5,878,851	0	(155,526)	0	0	8.250	4.974	AO	113,438	453,750	07/19/2013.	04/01/2019.
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018			1	1Z	475,000	99.854	474,307	475,000	475,000	0	0	0	0	2.655	2.670	MON	911	12,682	03/22/2013.	04/05/2018.
903243 AD 5	URS CORP 3.85 04/01/2017			1	3FE	3,994,480	99.875	3,995,000	4,000,000	3,995,000	(4,742)	1,011	0	0	3.850	3.876	AO	38,500	154,000	03/09/2012.	04/01/2017.
90919W AA 8	UNISON LEASE FND 2.981 03/16/2020	SD		1	1FE	2,500,000	96.250	2,406,250	2,500,000	2,500,000	0	0	0	0	2.981	3.000	MON	3,312	74,525	03/12/2013.	03/15/2020.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025			3	1FE	902,156	104.000	938,242	902,156	902,156	0	0	0	0	4.300	4.300	FA	14,655	38,793	08/01/2013.	08/15/2025.
913275 AC 7	UNITRIN INC 6.00 05/15/2017			1	2FE	1,986,940	101.578	2,031,554	2,000,000	1,999,365	0	1,645	0	0	6.000	6.088	MN	15,333	120,000	05/08/2007.	05/15/2017.
91911T AJ 2	VALE OVERSEAS LTD 5.625 09/15/2019		C	1	2FE	3,190,290	105.500	3,165,000	3,000,000	3,089,267	0	(30,413)	0	0	5.625	4.445	MS	49,688	168,750	06/21/2013.	09/15/2019.
92554* AA 5	VIANIX DELAWARE LLC 10.00 10/25/2010				6Z	3,734,978	0.000	0	3,734,978	0	0	0	0	0	10.000	0.000	JAJO.	0	5,679	01/26/2011.	12/31/2099.
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018			12	5FE	2,021,250	94.750	2,131,875	2,250,000	2,088,879	0	67,629	0	0	6.750	11.733	FA	57,375	75,938	03/22/2016.	08/15/2018.
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023			12	2FE	5,261,406	110.000	5,720,000	5,200,000	5,253,791	0	(7,616)	0	0	7.375	7.088	AO	95,875	178,967	04/29/2016.	04/01/2023.
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023			3	2FE	1,791,000	101.531	1,818,420	1,791,000	1,791,337	0	337	0	0	4.500	4.539	MON	224	31,019	08/17/2016.	04/29/2023.
95829T AB 1	WESTERN GROUP 2.875 03/15/2017			1	1FE	5,000,000	100.238	5,011,900	5,000,000	5,000,000	0	0	0	0	2.875	2.875	MS	42,326	143,750	03/06/2012.	03/15/2017.

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
959802 AR 0	WESTERN UNION CO 2.875 12/10/2017			1	2FE	4,975,300	101.018	5,050,890	5,000,000	4,995,067	0	5,093	0	0	2.875	2.982	JD	8,385	143,750	12/05/2012.	12/10/2017.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017				3FE	1,547,999	99.250	1,551,943	1,563,670	1,551,943	482	3,427	0	0	6.250	6.540	MJSD.	271	99,773	01/01/2013.	12/05/2017.
984121 CF 8	XEROX CORP 2.95 03/15/2017			1	2FE	998,750	100.312	1,003,115	1,000,000	999,945	0	263	0	0	2.950	2.977	MS	8,686	29,500	03/08/2012.	03/15/2017.
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020		A		3FE	1,366,781	99.694	1,448,065	1,452,509	1,390,928	0	32,335	0	0	5.250	6.616	MJSD.	5,084	53,122	11/02/2016.	08/05/2020.
G3162@ AA 7	C&J ENERGY TL DD L+900 03/31/2017		D		6*	35,208	100.000	35,927	35,927	35,652	0	444	0	0	10.000	13.463	JAJO..	619	938	07/20/2016.	03/31/2017.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020		D		5FE	1,258,181	80.375	1,299,463	1,616,751	698,794	(6,103)	0	0	0	6.000	13.933	MJSD.	269	98,353	02/18/2015.	06/13/2020.
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22		D	3	3FE	791,208	101.188	834,801	825,000	793,713	0	2,505	0	0	5.520	6.332	MJSD.	253	25,171	02/25/2016.	12/02/2022.
G7739P AG 5	CABLE&WIRELES (SABLE) B2 L+475 12/02/22		D		3FE	647,352	101.188	683,019	675,000	653,365	0	6,013	0	0	5.830	6.531	FMAN.	4,263	17,638	02/25/2016.	12/02/2022.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019		D		2FE	1,623,564	100.200	1,822,693	1,819,054	1,698,963	308,354	50,004	0	0	3.750	6.618	JAJO..	12,668	94,386	10/19/2015.	06/30/2019.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						439,728,553	XXX	435,508,200	445,516,366	424,337,189	1,560,047	567,626	1,668,857	0	XXX	XXX	XXX	3,935,704	15,527,847	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036				1FM	4,365,810	80.220	4,589,357	5,720,963	4,440,537	0	175,712	0	0	0.896	4.358	MON	997	35,750	02/23/2015.	12/25/2036.
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036				1FM	1,932,259	70.647	1,920,116	2,717,902	1,920,742	0	(17,639)	0	0	0.764	4.580	MON	404	5,062	10/18/2016.	08/25/2036.
02147B AD 7	CWALT 2007-7T2 A4 IO INV 4/25/37			6	6FE	270,965	16.500	1,568,952	0	0	0	0	0	0	4.644	9,999.000	MON	7,360	501,159	12/11/2007.	04/25/2037.
02148H AF 8	CWALT 2006-31CB A6 IO INV 11/25/36			6	6FE	597,525	15.500	1,302,481	0	0	0	0	0	0	4.494	0.000	MON	6,294	441,118	01/17/2008.	11/25/2036.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037				1FM	1,989,196	91.575	2,181,966	2,382,722	1,855,052	0	(28,108)	0	0	5.750	7.222	MON	11,417	137,687	09/13/2013.	03/25/2037.
02149M AV 1	CWALT 2007-J1 2A7 IO INV 3/25/37			6	6FE	531,878	19.000	1,565,699	0	0	0	0	0	0	4.644	0.000	MON	6,378	436,332	02/01/2008.	03/25/2037.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046				1FM	524,354	66.140	462,409	699,139	450,562	0	13,739	0	0	0.946	3.801	MON	129	4,727	05/20/2008.	10/25/2046.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036				1FM	8,227,092	91.500	8,961,654	9,794,157	8,694,136	0	343,998	0	0	0.916	4.367	MON	1,745	63,241	01/14/2014.	11/25/2036.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037				1FM	4,026,475	82.427	4,328,809	5,251,681	4,137,545	0	164,232	0	0	0.926	4.435	MON	946	34,487	09/18/2014.	01/25/2037.
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE				1FM	570,877	99.184	581,856	586,643	574,034	0	6,857	0	0	2.728	3.734	MON	1,378	12,758	02/19/2016.	07/26/2045.
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE				1FM	4,144,459	86.490	4,230,124	4,890,882	4,223,840	0	79,104	0	0	2.583	4.687	MON	10,528	60,850	06/07/2016.	06/26/2037.
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE				1AM	4,574,998	93.380	4,786,704	5,126,049	4,639,032	0	154,352	0	0	0.742	4.012	MON	740	32,655	12/29/2015.	02/27/2037.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035				1FM	4,879,105	81.000	4,592,030	5,669,173	4,927,791	0	63,495	0	0	3.281	4.299	MON	15,502	173,072	12/05/2014.	11/20/2035.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37				1FM	2,558,263	85.353	2,824,510	3,309,230	2,351,320	0	(52,509)	0	0	6.000	6.332	MON	16,546	207,168	09/18/2013.	06/25/2037.
05948K TJ 8	BOAA 2004-8 CBIO IO 6.0 9/25/34			6	4FE	983,022	20.556	277,039	0	149,240	0	(44,745)	0	0	6.000	25.844	MON	6,739	90,100	12/02/2007.	09/25/2034.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035				1FM	696,355	77.500	665,601	858,840	627,215	0	27,490	1	0	0.984	5.149	MON	141	7,599	04/07/2008.	05/25/2035.
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034				1FM	870,002	94.000	874,654	930,483	870,579	0	9,123	0	0	3.166	5.417	MON	2,455	12,279	07/18/2016.	04/25/2034.
05949A FJ 4	BOAMS 2004-4 15IO IO CSTR 05/25/19			6	1FE	678,261	0.125	2,142	0	3,593	0	(6,205)	0	0	0.260	0.000	MON	371	7,022	11/28/2007.	05/25/2019.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35				2FM	60,756	90.520	59,664	65,912	63,811	0	(379)	0	0	3.427	2.305	MON	188	2,075	09/10/2008.	11/25/2035.
05950A AW 6	BOAA 2006-4 CBIO IO 6.0 5/25/46			6	5FE	512,879	23.000	195,641	0	92,850	0	(18,549)	0	0	6.000	39.241	MON	4,253	55,701	11/30/2007.	05/25/2046.
05950R BG 3	BAFC 2006-6 3A2 IO INV 08/25/36			6	6FE	612,626	10.250	50,780	0	0	0	0	0	0	4.644	0.000	MON	383	28,141	10/24/2008.	08/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036				1FM	42,957	84.125	38,039	45,218	33,199	0	(42)	0	0	5.791	7.690	MON	218	2,702	04/30/2008.	10/25/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036				1FM	3,573,311	89.704	3,579,546	3,990,416	3,568,351	0	41,882	0	0	3.096	5.039	MON	10,294	100,774	02/12/2016.	05/20/2036.
05952H AV 1	BOAMS 2007-1 1A20 IO INV 3/25/37			6	6FE	395,414	10.257	112,264	0	0	0	0	0	0	4.644	9,999.000	MON	847	60,695	01/31/2008.	03/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37				1FM	555,546	87.000	552,820	635,425	483,928	0	4,185	0	0	5.774	8.365	MON	3,057	36,013	04/25/2008.	05/25/2037.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033				2FM	2,831,990	100.883	2,826,969	2,802,217	2,820,510	0	(7,713)	0	0	5.500	5.163	MON	12,843	154,122	07/10/2013.	09/25/2033.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35				1FM	3,360,491	86.490	3,429,485	3,965,181	3,314,927	0	69,120	0	0	3.132	5.715	MON	10,348	93,969	02/11/2016.	04/25/2035.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020				1FM	1,569,564	100.500	1,558,900	1,551,144	1,563,796	0	(2,991)	0	0	5.250	4.813	MON	6,786	81,435	12/27/2013.	09/25/2020.
12489W QE 7	CBASS 2005-CB8 AF3 SEQ SNR 4.1978 12/35				1FM	2,412,500	97.874	2,446,857	2,500,000	2,416,026	0	3,521	0	0	3.986	4.249	MON	8,305	100,016	01/27/2015.	12/25/2035.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36				1FM	858,858	81.000	711,119	877,925	520,822	0	16,379	0	0	3.337	13.747	MON	2,441	28,349	08/29/2007.	06/20/2036.
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36				1FM	200,107	100.750	201,608	200,107	199,778	0	(103)	0	0	2.912	2.984	MON	486	5,733	05/29/2009.	04/26/2036.
12641P CH 5	CSMC 2009-6R 9A3 SUB SSUP CSTR 4/26/36				1FM	474,320	97.500	462,462	474,320	473,542	0	(778)	0	0	2.912	3.083	MON	1,151	13,589	05/29/2009.	04/26/2036.
12641P CJ 1	CSMC 2009-6R 9A4 SUB SSUP CSTR 4/26/36				1FM	474,320	90.000	426,888	474,320	265,216	0	19,375	0	0	2.912	12.799	MON	1,151	13,589	05/29/2009.	04/26/2036.

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
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36				1FM	336,659	79.000	266,904	337,853	5,787	0	(335)	1	0	2.912	173.449	MON	820	9,819	05/29/2009	04/26/2036
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37				1FM	71,792	92.500	98,661	106,661	70,806	0	(2,448)	0	0	6.000	15.655	MON	533	6,311	05/31/2009	09/26/2037
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37				1FM	390,176	100.406	391,761	390,176	387,695	0	984	0	0	6.000	6.420	MON	1,951	24,073	05/31/2009	07/26/2037
12641Q AF 9	CSMC 2009-7R 4A2 SUB CSTR 7/26/37				1FM	700,000	92.000	644,000	700,000	501,034	0	1,054	0	0	6.000	10.272	MON	3,500	42,045	05/31/2009	07/26/2037
12641Q AG 7	CSMC 2009-7R 4A3 SUB CSTR 7/26/37				1FM	350,000	84.000	294,000	350,000	110,726	0	(2,722)	0	0	6.000	16.983	MON	1,750	21,022	05/31/2009	07/26/2037
12641Q AH 5	CSMC 2009-7R 4A4 SUB 6.00 07/26/2037				1FM	350,000	74.500	260,750	350,000	42,378	0	(899)	0	0	6.000	52.661	MON	1,750	21,022	05/31/2009	07/26/2037
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037				1FM	178,290	18.750	81,732	435,902	138,459	0	86,267	0	0	6.000	12.789	MON	2,180	19,974	05/31/2009	07/26/2037
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36				1FM	295,189	100.000	432,745	432,745	385,039	0	39,091	0	0	6.000	27.933	MON	433	26,453	05/31/2009	12/26/2036
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36				1FM	368,456	87.125	2,163,609	2,483,339	575,057	0	53,048	0	0	6.000	37.119	MON	2,483	145,480	05/31/2009	12/26/2036
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36				1FM	61,343	98.500	60,423	61,343	61,163	0	(181)	0	0	5.750	5.501	MON	294	3,527	05/31/2009	01/26/2036
12641Q CR 1	CSMC 2009-7R 12A4 SUB 5.75 1/26/36				1FM	90,733	91.000	82,567	90,733	90,592	0	(141)	0	0	5.750	5.683	MON	435	5,217	05/31/2009	01/26/2036
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36				1FM	180,756	84.375	152,548	180,798	84,668	0	(2,230)	0	0	5.750	9.686	MON	866	10,398	05/31/2009	01/26/2036
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37				1FM	79,942	94.625	90,289	95,418	94,599	0	3,261	0	0	5.750	6.629	MON	457	3,297	05/31/2009	04/26/2037
12641Q DH 2	CSMC 2009-7R 14A6 MEZ 5.75 4/26/37				1FM	1,369,700	66.500	1,152,337	1,732,838	1,152,981	0	16,848	0	0	5.750	6.874	MON	8,303	58,981	05/31/2009	04/26/2037
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37				1FM	513,547	96.000	546,744	569,525	529,110	0	10,029	0	0	6.000	8.417	MON	570	34,171	05/31/2009	04/26/2037
12641Q DN 9	CSMC 2009-7R 15A2 SUB FLT 4/26/37				1FM	65,338	82.625	154,664	187,188	84,816	0	1,450	0	0	6.000	13.979	MON	187	11,231	05/31/2009	04/26/2037
12641Q DP 4	CSMC 2009-7R 15A3 SUB FLT 4/26/37				1FM	26,135	78.000	73,003	93,594	36,938	0	5,945	0	0	6.000	0.774	MON	94	5,616	05/31/2009	04/26/2037
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37				1FM	19,057	48.000	43,367	90,348	1	0	(18,882)	0	0	6.000	9,999.000	MON	90	5,616	05/31/2009	04/26/2037
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37				1FM	2,330	33.594	1,451	4,319	0	0	(6,295)	0	0	6.000	1,000.000	MON	4	913	05/31/2009	04/26/2037
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37				1FM	743,775	95.000	835,806	879,796	839,358	0	21,173	0	0	0.734	2.674	MON	126	3,541	05/31/2009	03/26/2037
12641Q EB 4	CSMC 2009-7R 17A2 SUB FLT 3/26/37				1FM	711,316	86.000	877,200	1,020,000	214,397	0	36,172	0	0	0.734	19.699	MON	146	4,102	05/31/2009	03/26/2037
12641Q EC 2	CSMC 2009-7R 17A3 SUB FLT 3/26/37				1FM	336,612	44.000	237,600	540,000	18,773	0	1,859	0	0	0.734	20.072	MON	77	2,172	05/31/2009	03/26/2037
12641Q ED 0	CSMC 2009-7R 17A4 SUB FLT 03/26/37				1FM	323,289	10.500	56,700	540,000	4,957	0	(376)	0	0	0.734	32.248	MON	77	2,172	05/31/2009	03/26/2037
12641Q EE 8	CSMC 2009-7R 17A5 SUB FLT 3/26/37				1FM	268,471	5.000	30,000	600,000	2,749	0	(212)	0	0	0.734	78.334	MON	86	2,413	05/31/2009	03/26/2037
12641Q EF 5	CSMC 2009-7R 17A6 MEZ FLT 03/26/37				1FM	111,359	1.000	12,000	1,200,000	3,349	0	(238)	0	0	0.734	149.254	MON	171	4,826	05/31/2009	03/26/2037
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37				1FM	1,321,924	100.250	1,325,229	1,321,924	1,321,924	0	326	0	0	5.880	2.156	MON	6,477	38,848	05/31/2009	03/26/2037
12641Q EL 2	CSMC 2009-7R 18A2 SUB STP 3/26/37				1FM	1,700,000	94.000	1,598,000	1,700,000	1,700,000	0	0	0	0	5.880	1.672	MON	8,330	49,959	05/31/2009	03/26/2037
12641Q EM 0	CSMC 2009-7R 18A3 SUB STP 3/26/37				1FM	900,000	74.000	666,000	900,000	581,976	0	1,929	0	0	5.880	4.093	MON	4,410	26,449	05/31/2009	03/26/2037
12641Q EN 8	CSMC 2009-7R 18A4 SUB STP 3/26/37				1FM	900,000	44.750	402,750	900,000	99,595	0	(7,263)	0	0	5.880	16.575	MON	4,410	26,449	05/31/2009	03/26/2037
12641Q EP 3	CSMC 2009-7R 18A5 SUB STP 3/26/37				1FM	1,000,000	17.000	170,000	1,000,000	58,418	0	(6,855)	0	0	5.880	33.132	MON	4,900	29,388	05/31/2009	03/26/2037
12641Q EQ 1	CSMC 2009-7R 18A6 MEZ STP 3/26/37				1FM	1,999,875	2.250	45,000	2,000,000	0	0	(1)	0	0	5.880	9,999.000	MON	9,800	58,775	05/31/2009	03/26/2037
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE				1FM	3,485,118	71.375	3,430,765	4,806,676	3,575,829	0	89,941	0	0	0.754	4.873	MON	504	19,736	06/01/2016	12/27/2036
126670 CJ 5	CWL 2005-11 AF4 SEQ 5.21 2/25/2036				1FM	1,999,930	99.500	1,990,000	2,000,000	1,417,210	0	109,672	0	0	4.724	18.814	MON	7,873	95,077	09/12/2005	02/25/2036
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35				1FM	6,042,982	95.990	5,913,656	6,160,700	5,698,406	0	(29,738)	0	0	5.250	5.252	MON	26,953	324,767	01/16/2014	04/25/2035
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034				1FM	2,603	100.530	2,617	2,603	2,603	0	0	0	0	5.792	5.863	MON	13	156	06/16/2004	07/25/2034
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024				1FM	2,547,279	103.401	2,594,982	2,509,635	2,523,273	0	(6,470)	0	0	5.500	5.155	MON	11,502	138,030	09/10/2013	08/25/2024
12667F UV 5	CWALT 2004-J10 1A2 IO INV 10/25/2034			6	4FE	1,008,313	4.816	20,532	0	0	0	0	0	0	6.344	0.000	MON	451	52,742	12/01/2007	10/25/2034
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34				1FM	223,233	102.000	223,781	219,393	221,367	0	(1,058)	0	0	6.500	6.225	MON	1,188	14,261	01/10/2014	10/25/2034
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036				1FM	250,057	94.000	353,194	375,738	153,208	(0)	154,306	30	0	1.106	128.163	MON	81	3,934	07/08/2008	01/25/2036
12668A P9 0	CWALT 2005-J14 A2 IO INV 12/25/2035			6	5FE	444,248	11.286	433,352	0	0	0	0	0	0	4.244	9,999.000	MON	2,716	200,270	01/18/2008	12/25/2035
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36				1FM	386,909	77.875	348,395	447,377	203,399	0	8,250	1	0	6.000	22.615	MON	2,237	27,530	03/25/2008	05/25/2036
12668E AC 1	CWALT 2006-J5 1A3 IO INV 09/25/2036			6	5FE	99,216	19.500	1,028,485	0	0	0	0	0	0	5.244	9,999.000	MON	4,610	322,005	10/15/2007	09/25/2036
12668E AX 5	CWALT 2006-J5 1A7 IO INV 9/25/2036			6	5FE	102,316	17.500	805,599	0	0	0	0	0	0	5.144	9,999.000	MON	3,947	270,247	10/15/2007	09/25/2036
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36				1FM	1,220,124	87.921	1,219,527	1,387,072	1,207,056	0	12,590	0	0	2.974	5.135	MON	3,437	19,566	06/23/2016	04/20/2036

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035				1FM	78,774	89.250	70,837	79,370	64,439	0	590	0	0	5.500	8.645	MON	364	4,365	11/10/2005.	11/25/2035.
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036				1FM	1,193,178	88.214	1,223,892	1,387,416	1,193,129	0	9,352	0	0	3.103	5.125	MON	3,587	16,681	07/15/2016.	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36				1FM	142,293	96.910	156,485	161,474	128,071	0	5,106	0	0	2.966	7.036	MON	399	4,381	09/05/2008.	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136				4FM	631,454	85.250	616,979	723,730	613,453	8,139	(23,264)	18,615	0	6.000	3.779	MON	724	43,424	02/27/2008.	11/25/2036.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37				1FM	5,948,476	82.532	6,167,232	7,472,535	5,636,601	0	(22,200)	0	0	6.250	5.080	MON	38,919	331,196	10/03/2013.	08/25/2037.
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036				1FM	238,559	71.032	169,456	238,564	101,972	0	4,490	0	0	5.204	13.647	MON	1,035	9,505	03/22/2006.	03/25/2036.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035				1FM	432,254	96.646	417,768	432,267	320,366	0	2,642	0	0	5.249	8.145	MON	1,891	22,690	08/11/2005.	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36				1FM	798,494	90.500	793,010	876,250	775,781	0	(7,230)	0	0	5.750	4.627	MON	4,199	51,424	07/17/2013.	04/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036				1FM	1,033,295	100.280	1,036,198	1,033,305	1,033,305	0	0	0	0	5.555	5.619	MON	4,783	57,811	08/16/2006.	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36				1FM	722,252	100.400	838,313	834,973	815,334	0	21,342	0	0	5.752	8.503	MON	4,002	48,203	08/07/2008.	09/25/2036.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37				1FM	55,483	82.500	139,056	168,553	52,495	0	8,854	0	0	2.665	25.918	MON	374	4,281	11/18/2008.	03/25/2037.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37				1FM	1,853,928	86.580	1,981,649	2,288,800	1,784,568	0	(14,598)	1	0	6.000	6.148	MON	11,444	140,568	03/04/2008.	06/25/2037.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027				1FM	354,256	85.500	303,126	354,533	110,387	0	0	0	0	7.000	23.562	MON	2,068	24,817	02/02/1996.	03/15/2027.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036				1FM	425,830	89.000	542,381	609,417	498,713	0	99,709	0	0	0.844	19.844	MON	243	3,714	03/13/2008.	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36				1FM	713,201	91.125	853,815	936,971	503,859	0	137,335	1	0	0.916	63.361	MON	167	6,122	05/13/2008.	12/25/2046.
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27				1FM	68,432	98.459	67,149	68,200	68,200	0	0	0	0	7.100	6.159	MON	404	4,842	12/20/1995.	01/25/2027.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36				1FM	1,240,002	90.027	1,417,578	1,574,605	1,297,506	0	50,437	0	0	0.906	4.323	MON	277	5,863	09/23/2013.	12/25/2036.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037				1FM	2,093,179	91.750	2,136,655	2,328,779	2,102,458	0	48,330	0	0	0.926	4.301	MON	419	9,562	06/13/2016.	02/25/2037.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35				1FM	4,211,557	100.975	4,227,506	4,186,698	4,036,597	0	(76,849)	0	0	5.514	5.216	MON	19,237	232,465	01/29/2014.	04/25/2035.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020				1FM	71,698	92.125	77,028	83,613	76,849	0	5,375	0	0	1.056	9.513	MON	15	649	03/19/2008.	03/25/2020.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36				1FM	295,154	88.224	260,398	295,154	192,152	0	3,663	0	0	5.431	10.571	MON	1,336	13,042	01/25/2006.	02/25/2036.
251563 FP 2	DMSI 2004-4 7AR3 IO CSTR 06/25/2034			6	4FE	542,476	8.171	152,091	0	0	0	0	0	0	2.115	9,999.000	MON	656	44,412	08/18/2004.	06/25/2034.
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034				1FM	778,820	99.813	777,535	778,995	775,595	0	2,948	0	0	5.590	5.757	MON	3,629	39,271	08/12/2004.	07/25/2034.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037				1FM	8,459,233	85.186	8,672,192	10,180,349	8,689,413	0	269,510	0	0	0.946	3.583	MON	1,873	68,901	10/28/2014.	04/25/2037.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036				1FM	5,163,038	92.283	5,389,622	5,840,319	5,268,051	0	179,271	0	0	0.916	4.577	MON	1,040	35,020	06/07/2016.	10/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036				1FM	2,033,289	97.250	2,121,930	2,181,933	2,120,194	0	48,001	0	0	0.906	2.626	MON	384	13,880	02/13/2013.	07/25/2036.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35				1FM	2,021,140	91.008	2,163,993	2,377,812	2,020,355	0	53,690	0	0	2.746	5.878	MON	5,441	49,961	02/19/2016.	02/25/2035.
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35				1FM	840,783	91.700	848,416	925,208	838,558	0	4,702	0	0	2.995	4.352	MON	2,310	11,318	07/12/2016.	11/25/2035.
32113J CG 8	FNLC 2005-4 A4 SEQ SNR FLT 02/25/2036			1	1FM	8,553,125	90.775	9,077,540	10,000,000	8,973,229	0	222,170	0	0	1.146	3.119	MON	2,229	87,824	01/23/2015.	02/25/2036.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033				1FM	795,590	100.450	807,749	804,134	663,648	0	303,712	0	0	5.120	49.583	MON	3,431	41,172	05/24/2007.	04/25/2033.
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34				1FM	831,988	98.500	819,508	831,988	413,782	0	136,760	0	0	5.865	50.231	MON	4,066	48,796	11/18/2004.	09/25/2034.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047				1FM	805,561	67.120	815,371	1,214,795	803,107	0	35,337	0	0	0.826	5.225	MON	195	6,744	01/05/2016.	03/25/2047.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036				5FM	4,638,740	96.110	4,596,637	4,782,684	4,537,896	1,482	67,950	0	0	5.500	2.943	MON	21,921	263,580	12/16/2014.	02/25/2036.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035				1FM	1,115,870	98.650	1,123,266	1,138,642	1,128,297	0	7,917	0	0	1.761	1.921	MON	390	17,115	05/17/2013.	06/25/2035.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034				1FM	899,814	95.125	869,276	913,825	895,305	0	(1,082)	0	0	3.855	3.589	MON	2,936	28,810	02/05/2016.	12/25/2034.
36242D T6 0	GSMPS 2005-RP2 1AS IO SNR CSTR 03/25/35			6	4FE	6,502,695	12.370	3,329,831	0	2,733,838	0	(665,259)	0	0	4.261	12.321	MON	19,114	1,277,159	11/12/2013.	03/25/2035.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34				1FM	709,398	100.259	718,876	717,016	709,898	0	4,645	0	0	4.943	6.409	MON	2,954	36,214	07/18/2005.	09/25/2034.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037				1FM	99,245	96.976	109,679	113,100	109,679	(25,076)	12,685	0	0	5.500	8.133	MON	518	6,292	09/19/2008.	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037				3FM	1,679,814	79.840	1,558,459	1,951,977	1,517,909	0	(2,535)	0	0	6.000	2.109	MON	9,760	120,078	09/03/2013.	09/25/2037.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46				1FM	7,832,595	75.980	7,587,194	9,985,778	7,520,127	0	254,334	0	0	0.936	4.928	MON	3,376	67,579	12/04/2014.	09/19/2046.
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47				1FM	7,643,264	83.000	7,952,286	9,581,068	7,585,401	0	203,776	0	0	0.886	4.013	MON	3,066	59,997	09/19/2014.	01/25/2047.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037				1FM	143,731	85.076	177,863	209,063	38,777	0	29,650	(0)	0	0.694	96.353	MON	28	1,244	03/05/2008.	02/25/2037.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036				1FM	1,848,886	88.480	1,869,594	2,113,012	1,872,135	0	63,495	0	0	0.936	4.610	MON	385	13,083	02/11/2016.	12/25/2036.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035				1FM	503,413	86.682	519,488	599,302	527,237	0	24,592	0	0	1.376	4.653	MON	160	6,665	02/11/2008.	04/25/2035.

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
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035				1FM	480,744	57.433	551,622	960,454	85,111	0	132,898	0	0	1.386	245.195	MON	259	10,912	05/20/2008	08/25/2035
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037				1FM	8,494,020	88.750	8,680,196	9,780,502	8,546,089	0	232,792	0	0	0.956	5.438	MON	1,818	44,754	07/21/2016	02/25/2037
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35				1FM	1,398,313	80.393	1,557,056	1,936,801	1,379,420	0	44,888	0	0	1.436	5.377	MON	541	21,122	02/16/2016	02/25/2035
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35				1FM	1,240,169	84.500	1,242,006	1,469,830	1,240,037	0	1,302	0	0	3.321	4.597	MON	4,068	4,068	11/10/2016	06/25/2035
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035				1FM	1,445,805	82.183	1,426,828	1,736,165	1,423,832	0	30,600	0	0	3.295	6.023	MON	4,768	44,873	02/18/2016	06/25/2035
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35				1FM	38,646	7.500	5,830	77,733	2,210	0	2,026	1	0	5.500	6,616.304	MON	356	5,671	08/19/2008	06/25/2035
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34				1FM	370,469	91.952	415,434	451,792	373,792	0	13,656	0	0	3.067	10.970	MON	1,155	13,056	05/30/2008	10/25/2034
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41				1FE	6,323,619	100.590	6,360,928	6,323,619	6,323,619	0	0	0	0	3.478	3.504	MON	18,330	220,201	06/27/2011	06/17/2041
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35				1FM	421,974	79.510	348,745	438,618	303,701	0	(8,766)	0	0	6.000	5.215	MON	2,193	26,661	02/07/2008	12/25/2035
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36				1FM	1,346,906	86.960	1,171,586	1,347,271	961,001	0	32,196	0	0	2.972	6.457	MON	3,336	38,048	02/07/2006	03/25/2036
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37				1FM	70,511	92.700	67,172	72,462	54,468	0	2,152	0	0	2.952	9.917	MON	178	1,964	06/23/2008	04/25/2037
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37				1FM	1,263,917	96.310	1,500,498	1,557,987	1,331,668	0	16,728	0	0	2.572	4.306	MON	3,339	37,401	08/26/2008	07/27/2037
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37				1FM	795,011	100.190	1,039,506	1,037,535	901,210	0	66,786	0	0	2.828	9.644	MON	2,445	28,186	12/18/2008	03/26/2037
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE				1FM	1,439,836	101.940	1,892,369	1,856,356	1,856,356	0	0	0	0	5.119	5.174	MON	7,919	87,211	12/18/2008	11/26/2036
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE				1FM	118,320	100.760	163,876	162,640	162,640	0	35,879	0	0	9.500	29.974	MON	1,288	15,451	12/18/2008	06/26/2037
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE				1FM	273,576	85.713	2,292,947	2,675,149	0	0	0	0	0	3.182	9,999.000	MON	6,891	75,822	06/11/2009	04/26/2035
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042				1FE	14,707,943	98.720	15,046,302	15,241,392	14,742,198	0	73,299	0	0	3.000	3.535	MON	38,103	456,748	12/10/2013	10/27/2042
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42				1FE	3,013,877	100.330	3,045,139	3,035,123	3,014,943	0	3,530	0	0	3.000	3.132	MON	7,588	91,068	12/02/2013	09/17/2042
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042				1FE	1,290,017	95.330	1,281,014	1,343,768	1,292,300	0	7,054	0	0	2.500	3.115	MON	2,800	33,566	08/11/2014	12/27/2042
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE				1AM	6,563,615	94.410	6,763,121	7,163,564	6,643,190	0	188,432	0	0	0.774	3.547	MON	1,078	48,434	12/30/2015	06/26/2047
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47				1FM	2,189,366	94.000	2,177,782	2,316,790	1,707,466	0	77,724	0	0	5.969	15.365	MON	2,689	150,207	07/07/2008	06/25/2047
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035				1FM	1,549,605	91.000	1,839,935	2,021,907	1,737,106	0	54,011	0	0	6.000	10.239	MON	10,110	121,314	08/26/2008	10/25/2035
472321 AB 4	JMAC 2008-R2 1A2 SUB CSTR 10/25/2035				1FM	250,600	62.000	341,000	550,000	141,810	0	44	0	0	6.000	24.128	MON	2,750	33,000	08/26/2008	10/25/2035
472321 AG 3	JMAC 2008-R2 1A3 MEZ CSTR 10/25/35				1FM	140,883	37.000	203,500	550,000	11,003	0	(1,932)	0	0	6.000	378.586	MON	2,750	33,000	08/26/2008	10/25/2035
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE				1FM	1,261,873	82.000	1,290,062	1,573,246	1,296,099	0	34,166	0	0	3.077	5.477	MON	4,034	40,170	02/23/2016	06/21/2037
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37				1FM	2,199,558	97.446	2,143,376	2,199,558	2,031,065	0	55,873	166,306	0	1.184	7.528	MON	434	23,693	03/31/2009	04/26/2037
47232D AB 8	JMAC 2009-R5 1A2 SUB SSNR CSTR 4/26/37				1FM	2,731,087	51.000	1,392,854	2,731,087	467,999	0	73,877	329,057	0	1.184	38.937	MON	539	29,378	03/31/2009	04/26/2037
47232D AC 6	JMAC 2009-R5 1A3 SUB SSUP CSTR 04/26/37				1FM	883,087	5.700	77,836	1,365,544	20,553	0	76	0	0	1.184	84.584	MON	270	14,689	03/31/2009	04/26/2037
47232D AD 4	JMAC 2009-R5 1A4 SUB SSUP CSTR 4/26/37				1FM	256,523	5.000	68,277	1,365,544	13,235	0	(6)	0	0	1.184	142.749	MON	270	14,689	03/31/2009	04/26/2037
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37				1FM	152,853	1.000	19,458	1,945,752	6,394	0	(2,390)	1	0	1.184	570.030	MON	365	17,973	03/31/2009	04/26/2037
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36				1FM	131,575	101.500	133,549	131,575	130,403	0	(818)	0	0	6.500	6.887	MON	713	8,544	03/31/2009	09/26/2036
47232D AH 5	JMAC 2009-R5 2A3 SUB SSUP CSTR 9/26/36				1FM	72,904	100.500	73,269	72,904	57,801	0	182	0	0	6.500	12.136	MON	395	4,732	03/31/2009	09/26/2036
47232D AJ 1	JMAC 2009-R5 2A4 SUB SSUP CSTR 9/26/36				1FM	72,904	79.000	57,594	72,904	41,931	0	(664)	0	0	6.500	11.058	MON	395	4,732	03/31/2009	09/26/2036
47232D AK 8	JMAC 2009-R5 2A5 SUB SSUP CSTR 9/26/36				1FM	72,904	65.000	47,388	72,904	7,624	0	(868)	0	0	6.500	67.469	MON	395	4,732	03/31/2009	09/26/2036
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36				1FM	15,265	36.532	20,542	56,231	0	0	(253)	0	0	6.500	0.000	MON	305	2,720	03/31/2009	09/26/2036
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36				1FM	2,133,454	101.000	2,272,687	2,250,185	2,196,933	0	500	0	0	4.816	5.059	MON	9,030	111,050	03/31/2009	09/26/2036
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36				1FM	685,174	81.188	1,246,005	1,534,717	866,699	0	5,621	0	0	4.816	7.947	MON	6,159	77,452	03/31/2009	09/26/2036
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36				1FM	391,850	100.000	391,850	391,850	332,114	0	22,399	0	0	0.924	10.005	MON	60	3,197	03/31/2009	09/26/2036
47232D BK 7	JMAC 2009-R5 7A3 SUB SSUP CSTR 9/26/36				1FM	319,390	66.560	212,586	319,390	31,256	0	8,176	0	0	0.924	41.341	MON	49	2,606	03/31/2009	09/26/2036
47232D BL 5	JMAC 2009-R5 7A4 SUB SSUP CSTR 9/26/36				1FM	124,525	34.000	108,592	319,389	7,831	0	361	0	0	0.924	37.362	MON	49	2,606	03/31/2009	09/26/2036
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36				1FM	25,014	29.558	65,187	220,539	30	0	25	0	0	0.924	9,999.000	MON	34	2,152	03/31/2009	09/26/2036
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36				1FM	809,751	101.500	821,898	809,751	608,291	0	84,492	0	0	2.876	27.039	MON	1,941	22,721	03/31/2009	05/21/2036
47232D CJ 9	JMAC 2009-R5 11A3 SUB SSUP CSTR 5/21/36				1FM	427,673	99.550	425,748	427,673	216,992	0	21,079	0	0	2.876	22.168	MON	1,025	11,996	03/31/2009	05/21/2036
47232D CK 6	JMAC 2009-R5 11A4 SUB SSUP CSTR 5/21/36				1FM	427,673	91.280	390,380	427,673	129,943	0	7,551	0	0	2.876	23.735	MON	1,025	11,996	03/31/2009	05/21/2036

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
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36				1FM	56,149	38.486	70,487	183,149	8,504	0	867	1	0	2.876	72.360	MON	439	5,208	03/31/2009.	05/21/2036.
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36				1FM	30,892	100.000	30,892	30,892	30,841	0	(7,258)	0	0	6.000	6.000	MON	31	1,854	03/31/2009.	12/26/2036.
47232D CQ 3	JMAC 2009-R5 12A3 SUB SSUP CSTR 12/26/36				1FM	189,338	104.250	223,528	214,415	170,389	0	14,818	0	0	6.000	18.784	MON	214	12,865	03/31/2009.	12/26/2036.
47232D CR 1	JMAC 2009-R5 12A4 SUB SSUP CSTR 12/26/36				1FM	79,431	85.700	183,754	214,415	105,659	0	1,658	0	0	6.000	12.829	MON	214	12,865	03/31/2009.	12/26/2036.
47232D CS 9	JMAC 2009-R5 12A5 SUB SSUP CSTR 12/26/36				1FM	62,172	67.650	145,052	214,415	64,870	0	(319)	0	0	6.000	19.584	MON	214	12,865	03/31/2009.	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36				1FM	15,417	21.059	13,986	66,412	13,986	(6,870)	(3,209)	0	0	6.000	0.919	MON	66	4,296	03/31/2009.	12/26/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47				1FM	479,478	100.000	479,478	479,478	478,717	0	521	0	0	2.929	2.350	MON	1,170	13,313	03/31/2009.	04/26/2047.
47232D CW 0	JMAC 2009-R5 13A3 SUB SSUP CSTR 4/26/47				1FM	524,965	98.250	515,778	524,965	524,639	0	363	0	0	2.929	2.681	MON	1,281	14,300	03/31/2009.	04/26/2047.
47232D CX 8	JMAC 2009-R5 13A4 SUB SSUP CSTR 4/26/47				1FM	819,957	78.990	1,073,264	1,358,734	345,935	0	57,956	0	0	2.929	33.592	MON	3,317	37,012	03/31/2009.	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47				1FM	229,453	28.794	113,599	394,521	12,755	0	(1,948)	2	0	2.929	80.971	MON	963	11,749	03/31/2009.	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37				1FM	255,831	112.069	363,067	323,969	265,609	0	21,860	0	0	5.500	14.157	MON	1,485	17,818	03/31/2009.	06/26/2037.
47232D DA 7	JMAC 2009-R5 14A2 SUB SSUP CSTR 6/26/37				1FM	79,553	86.000	187,234	217,714	113,177	0	(13,841)	0	0	5.500	7.592	MON	998	11,974	03/31/2009.	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37				1FM	49,730	16.360	33,476	204,622	22,101	0	(1,208)	0	0	5.500	53.312	MON	938	11,373	03/31/2009.	06/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37				1FM	43,317	101.000	113,623	112,498	94,520	0	19,505	0	0	5.500	34.896	MON	516	6,187	03/31/2009.	08/26/2037.
47232D DE 9	JMAC 2009-R5 15A3 SUB SSUP CSTR 8/26/37				1FM	25,420	100.250	94,983	94,746	66,688	0	7,234	0	0	5.500	18.920	MON	434	5,211	03/31/2009.	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37				1FM	48,282	76.379	190,071	248,854	70,161	0	(1,155)	0	0	5.500	16.890	MON	1,141	13,957	03/31/2009.	08/26/2037.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35				1FM	1,479,810	98.000	2,363,238	2,411,467	2,052,968	0	159,762	0	0	3.165	11.884	MON	6,361	71,681	03/31/2009.	09/26/2035.
47232D DS 8	JMAC 2009-R5 17A4 MEZ SSUP CSTR 9/26/35				1FM	384,545	54.422	791,649	1,454,657	314,999	0	14,693	0	0	3.165	21.262	MON	3,837	43,130	03/31/2009.	09/26/2035.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37				1FM	57,128	97.560	174,606	178,973	177,203	0	13,401	0	0	3.120	4.674	MON	465	5,279	03/31/2009.	06/26/2037.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36				1FM	742,343	72.000	534,487	742,343	544,546	0	(2,383)	0	0	5.611	7.099	MON	3,471	31,253	03/31/2009.	12/26/2036.
47232D FK 3	JMAC 2009-R5 24A5 MEZ SSUP CSTR 12/26/36				1FM	196,101	19.131	95,655	500,000	0	0	(1)	0	0	5.611	9,999.000	MON	2,338	21,050	03/31/2009.	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37				1FM	23,437	82.438	98,968	120,052	89,964	0	16,539	1	0	3.120	25.513	MON	312	3,592	03/31/2009.	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE				1FM	1,001,807	106.010	1,092,749	1,030,798	947,298	0	16,614	0	0	4.302	5.001	MON	3,696	42,835	04/12/2012.	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37				1FM	239,743	105.000	251,730	239,743	236,480	0	1,494	0	0	6.000	6.706	MON	1,199	14,385	03/31/2009.	02/26/2037.
47232V AB 8	JMAC 2009-R4 1A2 SUB SSUP 6.00 02/26/37				1FM	230,694	106.500	245,689	230,694	230,189	0	(62)	0	0	6.000	6.040	MON	1,153	13,842	03/31/2009.	02/26/2037.
47232V AC 6	JMAC 2009-R4 1A3 SUB SSUP 6.00 02/26/37				1FM	118,105	63.098	109,173	173,021	36,028	0	282	0	0	6.000	30.871	MON	865	10,381	03/31/2009.	02/26/2037.
47232V AD 4	JMAC 2009-R4 1A4 SUB SSUP 6.00 02/26/37				1FM	47,597	55.016	95,189	173,021	0	0	(1)	0	0	6.000	9,999.000	MON	865	10,381	03/31/2009.	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37				1FM	3,433	1.012	44	4,369	0	0	0	1	0	6.000	9,999.000	MON	22	1,789	03/31/2009.	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37				1FM	179,737	104.000	186,926	179,737	177,441	0	1,807	0	0	5.750	6.403	MON	861	10,335	03/31/2009.	02/26/2037.
47232V AG 7	JMAC 2009-R4 2A2 SUB SSUP 5.75 02/26/37				1FM	173,022	104.000	179,943	173,022	172,685	0	(43)	0	0	5.750	5.783	MON	829	9,949	03/31/2009.	02/26/2037.
47232V AH 5	JMAC 2009-R4 2A3 SUB SSUP 5.75 02/26/37				1FM	129,766	76.358	99,086	129,766	127,113	0	0	0	0	5.750	5.942	MON	622	7,462	03/31/2009.	02/26/2037.
47232V AJ 1	JMAC 2009-R4 2A4 SUB SSUP 5.75 02/26/37				1FM	129,765	41.847	54,302	129,765	11,743	0	(1,464)	0	0	5.750	55.365	MON	622	7,461	03/31/2009.	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37				1FM	2,999	0.444	15	3,418	14	0	(56)	1	0	5.750	1,437.597	MON	16	1,294	03/31/2009.	02/26/2037.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35				1FM	590,436	100.150	645,945	644,978	601,302	0	2,969	0	0	2.822	4.395	MON	1,517	16,846	03/31/2009.	09/26/2035.
47232V AX 0	JMAC 2009-R4 5A2 SUB SSUP CSTR 09/26/35				1FM	265,659	95.321	623,539	654,146	385,133	0	21,930	0	0	2.822	10.523	MON	1,538	17,085	03/31/2009.	09/26/2035.
47232V AY 8	JMAC 2009-R4 5A3 SUB SSUP CSTR 09/26/35				1FM	56,678	79.392	173,114	218,049	22,567	0	3,541	0	0	2.822	31.259	MON	513	5,695	03/31/2009.	09/26/2035.
47232V AZ 5	JMAC 2009-R4 5A4 SUB SSUP CSTR 09/26/35				1FM	130,563	58.013	126,497	218,048	23,951	0	7,028	0	0	2.822	23.621	MON	513	5,695	03/31/2009.	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35				1FM	58,168	10.000	3,133	31,326	1	0	(7,352)	0	0	2.822	9,999.000	MON	74	1,875	03/31/2009.	09/26/2035.
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36				1FM	1,143,171	101.500	1,416,514	1,395,580	1,167,377	0	98,118	0	0	1.254	11.102	MON	1,459	15,992	03/31/2009.	11/26/2036.
47232V BH 4	JMAC 2009-R4 7A2 SUB SSUP FLT 11/26/36				1FM	210,484	52.414	423,163	807,347	8,313	0	541	0	0	1.254	154.862	MON	844	9,251	03/31/2009.	11/26/2036.
47232V BJ 0	JMAC 2009-R4 7A3 SUB SSUP FLT 11/26/36				1FM	65,372	39.685	160,198	403,673	3,740	0	(31)	0	0	1.254	147.466	MON	422	4,626	03/31/2009.	11/26/2036.
47232V BK 7	JMAC 2009-R4 7A4 SUB SSUP FLT 11/26/36				1FM	47,832	33.323	134,515	403,673	3,380	0	(125)	0	0	1.254	165.696	MON	422	4,626	03/31/2009.	11/26/2036.
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36				1FM	15,691	8.354	36,370	435,377	490	0	(134)	1	0	1.254	21.031	MON	455	4,220	03/31/2009.	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36				1FM	195,638	101.000	197,594	195,638	194,383	0	890	0	0	5.500	5.904	MON	897	10,760	03/31/2009.	11/26/2036.

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
47232V BN 1	JMAC 2009-R4 8A2 SUB SSUP 5.50 11/26/36				1FM	310,436	98.490	305,748	310,436	309,731	0	(126)	0	0	5.500	5.505	MON	1,423	17,074	03/31/2009	11/26/2036
47232V BP 6	JMAC 2009-R4 8A3 SUB SSUP 5.50 11/26/36				1FM	155,218	84.980	131,904	155,218	131,904	(2,496)	(5,327)	0	0	5.500	6.237	MON	711	8,537	03/31/2009	11/26/2036
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36				1FM	229,965	69.525	383,114	551,043	55,459	0	(2,274)	0	0	5.500	58.838	MON	2,526	28,954	03/31/2009	11/26/2036
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37				1FM	113,608	97.250	440,908	453,376	407,219	0	39,374	0	0	3.448	21.350	MON	1,303	13,879	03/31/2009	11/26/2037
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36				1FM	108,770	100.000	108,770	108,770	108,603	0	3	0	0	6.000	5.680	MON	544	6,695	03/31/2009	07/26/2036
47232V CB 6	JMAC 2009-R4 10A3 SUB SSUP 6.00 07/26/36				1FM	361,796	105.000	379,886	361,796	360,334	0	(35)	0	0	6.000	6.071	MON	1,809	21,577	03/31/2009	07/26/2036
47232V CC 4	JMAC 2009-R4 10A4 SUB SSUP 6.00 07/26/36				1FM	361,796	82.000	296,673	361,796	237,151	0	3,881	0	0	6.000	10.239	MON	1,809	21,577	03/31/2009	07/26/2036
47232V CD 2	JMAC 2009-R4 10A5 SUB SSUP 6.00 07/26/36				1FM	279,556	73.500	265,920	361,796	42,258	0	6,344	0	0	6.000	54.965	MON	1,809	21,577	03/31/2009	07/26/2036
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36				1FM	7,213	39.722	15,541	39,125	1	0	(10,318)	0	0	6.000	9,999.000	MON	196	3,901	03/31/2009	07/26/2036
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37				1FM	418,128	99.600	416,456	418,128	413,563	0	1,683	0	0	5.837	3.235	MON	2,034	14,265	03/31/2009	04/26/2037
47232V CH 3	JMAC 2009-R4 11A3 SUB SSUP 5.8368 04/37				1FM	302,343	83.368	252,057	302,343	263,022	0	5,114	0	0	5.837	5.348	MON	1,471	9,348	03/31/2009	04/26/2037
47232V CJ 9	JMAC 2009-R4 11A4 SUB SSUP 5.8368 04/37				1FM	302,343	64.617	195,366	302,343	179,779	0	4,603	0	0	5.837	7.522	MON	1,471	9,348	03/31/2009	04/26/2037
47232V CK 6	JMAC 2009-R4 11A5 SUB SSUP 5.8368 04/37				1FM	302,343	41.253	124,726	302,343	50,177	0	(1,045)	0	0	5.837	15.670	MON	1,471	9,348	03/31/2009	04/26/2037
47232V CL 4	JMAC 2009-R4 11A6 MEZ SSUP 5.8368 04/37				1FM	756,389	23.094	290,931	1,259,764	64,353	0	(5,216)	0	0	5.837	46.760	MON	6,127	38,950	03/31/2009	04/26/2037
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36				1FM	298,607	99.500	297,114	298,607	292,460	0	(3,827)	0	0	6.000	4.614	MON	1,493	17,915	03/31/2009	04/26/2036
47232V DS 8	JMAC 2009-R4 18A2 SUB SSUP 6.00 04/26/36				3FM	132,384	78.243	103,581	132,384	89,166	0	(2,550)	0	0	6.000	4.754	MON	662	7,942	03/31/2009	04/26/2036
47232V DT 6	JMAC 2009-R4 18A3 SUB SSUP 6.00 04/26/36				1FM	58,536	63.878	42,282	66,192	1,360	0	(85)	0	0	6.000	404.306	MON	331	3,971	03/31/2009	04/26/2036
47232V DU 3	JMAC 2009-R4 18A4 SUB SSUP 6.00 04/26/36				1FM	18,264	26.973	17,854	66,192	922	0	(130)	0	0	6.000	661.004	MON	331	3,971	03/31/2009	04/26/2036
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36				1FM	3,706	2.500	234	9,378	15	0	(61)	0	0	6.000	9,999.000	MON	47	1,584	03/31/2009	04/26/2036
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36				1FM	314,010	102.000	320,291	314,010	307,495	0	3,235	0	0	6.000	7.285	MON	1,570	18,841	03/31/2009	03/26/2036
47232V EA 6	JMAC 2009-R4 20A2 SUB SSUP 6.00 03/26/36				1FM	537,521	87.000	498,426	572,904	412,583	0	802	0	0	6.000	8.715	MON	2,865	34,374	03/31/2009	03/26/2036
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36				1FM	45,995	42.721	76,283	178,562	0	0	1	1	0	6.000	9,999.000	MON	893	11,292	03/31/2009	03/26/2036
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37				1FM	303,548	106.000	319,189	301,122	300,425	0	(141)	0	0	6.000	5.952	MON	1,506	18,060	03/31/2009	03/26/2037
47232V EE 8	JMAC 2009-R4 21A3 SUB SSUP 6.00 03/26/37				1FM	169,256	110.000	184,693	167,903	167,608	0	(63)	0	0	6.000	6.020	MON	840	10,070	03/31/2009	03/26/2037
47232V EF 5	JMAC 2009-R4 21A4 SUB SSUP 6.00 03/26/37				1FM	169,256	100.000	167,903	167,903	167,695	0	(35)	0	0	6.000	6.037	MON	840	10,070	03/31/2009	03/26/2037
47232V EG 3	JMAC 2009-R4 21A5 SUB SSUP 6.00 03/26/37				1FM	169,255	68.000	114,174	167,903	18,667	0	(916)	0	0	6.000	57.926	MON	840	10,070	03/31/2009	03/26/2037
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37				1FM	143,932	26.939	38,463	142,781	1,876	0	(4,287)	0	0	6.000	631.452	MON	714	10,130	03/31/2009	03/26/2037
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37				1FM	364,288	105.500	378,653	358,913	357,810	0	286	0	0	5.750	5.782	MON	1,720	20,637	03/31/2009	04/26/2037
47232V EL 2	JMAC 2009-R4 22A3 SUB SSUP 5.75 4/26/37				1FM	259,178	99.600	254,332	255,353	214,954	0	1,966	0	0	5.750	7.482	MON	1,224	14,682	03/31/2009	04/26/2037
47232V EM 0	JMAC 2009-R4 22A4 SUB SSUP 5.75 04/26/37				1FM	259,178	63.380	161,843	255,353	25,446	0	201	0	0	5.750	64.685	MON	1,224	14,682	03/31/2009	04/26/2037
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37				1FM	168,123	42.028	69,615	165,642	3,882	0	(1,423)	1	0	5.750	226.618	MON	794	11,109	03/31/2009	04/26/2037
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36				1FM	113,925	100.000	113,925	113,925	113,486	0	(369)	0	0	5.500	5.571	MON	522	6,264	03/31/2009	02/26/2036
47232V EY 4	JMAC 2009-R4 24A3 SUB SSUP 5.50 2/26/36				1FM	252,856	103.000	260,442	252,856	251,979	0	(51)	0	0	5.500	5.544	MON	1,159	13,903	03/31/2009	02/26/2036
47232V EZ 1	JMAC 2009-R4 24A4 SUB SSUP 5.50 02/26/36				1FM	252,856	102.000	257,913	252,856	252,167	0	(57)	0	0	5.500	5.538	MON	1,159	13,903	03/31/2009	02/26/2036
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36				1FM	584,165	69.501	406,000	584,165	275,267	0	(5,524)	0	0	5.500	10.393	MON	2,677	33,929	03/31/2009	02/26/2036
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36				1FM	156,164	90.750	146,099	160,991	132,221	0	(5,289)	0	0	5.250	6.950	MON	704	8,611	03/31/2009	01/26/2036
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47				1FM	595,070	96.240	1,384,893	1,439,000	847,590	0	173,712	0	0	1.281	30.282	MON	1,536	16,614	03/31/2009	01/26/2047
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36				1FM	82,742	100.000	82,742	82,742	82,674	0	488	0	0	5.750	5.354	MON	396	4,846	03/31/2009	02/26/2036
47232V GF 3	JMAC 2009-R4 31A5 SUB SSUP 5.75 2/26/36				1FM	424,322	103.413	488,150	472,039	348,027	0	16,376	0	0	5.750	12.718	MON	2,262	27,130	03/31/2009	02/26/2036
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36				1FM	117,892	59.659	91,976	154,169	42,421	0	(4,662)	0	0	5.750	11.116	MON	739	9,321	03/31/2009	02/26/2036
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47				1FM	53,099	53.456	571,656	1,069,397	8,216	0	164	0	0	1.281	174.748	MON	1,141	12,696	03/31/2009	01/26/2047
50219J AB 6	LSTRZ 2015-9 A2 SEQ SNR FLT 10/01/2020				1AM	2,181,150	99.000	2,227,500	2,250,000	2,222,402	0	35,749	0	0	4.117	5.370	MON	7,976	90,332	10/30/2015	10/01/2020
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021				1FE	1,950,499	98.740	1,975,211	2,000,417	1,972,956	0	28,537	0	0	2.617	3.956	MON	4,508	43,136	01/21/2016	01/01/2021
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035				1FM	1,145,382	76.000	1,209,014	1,590,808	1,111,143	0	(4,400)	0	0	1.436	1.669	MON	381	18,523	06/27/2008	12/25/2035

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
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037				1FM	790,723	82.511	952,984	1,154,983	596,708	0	70,945	0	0	1.234	16.759	MON	238	13,061	02/28/2008.	06/25/2037.
52521R AJ 0	LMT 2007-5 1A7 IO INV 06/25/2037			6	5FE	445,835	11.000	865,616	0	0	0	0	0	0	4.344	9,999.000	MON	5,697	391,952	12/11/2007.	06/25/2037.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46				1FM	13,030,106	76.000	13,072,782	17,201,029	13,071,540	0	537,929	0	0	0.956	4.445	MON	3,198	118,796	10/07/2015.	11/25/2046.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037				1FM	333,854	68.514	353,054	515,300	313,436	0	4,703	0	0	4.681	12.056	MON	2,010	21,426	08/11/2008.	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047				1FM	214,591	100.000	252,460	252,460	231,320	0	29,533	0	0	5.295	18.160	MON	1,114	13,231	08/22/2008.	07/25/2047.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034				1FM	196,182	94.852	189,880	200,186	192,816	0	2,588	0	0	1.581	2.354	MON	62	2,648	04/30/2013.	02/25/2034.
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20				1FE	1,252,980	99.375	1,257,726	1,265,636	1,257,972	0	5,403	0	0	2.617	3.692	MON	2,852	11,587	10/19/2016.	07/01/2020.
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE				1FE	1,431,723	99.240	1,422,620	1,433,515	1,430,190	0	439	0	0	2.617	2.806	MON	3,230	5,944	10/24/2016.	08/01/2020.
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033				1FM	295,402	115.318	365,065	316,573	248,833	0	28,862	0	0	14.232	29.073	MON	751	47,668	07/08/2003.	09/25/2033.
55265K Z7 7	MASTR 2003-11 6A10 IO INV 12/25/33			6	1FE	680,067	3.790	9,736	0	8,568	0	(13,027)	0	0	6.744	122.089	MON	289	25,674	02/06/2008.	12/25/2033.
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033				1FM	1,217,382	98.320	1,243,562	1,264,813	1,223,453	0	10,080	0	0	3.149	3.867	MON	3,319	23,926	02/26/2016.	12/25/2033.
576434 MS 0	MALT 2004-2 8A2 IO FLT 03/25/2034			6	1FE	874,228	1.740	2,418	0	0	0	0	0	0	6.794	9,999.000	MON	157	19,080	12/01/2007.	03/25/2034.
576434 U2 8	MALT 2005-5 20AX 5.50 07/25/2025			6	5FE	360,475	14.000	35,425	0	28,524	0	(10,802)	0	0	5.500	8.003	MON	1,160	15,228	11/30/2007.	07/25/2025.
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034				1FM	410,565	103.500	424,935	410,565	410,565	0	0	0	0	5.143	5.198	MON	1,760	21,110	08/10/2004.	08/25/2034.
57643L LC 8	MABS 2005-AB1 A4 SEQ SNR 5.648 11/2035				1FM	1,997,500	100.080	2,001,600	2,000,000	1,964,493	0	(11,216)	0	0	5.648	3.780	MON	9,413	90,403	11/20/2014.	11/25/2035.
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035				1FM	3,837,102	95.580	3,934,297	4,116,234	3,879,414	0	93,810	0	0	1.026	3.651	MON	821	26,486	02/25/2016.	08/25/2035.
59024K AM 5	MANA 2007-AF1 FIO IO CSTR 5/25/37			6	6FE	1,000,610	18.764	282,076	0	140,848	0	(32,409)	0	0	5.862	6.370	MON	7,344	94,163	01/09/2008.	05/25/2037.
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE				1FM	6,800,883	86.750	6,757,082	7,789,143	6,890,451	0	157,371	0	0	0.832	4.553	MON	1,260	39,481	05/19/2016.	12/26/2046.
61690P AV 3	MSRR 2013-R7 10B SUB 6.0 12/26/2046 RE				1FM	2,310,352	102.500	2,371,075	2,313,244	2,307,928	0	(804)	0	0	6.000	6.027	MON	11,566	138,795	10/15/2013.	12/26/2046.
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035				1FM	518,245	93.837	526,448	561,023	528,608	0	14,365	0	0	1.496	3.702	MON	163	6,922	06/03/2015.	11/25/2035.
61749J AH 9	MSM 2006-7 4A3 IO INV 06/25/2036			6	5FE	523,712	15.367	1,924,058	0	0	0	0	0	0	4.494	0.000	MON	9,378	639,719	12/11/2007.	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36				1FM	189,614	90.000	219,843	244,270	113,184	0	14,377	0	0	2.734	19.002	MON	556	6,160	05/27/2008.	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46				1FM	4,635,935	60.500	3,274,017	5,411,598	2,602,275	0	27,755	0	0	5.651	6.764	MON	25,485	152,031	01/11/2013.	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047				1FM	3,535,535	90.700	3,520,236	3,881,205	3,449,038	0	41,586	0	0	6.000	4.604	MON	19,406	119,097	01/08/2014.	07/25/2047.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037				1FM	88,568	99.979	94,991	95,011	95,011	0	4,571	0	0	0.836	0.838	MON	15	442	08/01/2013.	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE				1FM	2,352,116	106.750	2,417,987	2,265,093	2,268,659	0	(20,614)	0	0	6.000	4.786	MON	11,325	136,044	08/21/2012.	04/26/2036.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037				1FM	607,771	99.950	649,263	649,588	639,415	0	19,622	0	0	0.906	3.429	MON	114	4,193	03/22/2013.	03/25/2037.
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037				1FM	2,296,625	99.448	2,562,636	2,576,859	2,497,355	0	153,258	0	0	0.936	6.605	MON	469	17,179	09/06/2013.	04/25/2037.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36				1FM	798,155	53.867	646,524	1,200,234	578,382	0	(17,005)	0	0	5.340	4.770	MON	5,341	38,813	01/11/2013.	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36				1FM	319,262	53.897	258,754	480,093	231,512	0	(7,196)	0	0	5.340	4.753	MON	2,136	15,525	01/11/2013.	10/25/2036.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037				1FM	253,504	99.303	274,372	276,298	267,805	0	10,101	0	0	0.714	4.126	MON	38	1,698	03/28/2013.	04/25/2037.
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035				1FM	491,967	83.724	495,514	591,840	493,552	0	3,368	0	0	0.844	4.754	MON	97	849	10/21/2016.	07/25/2035.
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035				1FM	2,073,883	68.875	2,073,883	3,011,082	2,086,009	0	58,958	0	0	0.874	6.404	MON	512	14,423	06/15/2016.	08/25/2035.
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35				1FM	5,186,252	92.877	5,536,607	5,961,209	5,536,607	181,595	166,544	0	0	0.966	4.483	MON	1,120	41,513	01/31/2014.	11/25/2035.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047				1FM	523,804	76.491	402,018	525,577	271,426	0	5,027	0	0	5.995	12.334	MON	2,626	26,738	05/08/2007.	03/25/2047.
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE				1FM	2,762,971	88.000	2,925,415	3,324,336	2,830,438	0	67,431	0	0	2.768	5.275	MON	7,668	43,556	06/06/2016.	12/26/2036.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046				1FM	431,195	98.756	453,613	459,329	455,355	0	13,991	0	0	0.916	3.435	MON	82	2,950	02/07/2013.	11/25/2046.
74160M BN 1	PRIME 2003-2 1A9 IO INV 10/25/2033			6	2FE	2,123,121	13.344	42,170	0	16,220	0	(13,474)	0	0	6.644	4.075	MON	350	31,400	12/01/2007.	10/25/2033.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046				1FM	977,404	98.750	1,050,561	1,063,859	1,038,713	0	35,719	0	0	0.936	3.832	MON	194	7,123	06/21/2013.	08/25/2046.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037				1FM	2,674,525	77.500	2,668,283	3,442,946	2,713,242	0	89,626	0	0	0.926	3.435	MON	620	22,562	11/24/2015.	01/25/2037.
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE				1FM	630,761	94.660	640,299	676,419	643,110	0	19,305	0	0	0.914	3.983	MON	120	5,534	01/13/2016.	01/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE				1FM	1,738,294	98.506	1,945,832	1,975,334	1,858,647	0	84,918	0	0	1.174	5.424	MON	387	21,367	12/18/2013.	07/26/2033.
749577 AJ 1	RFMSI 2006-S9 A9 IO INV 9/25/2036			6	6FE	464,136	13.000	474,719	0	9,579	0	239	0	0	4.844	5,249.477	MON	2,948	213,402	08/20/2008.	09/25/2036.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37				1FM	576,385	81.093	872,131	1,075,464	411,145	0	96,715	0	0	3.759	30.838	MON	3,369	38,252	11/13/2008.	02/25/2037.

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
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36				1FM	2,773,347	78.500	2,684,578	3,419,845	2,682,861	0	31,902	0	0	4.842	6.825	MON	13,799	138,880	02/11/2016	07/25/2036
75115C AP 2	RALI 2006-QS9 1A14 IO INV 7/25/2036			6	6FE	369,923	15.270	531,994	0	0	0	0	0	0	4.544	0.000	MON	2,638	184,896	02/01/2008	07/25/2036
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036				1FM	15,594,803	82.500	16,486,375	19,983,485	15,729,059	0	531,761	0	0	1.056	4.712	MON	4,104	149,952	02/11/2016	05/25/2036
75156W AD 5	RAMP 2006-RS4 A4 SEQ SNR FLT 07/25/2036				1FM	4,242,188	92.973	4,648,660	5,000,000	4,522,595	0	126,210	0	0	0.864	3.295	MON	840	38,368	09/18/2014	07/25/2036
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37				1FM	2,443,889	48.550	1,186,520	2,443,914	1,153,104	0	1,154,231	112,650	0	5.742	6.079	MON	11,694	138,972	03/14/2007	04/25/2037
75970N BE 6	RAMC 2005-3 AF4 SEQ 5.14 11/25/35				1FM	4,999,950	97.000	4,850,000	5,000,000	4,850,000	206,250	0	0	0	5.140	5.195	MON	21,417	257,000	09/09/2005	11/25/2035
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36				1FM	324,792	100.500	327,696	326,066	320,429	0	699	0	0	5.565	4.177	MON	1,512	14,082	05/10/2007	02/25/2036
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32				1FM	417,014	102.625	428,061	417,112	417,112	0	0	0	0	5.846	5.917	MON	2,032	24,579	01/11/2002	01/25/2032
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33				1FM	4,309,002	102.231	4,251,048	4,158,265	4,212,513	0	(37,713)	0	0	6.020	4.985	MON	20,861	249,773	01/10/2014	01/25/2033
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33				1FM	1,068,393	94.250	1,007,196	1,068,643	990,434	0	(8,241)	0	0	5.920	5.768	MON	5,272	63,264	07/18/2003	07/25/2033
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34				1FM	16,407	100.318	16,459	16,407	15,117	0	1,078	0	0	5.170	12.428	MON	71	848	06/22/2004	06/25/2034
76110V RX 8	RFMS2 2005-HS1 AI4 SEQ STP 9/25/35				1FM	4,998,259	67.708	3,385,420	5,000,000	1,680,226	0	170,443	0	0	5.610	29.868	MON	23,375	282,375	09/13/2005	09/25/2035
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035				1FM	3,906,531	87.000	4,097,999	4,710,344	3,916,962	0	86,764	0	0	3.408	6.041	MON	13,376	155,756	12/03/2015	07/25/2035
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035				1FM	1,465,696	72.574	1,270,244	1,750,273	1,253,076	0	32,653	0	0	0.934	3.869	MON	273	14,607	02/29/2008	08/25/2035
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35				1FM	240,233	88.428	231,220	261,478	203,456	0	5,986	1	0	6.000	7.168	MON	1,307	15,846	02/08/2008	10/25/2035
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36				1FM	556,576	82.250	458,070	556,924	404,829	0	2,466	0	0	5.500	7.899	MON	2,553	31,485	02/13/2006	02/25/2036
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035				1FM	458,577	98.657	461,903	468,190	459,691	0	1,773	0	0	3.065	4.390	MON	1,196	5,629	12/22/2016	03/25/2035
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35				1FM	205,278	101.012	207,871	205,788	205,415	0	61	0	0	4.713	4.790	MON	808	9,707	04/20/2011	01/25/2035
76112B JS 0	RAAC 2005-RP1 M3 MEZ SEQ FLT 07/25/2037				1FM	1,935,000	100.830	2,016,600	2,000,000	1,978,392	0	11,678	0	0	3.306	3.212	MON	1,286	51,461	09/26/2014	07/25/2037
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035				1FM	3,652,663	91.100	3,631,734	3,986,536	3,651,794	0	31,189	0	0	3.100	5.098	MON	10,298	51,189	07/05/2016	05/18/2035
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037				1FM	1,099,102	60.924	1,042,319	1,710,850	1,071,386	0	45,573	0	0	0.846	4.575	MON	281	9,844	11/18/2014	05/25/2037
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036				1FM	8,567,310	101.250	8,620,524	8,514,097	8,550,491	0	(16,266)	0	0	6.310	6.012	MON	44,770	537,240	01/09/2014	10/25/2036
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035				1FM	802,120	91.000	1,336,255	1,468,412	384,707	0	150,194	0	0	6.225	66.465	MON	7,617	92,576	03/27/2008	05/25/2035
83612T AR 3	SVHE 2007-OPT1 X IO CSTR 6/25/2037			6	6FE	947,621	0.210	163,624	0	155,765	0	(20,269)	0	0	0.049	10.316	MON	743	40,443	10/04/2007	06/25/2037
85172G AB 3	SLFMT 2013-2A M1 MEZ 3.52 12/25/2065				1FM	3,371,297	98.190	3,436,650	3,500,000	3,444,638	0	17,836	0	0	3.520	4.132	MON	10,267	123,200	07/03/2013	12/25/2065
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035				1FM	2,121,080	84.750	2,087,648	2,463,302	2,097,498	0	25,876	0	0	3.264	5.278	MON	6,700	60,927	02/10/2016	11/25/2035
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35				1FM	2,236,048	81.000	2,248,008	2,775,319	2,139,910	0	15,220	0	0	3.090	5.289	MON	7,146	67,106	02/16/2016	07/25/2035
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035				1FM	1,162,331	90.830	1,210,242	1,332,425	1,142,392	0	12,293	0	0	3.142	4.359	MON	3,489	36,886	01/15/2016	07/25/2035
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35				1FM	548,462	79.780	625,090	783,518	503,403	0	18,038	0	0	0.884	4.396	MON	115	6,079	08/27/2008	08/25/2035
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35				1FM	667,926	94.920	820,706	864,629	665,771	0	32,835	0	0	3.152	11.257	MON	2,271	25,669	08/26/2008	09/25/2035
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035				1FM	1,563,852	85.750	1,584,390	1,847,685	1,552,088	0	16,756	0	0	3.052	4.623	MON	4,700	43,978	02/04/2016	10/25/2035
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036				1FM	3,513,408	90.360	3,920,580	4,338,845	3,874,785	0	155,416	0	0	0.906	4.405	MON	764	27,586	11/06/2015	06/25/2036
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31				1FM	254,358	97.000	273,003	281,447	261,116	0	5,715	0	0	3.375	5.832	MON	792	9,499	02/07/2013	08/25/2031
86359A MG 5	SASC 2003-AL1 APO 4/25/31				1FM	239,384	94.089	319,787	339,875	285,466	0	13,617	0	0	0.000	4.831	MON	0	0	02/05/2003	04/25/2031
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031				1AM	562,390	91.750	663,656	723,332	620,210	0	8,372	0	0	0.000	4.451	MON	0	0	05/20/2003	01/25/2031
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037				1FM	487,721	98.021	505,890	516,107	512,844	0	14,068	0	0	0.846	2.871	MON	85	2,947	03/06/2013	06/25/2037
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34				1FM	5,961,080	93.953	5,707,627	6,074,986	6,074,986	(0)	9,237	0	0	4.686	4.977	MON	23,723	334,978	09/30/2014	07/25/2034
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38				1FM	2,089,034	89.250	2,184,037	2,447,100	2,121,603	0	92,449	0	0	0.956	7.362	MON	455	14,158	03/04/2016	01/25/2038
929227 7A 8	WAMU 2003-S6 2A5 IO INV 7/25/2018			6	1FE	2,110,021	5.307	12,098	0	2,169	0	(3,935)	0	0	6.844	381.910	MON	260	26,191	12/01/2007	07/25/2018
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35				1FM	2,280,343	97.127	2,335,251	2,404,316	2,286,029	0	27,579	0	0	2.752	4.577	MON	5,514	42,864	12/16/2016	10/25/2035
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46				1FM	943,283	90.201	1,053,680	1,168,152	823,050	0	20,798	0	0	1.611	5.710	MON	1,568	17,333	04/30/2008	01/25/2046
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37				1FM	3,723,095	72.375	3,621,700	5,004,076	3,674,177	0	65,894	0	0	2.764	5.652	MON	11,524	112,325	02/17/2016	05/25/2037
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36				1FM	1,387,906	93.500	1,450,610	1,551,455	1,392,868	0	26,243	0	0	2.508	4.868	MON	3,243	31,254	02/23/2016	11/25/2036
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37				1FM	3,385,383	81.844	3,416,979	4,175,001	3,331,118	0	35,326	0	0	2.600	4.878	MON	9,047	86,367	01/29/2016	07/25/2037

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
939336 6E 8	WMALT 2005-4 CB10 IO INV 6/25/2035			6	6FE	309,890	12.984	253,786	0	0	0	0	0	0	4.344	9,999.000	MON	1,415	100,373	03/05/2008.	06/25/2035.
93934F LV 2	WMALT 2006-2 1A5 IO INV 3/25/2036			6	6FE	695,109	13.500	781,541	0	0	0	0	0	0	4.544	0.000	MON	4,384	299,308	01/23/2008.	03/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036				1FM	376,186	51.285	244,212	476,185	198,327	0	992	0	0	1.356	6.727	MON	108	5,185	04/23/2008.	07/25/2036.
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36				1FM	1,165,697	97.889	1,142,491	1,167,126	957,364	0	34,071	0	0	3.031	6.641	MON	2,948	34,949	03/30/2006.	03/25/2036.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						456,450,398	XXX	455,211,660	514,678,895	408,896,602	363,024	9,802,251	626,674	0	XXX	XXX	XXX	1,184,788	18,803,176	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51				1FE	2,915,979	101.050	2,938,791	2,908,254	2,894,328	0	7,159	0	0	5.722	6.299	MON	13,869	173,771	04/01/2010.	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49				1FE	1,037,959	101.370	1,083,630	1,068,985	1,059,999	0	8,875	0	0	5.781	6.970	MON	5,150	64,706	05/26/2010.	12/24/2049.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49				1FE	1,305,512	99.610	1,374,839	1,380,222	1,372,336	0	18,635	0	0	5.544	7.403	MON	6,377	95,674	02/17/2010.	06/15/2049.
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039				1FM	2,229,000	98.460	2,264,580	2,300,000	2,236,334	0	7,334	0	0	5.436	6.953	MON	10,418	73,903	05/04/2016.	03/11/2039.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49				1FE	2,834,367	100.133	2,664,819	2,661,280	2,659,741	0	(20,394)	0	0	5.543	4.191	MON	12,293	147,515	03/30/2011.	12/11/2049.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39				1FE	2,415,473	101.380	2,484,716	2,450,894	2,461,703	0	15,041	0	0	5.935	6.145	MON	12,121	152,866	11/19/2014.	09/15/2039.
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050				1FE	1,304,251	99.574	1,298,693	1,304,254	1,304,222	0	0	0	0	2.543	2.557	MON	2,764	34,032	10/23/2014.	04/20/2050.
23305M AA 3	DBCCR 2014-ARCP A SEQ SSNR 4.2382 01/34				1FM	5,149,992	103.710	5,185,477	5,000,000	5,110,403	0	(14,067)	0	0	4.238	3.893	MON	17,659	211,910	01/24/2014.	01/10/2034.
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047				1FM	3,141,875	97.750	3,421,250	3,500,000	3,184,759	0	41,564	0	0	3.565	5.475	MON	10,398	111,752	05/25/2016.	11/25/2047.
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049				1FM	2,928,750	96.500	2,895,000	3,000,000	2,931,558	0	2,808	0	0	4.019	4.391	MON	10,046	61,307	06/16/2016.	03/25/2049.
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045				1FM	997,813	97.282	972,820	1,000,000	997,866	0	53	0	0	3.686	3.753	MON	3,072	15,670	07/25/2016.	08/25/2045.
30295M AS 1	FREMF 2016-K723 B MEZ 3.582 11/25/2023				1FM	702,110	92.191	691,433	750,000	702,856	0	745	0	0	3.582	4.710	MON	2,239	2,239	11/03/2016.	11/25/2023.
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022				1FM	893,125	96.960	969,600	1,000,000	906,182	0	13,057	0	0	3.389	5.414	MON	2,824	31,553	01/15/2016.	07/25/2022.
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045				1FM	6,468,692	96.160	6,547,534	6,809,000	6,631,318	0	162,626	0	0	5.447	9.228	MON	30,907	269,708	06/03/2016.	11/10/2045.
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049				1FM	983,438	99.700	997,000	1,000,000	984,442	0	1,005	0	0	5.464	6.018	MON	4,553	13,660	09/27/2016.	01/15/2049.
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49				1FM	1,507,031	100.840	1,512,600	1,500,000	1,504,863	0	(2,168)	0	0	5.753	5.616	MON	7,191	51,227	05/18/2016.	06/15/2049.
61764R BJ 6	MSBAM 2015-C20 B MEZ SEQ 4.16 02/15/48				1FM	5,133,859	101.900	5,095,000	5,000,000	5,110,746	0	(12,399)	0	0	4.160	3.847	MON	17,333	208,000	02/17/2015.	02/15/2048.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51				1FE	2,176,533	100.529	2,288,163	2,276,113	2,265,206	0	19,382	0	0	5.969	6.891	MON	11,322	137,804	02/08/2010.	02/16/2051.
74928H AU 0	RBSCF 2010-RR3 MSCB SUB SSUP CSTR 06/49				1FE	11,967,434	101.206	11,796,626	11,656,000	11,660,716	0	(60,420)	0	0	5.902	5.474	MON	57,327	700,330	06/03/2011.	06/16/2049.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49				1FE	4,239,854	100.801	3,870,987	3,840,230	3,855,225	0	(54,420)	0	0	6.095	4.858	MON	19,505	241,287	06/06/2011.	12/16/2049.
74930A AG 2	RBSCF 2010-RR4 CMLB SUB SSUP CSTR 12/49				1FE	6,274,688	100.907	6,054,427	6,000,000	6,020,566	0	(50,464)	0	0	6.095	5.262	MON	30,474	371,497	06/02/2011.	12/16/2049.
84861C AA 3	SPMF 2014-4A A1 ABS SNR 3.5014 01/20/45				1FE	1,896,502	97.177	1,846,357	1,900,000	1,896,492	0	(9)	0	0	3.501	3.527	MON	5,544	66,527	11/21/2014.	01/20/2045.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046				1FE	1,993,170	95.313	1,900,748	1,994,227	1,993,188	0	21	0	0	3.960	4.000	MON	2,413	13,601	10/12/2016.	10/20/2046.
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44				1FM	7,135,247	103.007	7,290,640	7,077,811	7,095,664	0	(16,687)	0	0	3.998	3.761	MON	23,581	283,003	10/31/2014.	03/15/2044.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						77,632,654	XXX	77,445,728	77,377,270	76,840,713	0	67,276	0	0	XXX	XXX	XXX	319,380	3,533,541	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00084G AL 7	ACASC 2014-2A A2 CLO SSNR 3.634 01/15/27				1FE	1,999,544	100.000	2,000,000	2,000,000	1,999,734	0	58	0	0	3.634	3.654	JAJO	15,344	72,680	11/06/2014.	01/15/2027.
00084Q AA 9	ACASC 2013-1A A1 CLO FLT 04/20/25				1FE	1,500,000	99.500	1,492,500	1,500,000	1,500,000	0	0	0	0	2.061	2.067	JAJO	6,270	26,648	02/27/2013.	04/20/2025.
00084Q AE 1	ACASC 2013-1A B2 CLO 3.36 04/20/25				1FE	993,600	99.250	992,500	1,000,000	996,990	0	915	0	0	3.360	3.479	JAJO	6,627	33,600	02/27/2013.	04/20/2025.
00100F AC 9	ACIS 2014-3A A1F CLO 3.7 02/01/2026				1FE	1,990,000	100.625	2,012,500	2,000,000	1,994,446	0	1,575	0	0	3.700	3.809	FMAN	12,333	74,000	01/16/2014.	02/01/2026.
00102D AC 2	ACIS 2014-5A A2 CLO SSNR 3.5346 11/01/26				1FE	2,000,000	100.130	2,002,600	2,000,000	2,000,000	0	0	0	0	3.535	3.550	FMAN	11,782	70,692	10/09/2014.	11/01/2026.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40				1FE	1,129,762	99.250	1,121,289	1,129,762	1,129,762	0	0	0	0	4.213	4.250	MON	2,115	47,597	02/13/2015.	02/15/2040.
001752 AA 2	AMMC CLO 2012-10A E FLT 04/11/22				1AM	4,167,009	100.250	4,421,025	4,410,000	3,350,225	0	(882,068)	0	0	8.322	20.291	JAJO	83,590	357,106	02/06/2012.	04/11/2022.
001752 AC 8	AMMC CLO 2012-10A F FLT 4/11/22				1AM	2,157,960	98.500	2,413,250	2,450,000	1,788,549	0	(454,600)	0	0	8.322	22.183	JAJO	46,439	198,392	02/06/2012.	04/11/2022.
00175L AD 4	AMMC CLO 2014-14A B1L MEZ FLT 07/27/26				1AM	1,416,000	96.000	1,440,000	1,500,000	1,431,854	0	5,765	0	0	4.432	5.500	JAJO	12,557	62,706	06/12/2014.	07/27/2026.
00176C AJ 0	AMMC CLO 2013-12A D2 5.95 05/10/25				1AM	3,219,315	100.250	3,278,175	3,270,000	3,233,856	0	3,807	0	0	5.950	6.288	FMAN	27,563	194,565	04/10/2013.	05/10/2025.
00176E AA 5	AMMC CLO 2013-12A E FLT 05/10/2025				1AM	1,106,250	91.000	1,137,500	1,250,000	1,160,150	0	17,178	0	0	5.882	7.270	FMAN	10,621	71,160	06/25/2013.	05/10/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
00176J AA 4	AMMC CLO 2015-16A A1 FLT 04/14/27				1FE	7,305,000	100.063	7,309,566	7,305,000	7,303,722	0	(804)	0	0	2.381	1.781	JAJO..	38,170	153,100	04/10/2015.	04/14/2027.
00176J AB 2	AMMC CLO 2015-16A AF SSNR 3.04 04/14/27				1FE	465,000	99.625	463,256	465,000	465,010	0	(3)	0	0	3.040	3.051	JAJO..	3,024	14,136	04/10/2015.	04/14/2027.
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27				1FE	83,333	100.063	83,385	83,333	83,324	0	(6)	0	0	2.231	1.633	JAJO..	408	1,619	04/10/2015.	04/14/2027.
00176J AD 8	AMMC CLO 2015-16A B1 MEZ FLT 04/14/27				1FE	765,000	100.250	766,913	765,000	764,808	0	(124)	0	0	3.081	2.484	JAJO..	5,172	21,477	04/10/2015.	04/14/2027.
00176J AE 6	AMMC CLO 2015-16A BF MEZ FLT 04/14/27				1FE	100,000	100.250	100,250	100,000	100,003	0	(0)	0	0	3.922	3.940	JAJO..	839	3,922	04/10/2015.	04/14/2027.
00176J AF 3	AMMC CLO 2015-16A C MEZ FLT 04/14/27				1FE	445,500	100.250	451,125	450,000	446,261	0	464	0	0	3.981	3.547	JAJO..	3,931	16,751	04/10/2015.	04/14/2027.
00176J AG 1	AMMC CLO 2015-16A D MEZ FLT 04/14/27				1AM	434,925	96.500	434,250	450,000	437,469	0	1,570	0	0	4.631	4.557	JAJO..	4,573	19,725	04/10/2015.	04/14/2027.
00176K AA 1	AMMC CLO 2015-16A E MEZ FLT 04/14/27				1AM	376,650	88.000	356,400	405,000	380,710	0	2,516	0	0	6.481	7.031	JAJO..	5,760	25,370	04/10/2015.	04/14/2027.
00179J AB 9	AMSR 2016-SFR1 B ABS MEZ FLT 11/17/2033				1FE	4,000,000	100.092	4,003,666	4,000,000	4,000,030	0	30	0	0	2.436	2.246	MON...	4,060	15,908	10/07/2016.	11/17/2033.
00179J AC 7	AMSR 2016-SFR1 C ABS MEZ FLT 11/17/2033				1FE	2,000,000	100.250	2,005,000	2,000,000	2,000,015	0	15	0	0	2.986	2.801	MON...	2,489	9,909	10/07/2016.	11/17/2033.
00190Y AG 0	ARES 2013-2A C CLO FLT 07/28/2025				1FE	1,902,090	100.300	2,006,000	2,000,000	1,937,656	0	11,031	0	0	3.640	3.701	JAJO..	13,146	67,713	06/28/2013.	07/28/2025.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042				1FE	1,428,882	98.547	1,408,116	1,428,882	1,428,882	0	0	0	0	2.454	2.466	MON...	1,656	32,096	12/06/2012.	12/15/2042.
00213R AB 9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42				1FE	859,500	101.170	910,530	900,000	859,631	0	131	0	0	3.810	4.720	MON...	1,524	0	12/20/2016.	12/15/2042.
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044				1FE	2,508,511	95.934	2,479,630	2,584,725	2,513,366	0	9,949	0	0	2.920	3.784	MON...	3,354	37,740	06/23/2016.	06/15/2044.
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020				1FE	957,188	97.800	978,000	1,000,000	977,453	0	20,266	0	0	1.631	3.555	JAJO..	3,308	13,393	01/06/2016.	12/20/2020.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034				1FE	1,040,751	86.000	1,054,158	1,225,765	996,797	0	6,337	0	0	1.367	4.150	JAJO..	2,933	3,831	09/29/2016.	07/30/2034.
01749P AN 8	ALLEG 2015-1A COMB CLO 07/25/2027				1AM	6,820,625	94.500	6,615,000	7,000,000	6,739,924	0	(80,701)	0	0	6.500	6.500	JAJO..	72,489	576,274	04/30/2015.	07/25/2027.
02014P BS 2	ALM 2015-17A A1F CLO SEQ SSNR 3.419 1/28				1FE	2,000,000	98.904	1,978,080	2,000,000	2,000,000	0	0	0	0	3.419	3.433	JAJO..	14,436	50,145	12/22/2015.	01/15/2028.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36				1FE	1,467,706	102.753	1,484,904	1,445,126	1,463,519	0	(2,444)	0	0	3.786	3.586	MON...	4,559	54,712	12/18/2014.	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36				1FE	14,016,409	102.680	14,255,105	13,883,039	13,999,085	0	(18,507)	0	0	3.678	3.549	MON...	42,552	495,194	01/22/2016.	12/17/2036.
02665X AB 5	AH4R 2014-SFR3 B ABS MEZ 4.201 12/17/36				1FE	1,399,954	102.010	1,428,140	1,400,000	1,400,000	0	0	0	0	4.201	4.238	MON...	4,901	58,814	11/20/2014.	12/17/2036.
02665X AC 3	AH4R 2014-SFR3 C ABS MEZ 4.596 12/17/36				1FE	2,399,850	102.779	2,466,706	2,400,000	2,400,461	0	(561)	0	0	4.596	4.606	MON...	9,192	110,304	11/20/2014.	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45				1FE	4,363,527	100.649	4,392,043	4,363,704	4,361,178	0	(507)	0	0	3.467	3.473	MON...	12,607	151,290	02/26/2015.	04/17/2052.
02666A AB 4	AH4R 2015-SFR1 B ABS MEZ SEQ 3.813 04/45				1FE	1,049,952	100.170	1,051,785	1,050,000	1,049,328	0	(147)	0	0	3.813	3.824	MON...	3,336	40,037	02/26/2015.	04/17/2052.
02666A AC 2	AH4R 2015-SFR1 C ABS MEZ SEQ 4.11 04/45				1FE	749,966	101.500	761,250	750,000	749,488	0	(112)	0	0	4.110	4.124	MON...	2,569	30,825	02/26/2015.	04/17/2052.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24				2AM	2,346,953	88.000	2,065,319	2,346,953	2,346,953	0	0	0	0	8.000	8.135	MON...	5,737	187,235	12/10/2014.	12/20/2024.
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28				1FE	2,000,000	97.750	1,955,000	2,000,000	2,000,082	0	82	0	0	2.880	2.889	JAJO..	24,800	0	06/22/2016.	07/28/2028.
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26				1FE	1,500,000	100.027	1,500,407	1,500,000	1,500,000	0	0	0	0	3.230	3.243	JAJO..	8,748	0	10/06/2016.	04/28/2026.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029				1FE	2,538,462	99.500	2,525,769	2,538,462	2,538,462	0	0	0	0	5.125	5.180	MON...	5,782	130,096	11/21/2014.	12/15/2029.
03765X AD 8	APID 2015-22A A2B CLO MEZ 10/20/2027				1FE	500,000	101.220	506,100	500,000	500,062	0	39	0	0	4.040	4.060	JAJO..	3,984	20,537	09/16/2015.	10/20/2027.
03765Y AJ 3	APID 2015-23A A2B CLO MEZ SEQ 4.059 1/27				1FE	1,690,000	101.250	1,711,125	1,690,000	1,690,186	0	186	0	0	4.059	4.078	JAJO..	14,482	51,638	12/03/2015.	01/14/2027.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45				2AM	2,475,000	99.136	2,453,604	2,475,000	2,474,980	0	(6)	0	0	4.969	5.000	JAJO..	20,839	118,762	11/06/2015.	10/30/2045.
04015U AC 2	ARES 2015-38A B2 CLO MEZ SEQ 3.84 01/27				1FE	2,000,000	100.820	2,016,400	2,000,000	2,000,263	0	244	0	0	3.840	3.856	JAJO..	15,147	64,640	11/19/2015.	01/20/2027.
05364C AS 1	AVERY 2015-7A A2 CLO SSNR 3.22 01/15/28				1FE	2,495,750	100.680	2,517,000	2,500,000	2,496,573	0	799	0	0	3.220	3.261	JAJO..	16,994	65,518	11/16/2015.	01/15/2028.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48				1FE	4,851,452	100.937	4,896,963	4,851,486	4,850,088	0	(1,150)	0	0	3.336	3.328	MON...	13,487	166,795	11/10/2015.	11/15/2048.
05605G AJ 1	B2R 2015-2 B ABS SEQ MEZ 4.867 11/2048				1FE	4,119,932	102.684	4,107,342	4,000,000	4,103,591	0	(14,857)	0	0	4.867	4.405	MON...	16,223	194,680	11/10/2015.	11/15/2048.
05617L AC 1	BABSN 2012-1A B CLO FLT 04/15/2022				1FE	1,228,125	100.437	1,255,466	1,250,000	1,239,598	0	3,247	0	0	3.380	3.089	JAJO..	9,154	39,139	04/15/2013.	04/15/2022.
05741R AE 3	BAKR 2006-1A C CLO MEZ FLT 10/15/2019				1FE	1,445,625	99.370	1,490,550	1,500,000	1,476,663	0	31,038	0	0	1.610	3.631	JAJO..	5,233	15,800	01/13/2016.	10/15/2019.
08179X AC 9	BSP 2013-IIA A2A CLO FLT 07/15/2024				1FE	900,000	100.004	900,036	900,000	900,000	0	0	0	0	2.730	2.739	JAJO..	5,324	22,200	05/06/2013.	07/15/2024.
08180F AQ 4	BSP 2014-IVA A2R CLO MEZ FLT 01/20/2029				1FE	1,050,000	100.000	1,050,000	1,050,000	1,049,979	0	(21)	0	0	3.001	3.059	JAJO..	875	0	12/09/2016.	01/20/2029.
08180X AL 6	BSP 2015-8A A1C CLO SEQ SSNR 3.234 01/28				1FE	2,000,000	100.198	2,003,968	2,000,000	2,007,265	0	6,196	0	0	3.234	3.205	JAJO..	12,756	57,314	10/29/2015.	01/20/2028.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029				6FE	994,142	55.758	554,318	994,142	474,520	0	2,327	0	0	7.440	19.304	MON...	6,164	73,964	08/26/1999.	12/15/2029.
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022				1FE	2,878,125	95.895	2,876,846	3,000,000	2,902,319	0	24,194	0	0	1.706	4.768	FMAN.	8,672	12,087	09/19/2016.	02/01/2022.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027		C		1FE	1,723,260	97.410	1,704,675	1,750,000	1,725,271	0	4,074	0	0	3.470	4.022	MON...	1,012	40,578	06/24/2016.	10/25/2027.

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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
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028		C		1FE	2,856,899	97.789	2,841,978	2,906,250	2,864,922	0	8,750	0	0	3.350	3.868	MON	1,623	71,350	06/24/2016	03/27/2028
12479R AB 3	CAUTO 2014-1A A ABS MEZ 3.66 10/15/2044				1FE	2,498,497	98.562	2,464,048	2,500,000	2,498,934	0	203	0	0	3.660	3.698	MON	4,067	91,502	10/10/2014	10/15/2044
12550T AL 9	CIFC 2015-4A A1B CLO SEQ SSNR 3.45 27				1FE	1,500,000	99.975	1,499,625	1,500,000	1,500,000	0	0	0	0	3.450	3.465	JAJO	10,206	56,350	08/14/2015	10/20/2027
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028				1FE	608,910	99.936	608,610	609,000	608,942	0	18	0	0	2.830	2.850	MON	622	17,235	03/06/2013	03/18/2028
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28				1FE	617,372	95.079	587,208	617,600	617,436	0	45	0	0	3.220	3.250	MON	718	19,887	06/05/2013	06/18/2028
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029				1FE	6,508,139	96.340	6,394,776	6,637,716	6,512,007	0	9,556	0	0	3.380	3.953	MON	8,102	136,390	11/09/2016	10/18/2029
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41				1FE	1,187,040	98.426	1,168,473	1,187,162	1,187,051	0	59	0	0	4.210	4.250	MON	1,805	42,483	02/04/2016	02/18/2041
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018				1FE	332,783	100.150	333,132	332,633	332,654	0	(61)	0	0	2.750	2.751	MON	407	9,402	05/28/2013	11/15/2018
14309D AE 0	CARL 2007-10A C CLO MEZ SEQ FLT 04/19/22				1FE	1,116,664	97.460	1,168,545	1,199,000	1,151,842	0	28,792	0	0	1.528	3.536	JAJO	3,765	14,793	10/22/2015	04/19/2022
14312J AL 6	CGMS 2015-5A A1B CLO SEQ SSNR 3.338 1/28				1FE	6,500,000	100.822	6,553,420	6,500,000	6,500,000	0	0	0	0	3.338	3.312	JAJO	42,791	179,603	12/11/2015	01/20/2028
14312J AN 2	CGMS 2015-5A A2B CLO MEZ SEQ 4.208 01/28				1FE	2,000,000	102.164	2,043,280	2,000,000	2,006,070	0	5,795	0	0	4.208	4.185	JAJO	16,598	69,666	12/11/2015	01/20/2028
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046				1FE	4,942,314	98.315	4,860,806	4,944,130	4,942,495	0	211	0	0	4.550	4.600	MON	9,998	172,468	03/03/2016	02/15/2046
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041				1FE	2,832,033	98.769	2,797,993	2,832,862	2,831,102	0	(880)	0	0	4.450	4.511	MON	5,603	42,021	08/01/2016	08/15/2041
150323 AC 7	CEDF 2014-4A AF CLO SSNR 3.491 10/23/26				1FE	4,600,000	100.250	4,611,500	4,600,000	4,600,000	0	0	0	0	3.491	3.506	JAJO	30,333	160,586	09/17/2014	10/23/2026
15032D AB 7	CEDF 2016-6A AF CLO SSNR 2.796 10/20/28				1FE	1,000,000	97.500	975,000	1,000,000	998,279	0	(1,721)	0	0	2.796	2.805	JAJO	3,961	0	10/13/2016	10/20/2028
15032T AG 1	CEDF 2013-1A B2 CLO 3.351 03/09/2025				1FE	1,980,000	99.500	1,990,000	2,000,000	1,989,863	0	2,720	0	0	3.351	3.523	MJSD	4,282	67,020	03/20/2013	03/09/2025
15136W AG 9	CECLO 2013-20A B1 CLO MEZ FLT 01/25/2026				1FE	2,325,000	100.510	2,336,858	2,325,000	2,325,000	0	0	0	0	2.882	2.892	JAJO	12,656	60,657	12/18/2013	01/25/2026
15136W AJ 3	CECLO 2013-20A B2 CLO MEZ 4.33 01/25/26				1FE	3,750,000	101.520	3,807,000	3,750,000	3,750,000	0	0	0	0	4.330	4.353	JAJO	29,769	162,375	12/18/2013	01/25/2026
15137D AQ 8	CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26				1FE	2,000,000	99.380	1,987,600	2,000,000	2,000,000	0	0	0	0	3.400	3.414	FMAN	10,200	0	11/01/2016	11/07/2026
15137J AC 6	CECLO 2015-23A A2B CLO MEZ 3.9 04/17/26				1FE	1,500,000	100.020	1,500,300	1,500,000	1,500,000	0	0	0	0	3.900	3.919	JAJO	12,025	58,500	03/19/2015	04/17/2026
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048				1FE	2,499,988	98.959	2,473,983	2,500,000	2,499,602	0	(385)	0	0	3.344	3.338	MON	6,967	48,767	05/11/2016	06/15/2048
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040				1FE	1,939,698	97.856	1,898,627	1,940,225	1,939,720	0	28	0	0	2.730	2.750	MON	883	9,564	10/13/2016	10/25/2040
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027				1FE	3,008,550	93.000	2,817,900	3,030,000	3,020,233	0	11,867	0	0	5.750	6.129	FMAN	29,038	181,968	01/28/2016	11/01/2027
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021				3AM	139,918	100.010	139,940	139,926	139,940	(242)	4	0	0	2.820	2.842	MON	175	3,946	02/03/2015	03/15/2021
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028		C		1FE	1,558,686	95.493	1,511,972	1,583,333	1,560,156	0	3,284	0	0	3.080	3.602	MON	1,761	39,019	07/06/2016	04/18/2028
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029		C		1FE	1,536,560	95.487	1,467,664	1,537,037	1,536,665	0	103	0	0	3.270	3.300	MON	1,815	50,261	11/05/2014	11/18/2029
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45				2AM	9,825,000	100.059	9,830,757	9,825,000	9,825,000	0	0	0	0	3.262	3.275	FMAN	36,500	320,492	01/22/2015	02/20/2045
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45				2AM	2,456,250	100.242	2,462,199	2,456,250	2,456,250	0	0	0	0	3.980	4.000	FMAN	11,134	97,759	01/22/2015	02/20/2045
24824T AC 4	DEN12 2016-1A A2 CLO SSNR 3.0 04/15/2028				1FE	5,000,000	100.670	5,033,500	5,000,000	5,000,000	0	0	0	0	3.000	3.056	JAJO	31,667	81,250	02/25/2016	04/15/2028
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045				2AM	1,980,000	95.497	1,890,843	1,980,000	1,980,000	0	0	0	0	5.216	5.250	JAJO	20,368	103,277	07/24/2015	07/20/2045
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027				2AM	2,423,098	99.200	2,403,742	2,423,127	2,423,081	0	(13)	0	0	3.979	4.000	JAJO	20,355	33,746	06/02/2016	04/15/2027
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040		C		1FE	1,759,330	101.250	1,781,322	1,759,330	1,759,330	0	0	0	0	4.947	4.998	MON	3,868	87,034	06/15/2015	06/15/2040
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39		C		1FE	2,249,881	100.260	2,255,850	2,250,000	2,249,910	0	20	0	0	4.310	4.350	MON	4,310	96,975	12/12/2014	12/15/2039
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025				1FE	230,443	102.004	233,891	229,296	229,296	0	0	0	0	3.700	3.717	JAJO	2,168	8,381	12/05/2012	10/01/2025
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025				1FE	222,339	101.111	224,430	221,964	221,964	0	0	0	0	3.490	3.505	JAJO	1,980	7,693	12/05/2012	10/01/2025
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044				1FE	906,356	96.881	908,174	937,408	909,967	0	7,118	0	0	2.299	3.788	MON	718	12,571	06/02/2016	04/19/2044
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044				1FE	2,267,297	96.347	2,215,972	2,300,000	2,276,763	0	9,466	0	0	3.668	3.956	MON	2,812	42,182	07/12/2016	04/19/2044
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045				1FE	2,123,344	95.837	2,108,414	2,200,000	2,129,275	0	5,931	0	0	3.585	4.322	MON	2,629	39,435	06/30/2016	02/19/2045
30256W AA 5	FDF 2015-1A A CDO SEQ SSNR 4.40 11/12/30				1FE	3,000,000	101.800	3,054,000	3,000,000	3,000,000	0	0	0	0	4.400	4.400	MN	17,967	132,000	10/23/2015	11/12/2030
30256W AB 3	FDF 2015-1A B CDO MEZ SEQ 5.00 11/12/30				1FE	3,000,000	101.800	3,054,000	3,000,000	3,000,000	0	0	0	0	5.500	5.500	MN	22,458	165,000	10/23/2015	11/12/2030
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042				1FE	3,987,278	100.133	3,973,953	3,968,675	3,977,232	0	(3,008)	0	0	4.212	4.162	MON	7,429	167,162	11/15/2012	10/15/2042
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42				1FE	1,885,000	99.802	1,881,268	1,885,000	1,885,000	0	0	0	0	4.213	4.250	MON	3,530	79,415	02/03/2015	11/15/2042
317579 AA 8	FINS 2015-1A A CLO SEQ SSNR 5.00 07/26				1FE	4,000,000	100.125	4,005,000	4,000,000	3,999,986	0	(4)	0	0	5.000	5.031	JAJO	33,889	197,222	10/20/2015	07/30/2026
34959W AC 3	FCBSL 2013-1A B CLO MEZ FLT 01/19/2025				1FE	3,380,781	100.000	3,500,000	3,500,000	3,463,219	0	44,831	0	0	2.778	3.500	JAJO	19,983	87,663	02/12/2015	01/19/2025

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
CUSIP Identification	Description	3 Code	4 Foreign	5 Bond CHAR	NAIC Designation	Actual Cost	8 Rate Used to Obtain Fair Value	9 Fair Value	Par Value	Book/Adjusted Carrying Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than-Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
34960Y AE 2	FCO 2016-7A A1F CLO SSNR 3.85 12/15/2028				1FE	2,000,000	100.000	2,000,000	2,000,000	2,000,014	0	14	0	0	3.800	3.816	MJSD.	3,378	0	12/02/2016.	12/15/2028.
36318W AA 8	GALXY 2013-15A A CLO FLT 04/15/2025				1FE	1,000,000	100.100	1,001,000	1,000,000	1,000,000	0	0	0	0	2.130	2.136	JAJO..	4,615	18,533	02/13/2013.	04/15/2025.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028		C		1FE	4,207,212	96.720	4,134,780	4,275,000	4,227,340	0	14,366	0	0	2.980	3.381	MON...	4,954	127,435	01/02/2014.	04/17/2028.
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030		C		2AM	748,967	99.475	745,055	748,991	748,991	0	0	0	0	2.740	2.756	MON...	741	20,522	01/14/2015.	01/18/2030.
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21				2AM	4,699,336	99.900	4,694,637	4,699,336	4,699,324	0	(12)	0	0	5.683	5.751	MON...	4,451	54,155	10/06/2016.	07/25/2021.
41165G AC 3	HARV7 7A AF CLO SSNR 3.11 11/18/2026				1FE	5,500,000	99.500	5,472,500	5,500,000	5,500,000	0	0	0	0	3.110	3.122	FMAN.	20,431	171,050	10/15/2014.	11/18/2026.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043				2AM	4,701,497	98.542	4,649,951	4,718,750	4,702,062	0	632	0	0	4.474	4.622	MJSD.	6,451	116,115	11/15/2016.	03/20/2043.
42982A AG 6	HLM 5A-2015 B2 CLO MEZ 4.57 01/29/2026				1FE	500,000	101.430	507,150	500,000	500,000	0	0	0	0	4.570	4.596	JAJO..	3,935	22,850	12/18/2014.	01/29/2026.
43132R AE 1	HLDN 2013-1A B2 CLO MEZ 4.65 01/17/2026				1FE	1,000,000	100.040	1,000,400	1,000,000	1,000,000	0	0	0	0	4.650	4.677	JAJO..	9,558	46,500	12/06/2013.	01/17/2026.
44929F AJ 1	ICG 2014-3A A1B CLO SSNR 3.32 01/25/2027				1FE	1,968,200	100.070	2,001,400	2,000,000	1,979,082	0	5,363	0	0	3.280	3.608	JAJO..	12,027	65,600	12/12/2014.	01/25/2027.
44983K AF 1	INGIM 2006-3A C CLO MEZ FLT 12/13/2020		C		1FE	972,500	100.980	1,009,800	1,000,000	989,614	0	13,395	0	0	2.129	4.625	JAJO..	4,554	20,484	09/23/2015.	12/13/2020.
45780K AD 8	INTOW 2016-1A A ABS SSNR 2.883 11/15/46				1FE	1,000,000	96.328	963,281	1,000,000	1,000,002	0	2	0	0	2.883	2.900	MON...	1,281	3,524	10/25/2016.	11/15/2046.
45780K AE 6	INTOW 2016-1A B ABS MEZ 4.557 11/15/2046				1AM	400,000	96.256	385,024	400,000	385,024	(14,978)	2	0	0	4.557	4.600	MON...	810	2,228	10/25/2016.	11/15/2046.
46615P AE 4	JFIN 2007-1A C CLO MEZ FLT 07/20/2021				1FE	1,922,500	97.870	1,957,400	2,000,000	1,965,785	0	41,581	0	0	2.131	4.018	JAJO..	8,643	36,954	12/15/2015.	07/20/2021.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23				1FE	3,045,044	99.875	3,041,237	3,045,044	3,045,044	0	0	0	0	3.070	3.082	JAJO..	18,439	92,919	03/24/2015.	04/20/2023.
46617Y AC 7	JFIN 2015-1A B2 CLO MEZ 4.033 03/15/2026				1FE	1,500,000	100.320	1,504,800	1,500,000	1,500,000	0	0	0	0	4.033	4.053	MJSD.	2,689	60,495	03/30/2015.	03/15/2026.
46617Y AJ 2	JFIN 2015-1A A2 CLO SSNR 3.04 03/15/2026				1FE	2,000,000	100.220	2,004,400	2,000,000	2,000,000	0	0	0	0	3.040	3.052	MJSD.	2,702	60,800	03/30/2015.	03/15/2026.
46618N AG 1	JFIN 2015-2A BF CLO MEZ SEQ 4.135 10/26				1FE	2,300,000	99.500	2,288,500	2,300,000	2,300,212	0	229	0	0	4.135	4.156	JAJO..	19,549	93,784	09/25/2015.	10/19/2026.
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70				1FE	2,401,198	100.011	2,403,563	2,403,302	2,401,281	0	153	0	0	4.080	4.125	MON...	4,358	98,055	11/20/2015.	03/17/2070.
48250V AL 1	KKR 13 B2 CLO MEZ 4.105 01/16/2028				1FE	1,650,000	98.450	1,624,425	1,650,000	1,650,033	0	29	0	0	4.105	4.126	JAJO..	14,111	56,444	11/23/2015.	01/16/2028.
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028				1FE	2,000,000	97.885	1,957,699	2,000,000	2,000,127	0	127	0	0	3.020	3.030	JAJO..	30,871	0	05/31/2016.	07/15/2028.
482739 AB 5	KVK 2013-1A B CLO FLT 04/14/2025				1FE	1,500,000	100.100	1,501,500	1,500,000	1,500,000	0	0	0	0	3.231	3.244	JAJO..	10,636	44,400	01/18/2013.	04/14/2025.
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29				1FE	112,830	95.316	132,772	139,297	132,772	4,618	(10)	0	0	1.192	1.226	JAJO..	314	1,250	07/02/2008.	07/25/2029.
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042				1FE	3,922,390	97.625	3,905,000	4,000,000	3,922,961	0	571	0	0	4.300	4.750	MON...	7,644	0	12/08/2016.	01/15/2042.
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18				1FE	612,738	102.621	628,992	612,929	595,110	0	24,728	0	0	5.270	9.132	MON...	1,436	32,301	10/25/2001.	09/15/2018.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045				1FE	15,079,340	96.695	14,747,959	15,252,007	15,080,776	0	18,565	0	0	2.980	3.314	MON...	20,200	363,411	12/20/2016.	01/15/2045.
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45				1FE	1,540,494	94.551	1,512,818	1,600,000	1,541,248	0	753	0	0	4.060	4.652	MON...	2,887	5,413	11/10/2016.	01/15/2045.
55818K AL 5	MDPK 2013-11A C CLO FLT 10/23/2025				1FE	1,937,400	100.750	2,015,000	2,000,000	1,962,254	0	8,646	0	0	3.632	3.505	JAJO..	14,124	67,687	08/16/2013.	10/23/2025.
55818X AY 9	MDPK 2015-16A A2R CLO MEZ FLT 04/20/2026				1FE	1,500,000	100.000	1,500,000	1,500,000	1,499,971	0	(29)	0	0	2.857	2.908	JAJO..	1,190	0	12/14/2016.	04/20/2026.
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027				1FE	1,550,000	100.591	1,559,165	1,550,000	1,550,000	0	0	0	0	3.720	3.735	JAJO..	10,251	32,033	02/24/2016.	04/27/2027.
55953P AC 9	MAGNE 2015-16A COMB CLO 01/18/2028				1AM	3,657,500	96.750	3,676,500	3,800,000	3,634,443	0	(23,057)	0	0	7.900	7.900	JAJO..	47,273	269,845	12/03/2015.	01/18/2028.
56576L AN 9	MCLO 2015-8A A1C CLO SEQ SSNR 3.48 07/27				1FE	1,500,000	100.940	1,514,100	1,500,000	1,500,000	0	0	0	0	3.480	3.495	JAJO..	10,585	64,380	06/16/2015.	07/18/2027.
56576Q AC 2	MCLO 2013-5A A2A CLO FLT 02/21/2025				1FE	1,000,000	100.040	1,000,400	1,000,000	1,000,000	0	0	0	0	3.261	3.275	FMAN.	3,714	29,981	01/25/2013.	02/21/2025.
56576Q AG 3	MCLO 2013-5A B1 CLO FLT 02/21/2025				1FE	493,750	100.000	500,000	500,000	496,353	0	823	0	0	4.211	3.807	FMAN.	2,398	19,793	01/25/2013.	02/21/2025.
56844X AE 9	MARNR 2015-1A B2 CLO MEZ 3.68 04/20/2023				1FE	5,000,000	100.020	5,001,000	5,000,000	5,000,000	0	0	0	0	3.680	3.697	JAJO..	36,289	184,000	03/16/2015.	04/20/2023.
62405Q AG 8	MHAWK 2013-1A B2 CLO 3.612 01/20/2024				1FE	1,998,000	99.000	1,980,000	2,000,000	1,999,024	0	267	0	0	3.612	3.644	JAJO..	14,247	72,240	01/23/2013.	01/20/2024.
62405T AE 7	MHAWK 2013-2A B CLO FLT 07/22/2024				1FE	2,925,000	97.500	2,925,000	3,000,000	2,957,934	0	10,013	0	0	2.581	2.888	JAJO..	15,702	69,155	06/26/2013.	07/22/2024.
62431U AG 7	MVW 2013-1A C1 CLO FLT 04/12/2024				1FE	1,212,500	98.000	1,225,000	1,250,000	1,229,769	0	5,080	0	0	3.424	3.297	JAJO..	9,630	39,417	04/17/2013.	04/12/2024.
62431U AN 2	MVW 2013-1A C2 CLO 3.91 04/12/2024				1FE	1,212,500	95.452	1,193,151	1,250,000	1,229,481	0	4,888	0	0	3.910	4.473	JAJO..	10,725	48,875	04/17/2013.	04/12/2024.
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046				1FE	2,571,328	101.908	2,547,696	2,500,000	2,569,799	0	(1,529)	0	0	5.438	5.114	MON...	4,154	43,051	11/10/2016.	04/20/2046.
62946U AF 7	NRART 2016-T5 AT5 ABS SSNR 3.3308 12/51				1FE	9,999,999	99.460	9,946,000	10,000,000	9,999,999	0	0	0	0	3.331	3.354	MON...	14,804	0	11/22/2016.	12/15/2051.
63939E AB 9	NAVSL 2015-AA A2A ABS 2.65 12/15/2028				1FE	4,998,159	99.960	4,997,977	5,000,000	4,998,797	0	323	0	0	2.650	2.672	MON...	5,889	132,868	01/13/2015.	12/15/2028.
64129G AA 4	NEUB 2012-13A A1 CLO FLT 01/23/24				1FE	2,500,000	100.000	2,500,000	2,500,000	2,500,000	0	0	0	0	2.302	2.308	JAJO..	11,189	50,713	11/20/2012.	01/23/2024.
64129G AE 6	NEUB 2012-13A C3 CLO FLT 01/23/24				1FE	1,425,000	100.000	1,500,000	1,500,000	1,453,729	0	11,103	0	0	3.732	4.351	JAJO..	10,884	52,295	11/20/2012.	01/23/2024.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
651577 AE 8	NMRK 2013-1A A3 CLO 2.43 06/02/2025				1FE	1,479,750	99.500	1,492,500	1,500,000	1,492,476	0	3,752	0	0	2.430	2.707	MJSD.	2,936	36,450	05/29/2013.	06/02/2025.
65251X AA 4	NSBKY 2016-1A A CLO SSNR FLT 10/25/2028				1FE	4,000,000	100.033	4,001,316	4,000,000	3,999,521	0	(479)	0	0	2.982	3.065	JAJO..	10,933	0	10/19/2016.	10/25/2028.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24				1AM	563,001	106.850	601,611	563,042	188,906	0	43,523	0	0	6.030	57.063	MON...	2,829	33,951	02/25/2002.	05/15/2024.
67092D AE 9	OCP 2015-10A A2B CLO MEZ SEQ 4.15 10/27				1FE	2,000,000	100.740	2,014,800	2,000,000	1,999,871	0	100	0	0	4.150	4.114	JAJO..	15,447	83,922	10/06/2015.	10/26/2027.
67103Q AC 1	OFSBS 2013-5A A1LB CLO FLT 04/17/2025				1FE	4,000,000	100.080	4,003,189	4,000,000	4,000,000	0	0	0	0	2.330	2.337	JAJO..	19,676	81,342	01/16/2013.	04/17/2025.
67103Q AG 2	OFSBS 2013-5A A2F CLO 3.8598 04/17/2025				1FE	2,400,000	100.243	2,405,833	2,400,000	2,400,000	0	0	0	0	3.860	3.878	JAJO..	19,042	92,635	01/16/2013.	04/17/2025.
67103Q AL 1	OFSBS 2013-5A A3F CLO 4.9991 04/17/2025				1FE	1,200,000	100.112	1,201,341	1,200,000	1,200,000	0	0	0	0	4.999	5.030	JAJO..	12,331	59,989	01/16/2013.	04/17/2025.
67107K AJ 5	OCP 2014-7A A1B CLO SSNR 3.61 10/20/2026				1FE	1,500,000	100.076	1,501,140	1,500,000	1,500,000	0	0	0	0	3.610	3.626	JAJO..	10,680	54,150	10/31/2014.	10/20/2026.
67107K AL 0	OCP 2014-7A A2B CLO MEZ 4.65 10/20/2026				1FE	400,000	100.103	400,412	400,000	400,000	0	0	0	0	4.650	4.677	JAJO..	3,668	18,600	10/31/2014.	10/20/2026.
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27				1FE	1,500,000	100.000	1,500,000	1,500,000	1,500,022	0	22	0	0	3.240	3.298	JAJO..	8,235	0	10/06/2016.	10/30/2027.
67109U AE 2	OZLM 2015-11A A2B CLO MEZ 4.17 01/30/27				1FE	2,000,000	100.070	2,001,400	2,000,000	2,000,000	0	0	0	0	4.170	4.192	JAJO..	14,132	83,400	02/13/2015.	01/30/2027.
67109U AN 2	OZLM 2015-11A A1B CLO SSNR 3.28 01/30/27				1FE	2,997,000	100.050	3,001,500	3,000,000	2,998,013	0	523	0	0	3.280	3.314	JAJO..	16,673	98,400	02/13/2015.	01/30/2027.
673898 AJ 1	OAKCL 2014-2A A1B CLO SSNR 3.715 10/26				1FE	2,000,000	100.082	2,001,640	2,000,000	2,000,000	0	0	0	0	3.715	3.732	JAJO..	14,654	74,300	10/03/2014.	10/20/2026.
67389Y AF 2	OAKCL 2015-1A COMB CLO MEZ 0 10/20/2027				1AM	2,837,550	96.710	2,901,300	3,000,000	2,837,550	0	0	0	0	7.400	7.400	JAJO..	44,631	226,187	08/04/2015.	10/20/2027.
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27				1FE	1,099,874	99.414	1,093,554	1,100,000	1,099,923	0	49	0	0	3.807	3.827	JAJO..	8,259	25,010	03/09/2016.	01/20/2027.
67401L AG 2	OAKTA 2016-IIIA C2 CLO MEZ 4.742 10/2027				1FE	1,599,744	100.000	1,600,000	1,600,000	1,599,661	0	(83)	0	0	4.742	4.708	JAJO..	3,372	0	12/08/2016.	10/20/2027.
67515E AG 1	OCTR 2014-5A A3 CLO SSNR 3.47 10/13/2026				1FE	1,500,000	100.130	1,501,950	1,500,000	1,500,000	0	0	0	0	3.470	3.485	JAJO..	11,278	52,050	11/13/2014.	10/13/2026.
67575N AL 7	OMART 2015-T3 AT3 ABS SSNR 3.211 11/47				1FE	2,999,974	100.150	3,004,500	3,000,000	2,999,989	0	12	0	0	3.211	3.233	MON...	4,281	96,330	11/06/2015.	11/15/2047.
68268E AA 1	OMFIT 2015-1A A ABS SEQ SNR 3.19 03/26				1FE	3,498,888	100.490	3,517,150	3,500,000	3,499,485	0	314	0	0	3.190	3.221	MON...	4,032	111,650	01/28/2015.	03/18/2026.
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028				1FE	2,999,487	101.730	3,051,900	3,000,000	2,999,644	0	157	0	0	4.100	4.141	MON...	4,442	90,542	03/16/2016.	03/20/2028.
69352M AG 5	GHAWK 2007-1A A3 CLO MEZ FLT 04/18/2021				1FE	4,233,750	99.887	4,395,028	4,400,000	4,335,020	0	78,425	0	0	1.232	2.561	JAJO..	11,290	38,998	06/21/2016.	04/18/2021.
69352M AJ 9	GHAWK 2007-1A B CLO MEZ FLT 04/18/2021				1FE	945,000	99.845	998,450	1,000,000	994,107	0	19,802	0	0	1.582	3.037	JAJO..	3,295	12,787	10/22/2014.	04/18/2021.
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027				1FE	1,448,906	99.840	1,497,600	1,500,000	1,457,100	0	8,194	0	0	2.331	2.807	JAJO..	7,091	23,975	02/22/2016.	07/20/2027.
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033			1	1FE	1,550,354	89.500	1,574,544	1,759,267	1,552,955	0	7,760	0	0	1.507	3.659	MJSD.	589	6,773	09/27/2016.	09/24/2033.
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32				1FE	810,009	99.144	811,924	818,934	811,678	0	1,672	0	0	2.740	3.004	MON...	1,870	20,569	01/20/2016.	06/12/2032.
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32				1FE	699,466	102.719	718,485	699,466	699,466	0	0	0	0	3.067	3.065	MON...	1,788	19,665	01/20/2016.	11/12/2032.
75620R AE 2	RCTTE 2015-1A COMB CLO MEZ 0 10/20/2027				1AM	4,095,969	89.150	3,833,450	4,300,000	4,057,902	0	(38,067)	0	0	7.100	7.100	JAJO..	47,570	360,569	08/19/2015.	10/20/2027.
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026				1FE	3,441,597	99.520	3,453,047	3,469,702	3,443,913	0	2,316	0	0	2.892	2.865	JAJO..	19,043	47,293	07/13/2016.	07/25/2026.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042				1FE	378,740	102.000	386,315	378,740	378,740	0	0	0	0	4.204	4.241	MON...	752	15,243	03/04/2010.	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44				1FE	3,622,661	103.841	3,761,813	3,622,661	3,622,661	0	0	0	0	3.954	3.987	MON...	6,764	136,618	03/03/2010.	05/16/2044.
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028				1FE	809,060	102.329	827,909	809,067	809,067	0	0	0	0	4.370	4.410	MON...	1,571	35,356	04/14/2011.	04/17/2028.
78446V AB 5	SLMA 2012-A A2 ABS 3.83 01/17/2045				1FE	2,299,965	102.418	2,355,621	2,300,000	2,300,000	0	0	0	0	3.830	3.861	MON...	3,915	88,090	02/06/2012.	01/17/2045.
78447F AB 9	SLMA 2012-E A2A ABS SSNR 2.09 06/15/2045				1FE	999,750	99.492	994,922	1,000,000	999,964	0	40	0	0	2.090	2.105	MON...	929	20,900	10/11/2012.	06/15/2045.
78447R AB 3	SLMA 2013-A A2A ABS 1.77 05/17/2027				1FE	1,999,436	99.353	1,987,060	2,000,000	1,999,899	0	115	0	0	1.770	1.783	MON...	1,573	35,400	02/27/2013.	05/17/2027.
78447R AD 9	SLMA 2013-A B ABS 2.50 03/15/2047				1FE	2,377,060	95.411	2,385,275	2,500,000	2,457,428	0	22,086	0	0	2.500	3.484	MON...	2,778	62,500	02/27/2013.	03/15/2047.
78447V AD 0	SLMA 2013-B B ABS 3.69 05/16/2044				1FE	1,857,500	97.500	1,950,000	2,000,000	1,929,294	0	22,366	0	0	3.000	4.388	MON...	2,667	60,000	08/15/2013.	05/16/2044.
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025				1FE	2,509,272	100.060	2,511,051	2,509,545	2,509,298	0	72	0	0	3.260	3.287	MON...	1,364	40,452	06/21/2016.	08/25/2025.
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25				1FE	2,415,074	99.648	2,406,617	2,415,124	2,415,101	0	29	0	0	3.050	3.070	MON...	1,228	15,141	10/06/2016.	12/26/2025.
81881Q AG 1	SHACK 2013-3A C1 CLO FLT 04/15/2025				1FE	1,319,625	95.960	1,295,460	1,350,000	1,333,778	0	4,111	0	0	3.830	3.624	JAJO..	11,203	48,480	03/20/2013.	04/15/2025.
81881Q AN 6	SHACK 2013-3A C2 CLO 4.48 04/15/2025				1FE	1,466,250	94.070	1,411,050	1,500,000	1,481,947	0	4,437	0	0	4.480	4.872	JAJO..	14,187	67,200	03/20/2013.	04/15/2025.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029				1FE	281,412	99.254	279,363	281,463	281,433	0	8	0	0	1.870	1.883	MON...	161	5,263	10/25/2012.	08/20/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025				1FE	466,614	100.203	467,803	466,855	472,599	0	2,288	0	0	3.000	3.040	MON...	622	14,056	01/09/2013.	03/17/2025.
83149U AC 5	SLMA 2011-B A3 ABS FLT 06/16/2042				1FE	4,843,750	103.250	5,162,500	5,000,000	4,984,630	0	25,672	0	0	2.954	2.804	MON...	6,974	137,727	03/30/2012.	06/16/2042.
83608G AJ 5	SNDPT 2013-1A A2F CLO 3.388 04/26/2025				1FE	1,500,000	98.609	1,479,142	1,500,000	1,500,000	0	0	0	0	3.388	3.402	JAJO..	9,175	50,815	03/08/2013.	04/26/2025.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		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
83608G AL 0	SNDPT 2013-1A A1F CLO 2.246 04/26/2025				1FE	1,500,000	98.682	1,480,223	1,500,000	1,500,000	0	0	0	0	2.246	2.253	JAJO..	6,084	33,696	03/08/2013.	04/26/2025.
83609W AE 0	SNDPT 2015-3A A2 CLO SEQ SSNR 3.35 01/28				1FE	5,250,000	100.860	5,295,150	5,250,000	5,250,075	0	66	0	0	3.350	3.364	JAJO..	34,686	148,028	12/08/2015.	01/20/2028.
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24				1FE	7,984,384	100.450	8,036,000	8,000,000	7,989,595	0	4,891	0	0	3.160	3.257	MON...	11,236	247,533	02/23/2016.	11/15/2024.
85172M AA 2	SLFT 2015-BA A ABS SSNR 3.48 05/15/2028				1FE	10,001,563	100.020	10,002,000	10,000,000	10,001,562	0	(0)	0	0	3.480	3.501	MON...	15,467	0	12/27/2016.	05/15/2028.
85172N AA 0	SLFT 2016-AA A ABS SSNR 2.9 11/15/2029				1FE	11,998,150	99.777	11,973,194	12,000,000	11,998,184	0	34	0	0	2.900	2.924	MON...	16,433	0	12/07/2016.	11/15/2029.
85431T AC 0	STAND 2007-1A A2L CLO MEZ FLT 04/27/2021				1FE	2,540,563	99.070	2,625,355	2,650,000	2,632,883	0	82,529	0	0	1.286	4.095	JAJO..	6,246	26,339	11/16/2015.	04/27/2021.
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038				1FE	1,795,000	91.000	1,820,000	2,000,000	1,804,864	0	9,864	0	0	2.946	4.487	JAJO..	22,419	0	07/22/2016.	01/20/2038.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46				3AM	498,750	100.363	500,558	498,750	498,753	0	3	0	0	3.832	3.850	FMAN.	1,911	10,299	05/04/2016.	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46				3AM	498,750	100.435	500,919	498,750	498,755	0	5	0	0	4.377	4.401	FMAN.	2,183	11,764	05/04/2016.	05/25/2046.
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046				2AM	2,194,313	98.822	2,168,651	2,194,500	2,194,357	0	44	0	0	4.970	5.002	FMAN.	10,907	58,775	05/24/2016.	05/25/2046.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038				1FE	2,403,007	95.670	2,300,863	2,405,000	2,403,696	0	407	0	0	2.830	2.866	MON...	2,080	68,081	05/28/2013.	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038				1FE	2,048,306	97.166	2,016,200	2,075,000	2,049,401	0	2,536	0	0	3.550	3.972	MON...	2,251	30,694	10/11/2016.	11/20/2038.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039				1FE	2,374,193	95.459	2,267,140	2,375,000	2,374,348	0	156	0	0	3.270	3.300	MON...	2,373	77,662	11/18/2014.	11/21/2039.
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038		C		1FE	3,357,807	98.983	3,340,663	3,375,000	3,362,234	0	2,994	0	0	3.900	4.056	MON...	4,022	115,176	11/03/2016.	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039		C		1FE	5,147,650	95.102	5,006,169	5,264,000	5,154,214	0	12,592	0	0	3.270	3.886	MON...	5,260	125,536	11/18/2016.	10/20/2039.
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034				1FE	2,826,250	83.250	2,913,750	3,500,000	2,849,174	0	22,924	0	0	1.810	4.035	JJ.....	29,917	0	07/12/2016.	07/15/2034.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43				1FE	1,254,770	96.231	1,207,480	1,254,770	1,254,770	0	0	0	0	2.266	2.277	MON...	1,264	28,433	12/12/2012.	01/15/2043.
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43				1FE	426,938	94.690	426,105	450,000	427,112	0	174	0	0	3.525	4.530	MON...	705	1,322	12/07/2016.	01/15/2043.
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44				1FE	2,451,686	94.969	2,421,715	2,550,000	2,457,171	0	5,485	0	0	4.085	4.721	MON...	4,630	60,764	06/01/2016.	04/15/2044.
91823A AA 9	VBTOW 2016-1A C ABS SNR 3.475 06/15/2046				1FE	4,000,000	98.820	3,952,784	4,000,000	3,999,999	0	(1)	0	0	3.065	3.085	MON...	5,449	60,619	06/08/2016.	06/15/2046.
92329J AD 1	VENTR 2012-12A B2 CLO 3.74 02/28/2024				1FE	1,898,100	100.125	1,902,375	1,900,000	1,899,096	0	252	0	0	3.740	3.773	FMAN.	6,514	71,060	12/19/2012.	02/28/2024.
92329N AJ 9	VENTR 2013-13A C2 CLO FLT 06/10/2025				1FE	1,980,000	100.250	2,005,000	2,000,000	1,987,862	0	2,775	0	0	4.153	3.661	MJSD.	5,076	78,838	03/12/2013.	06/10/2025.
92331L AJ 9	VENTR 2015-22A B1F CLO MEZ SEQ 4.25 1/28				1FE	2,100,000	100.500	2,110,500	2,100,000	2,100,000	0	0	0	0	4.250	4.271	JAJO..	18,842	63,715	12/22/2015.	01/15/2028.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046				2AM	998,089	97.910	977,264	998,125	998,105	0	16	0	0	5.193	5.250	MON...	2,304	8,063	10/12/2016.	10/15/2046.
92557G AL 2	VIBR 2013-2A A2B CLO 4.03 07/24/24				1FE	2,918,100	100.000	3,000,000	3,000,000	2,951,913	0	10,835	0	0	4.030	4.498	JAJO..	22,501	120,228	08/13/2013.	07/24/2024.
95168Q AE 0	WSTC 2013-1A A2B CLO 4.066 11/07/2025				1FE	4,961,000	100.136	5,006,800	5,000,000	4,977,016	0	5,140	0	0	4.066	4.213	FMAN.	30,495	202,171	10/08/2013.	11/07/2025.
95168W AE 7	WSTC 2014-2A A1B CLO SSNR 3.455 01/16/27				1FE	3,000,000	100.000	3,000,000	3,000,000	3,000,000	0	0	0	0	3.455	3.470	JAJO..	21,594	103,650	12/09/2014.	01/16/2027.
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027				1FE	2,451,653	100.041	2,453,496	2,452,487	2,418,996	0	62	0	0	2.750	2.700	MON...	5,620	67,443	02/20/2015.	05/20/2027.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28				1FE	6,135,688	100.000	6,143,848	6,143,848	6,135,018	0	2,440	0	0	3.200	3.200	MON...	16,384	196,603	11/17/2015.	07/20/2028.
96174Q AE 0	WESTW 2006-1A B CLO MEZ FLT 03/25/2021				1FE	558,000	97.970	587,820	600,000	575,177	0	16,005	0	0	1.667	3.955	MJSD.	194	9,813	12/01/2015.	03/25/2021.
96174T AE 4	WESTW 2007-2A A2 CLO MEZ SEQ FLT 04/22				1FE	3,288,000	99.430	3,405,478	3,425,000	3,364,259	0	73,241	0	0	1.232	3.143	JAJO..	7,969	32,057	12/15/2015.	04/25/2022.
96525W AC 7	WITEH 2015-10A B2 CLO MEZ SEQ 4.07 04/27				1FE	7,000,000	100.020	7,001,400	7,000,000	7,000,000	0	0	0	0	4.070	4.091	JAJO..	58,563	284,900	03/19/2015.	04/17/2027.
98954R AB 6	ZIGG 2014-1A A2 CLO SSNR 3.44 10/17/2026				1FE	5,985,000	100.030	6,001,800	6,000,000	5,990,752	0	2,735	0	0	3.440	3.507	JAJO..	42,427	206,400	11/04/2014.	10/17/2026.
98954R AD 2	ZIGG 2014-1A B2 CLO MEZ 4.57 10/17/2026				1FE	989,000	100.030	1,000,300	1,000,000	992,110	0	1,507	0	0	4.570	4.791	JAJO..	9,394	45,700	11/04/2014.	10/17/2026.
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038		D		1FE	3,022,053	99.500	3,011,181	3,026,312	3,027,566	0	5,461	0	0	4.875	4.908	MON...	6,557	73,766	06/15/2016.	01/15/2038.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039				1FE	2,640,600	99.000	2,614,194	2,640,600	2,640,600	0	0	0	0	4.875	4.925	MON...	5,721	128,789	12/18/2014.	12/15/2039.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						554,581,260	XXX	554,877,899	560,583,967	553,670,740	(10,602)	(558,452)	0	0	XXX	XXX	XXX	2,465,893	16,271,738	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						1,528,392,865	XXX	1,523,043,488	1,598,156,499	1,463,745,243	1,912,469	9,878,700	2,295,531	0	XXX	XXX	XXX	7,905,765	54,136,301	XXX	XXX
Hybrid Securities - Issuer Obligations																					
48126H AA 8	JPMORGAN CHASE R 6.00			2	2FE	4,818,750	100.375	5,018,750	5,000,000	4,823,640	0	1,607	0	0	6.000	6.254	FA.....	125,000	300,000	12/19/2013.	01/01/9999.
58551T AA 5	MELLON CAP IV 6.244 06/29/49 1			2	2FE	3,000,000	81.250	2,437,500	3,000,000	3,000,000	0	0	0	0	4.000	4.000	MJSD.	4,000	121,667	06/12/2007.	06/29/2049.
4299999. Hybrid Securities - Issuer Obligations						7,818,750	XXX	7,456,250	8,000,000	7,823,640	0	1,607	0	0	XXX	XXX	XXX	129,000	421,667	XXX	XXX
4899999. Total - Hybrid Securities						7,818,750	XXX	7,456,250	8,000,000	7,823,640	0	1,607	0	0	XXX	XXX	XXX	129,000	421,667	XXX	XXX

Totals

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
7799999. Total - Issuer Obligations						1,099,046,899	XXX	1,085,883,935	1,062,646,204	1,054,478,082	1,547,827	(5,176,220)	1,668,857	0	XXX	XXX	XXX	9,555,631	41,452,727	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						474,352,229	XXX	460,959,472	516,160,519	414,805,238	363,024	9,351,635	626,674	0	XXX	XXX	XXX	1,357,157	19,844,863	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						78,813,478	XXX	78,663,728	78,627,270	78,025,785	0	71,524	0	0	XXX	XXX	XXX	323,375	3,557,919	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						1,208,941,160	XXX	1,199,132,754	1,202,722,692	1,204,010,274	(10,602)	(2,114,981)	0	0	XXX	XXX	XXX	7,550,123	36,143,354	XXX	XXX
8399999. Grand Total - Bonds						2,861,153,766	XXX	2,824,639,889	2,860,156,685	2,751,319,379	1,900,250	2,131,959	2,295,531	0	XXX	XXX	XXX	18,786,287	100,998,864	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
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)																				
00838# 11 2	AGAMI SYSTEMS INC SERIES C	R		333,333.333	0.00	0.000	0	0.000	0	800,000	0	0	0	0	0	0	0	0	RP6A	08/20/2007.
025816 BJ 7	AMERICAN EXPRESS 5.20			6,000,000.000	100.00	0.985	5,910,000	98.500	5,910,000	6,000,000	39,867	312,000	0	0	0	0	0	0	P3UFE	11/05/2014.
025816 BL 2	AMERICAN EXPRESS C 4.90			2,000,000.000	100.00	0.950	1,900,000	95.000	1,900,000	2,000,000	28,856	0	0	(286)	(8)	0	(294)	0	P3UFE	02/25/2015.
03834@ 12 0	APRECIA PHARM CONV A-1 8.00 1/13/2021	R		3,860,402.000	0.00	1.070	4,130,630	1.070	4,130,630	4,130,630	0	0	0	0	0	0	0	0	P4AZ	01/13/2016.
064058 AB 6	BANK OF NY MELLON D 4.50			8,000,000.000	100.00	0.908	7,260,000	90.750	7,260,000	7,902,500	11,000	360,000	0	(48,708)	8,708	0	(40,000)	0	P2UFE	06/12/2013.
064058 AD 2	BANK OF NY MELLON E 4.95			2,250,000.000	100.00	1.005	2,261,250	100.500	2,261,250	2,250,000	3,403	111,375	0	50,670	(45)	0	50,625	0	P2UFE	04/23/2015.
08888# 12 2	BIDTELLECT SERIES B	R		147,493.000	0.00	6.100	899,707	13.870	2,045,728	899,707	0	0	0	0	0	0	0	0	P4AZ	06/30/2015.
09069@ 12 3	BIOWISH TECHNOLOGIES SERIES A	R		3,600,410.000	0.00	0.364	1,312,057	0.404	1,455,621	1,312,057	0	0	0	0	0	0	0	0	P4AZ	03/23/2015.
172967 34 1	CITIGROUP INC K 6.875			200,000.000	0.01	25.000	5,000,000	27.290	5,458,000	5,000,000	0	343,750	0	0	0	0	0	0	P3UFE	10/24/2013.
172967 GD 7	CITIGROUP INC 5.95 12/29/2049			3,000,000.000	100.00	1.000	3,000,638	100.750	3,022,500	3,000,000	74,871	178,500	0	53,223	(85)	0	53,138	0	P3UFE	10/22/2012.
19075Q 80 5	COBANK ACB F 6.25			40,000.000	100.00	100.000	4,000,000	100.000	4,000,000	4,000,000	62,500	250,000	0	(150,000)	0	0	(150,000)	0	P2UFE	10/01/2012.
19075Q 86 2	COBANK ACB H 6.20			10,000.000	100.00	99.000	990,000	99.000	990,000	1,000,000	15,500	62,000	0	(15,000)	0	0	(15,000)	0	P2UFE	11/19/2014.
23385H AA 7	DAIRY FARMERS OF AMERICA 7.125			3,000,000.000	100.00	1.034	3,101,250	103.375	3,101,250	3,000,000	17,813	42,156	0	101,682	(432)	0	101,250	0	P2UFE	09/15/2016.
29402T ZZ 5	ENVEN ENERGY CORP SERIES A CONV	R		333,333.000	0.00	12.000	3,999,996	12.000	3,999,996	3,999,996	0	0	0	0	0	0	0	0	P4AZ	12/28/2016.
30216# 11 1	EXPORT FINANCE SYSTEMS SER A	R		1,500,000.000	0.00	0.000	0	0.000	0	1,500,000	0	0	0	0	0	0	0	0	P6AZ	09/10/1999.
313148 87 6	FARMER MAC C 6.00			80,000.000	25.00	25.070	2,005,600	25.070	2,005,600	2,000,000	30,000	120,000	0	(86,400)	0	0	(86,400)	0	P1LFE	06/17/2014.
316773 60 5	FIFTH THIRD BANK I 6.625			160,000.000	25.00	25.000	4,000,000	27.220	4,355,200	4,000,000	66,250	198,749	0	0	0	0	0	0	P3LFE	12/04/2013.
316773 CM 0	FIFTH THIRD BANK 5.10			3,000,000.000	100.00	0.930	2,790,000	93.000	2,790,000	3,000,000	90,000	76,500	0	105,000	0	0	105,000	0	P3UFE	05/13/2013.
369604 BQ 5	GEN ELECTRIC CO 5.00 D			16,580,000.000	100.00	1.040	17,243,200	104.000	17,243,200	16,745,800	36,844	748,403	0	526,984	(29,584)	0	497,400	0	P1UFE	01/20/2016.
38144G 80 4	GOLDMAN SACHS GP D 5.8775			150,000.000	0.01	20.310	3,046,500	21.670	3,250,500	3,750,000	0	152,502	0	0	0	0	0	0	P3LFE	05/16/2006.
38145G 30 8	GOLDMAN SACHS GP J 5.50			40,000.000	25.00	23.750	950,000	25.300	1,012,000	1,000,000	0	55,000	0	0	0	0	0	0	P3LFE	04/18/2013.
44987# 10 1	INDUSTRIAL PIPING SERIES B	R		1,500.000	1,000.00	3.000	4,500	3.000	4,500	1,500,000	0	0	0	0	0	1,495,500	(1,495,500)	0	P4AZ	12/08/2015.
459745 70 9	INTL LEASE FIN B 5.59			30.000	10,000.00	32,000.000	960,000	70,000.000	2,100,000	3,000,000	0	42,872	0	0	0	0	0	0	P3UFE	04/20/2006.
46625H HA 1	JPMORGAN CHASE & CO 7.90 4/29/2049			4,000,000.000	100.00	1.038	4,150,000	103.750	4,150,000	4,015,000	53,544	316,000	0	86,920	(1,920)	0	85,000	0	P2UFE	04/17/2008.
46625H JQ 4	JPMORGAN CHASE 6.75			6,000,000.000	100.00	1.078	6,465,000	107.750	6,465,000	6,000,000	168,750	405,000	0	(22,486)	(14)	0	(22,500)	0	P2UFE	01/14/2014.
48124B AC 9	JPMORGAN CHASE SERIES Q 5.15			7,000,000.000	100.00	0.953	6,667,500	95.250	6,667,500	7,000,000	60,083	360,500	0	35,009	(9)	0	35,000	0	P2UFE	04/16/2013.
486606 60 1	KAYNE ANDERSON F 3.50 04/15/2020			400,000.000	25.00	24.985	9,994,149	25.531	10,212,520	10,000,000	29,167	350,002	0	0	(1,638)	0	(1,638)	0	RP1LFE	03/26/2013.
55261F 60 9	M&T BANK CORP a 5.00			4,500.000	0.50	1,045.313	4,703,906	1,045.313	4,703,906	4,503,735	0	286,875	0	113,906	0	0	113,906	0	P2UFE	08/17/2012.
55261F 70 8	M&T BANK CORP C 5.00			4,500.000	0.50	1,050.000	4,725,000	1,050.000	4,725,000	4,503,735	0	286,875	0	135,000	0	0	135,000	0	P2UFE	08/17/2012.
61686Z ZZ 1	MORGAN JOSEPH TRI-ARTISAN GRP D 5.00%	R		4,012.386	250.00	5.048	20,257	5.049	20,257	20,257	0	0	0	0	0	0	0	0	P4AZ	01/01/2015.
61762V 20 0	MORGAN STANLEY 7.125 E			180,000.000	25.00	25.000	4,500,000	28.050	5,049,018	4,500,000	80,156	320,623	0	0	0	0	0	0	P3LFE	09/25/2013.
61775@ 12 9	MORPHICK INC SERIES A 8.00%	R		2,000,000.000	100.00	1.000	2,000,000	1.000	2,000,000	2,000,000	0	0	0	0	0	0	0	0	P5AZ	03/30/2016.
65557C AM 5	NORDEA BANK AB 5.50 (COCO)		C	2,000,000.000	100.00	0.990	1,980,000	99.000	1,980,000	2,000,000	29,944	110,000	0	10,000	0	0	10,000	0	P2UFE	09/16/2014.
665859 AQ 7	NORTHERN TRST CO D 4.60			5,000,000.000	100.00	0.960	4,800,000	96.000	4,800,000	5,000,000	91,361	0	0	(200,283)	283	0	(200,000)	0	P2UFE	08/01/2016.
693475 AK 1	PNC FINANCIAL SER 0 6.75 12/31/49			8,000,000.000	100.00	1.073	8,580,000	107.250	8,580,000	8,000,000	0	540,000	0	100,000	0	0	100,000	0	P2UFE	07/20/2011.
693475 AM 7	PNC FINANCIAL 4.85 R			4,000,000.000	100.00	0.963	3,850,000	96.250	3,850,000	4,000,000	0	194,000	0	110,000	0	0	110,000	0	P2UFE	05/02/2013.
693475 AQ 8	PNC FINANCIAL S 5.00			3,011,000.000	100.00	0.965	2,905,615	96.500	2,905,615	3,014,764	25,092	0	0	(109,102)	(47)	0	(109,149)	0	P2UFE	10/28/2016.
714239 ZB 9	PERMIAN HOLDCO 2 A	R		112,202.000	1.00	2.500	280,505	2.500	280,505	280,505	0	0	0	0	0	0	0	0	P4AZ	11/01/2016.
78013G 50 1	ROYAL BANK OF CANADA D 6.75			160,000.000	25.00	27.650	4,424,000	27.650	4,424,000	4,000,000	0	270,000	0	424,000	0	0	424,000	0	P2LFE	10/31/2013.
78409G 20 6	SCE TRUST IV H 5.375			20,000.000	25.00	24.825	496,500	24.825	496,500	500,000	0	26,875	0	(48,300)	0	0	(48,300)	0	P2LFE	08/17/2015.
78409W 20 1	SCE TRUST V 5.45 K			400,000.000	25.00	25.300	10,120,000	25.300	10,120,000	10,000,000	0	419,347	0	120,000	0	0	120,000	0	P2UFE	03/01/2016.
808513 40 2	CHARLES SCHWAB C 6.00			80,000.000	50.00	25.140	2,011,200	25.140	2,011,200	1,993,100	0	120,000	0	(143,200)	0	0	(143,200)	0	P2UFE	07/27/2015.
808513 AE 5	SCHWAB CHARLES 7			3,000,000.000	100.00	1.130	3,390,000	113.000	3,390,000	3,000,000	87,500	210,000	0	(18,745)	(5)	0	(18,750)	0	P2UFE	01/23/2012.

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes 3	Codes 4	5	6	7	8	Fair Value 9	Fair Value 10	11	Dividends 12	Dividends 13	Dividends 14	Change in Book/Adjusted Carrying Value 15	Change in Book/Adjusted Carrying Value 16	Change in Book/Adjusted Carrying Value 17	Change in Book/Adjusted Carrying Value 18	Change in Book/Adjusted Carrying Value 19	20	21
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
808513 AP 0	CHARLES SCHWAB E 4.625			5,000,000.000	100.00	0.944	4,718,750	94.375	4,718,750	5,000,000	39,184	0	0	(280,750)	(500)	0	(281,250)	0	P2UFE	10/24/2016.
857477 60 8	STATE STREET CORP D 5.90			170,000.000	25.00	25.870	4,397,900	25.870	4,397,900	4,326,500	0	250,716	0	(311,100)	0	0	(311,100)	0	P2LFE	03/13/2014.
857477 85 5	STATE STREET CORP G 5.35			200,000.000	1.00	25.040	5,008,000	25.040	5,008,000	5,000,000	0	181,280	0	8,000	0	0	8,000	0	P2UFE	04/05/2016.
857477 AQ 6	STATE STREET CORP F 5.25			2,500,000.000	100.00	1.018	2,543,750	101.750	2,543,750	2,500,000	38,646	131,250	0	43,750	0	0	43,750	0	P2UFE	05/14/2015.
892536 ZZ 9	TRADE FINANCE SYSTEMS INC	R		707,200.000	0.00	0.000	0	0.000	0	0	0	0	0	0	0	0	0	0	P6*A	04/30/2008.
902973 15 5	US BANCORP SERIES B F/R			40,000.000	0.01	21.550	862,000	21.550	862,000	1,000,000	8,944	35,583	0	(12,400)	0	0	(12,400)	0	P2LFE	03/22/2006.
902973 83 3	US BANCORP 6.50			450,000.000	100.00	28.210	12,694,500	28.210	12,694,500	11,379,400	182,813	731,250	0	(229,500)	0	0	(229,500)	0	P2LFE	08/26/2013.
902973 86 6	US BANCORP SER A V/R			4,241.000	0.03	873.450	3,704,301	873.450	3,704,301	3,027,585	0	150,913	0	396,321	0	0	396,321	0	P2LFE	10/26/2011.
902973 AY 2	US BANCORP I 5.125			2,500,000.000	100.00	1.015	2,537,500	101.500	2,537,500	2,500,000	59,080	82,569	0	37,515	(15)	0	37,500	0	P2UFE	11/16/2015.
949746 46 5	WELLS FARGO CO 6.625			400,000.000	25.00	27.090	10,836,000	27.090	10,836,000	10,000,000	0	662,497	0	(656,000)	0	0	(656,000)	0	P2UFE	12/11/2013.
949746 55 6	WELLS FARGO CO 5.85			120,000.000	1.67	25.130	3,015,600	25.130	3,015,600	3,000,000	0	175,502	0	(124,800)	0	0	(124,800)	0	P2LFE	07/15/2013.
949746 87 9	WELLS FARGO CO J 8.00			54,279.000	50.00	26.400	1,432,966	26.400	1,432,966	1,536,810	0	108,558	0	(92,274)	0	0	(92,274)	0	P2UFE	08/21/2013.
949746 PM 7	WELLS FARGO CO K 7.98 3/29/2049			1,000,000.000	100.00	1.045	1,045,000	104.500	1,045,000	1,073,172	23,497	79,800	0	16,522	(11,522)	0	5,000	0	P2LFE	01/31/2011.
98973A 10 4	ZIONS BANCORP SER A 5.87			80,000.000	25.00	10.981	878,480	22.900	1,832,000	2,000,000	0	81,333	0	0	0	0	0	0	P3LFE	12/04/2006.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							214,503,708	XXX	219,755,262	218,465,252	1,454,664	9,941,156	0	(74,831)	(36,833)	1,495,500	(1,607,164)	0	XXX	XXX
8999999. Total - Preferred Stocks							214,503,708	XXX	219,755,262	218,465,252	1,454,664	9,941,156	0	(74,831)	(36,833)	1,495,500	(1,607,164)	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)																	
00123Q 10 4	AGNC INVESTMENT CORP.			142,667.000	2,586,553	18.130	2,586,553	3,083,374	25,680	330,987	0	112,707	0	112,707	0	L	12/06/2013.
00173N 20 9	AMMC CLO IV LTD 03/23/2017	R	C	3,000.000	20,310	6.770	20,310	1,730,400	0	0	0	5,910	0	5,910	0	U	02/26/2008.
00173V 30 0	AMMC CLO III LTD 07/25/2016	R	C	2,500.000	26,550	10.620	26,550	615,197	0	0	0	300	0	300	0	U	09/30/2008.
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28	R		6,945,000.000	6,042,150	87.000	6,042,150	6,047,706	70,262	450,019	0	19,731	0	19,731	0	U	04/20/2016.
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23	R		5,925,000.000	3,377,250	57.000	3,377,250	4,421,250	275,367	465,467	0	2,282,334	1,562,334	720,000	0	U	09/15/2016.
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26	R		3,000,000.000	1,890,000	63.000	1,890,000	2,795,400	46,215	274,531	0	333,090	0	333,090	0	U	06/12/2014.
001750 AB 4	AMMC CLO 2011-9A 01-15-22	R		7,420,000.000	5,045,600	68.000	5,045,600	7,420,000	525,465	439,654	0	1,767,784	1,161,452	606,332	0	U	11/17/2011.
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22	R		8,540,000.000	4,611,600	54.000	4,611,600	7,411,906	168,252	615,089	0	462,164	0	462,164	0	U	11/03/2016.
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26	R		3,000,000.000	1,950,000	65.000	1,950,000	2,685,000	56,588	263,361	0	399,791	350,958	48,833	0	U	12/09/2014.
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26	R		5,220,000.000	2,818,800	54.000	2,818,800	4,800,312	101,829	682,623	0	441,638	0	441,638	0	U	11/21/2013.
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25	R		3,600,000.000	1,620,000	45.000	1,620,000	3,060,000	28,536	391,689	0	287,086	0	287,086	0	U	04/10/2013.
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27	R		3,960,000.000	2,871,000	72.500	2,871,000	3,423,600	63,969	314,227	0	420,588	0	420,588	0	U	02/26/2016.
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27	R		6,480,000.000	5,366,088	82.810	5,366,088	5,589,000	61,344	867,129	0	130,045	0	130,045	0	U	11/13/2015.
00176Q AC 4	AMMC CLO 2016-19A SUB 0 10/15/28			8,355,000.000	7,306,448	87.450	7,306,448	7,143,525	169,093	0	0	162,923	0	162,923	0	U	10/07/2016.
00287Y 10 9	ABBVIE INC.			55,000.000	3,444,100	62.620	3,444,100	2,972,503	0	125,400	0	185,900	0	185,900	0	L	10/22/2015.
008252 10 8	AFFILIATED MANAGERS GROUP			10,000.000	1,453,000	145.300	1,453,000	1,332,236	0	0	0	120,764	0	120,764	0	L	11/01/2016.
02005N 10 0	ALLY FINANCIAL INC.			395,000.000	7,512,900	19.020	7,512,900	8,607,171	0	63,200	0	2,106,091	1,890,631	215,460	0	L	07/07/2016.
023850 ZZ 6	AMERICAN APPAREL LLC	R		13,155.000	0	0.000	0	0	0	0	0	0	0	0	0	A	11/01/2016.
037347 10 1	ANWORTH MORTGAGE ASSET CORP.			580,950.000	3,003,512	5.170	3,003,512	3,254,796	87,142	348,570	0	476,379	0	476,379	0	L	12/16/2013.
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE			144,912.000	2,408,437	16.620	2,408,437	2,373,659	66,660	66,660	0	34,779	0	34,779	0	L	09/01/2016.
037833 10 0	APPLE INC.			144,900.000	16,782,318	115.820	16,782,318	8,125,935	0	323,127	0	1,530,144	0	1,530,144	0	L	06/28/2013.
03938L 10 4	ARCELORMITTAL		C	400,000.000	2,920,000	7.300	2,920,000	3,862,788	0	0	0	1,722,476	0	1,722,476	0	L	05/31/2013.
041356 20 5	ARLINGTON ASSET INVESTMENT-A			800,842.000	11,868,478	14.820	11,868,478	12,008,665	500,526	2,002,105	0	1,273,339	0	1,273,339	0	L	11/16/2015.
06738E 20 4	BARCLAYS PLC-SPONS ADR		C	132,500.000	1,457,500	11.000	1,457,500	2,063,913	0	33,767	0	662,063	921,763	(259,700)	0	L	06/26/2014.
081543 ZB 9	BENCHMARK ACQUISITION CO.	R		280.000	0	0.000	0	0	0	0	0	0	0	0	0	A	02/13/2007.
081543 ZZ 6	BENCHMARK ACQ CO WTS 2-20-17P12 C13	R		700.000	0	0.000	0	0	0	0	0	0	0	0	0	A	02/13/2007.
088555 ZB 6	BIDTELLECT $6.78 6/29/2025	R		147,493.000	1,045,725	7.090	1,045,725	100,295	0	0	0	945,430	0	945,430	0	A	06/30/2015.
09062X 10 3	BIOGEN INC.			3,500.000	992,530	283.580	992,530	1,064,152	0	0	0	(79,695)	0	(79,695)	0	L	07/24/2015.
09628D 10 4	BLUESTEM GROUP INC.			1,430.000	1,573	1.100	1,573	9,826	0	0	0	2,609	5,254	(2,646)	0	U	12/31/2014.
112502 10 9	BROOKE CORP.			500.000	0	0.000	0	15,015	0	0	0	0	0	0	0	L	10/27/2004.
12673A 10 8	CYS INVESTMENTS INC.			966,000.000	7,467,180	7.730	7,467,180	8,059,954	0	975,660	0	579,600	0	579,600	0	L	12/06/2013.
133999 ZZ 8	CGL HOLDINGS II CORPORATION	R		3,450.000	7,006,950	2,031.000	7,006,950	3,450,000	0	0	0	3,556,950	0	3,556,950	0	A	04/21/2015.
134999 ZZ 7	CRANEMERE UK HOLDINGS I LIMITED	R	C	3,000.000	3,210,000	1,070.000	3,210,000	3,000,000	0	0	0	210,000	0	210,000	0	A	05/10/2016.
14057J 10 1	CAPITOL FEDERAL FINANCIAL			36,000.000	592,560	16.460	592,560	360,000	0	31,680	0	140,400	0	140,400	0	L	12/16/2010.
156504 30 0	CENTURY COMMUNITIES			425,500.000	8,935,500	21.000	8,935,500	7,917,020	0	0	0	1,399,895	0	1,399,895	0	L	12/10/2014.
17275R 10 2	CISCO SYSTEMS INC.			100,000.000	3,022,000	30.220	3,022,000	2,047,600	0	99,000	0	306,500	0	306,500	0	L	12/12/2013.
172967 42 4	CITIGROUP INC.			396,300.000	23,552,109	59.430	23,552,109	14,616,383	0	166,446	0	3,043,584	0	3,043,584	0	L	01/15/2015.
18885T 10 8	CLIPPER REALTY INC.			444,444.000	6,111,105	13.750	6,111,105	5,999,994	0	115,555	0	0	0	0	0	A	07/27/2015.
189754 10 4	COACH INC.			160,300.000	5,613,706	35.020	5,613,706	7,337,838	54,101	162,304	0	367,087	0	367,087	0	L	06/19/2014.
20030N 10 1	COMCAST CORPORATION CLASS A			103,500.000	7,146,675	69.050	7,146,675	1,761,076	28,463	111,263	0	1,306,170	0	1,306,170	0	L	08/30/2010.
22282E 10 2	COVANTA HOLDING CORPORATION			72.000	1,123	15.600	1,123	1,426	18	72	0	8	0	8	0	L	05/04/2009.
22662X 10 0	CRIMSON WINE GROUP LTD			763.000	7,149	9.370	7,149	6,003	0	0	0	435	0	435	0	L	02/26/2013.
23359* 10 9	DTV AMERICA CORPORATION			888,889.000	1,333,334	1.500	1,333,334	2,000,000	0	0	0	(666,667)	0	(666,667)	0	A	06/30/2015.

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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
24703L 10 3	DELL TECHNOLOGIES-CL V			19,505.000	1,072,190	54.970	1,072,190	920,636	0	0	0	151,554	0	151,554	0	L	09/07/2016.
247361 70 2	DELTA AIR LINES INC			38,216.000	1,879,845	49.190	1,879,845	380,175	0	21,817	0	(57,324)	0	(57,324)	0	L	04/08/2011.
255402 40 6	DIVINE INC. CLASS A			24,892.000	0	0.000	0	317,378	0	0	0	0	0	0	0	U	12/26/2001.
268684 10 7	EME REORGN TR NPV			1,041,439.000	5,936	0.006	5,936	0	0	9,456	0	(4,478)	0	(4,478)	0	A	04/01/2014.
26875U ZZ 6	EOS ENERGY STORAGE LLC	R		571,428.000	999,999	1.750	999,999	999,999	0	0	0	0	0	0	0	A	11/30/2016.
278642 10 3	EBAY INC			50,400.000	1,496,376	29.690	1,496,376	1,039,248	0	0	0	111,384	0	111,384	0	L	06/24/2014.
288522 30 3	ELLINGTON FINANCIAL LLC			312,700.000	4,853,104	15.520	4,853,104	6,215,542	0	609,765	0	466,998	861,000	(394,002)	0	L	11/29/2011.
29402T 10 9	ENVEN ENERGY CORP			750,000.000	7,687,500	10.250	7,687,500	7,391,775	0	0	0	0	0	0	0	A	10/30/2015.
30605H 10 8	FAIRWAY ENERGY PARTNERS LLC			750,000.000	7,593,750	10.125	7,593,750	7,500,000	0	0	0	0	0	0	0	A	06/30/2015.
320666 ZZ 6	FIRST MARINER BANK	R		62,500.000	1,515,625	24.250	1,515,625	1,250,000	0	0	0	265,625	0	265,625	0	A	06/30/2014.
354613 10 1	FRANKLIN RESOURCES INC			93,550.000	3,702,709	39.580	3,702,709	3,671,190	18,710	67,356	0	258,198	0	258,198	0	L	09/29/2015.
359678 10 9	FULL HOUSE RESORTS, INC			35,331.000	84,794	2.400	84,794	77,022	0	0	0	25,792	0	25,792	0	L	05/30/2008.
369300 10 8	GENERAL CABLE CORPORATION			861,550.000	16,412,528	19.050	16,412,528	12,303,465	0	620,316	0	6,376,088	1,534,177	4,841,911	0	L	09/29/2015.
37045V 10 0	GENERAL MOTORS CO			631,400.000	21,997,976	34.840	21,997,976	20,277,822	0	959,728	0	524,062	0	524,062	0	L	08/24/2015.
375558 10 3	GILEAD SCIENCES INC			77,143.000	5,524,210	71.610	5,524,210	5,479,193	0	141,943	0	(2,102,277)	0	(2,102,277)	0	L	01/29/2016.
45665G 30 3	INFINITY PHARMACEUTICALS INC			20,000.000	27,000	1.350	27,000	359,448	0	0	0	12,400	142,400	(130,000)	0	L	06/04/2013.
45774W 10 8	INSTEEL INDUSTRIES INC			24,609.000	877,065	35.640	877,065	414,545	31,500	26,824	0	362,244	0	362,244	0	L	05/15/2007.
46131B 10 0	INVESCO MORTGAGE CAPITAL			61,000.000	890,600	14.600	890,600	920,711	24,400	97,600	0	134,810	0	134,810	0	L	07/10/2013.
477700 ZA 9	JOBSON MEDICAL LLC	R		88,899.940	0	0.000	0	0	0	0	0	0	0	0	0	A	03/20/2012.
48248M 10 2	KKR & CO LP			167,953.000	2,584,797	15.390	2,584,797	3,267,158	0	107,490	0	922,480	895,188	27,291	0	L	01/12/2016.
487836 10 8	KELLOGG CO			38,850.000	2,863,634	73.710	2,863,634	1,914,642	0	113,805	0	55,944	0	55,944	0	L	11/04/2010.
50181P 10 0	LCNB CORPORATION			107,385.000	2,496,701	23.250	2,496,701	1,877,928	0	69,608	0	739,883	0	739,883	0	L	09/25/2014.
522111 ZB 2	LECTRUS CORP WARRANTS	R		17,481.000	6,667	0.381	6,667	6,667	0	0	0	0	0	0	0	A	11/15/2013.
524901 10 5	LEGG MASON INC			111,400.000	3,331,974	29.910	3,331,974	4,272,317	24,508	73,170	0	275,203	989,893	(714,690)	0	L	11/01/2016.
527288 10 4	LEUCADIA NATIONAL CORP			7,633.000	177,467	23.250	177,467	215,277	0	1,908	0	44,729	0	44,729	0	L	08/16/2011.
55378A 10 5	MTGE INVESTMENT CORP			356,325.000	5,594,303	15.700	5,594,303	6,659,827	142,530	570,120	0	620,006	0	620,006	0	L	01/02/2014.
58503F 10 6	MEDLEY CAPITAL CORP			905,157.000	6,797,729	7.510	6,797,729	7,470,674	0	941,363	0	1,023,792	811,214	212,578	0	L	01/20/2016.
58503T 10 6	MEDLEY MANAGEMENT INC - A			276,350.000	2,735,865	9.900	2,735,865	4,836,535	0	221,080	0	1,163,434	0	1,163,434	0	L	08/12/2015.
59156R 10 8	METLIFE INC			114,000.000	6,143,460	53.890	6,143,460	3,657,757	0	197,950	0	647,520	0	647,520	0	L	09/24/2015.
62913F 50 8	NII HOLDINGS INC			24,793.000	53,305	2.150	53,305	378,093	0	0	0	10,661	82,561	(71,900)	0	L	06/26/2015.
629209 30 5	NMI HOLDINGS INC			462,000.000	4,920,300	10.650	4,920,300	4,943,130	0	0	0	1,792,560	0	1,792,560	0	U	03/04/2014.
629377 50 8	NRG ENERGY INC			3,424.000	41,978	12.260	41,978	108,472	0	805	0	1,678	0	1,678	0	L	04/01/2014.
649445 10 3	NEW YORK COMMUNITY BANCORP			350,000.000	5,568,500	15.910	5,568,500	5,079,035	0	238,000	0	(143,500)	0	(143,500)	0	L	09/29/2011.
66704R 80 3	NORTHSTAR REALTY FINANCE CORP			1,602,955.000	24,284,768	15.150	24,284,768	26,213,030	0	2,469,336	0	(588,009)	0	(588,009)	0	L	07/01/2016.
66706L 10 1	NORTHSTAR REALTY EUROPE CORP			141,708.000	1,781,270	12.570	1,781,270	1,657,300	0	85,025	0	107,698	0	107,698	0	L	11/03/2015.
674001 20 1	OAKTREE CAPITAL GROUP LLC			20,000.000	750,000	37.500	750,000	869,593	0	45,000	0	(132,294)	0	(132,294)	0	L	01/12/2016.
682143 10 2	OMEROS CORP			286,040.000	2,837,517	9.920	2,837,517	3,949,236	0	0	0	(1,661,892)	0	(1,661,892)	0	U	10/01/2015.
68620A 10 4	ORGANOVO HOLDINGS INC	R		91,500.000	310,185	3.390	310,185	74,500	0	0	0	82,350	0	82,350	0	L	12/17/2012.
69290R 10 4	PDVWIRELESS INC			416,640.000	9,395,232	22.550	9,395,232	8,665,600	0	0	0	(2,062,368)	0	(2,062,368)	0	L	07/16/2015.
695042 10 1	PACIFIC VENTURES GROUP INC			1,320.000	1,888	1.430	1,888	270,655	0	0	0	898	0	898	0	U	12/02/1996.
70450Y 10 3	PAYPAL HOLDINGS INC			50,400.000	1,989,288	39.470	1,989,288	1,429,990	0	0	0	164,808	0	164,808	0	L	07/20/2015.
70469L 10 0	PEAK RESORTS INC			1,120,625.000	6,219,469	5.550	6,219,469	9,734,128	0	154,086	0	(515,488)	0	(515,488)	0	L	04/20/2015.
714239 ZA 1	PERMIAN HOLDCO 2 INC	R		112,202.000	280,505	2.500	280,505	280,505	0	0	0	0	0	0	0	A	11/01/2016.
73754Y 10 0	POTBELLY CORP			30,000.000	387,000	12.900	387,000	473,469	0	0	0	35,700	0	35,700	0	L	06/27/2014.

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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
74348T 10 2	PROSPECT CAPITAL CORP			400,000.000	3,340,000	8.350	3,340,000	3,303,832	33,332	399,984	0	723,832	175,832	548,000	0	L	12/17/2014.
744320 10 2	PRUDENTIAL FINANCIAL, INC.			112,500.000	11,706,750	104.060	11,706,750	6,745,606	0	325,938	0	2,548,125	0	2,548,125	0	L	08/25/2015.
76117W 10 9	RESOLUTE FOREST PRODUCTS			474,084.000	2,536,349	5.350	2,536,349	4,355,590	0	0	0	1,060,706	2,113,172	(1,052,466)	0	L	12/11/2015.
76150W 10 7	REVERSE MORTGAGE INVESTMENT			600,000.000	4,800,000	8.000	4,800,000	9,000,000	0	942,000	0	4,458,000	3,750,000	708,000	0	U	02/06/2014.
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV			902,535.000	4,963,943	5.500	4,963,943	8,155,689	0	0	0	1,678,146	2,913,985	(1,235,838)	0	L	05/03/2016.
81617J 10 3	SELECT ENERGY SERVICES INC CL A			150,000.000	3,225,000	21.500	3,225,000	3,000,000	0	0	0	225,000	0	225,000	0	U	12/13/2016.
86181Q 30 0	STONEGATE MORTGAGE CORP			1,175,725.000	7,019,078	5.970	7,019,078	16,002,937	0	0	0	513,727	0	513,727	0	L	10/23/2015.
86933G 10 5	SUTHERLAND ASSET MANAGEMENT			367,152.000	4,938,194	13.450	4,938,194	4,669,232	128,503	0	0	110,146	0	110,146	0	L	11/02/2016.
881624 20 9	TEVA PHARMACEUTICAL-SP ADR		C	90,000.000	3,262,500	36.250	3,262,500	3,456,816	0	21,675	0	(194,316)	0	(194,316)	0	L	12/06/2016.
896047 50 3	TRIBUNE MEDIA CO - A			317,404.000	11,102,652	34.980	11,102,652	10,188,957	0	317,400	0	913,695	0	913,695	0	L	02/29/2016.
90130A 10 1	TWENTY-FIRST CENTURY FOX-A			50,000.000	1,402,000	28.040	1,402,000	1,189,275	0	0	0	212,725	0	212,725	0	L	09/15/2016.
90187B 10 1	TWO HARBORS INVESTMENT CORP			273,000.000	2,380,560	8.720	2,380,560	2,703,848	65,520	259,350	0	544,418	375,158	169,260	0	L	12/06/2013.
92345Y 10 6	VERISK ANALYTICS INC-CLASS A			186,191.000	15,113,123	81.170	15,113,123	23,907	0	0	0	798,759	0	798,759	0	L	10/06/2011.
92553P 20 1	VIACOM INC CLASS B			438,350.000	15,386,085	35.100	15,386,085	18,470,101	87,670	613,690	0	(2,656,401)	0	(2,656,401)	0	L	08/27/2015.
92870X 30 9	VOLTARI CORP			5,652.000	12,604	2.230	12,604	821,934	0	0	0	(15,656)	0	(15,656)	0	L	06/17/2010.
949746 10 1	WELLS FARGO & CO			122,000.000	6,723,420	55.110	6,723,420	2,963,389	0	311,733	0	91,500	0	91,500	0	L	08/23/2011.
983555 ZZ 9	XCEL BRANDS WTS $0.01 09/28/2018	R		109,328.000	479,950	4.390	479,950	546,640	0	0	0	(338,807)	0	(338,807)	0	A	09/29/2011.
D18190 89 8	DEUTSCHE BANK AG-REGISTERED		D	44,112.000	798,427	18.100	798,427	1,185,750	0	0	0	171,616	438,493	(266,878)	0	L	12/11/2015.
G0750W 10 4	AXOVANT SCIENCES LTD		D	86,197.000	1,070,567	12.420	1,070,567	1,121,245	0	0	0	(483,565)	0	(483,565)	0	L	10/16/2015.
G30401 10 6	ENDO INTERNATIONAL PLC		D	383,690.000	6,319,374	16.470	6,319,374	9,682,241	0	0	0	177,127	3,539,993	(3,362,867)	0	L	05/11/2016.
G5480U 15 3	LIBERTY GLOBAL PLC LILAC SERIES C		D	125,000.000	2,646,250	21.170	2,646,250	2,555,936	0	0	0	90,314	0	90,314	0	L	11/07/2016.
G5785G 10 7	MALLINCKRODT PLC		D	128,900.000	6,421,798	49.820	6,421,798	8,111,814	0	0	0	(2,266,698)	0	(2,266,698)	0	L	12/28/2016.
G5960L 10 3	MEDTRONIC PLC		D	85,000.000	6,054,550	71.230	6,054,550	2,685,326	36,550	137,700	0	(483,650)	0	(483,650)	0	L	08/15/2011.
G79441 10 4	SEACO LTD		D	1,043,750.000	104	0.000	104	44,439	0	0	0	(104)	0	(104)	0	L	02/12/2009.
N59465 10 9	MYLAN NV		D	50,000.000	1,907,500	38.150	1,907,500	1,854,313	0	0	0	53,188	0	53,188	0	L	11/22/2016.
29402T 11 7	ENVEN ENERGY CORP-CW20 15			750,000.000	67,125	0.090	67,125	67,125	0	0	0	0	0	0	0	A	10/30/2015.
29402T 30 7	ENVEN ENERGY CORP-CW20 12.5			750,000.000	41,100	0.055	41,100	41,100	0	0	0	0	0	0	0	A	10/30/2015.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					464,315,828	XXX	464,315,828	453,345,627	2,922,733	20,892,604	0	43,093,021	24,515,458	18,577,563	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
C7051# 10 6	GAI WARRANTY COMPANY OF CANADA		C	100.000	0	1,982.190	198,219	780,235	0	0	0	0	0	0	0	K	11/25/2002.
C7078# 10 5	PLLS CDA INS BROKERS INC		C	49.000	0	2,811.010	137,739	9,620	0	0	0	0	0	0	0	K	12/12/2001.
C7078# 11 3	PLLS CDA INS BROKERS CLASS A2		C	49.000	0	2,811.010	137,739	9,620	0	0	0	0	0	0	0	K	12/12/2001.
G4794# 10 1	INSURANCE (GB) LIMITED		D	17,714,285.000	0	0.120	2,047,405	2,047,405	0	0	0	(557,595)	0	(557,595)	0	K	09/28/2012.
P2826# 10 7	EL AGUILA COMPANIA DE SEGUROS CL I		D	1,750,711.000	5,697,762	4.070	5,697,762	13,148,885	0	0	0	(4,617,037)	0	(4,617,037)	0	K	03/25/2010.
02961# 10 9	AMERICAN SIGNATURE UNDERWRITERS, INC.			1,000.000	0	1.000	1,000	1,000	0	0	0	0	0	0	0	K	07/03/2001.
11483* 10 3	BROTHERS PROPERTY CORPORATION			80.000	18,697,834	233,722.930	18,697,834	800,000	0	8,000,000	0	6,083,377	0	6,083,377	0	K	10/01/1987.
22729* 10 4	CROP MANAGERS INSURANCE AGENCY INC			1,000.000	0	1.000	1,000	510,267	0	0	0	0	0	0	0	K	12/28/1989.
24817@ 10 1	DEMPSEY AND SIDERS AGENCY, INC.			343.000	0	868.800	298,000	1,591,979	0	0	0	(350,000)	0	(350,000)	0	K	01/13/1976.
27951# 10 8	EDEN PARK INSURANCE BROKERS, INC.			1,000.000	0	812.060	812,055	1,351,417	0	0	0	0	0	0	0	K	12/31/2006.
30244# 10 9	FCIA MANAGEMENT COMPANY INC.			158.000	0	2,515.150	397,394	237,000	0	500,070	0	0	0	0	0	K	10/01/1991.
30957* 10 0	FARMERS CROP INSURANCE ALLIANCE INS			500.000	0	102.640	51,318	50,000	0	90,000	0	0	0	0	0	K	09/30/2005.
36145# 10 6	GAI WARRANTY COMPANY			850.000	6,475,345	7,618.050	6,475,345	83,401,850	0	0	0	1,569,985	0	1,569,985	0	K	03/12/2001.
37939@ 10 6	GLOBAL PREMIER FINANCE COMPANY			1,000.000	0	341.860	341,863	1,000	0	1,000,000	0	0	0	0	0	K	09/18/1998.
38990* 10 2	GREAT AMERICAN AGENCY OF TEXAS, INC.			1,000.000	0	1.000	1,000	1,000	0	0	0	0	0	0	0	K	11/19/2002.

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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
38982@ 10 0	GREAT AMERICAN ALLIANCE INSURANCE CO.			900.000	30,362,913	33,736.570	30,362,913	28,816,485	0	0	0	557,711	0	557,711	0	K	03/16/1999.
38983@ 10 9	GREAT AMERICAN ASSURANCE COMPANY			15,000.000	19,750,156	1,316.680	19,750,156	13,151,223	0	0	0	245,529	0	245,529	0	K	12/31/1985.
38983Z ZZ 9	GREAT AMERICAN CASUALTY INSURANCE CO.			10,000.000	10,903,140	1,090.310	10,903,140	8,032,679	0	1,100,000	0	(888,907)	0	(888,907)	0	K	04/24/2003.
38984@ 10 8	GREAT AMERICAN E&S INSURANCE COMPANY			10,000.000	47,035,430	4,703.540	47,035,430	37,150,000	0	0	0	846,847	0	846,847	0	K	03/14/1979.
38985* 10 9	GREAT AMERICAN SECURITY INSURANCE CO.			24,000.000	15,333,429	638.890	15,333,429	15,818,371	0	1,600,000	0	(1,416,847)	0	(1,416,847)	0	K	12/31/2004.
38985# 10 5	GREAT AMERICAN INSURANCE CO. OF NY			200,000.000	48,177,793	240.890	48,177,793	23,431,111	0	1,200,000	0	(90,306)	0	(90,306)	0	K	12/31/1970.
38986* 10 8	GREAT AMERICAN PROTECTION INS. CO.			24,000.000	22,136,779	922.370	22,136,779	14,200,000	0	2,400,000	0	(1,868,629)	0	(1,868,629)	0	K	12/12/1991.
38986# 10 4	GREAT AMERICAN CONTEMPORARY INS. CO.			300.000	10,580,804	35,269.350	10,580,804	10,382,102	0	0	0	114,105	0	114,105	0	K	03/31/2004.
38986@ 10 6	GREAT AMERICAN SPIRIT INSURANCE CO.			24,000.000	16,865,526	702.730	16,865,526	17,260,328	0	1,800,000	0	(1,558,248)	0	(1,558,248)	0	K	12/31/2004.
38990@ 10 0	GREAT AMERICAN INSURANCE AGENCY, INC.			1,000.000	0	829.170	829,171	261,000	0	500,000	0	0	0	0	0	K	07/30/1999.
38987# 10 3	GREAT AMERICAN MGMT. SERVICES INC.			100.000	0	297.980	29,798	10,090,392	0	0	0	0	0	0	0	K	06/07/1971.
38987@ 10 5	GREAT AMERICAN LLOYD'S, INC.			1,000.000	0	1.000	1,000	1,000	0	0	0	0	0	0	0	K	09/08/1983.
38988@ 10 4	GREAT AMERICAN RE INC.			600.000	0	1.180	710	710	0	0	0	0	0	0	0	K	10/01/1975.
38990# 10 8	GREAT AMERICAN FIDELITY INSURANCE CO.			2,500.000	47,101,258	18,840.500	47,101,258	38,762,449	0	0	0	902,619	0	902,619	0	K	12/30/1994.
49309@ 10 3	KEY LARGO GROUP, INC.			27,465.000	0	1.170	32,225	17,915,000	0	0	0	0	0	0	0	K	12/23/1992.
74315# 10 1	PROFESSIONAL RISK BROKERS			1,000.000	0	6,381.620	6,381,616	13,648,603	0	4,000,000	0	0	0	0	0	K	12/31/2006.
36135Z ZZ 0	NATIONAL INTERSTATE CORPORATION			1,000.000	498,118,695	21.240	498,118,695	348,141,913	0	9,384,000	0	(66,229,659)	0	(66,229,659)	0	K	12/28/1989.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					797,236,864	XXX	808,936,115	701,004,644	0	31,574,070	0	(67,257,053)	0	(67,257,053)	0	XXX	XXX
Common Stocks - Mutual Funds																	
89147L 10 0	TORTOISE ENERGY INFRASTRUCTURE			160,236.000	4,917,643	30.690	4,917,643	5,375,401	0	419,818	0	459,877	0	459,877	0	L	12/11/2015.
9299999. Total - Common Stocks - Mutual Funds					4,917,643	XXX	4,917,643	5,375,401	0	419,818	0	459,877	0	459,877	0	XXX	XXX
9799999. Total - Common Stock					1,266,470,335	XXX	1,278,169,586	1,159,725,673	2,922,733	52,886,492	0	(23,704,155)	24,515,458	(48,219,613)	0	XXX	XXX
9899999. Total Common and Preferred Stock					1,480,974,042	XXX	1,497,924,848	1,378,190,925	4,377,396	62,827,648	0	(23,778,986)	26,010,958	(49,826,777)	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....20, the total $ value (included in Column 8) of all such issues $.....58,732,073.

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. States, Territories and Possessions								
97705M BW 4	WI ST-1-PREREF 5 18 05/01/2018		04/29/2016	Defeasement		1,313,224	1,260,000	31,150
97705M CH 6	WI ST-1-UNREF 5 18 05/01/2018		04/29/2016	Defeasement		859,849	825,000	20,396
1799999.	Total - Bonds - U.S. States, Territories & Possessions					2,173,074	2,085,000	51,546
Bonds - U.S. Political Subdivisions of States								
850000 3F 5	SPRING TX ISD PREF 5.00 08/15/2019		01/29/2016	Defeasement		910,140	880,000	20,044
850000 3S 7	SPRING TX ISD UNREF 5.00 8/15/2019		01/29/2016	Defeasement		124,110	120,000	2,733
2499999.	Total - Bonds - U.S. Political Subdivisions of States					1,034,250	1,000,000	22,778
Bonds - U.S. Special Revenue and Special Assessment								
15976R AC 2	CHARLES CITY ECON A 2.875 02/01/2029		10/28/2016	BANC OF AMERICA SECURITIES		2,650,000	2,650,000	0
19647P BH 5	CO HSG FIN AUTH I 3.45 06/01/2056		04/25/2016	JEFFERIES & CO		2,445,000	2,445,000	0
19647P BK 8	CO ST HSG FIN AUTH II 3.00 9/1/2056		07/12/2016	JEFFERIES & CO		4,550,000	4,550,000	0
19647P BQ 5	CO HSG FIN AUTH V 3.40 11/01/2045		12/05/2016	JEFFERIES & CO		8,451,112	8,451,112	0
20775C LV 4	CT HSG FIN AUTH F-1 3.05 11/15/2031		11/02/2016	RBC CAPITAL MARKETS		1,500,000	1,500,000	0
30295A AN 8	FREMF 2016-K722 B MEZ 3.8348 07/49		06/22/2016	BANC OF AMERICA SECURITIES		1,180,824	1,250,000	3,728
34074M PA 3	FL HSG FIN CORP 2.90 07/01/2031		05/11/2016	MORGAN STANLEY		1,250,000	1,250,000	0
373539 5F 8	GA HSG & FIN AUTH B-2 3.50 06/01/2039		10/06/2016	BANC OF AMERICA SECURITIES		1,065,690	1,000,000	0
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034		01/13/2016	JP MORGAN SECURITIES INC		7,219,520	7,000,000	0
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		06/10/2016	RBC CAPITAL MARKETS		2,400,000	2,400,000	2,470
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032		06/22/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000	8,944
45505T GP 0	IN HSG & CMNTY DEV A-1 2.85 07/01/2031		06/09/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000	0
45505T GQ 8	IN HSG & CMNTY DEV A-1 2.95 01/01/2033		06/09/2016	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
49130T VQ 6	KY HSG CORP TXBL B 4.00 07/01/2037		11/22/2016	CITIGROUP		3,642,450	3,500,000	0
546589 C7 5	LOUISVILLE SWR PREREF B 5.00 05/15/2020		09/16/2016	Defeasement		3,520,515	3,420,000	57,475
546589 D3 3	LOUISVILLE SWR UNREF B 5.00 05/15/2020		09/16/2016	Defeasement		2,655,827	2,580,000	43,358
57587A RG 5	MASSACHUSETTS HSG D 2.90 12/01/2031		07/22/2016	BARCLAYS CAPITAL		2,415,000	2,415,000	0
57587A TW 8	MA HSG FIN AGY 186 3.95 06/01/2030		11/30/2016	RBC CAPITAL MARKETS		2,050,000	2,050,000	0
57587A TX 6	MA HSG FIN AGY 186 4.00 06/01/2039		11/30/2016	RBC CAPITAL MARKETS		5,273,450	5,000,000	0
594653 7L 5	MI HSG DEV AUTH B 3.10 12/01/2031		09/23/2016	BARCLAYS CAPITAL		3,625,000	3,625,000	0
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046		01/13/2016	RBC CAPITAL MARKETS		13,373,565	13,373,565	0
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046		07/15/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031		05/26/2016	RBC CAPITAL MARKETS		3,300,000	3,300,000	0
60416S TB 6	MINNESOTA HSG FIN E 3.70 01/01/2031		12/14/2016	RBC CAPITAL MARKETS		3,000,000	3,000,000	0
60416S TC 4	MINNESOTA HSG FIN E 4.00 01/01/2047		12/14/2016	RBC CAPITAL MARKETS		3,177,840	3,000,000	0
60535Q ND 8	MISSISSIPPI HOME CORP C 3.50 12/01/2038		11/03/2016	BANC OF AMERICA SECURITIES		2,123,780	2,000,000	0
63968M NV 7	NEBRASKA ST INVEST C 3.00 09/01/2031		10/26/2016	JP MORGAN SECURITIES INC		1,500,000	1,500,000	0
647200 5P 5	NM MTGE FIN AUTH I C-1 3.00 09/01/2031		10/26/2016	RBC CAPITAL MARKETS		1,000,000	1,000,000	0
64972C WW 9	NYC HSG DEV CORP E 2.85 11/01/2031		06/10/2016	JP MORGAN SECURITIES INC		1,500,000	1,500,000	0
64972C WX 7	NYC HSG DEV CORP E 3.15 11/01/2036		06/10/2016	JP MORGAN SECURITIES INC		1,500,000	1,500,000	0
64987B KW 7	NEW YORK HSG FIN B 2.95 11/01/2031		05/04/2016	JP MORGAN SECURITIES INC		2,000,000	2,000,000	0
64987B NQ 7	NY HSG FIN AGY C 2.75 11/01/2031		06/22/2016	MORGAN STANLEY		6,000,000	6,000,000	0
658207 SL 0	NC HSG FIN AGY 37-A 3.50 07/01/2039		10/20/2016	RBC CAPITAL MARKETS		5,200,145	4,920,000	0
658877 FB 6	ND HSG FIN C 2.85 07/01/2032		08/05/2016	RBC CAPITAL MARKETS		2,000,000	2,000,000	0
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		02/17/2016	GEORGE K BAUM & COMPANY		5,001,395	5,001,395	0
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036		06/07/2016	CITIGROUP		2,080,000	2,000,000	0
67756Q TQ 0	OHIO ST HSG FIN AGY K 2.80 09/01/2031		10/06/2016	JP MORGAN SECURITIES INC		4,000,000	4,000,000	0
708796 3A 3	PA HSG FIN 120 2.80 10/01/2031		06/22/2016	RBC CAPITAL MARKETS		5,000,000	5,000,000	0
74445M AA 7	PUB FIN AUTH WI A-1 2.625 11/01/25 (WM)		05/05/2016	BANC OF AMERICA SECURITIES		1,000,000	1,000,000	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
83712D WK 8	SC HSG FIN & DEV B-2 4.00 07/01/2043		06/29/2016	CITIGROUP		544,265	500,000	0
83755N EZ 1	SD HSG DEV TXBL 1 3.50 11/01/2041		10/14/2016	BANC OF AMERICA SECURITIES		3,111,630	3,000,000	0
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046		01/15/2016	JP MORGAN SECURITIES INC.		8,250,000	8,250,000	0
93978T VD 8	WA HSG FIN COMM 2A-R 3.50 12/01/2046		10/20/2016	RBC CAPITAL MARKETS		1,702,656	1,610,000	0
93978T VL 0	WA HSG FIN COMM 2N 3.05 12/01/2031		10/20/2016	RBC CAPITAL MARKETS		2,700,000	2,700,000	0
96634R AS 1	WHITING ENVRN FACS A 5.00 03/01/46(BPLN)		05/04/2016	BANC OF AMERICA SECURITIES		3,531,210	3,000,000	0
97712D QP 4	WISCONSIN ST REF A 4.00 11/15/2035		12/01/2016	JP MORGAN SECURITIES INC.		6,877,500	7,000,000	16,333
97712D RA 6	WISCONSIN ST REF A 4.00 11/15/2036		12/02/2016	JP MORGAN SECURITIES INC.		8,070,781	8,225,000	20,106
31397P PN 4	FHM M012 A1A2 1.60 08/15/2051		12/13/2016	RBC CAPITAL MARKETS		5,715,000	6,000,000	4,000
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					172,154,154	170,466,072	156,415
Bonds - Industrial and Miscellaneous								
00179J AB 9	AMSR 2016-SFR1 B ABS MEZ FLT 11/17/2033		10/07/2016	NOMURA SECURITIES INTL		4,000,000	4,000,000	0
00179J AC 7	AMSR 2016-SFR1 C ABS MEZ FLT 11/17/2033		10/07/2016	NOMURA SECURITIES INTL		2,000,000	2,000,000	0
00213R AB 9	ARLFR 2012-1A A2 ABS SNR SEQ 3.81 12/42		12/20/2016	CS FIRST BOSTON		859,500	900,000	762
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/14/2016	CS FIRST BOSTON		1,922,089	1,978,666	321
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		06/23/2016	CS FIRST BOSTON		766,362	791,466	835
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		10/18/2016	CS FIRST BOSTON		1,998,707	2,811,368	1,377
00936C AE 2	AIRLE 2006-2A B CLO MEZ FLT 12/20/2020		01/06/2016	BANC OF AMERICA SECURITIES		957,188	1,000,000	2,460
00952* AA 6	AIRWAY THERAPEUTICS LLC 8.00 01/15/2019		10/17/2016	Private Placement		300,000	300,000	0
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		09/29/2016	AMHERST SECURITIES CORP.		1,307,975	1,540,494	3,386
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		01/22/2016	MORGAN STANLEY		5,209,165	5,116,430	12,545
03329K AC 7	ANCHC 2016-8A A2 CLO SSNR 2.88 07/28/28		06/22/2016	DEUTSCHE BANK		2,000,000	2,000,000	0
03329P AQ 5	ANCHC 2014-3A A2BR CLO MEZ 3.23 04/28/26		10/06/2016	JP MORGAN SECURITIES INC.		1,500,000	1,500,000	0
05381N AA 5	AVISON YOUNG CA 9.50 12/15/2021		12/20/2016	WILLIAM BLAIR & COMPANY		1,716,225	1,750,000	0
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		02/19/2016	BANC OF AMERICA SECURITIES		704,400	723,853	1,110
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		06/07/2016	BANC OF AMERICA SECURITIES		4,144,459	4,922,891	3,096
05741R AE 3	BAKR 2006-1A C CLO MEZ FLT 10/15/2019		01/13/2016	BANC OF AMERICA SECURITIES		1,445,625	1,500,000	225
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		07/18/2016	AMHERST SECURITIES CORP.		976,833	1,044,741	1,838
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		02/12/2016	CITIGROUP		4,280,705	4,821,631	6,807
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		02/11/2016	BANC OF AMERICA SECURITIES		4,029,685	4,754,790	5,639
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039		05/03/2016	BANC OF AMERICA SECURITIES		1,257,750	1,300,000	1,607
07387M AH 2	BSCMS 2006-PW11 AJ MEZ 5.5575 03/11/2039		05/04/2016	BANC OF AMERICA SECURITIES		971,250	1,000,000	1,236
08180F AQ 4	BSP 2014-IVA A2R CLO MEZ FLT 01/20/2029		12/09/2016	DEUTSCHE BANK		1,050,000	1,050,000	0
107265 AE 0	BRENT 2006-1A B CLO MEZ FLT 02/01/2022		09/19/2016	CS FIRST BOSTON		2,878,125	3,000,000	6,832
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		06/30/2016	Capitalized Interest		1,589	6,622	0
114536 AA 3	BROOKSTONE HOLDING PIK 10.00 07/07/21		12/31/2016	Capitalized Interest		2,030	6,953	0
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	06/24/2016	BANC OF AMERICA SECURITIES		1,237,771	1,266,667	488
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	06/24/2016	BANC OF AMERICA SECURITIES		1,636,875	1,687,500	628
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		06/08/2016	BANC OF AMERICA SECURITIES		1,622,284	1,682,213	3,949
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		11/09/2016	BANC OF AMERICA SECURITIES		2,322,729	2,397,269	6,077
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		02/04/2016	WELLS FARGO BROKERAGE SERVICES		1,399,857	1,400,000	0
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		06/01/2016	AMHERST SECURITIES CORP.		3,485,118	4,853,080	997
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		06/23/2016	JANNEY MONTGOMERY SCOTT		1,487,028	1,690,405	3,497
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		07/15/2016	AMHERST SECURITIES CORP.		1,212,522	1,409,909	2,094
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		03/03/2016	CS FIRST BOSTON		4,998,164	5,000,000	0
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		08/01/2016	DEUTSCHE BANK		2,999,122	3,000,000	0
15032D AB 7	CEDF 2016-6A AF CLO SSNR 2.796 10/20/28		10/13/2016	JEFFERIES & CO.		1,000,000	1,000,000	0
15137D AQ 8	CECLO 2014-22A A2BR CLO MEZ 3.4 11/07/26		11/01/2016	JP MORGAN SECURITIES INC.		2,000,000	2,000,000	0

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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
19625G AB 5	CAFL 2016-1 B ABS MEZ 3.344 06/15/2048		05/11/2016	MORGAN STANLEY		2,499,988	2,500,000	4,412
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		10/13/2016	BARCLAYS CAPITAL		1,999,457	2,000,000	0
20369F AA 7	COMMF 2015-1A A CLO SSNR 5.75 11/01/2027		01/28/2016	CITIGROUP		758,550	780,000	13,206
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	07/06/2016	BARCLAYS CAPITAL		656,747	683,333	1,345
24824T AC 4	DEN12 2016-1A A2 CLO SSNR 3.0 04/15/2028		02/25/2016	BNP PARIBAS		5,000,000	5,000,000	0
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		06/13/2016	AMHERST SECURITIES CORP		2,551,240	2,878,691	1,084
25272K AD 5	DIAMOND 1 FIN/DIAMOND 2 4.42 06/15/2021		05/17/2016	JP MORGAN SECURITIES INC		999,710	1,000,000	0
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		06/02/2016	GOLDMAN SACHS		2,599,969	2,600,000	0
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		02/23/2016	Private Placement		2,500,000	2,500,000	6,319
26884T AT 9	ERAC USA FINANCE 2.70 11/01/2023		10/11/2016	MIZUHO SEC USA		9,981,500	10,000,000	0
278642 AN 3	EBAY INC 3.80 03/09/2022		03/02/2016	BANC OF AMERICA SECURITIES		4,988,600	5,000,000	0
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		06/02/2016	CS FIRST BOSTON		1,022,049	1,057,065	1,215
28618W AB 0	ERL 2014-1A A2 ABS 3.668 04/19/2044		07/12/2016	CS FIRST BOSTON		2,267,297	2,300,000	6,093
28618X AB 8	ERL 2015-1A A2 ABS SNR 3.585 02/19/2045		06/30/2016	CANTOR FITZGERALD & CO		2,123,344	2,200,000	3,724
29977A A* 6	EVERCORE SEN NT A 4.88 3/30/2021		03/30/2016	Private Placement		2,500,000	2,500,000	0
29977G AB 8	EVERBANK FINL CORP 6.00 03/15/2026		03/09/2016	US BANCORP		1,000,000	1,000,000	0
302635 AB 3	FS INVST CORP 4.25 01/15/2020		12/01/2016	WELLS FARGO BROKERAGE SERVICES		1,507,965	1,500,000	25,323
30288B AE 5	FREMF 2015-K721 B MEZ 3.6806 11/25/2047		05/25/2016	KGS Alpha		937,813	1,000,000	3,067
30288L AN 3	FREMF 2016-K53 B MEZ 4.1557 03/25/2049		06/16/2016	BANC OF AMERICA SECURITIES		2,928,750	3,000,000	6,697
30290U AL 3	FREMF 2012-K22 C MEZ 3.8108 08/25/2045		07/25/2016	BANC OF AMERICA SECURITIES		997,813	1,000,000	2,858
30295M AS 1	FREMF 2016-K723 B MEZ 3.582 11/25/2023		11/03/2016	JP MORGAN SECURITIES INC		702,110	750,000	1,119
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		06/07/2016	BANC OF AMERICA SECURITIES		1,087,693	1,217,851	328
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		02/19/2016	CANTOR FITZGERALD & CO		2,504,137	2,946,044	4,319
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		07/12/2016	BANC OF AMERICA SECURITIES		906,694	997,737	1,080
337930 AC 5	FLAGSTAR BANCORP INC 6.125 07/15/2021		06/29/2016	JP MORGAN SECURITIES INC		1,999,980	2,000,000	0
34960Y AE 2	FCO 2016-7A A1F CLO SSNR 3.85 12/15/2028		12/02/2016	NATIXIS		2,000,000	2,000,000	0
357081 AE 8	FREMF 2015-K720 B MEZ SEQ 3.3894 07/2022		01/15/2016	BANC OF AMERICA SECURITIES		893,125	1,000,000	1,883
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		01/05/2016	BANC OF AMERICA SECURITIES		889,339	1,341,133	201
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		02/05/2016	CANTOR FITZGERALD & CO		311,197	329,201	258
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/01/2016	AMHERST SECURITIES CORP		4,032,188	4,250,000	1,989
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		03/02/2016	AMHERST SECURITIES CORP		1,185,938	1,250,000	1,170
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		05/27/2016	BANC OF AMERICA SECURITIES		957,500	1,000,000	4,690
36828Q QH 2	GECMC 2005-C4 AJ MEZ SEQ CSTR 11/2045		06/03/2016	AMHERST SECURITIES CORP		293,067	309,000	327
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		10/06/2016	CS FIRST BOSTON		5,000,000	5,000,000	0
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		11/15/2016	ROBERT W BAIRD CO		2,825,179	2,842,500	20,489
42809H AG 2	HESS CORP 4.30 04/01/2027		09/19/2016	JP MORGAN SECURITIES INC		4,989,500	5,000,000	0
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		02/11/2016	RBC CAPITAL MARKETS		2,276,875	2,602,143	1,008
438516 BM 7	HONEYWELL INTL 1.85 11/01/2021		10/24/2016	DEUTSCHE BANK		5,999,700	6,000,000	0
446150 AJ 3	HUNTINGTON BANCSHARES 3.15 03/14/2021		03/09/2016	GOLDMAN SACHS		4,990,150	5,000,000	0
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BANC OF AMERICA SECURITIES		226,875	250,000	5,620
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	BARCLAYS CAPITAL		228,125	250,000	5,620
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	JP MORGAN SECURITIES INC		685,313	750,000	16,859
451102 BB 2	ICAHN ENTERPRISES/FIN 4.875 03/15/2019		02/25/2016	MORGAN STANLEY		913,750	1,000,000	22,479
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		01/29/2016	AMHERST SECURITIES CORP		4,343,439	5,102,425	799
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		07/21/2016	AMHERST SECURITIES CORP		5,395,019	6,113,336	117
453666 ZZ 5	IMPACT SALES LLC L+700 12/30/2021		12/22/2016	Private Placement		1,500,000	1,500,000	0
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		02/16/2016	BANC OF AMERICA SECURITIES		1,546,704	2,148,201	1,651

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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
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		11/10/2016	CANTOR FITZGERALD & CO.		1,243,221	1,473,447	2,039
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		02/18/2016	CANTOR FITZGERALD & CO.		1,902,683	2,268,474	3,813
45780K AD 8	INTOW 2016-1A A ABS SSNR 2.883 11/15/46		10/25/2016	BARCLAYS CAPITAL		1,000,000	1,000,000	0
45780K AE 6	INTOW 2016-1A B ABS MEZ 4.557 11/15/2046		10/25/2016	BARCLAYS CAPITAL		400,000	400,000	0
46630J AE 9	JPMCC 2007-LDPX AM MEZ 5.464 01/15/2049		09/27/2016	BANC OF AMERICA SECURITIES		983,438	1,000,000	4,402
46631B AJ 4	JPMCC 2007-LD11 AM MEZ 5.7428 06/49		05/18/2016	BANC OF AMERICA SECURITIES		1,507,031	1,500,000	5,433
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		01/26/2016	Deferred Interest		4,852	6,658	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		02/26/2016	Deferred Interest		5,597	6,665	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/26/2016	Deferred Interest		6,004	7,166	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		04/26/2016	Deferred Interest		6,564	7,802	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		05/26/2016	Deferred Interest		6,649	7,864	0
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		06/26/2016	Deferred Interest		6,856	8,087	0
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		01/01/2016	JP MORGAN SECURITIES INC.		0	0	383
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		02/23/2016	AMHERST SECURITIES CORP.		1,261,873	1,597,307	3,363
48250W AB 1	KKR 14 A1B CLO SSNR 3.06 07/15/2028		05/31/2016	NATIXIS		2,000,000	2,000,000	0
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		06/30/2016	Capitalized Interest		8,069	8,058	0
50171@ AA 4	LAI/OLG FINANCE TL 14.00 06/30/2020		12/31/2016	Capitalized Interest		8,122	8,163	0
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		01/21/2016	BANC OF AMERICA SECURITIES		3,900,185	4,000,000	0
50543L AA 0	LAFL 2016-1A A1 ABS SSNR 4.3 01/15/2042		12/08/2016	MIZUHO SEC USA		3,922,390	4,000,000	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		01/01/2016	Capitalized Interest		3,330	3,392	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		02/01/2016	Capitalized Interest		3,317	3,381	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		03/01/2016	Capitalized Interest		3,092	3,152	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		04/01/2016	Capitalized Interest		3,294	3,358	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		05/01/2016	Capitalized Interest		3,193	3,238	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		06/01/2016	Capitalized Interest		3,288	3,334	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		07/01/2016	Capitalized Interest		3,204	3,216	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		08/01/2016	Capitalized Interest		3,329	3,311	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		09/01/2016	Capitalized Interest		3,321	3,300	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		10/01/2016	Capitalized Interest		3,203	3,182	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		11/01/2016	Capitalized Interest		3,312	3,276	0
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		12/01/2016	Capitalized Interest		3,193	3,160	0
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		01/22/2016	CANTOR FITZGERALD & CO.		231,096	237,630	236
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/02/2016	CS FIRST BOSTON		830,147	862,491	1,571
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		06/23/2016	CS FIRST BOSTON		1,032,350	1,067,374	1,149
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		07/22/2016	BANC OF AMERICA SECURITIES		2,457,042	2,535,892	2,519
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		12/20/2016	CS FIRST BOSTON		775,284	802,104	531
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		11/10/2016	GOLDMAN SACHS		819,088	850,000	96
543190 AB 8	LTRAN 2015-1A A2 ABS SSNR 4.06 01/15/45		11/10/2016	JANNEY MONTGOMERY SCOTT		721,406	750,000	85
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		07/22/2016	BANC OF AMERICA SECURITIES		1,035,717	1,046,179	1,864
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		10/19/2016	BANC OF AMERICA SECURITIES		298,018	301,029	444
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE		10/24/2016	BANC OF AMERICA SECURITIES		1,468,667	1,470,505	2,478
55818X AY 9	MDPK 2015-16A A2R CLO MEZ FLT 04/20/2026		12/14/2016	DEUTSCHE BANK		1,500,000	1,500,000	0
55819T AE 1	MDPK 2016-20A B2 CLO MEZ 3.72 04/27/2027		02/24/2016	JP MORGAN SECURITIES INC.		1,550,000	1,550,000	0
571748 BA 9	MARSH & MCLENNAN 3.30 03/14/2023		03/09/2016	CITIGROUP		2,497,200	2,500,000	0
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		02/26/2016	AMHERST SECURITIES CORP.		1,455,256	1,511,955	110
58503F 40 3	MEDLEY CAPITAL 6.50 01/30/2021		01/01/2016	SANDLER & O'NEIL PARTNERS		0	0	0
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		02/25/2016	BANC OF AMERICA SECURITIES		4,773,013	5,120,228	502
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		05/19/2016	AMHERST SECURITIES CORP.		7,245,728	8,364,476	4,574

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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
617777 ZA 8	MORPHICK CONV 8.00 12-22-2017		12/22/2016	Private Placement		570,071	570,071	0
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		07/20/2016	CS FIRST BOSTON		1,532,578	1,500,000	1,133
62946A AB 0	NPRL 2016-1A A2 ABS SNR 5.438 04/20/2046		11/10/2016	CS FIRST BOSTON		1,038,750	1,000,000	3,927
62946U AF 7	NRART 2016-T5 AT5 ABS SSNR 3.3308 12/51		11/22/2016	CS FIRST BOSTON		9,999,999	10,000,000	0
637432 NJ 0	NATL RURAL UTIL 2.70 02/15/2023		02/03/2016	RBC CAPITAL MARKETS		3,989,080	4,000,000	0
647551 A* 1	NEW MOUNTAIN FINANCE 5.313 05/15/2021		09/30/2016	Private Placement		3,000,000	3,000,000	0
65251X AA 4	NSBKY 2016-1A A CLO SSNR FLT 10/25/2028		10/19/2016	CITIGROUP		4,000,000	4,000,000	0
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		10/21/2016	JP MORGAN SECURITIES INC		496,044	596,745	13
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		06/15/2016	AMHERST SECURITIES CORP		2,121,365	3,080,022	1,637
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		06/06/2016	AMHERST SECURITIES CORP		2,762,971	3,328,880	1,903
670444 ZZ 4	NUSPIRE LLC L+6.50 11/08/2022		11/08/2016	Private Placement		1,000,000	1,000,000	0
67108B AU 9	OZLMF 2012-2A A2BR CLO MEZ 3.24 10/30/27		10/06/2016	BANC OF AMERICA SECURITIES		1,500,000	1,500,000	0
67401G AE 8	OAKTA 2016-A B2 CLO MEZ 3.807 01/20/27		03/09/2016	WELLS FARGO BROKERAGE SERVICES		1,099,874	1,100,000	0
67401L AG 2	OAKTA 2016-IIIA C2 CLO MEZ 4.742 10/2027		12/08/2016	WELLS FARGO BROKERAGE SERVICES		1,599,744	1,600,000	0
68268F AA 8	OMFIT 2016-2A A ABS SSNR 4.10 03/20/2028		03/16/2016	RBC CAPITAL MARKETS		2,999,487	3,000,000	0
69352M AG 5	GHAWK 2007-1A A3 CLO MEZ FLT 04/18/2021		06/21/2016	RAYMOND JAMES & ASSOCIATES		387,500	400,000	732
69915V AC 4	PARL 2015-1A A CLO SSNR FLT 07/20/2027		02/22/2016	BANC OF AMERICA SECURITIES		1,448,906	1,500,000	3,104
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		01/26/2016	Private Placement		1,095,835	2,382,250	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	CITIGROUP		(245)	(487)	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	CITIGROUP		(1,165)	(2,296)	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	BANC OF AMERICA SECURITIES		(769)	(1,531)	0
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016	BANC OF AMERICA SECURITIES		(731)	(1,531)	0
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		11/01/2016	Private Placement		140,252	140,252	0
71424# AA 3	PERMIAN HOLDCO 2 14.00 10/15/2021		12/31/2016	Capitalized Interest		3,273	3,273	0
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		09/27/2016	BANC OF AMERICA SECURITIES		1,583,574	1,796,964	301
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32		01/20/2016	WELLS FARGO BROKERAGE SERVICES		817,987	827,000	1,511
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32		01/20/2016	WELLS FARGO BROKERAGE SERVICES		701,000	701,000	1,433
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		01/13/2016	BANC OF AMERICA SECURITIES		739,031	792,527	364
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		02/11/2016	AMHERST SECURITIES CORP		3,360,300	4,364,026	8,497
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		01/14/2016	AMHERST SECURITIES CORP		3,505,322	4,519,351	2,084
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		02/11/2016	AMHERST SECURITIES CORP		14,472,981	18,857,304	8,753
75887F AE 6	REGT4 2014-1A B CLO MEZ FLT 07/25/2026		07/13/2016	BANC OF AMERICA SECURITIES		3,441,597	3,469,702	21,439
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		01/01/2016	AMHERST SECURITIES CORP		0	0	19
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		12/22/2016	GUGGENHEIM CAPITAL MARKET		268,241	270,951	623
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		07/05/2016	CITIGROUP		4,018,546	4,385,862	2,611
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/23/2016	GMP SECURITIES		92,000	200,000	3,297
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/25/2016	RBC CAPITAL MARKETS		118,750	250,000	4,325
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		02/29/2016	WELLS FARGO BROKERAGE SERVICES		397,500	750,000	13,219
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		05/10/2016	Private Placement		1,880,000	2,000,000	0
78355H KB 4	RYDER SYSTEM INC MTN 3.45 11/15/2021		02/17/2016	WELLS FARGO BROKERAGE SERVICES		4,496,310	4,500,000	0
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		06/21/2016	CITIGROUP		2,999,673	3,000,000	0
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		10/06/2016	JP MORGAN SECURITIES INC		2,499,949	2,500,000	0
80281L AD 7	SANTANDER UK GRP 3.125 01/08/2021	C	01/05/2016	BARCLAYS CAPITAL		6,992,930	7,000,000	0
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		02/11/2016	STIFEL NICOLAUS		1,800,000	1,800,000	0
85172L AA 4	SLFT 2015-AA A ABS SEQ SNR 3.16 11/15/24		02/23/2016	BANC OF AMERICA SECURITIES		985,781	1,000,000	966
85172M AA 2	SLFT 2015-BA A ABS SSNR 3.48 05/15/2028		12/27/2016	GOLDMAN SACHS		10,001,563	10,000,000	14,500
85172N AA 0	SLFT 2016-AA A ABS SSNR 2.9 11/15/2029		12/07/2016	CITIGROUP		11,998,150	12,000,000	0
85208N AA 8	SPRINT SPECTRUM A-1 3.36 09/20/2021		10/20/2016	GOLDMAN SACHS		4,999,917	5,000,000	0

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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
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		10/12/2016	CS FIRST BOSTON		1,998,940	2,000,000	0
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		02/10/2016	AMHERST SECURITIES CORP		2,421,580	2,861,542	3,421
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		02/16/2016	CANTOR FITZGERALD & CO		2,705,707	3,361,127	5,006
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		01/15/2016	BANC OF AMERICA SECURITIES		1,466,619	1,707,854	2,610
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		02/04/2016	AMHERST SECURITIES CORP		1,822,496	2,153,614	1,264
867914 BM 4	SUNTRUST BANKS 2.70 01/27/2022		11/28/2016	SUNTRUST CAPITAL		11,984,640	12,000,000	0
87266H AA 6	TFINS 2016-1A A CDO SNR FLT 01/20/2038		07/22/2016	BANC OF AMERICA SECURITIES		1,795,000	2,000,000	0
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		05/04/2016	BARCLAYS CAPITAL		500,000	500,000	0
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		05/04/2016	BARCLAYS CAPITAL		500,000	500,000	0
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/04/2016	BARCLAYS CAPITAL		1,600,000	1,600,000	0
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		05/24/2016	CS FIRST BOSTON		599,813	600,000	1,325
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		07/06/2016	BANC OF AMERICA SECURITIES		1,466,878	1,483,333	3,072
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		10/11/2016	CS FIRST BOSTON		704,909	716,667	1,696
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		03/04/2016	AMHERST SECURITIES CORP		2,363,331	2,768,177	636
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	C	11/03/2016	BANC OF AMERICA SECURITIES		516,197	518,750	1,012
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	11/18/2016	CS FIRST BOSTON		1,517,506	1,583,333	431
89412R AB 1	TRAP 2003-5A A1B CDO MEZ FLT 07/15/2034		07/12/2016	GUGGENHEIM CAPITAL MARKET		2,826,250	3,500,000	0
89656F AB 2	TRL 2012-1A A2 ABS 3.525 01/15/43		12/07/2016	CS FIRST BOSTON		426,938	450,000	1,190
89690E AE 7	TRMF 2014-1A A2 ABS SEQ SNR 4.085 04/44		06/01/2016	CITIGROUP		2,451,686	2,550,000	6,076
91823A AA 9	VBTOW 2016-1A C ABS SNR 3.475 06/15/2046		06/08/2016	DEUTSCHE BANK		4,000,000	4,000,000	0
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		10/12/2016	GUGGENHEIM CAPITAL MARKET		999,964	1,000,000	0
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018		03/16/2016	BARCLAYS CAPITAL		446,250	500,000	3,375
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018		03/16/2016	MORGAN STANLEY		1,125,000	1,250,000	8,438
92912E AC 7	VALEANT PHARMA 6.75 08/15/2018		03/22/2016	JEFFERIES & CO		450,000	500,000	4,031
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		02/23/2016	BANC OF AMERICA SECURITIES		2,244,118	2,376,300	4,011
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		12/16/2016	BANC OF AMERICA SECURITIES		388,197	400,719	613
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		02/17/2016	AMHERST SECURITIES CORP		4,165,558	5,591,353	7,917
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		02/23/2016	GOLDMAN SACHS		1,581,626	1,759,807	2,705
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		01/29/2016	CS FIRST BOSTON		3,754,816	4,733,512	294
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		03/30/2016	BANC OF AMERICA SECURITIES		2,000,000	2,000,000	0
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/01/2016	GOLDMAN SACHS		967,813	950,000	0
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/04/2016	BANC OF AMERICA SECURITIES		767,813	750,000	0
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/05/2016	RBC CAPITAL MARKETS		763,594	750,000	0
958102 AJ 4	WESTERN DIGITAL 7.375 04/01/2023		04/29/2016	BANC OF AMERICA SECURITIES		762,188	750,000	3,227
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/12/2016	Private Placement		200,000	200,000	0
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		08/17/2016	Private Placement		1,600,000	1,600,000	1,000
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	11/02/2016	BARCLAYS CAPITAL		298,875	300,000	0
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	06/15/2016	STIFEL NICOLAUS		3,225,833	3,230,379	10,061
G3162@ AA 7	C&J ENERGY TL DD L+900 03/31/2017	D	07/20/2016	Private Placement		35,208	35,927	0
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	02/24/2016	BANC OF AMERICA SECURITIES		553,735	577,500	0
G7739P AF 7	CABLE&WIRELES (SABLE) B1 L+475 12/02/22	D	02/25/2016	MORGAN STANLEY		237,473	247,500	0
G7739P AG 5	CABLE&WIRELES (SABLE) B2 L+475 12/02/22	D	02/24/2016	BANC OF AMERICA SECURITIES		453,056	472,500	0
G7739P AG 5	CABLE&WIRELES (SABLE) B2 L+475 12/02/22	D	02/25/2016	MORGAN STANLEY		194,296	202,500	0
3899999.	Total - Bonds - Industrial and Miscellaneous					420,925,961	451,177,193	440,547
8399997.	Total - Bonds - Part 3					596,287,438	624,728,265	671,285
8399998.	Total - Bonds - Summary Item from Part 5					19,888,922	20,495,873	23,716
8399999.	Total - Bonds					616,176,360	645,224,138	695,001

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
Preferred Stocks - Industrial and Miscellaneous								
03834@ 12 0	APRECIA PHARM CONV A-1 8.00 1/13/2021		01/13/2016	Exchanged	3,860,402.000	4,130,630	0.00	0
23385H AA 7	DAIRY FARMERS OF AMERICA 7.125		09/15/2016	JP MORGAN SECURITIES INC		3,000,000	3,000,000.00	0
29402T ZZ 5	ENVEN ENERGY CORP SERIES A CONV		12/28/2016	FRIEDMAN BILLINGS RAMSEY	333,333.000	3,999,996	0.00	0
369604 BM 4	GEN ELECTRIC CO 4.00 A		01/01/2016	Exchanged		0	0.00	0
369604 BP 7	GEN ELECTRIC CO 4.20 C		01/01/2016	Exchanged		0	0.00	0
369604 BQ 5	GEN ELECTRIC CO 5.00 D		01/20/2016	Exchanged		16,745,800	16,580,000.00	0
61775@ 12 9	MORPHICK INC SERIES A 8.00%		03/30/2016	Private Placement	1,000,000.000	1,000,000	0.00	0
665859 AQ 7	NORTHERN TRST CO D 4.60		08/01/2016	MORGAN STANLEY		5,000,000	5,000,000.00	0
693475 AQ 8	PNC FINANCIAL S 5.00		10/28/2016	BANC OF AMERICA SECURITIES		600,750	600,000.00	83
693475 AQ 8	PNC FINANCIAL S 5.00		10/28/2016	PNC CAPITAL MARKETS		2,414,014	2,411,000.00	335
714239 ZB 9	PERMIAN HOLDCO 2 A		11/01/2016	Exchanged	112,202.000	280,505	0.00	0
78409W 20 1	SCE TRUST V 5.45 K		03/01/2016	WELLS FARGO BROKERAGE SERVICES	400,000.000	10,000,000	0.00	0
808513 AP 0	CHARLES SCHWAB E 4.625		10/24/2016	CS FIRST BOSTON		5,000,000	5,000,000.00	0
857477 85 5	STATE STREET CORP G 5.35		04/05/2016	MORGAN STANLEY	200,000.000	5,000,000	0.00	0
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						57,171,695	XXX	418
8999997. Total - Preferred Stocks - Part 3						57,171,695	XXX	418
8999998. Total - Preferred Stocks - Summary Item from Part 5						327,373	XXX	0
8999999. Total - Preferred Stocks						57,499,068	XXX	418
Common Stocks - Industrial and Miscellaneous								
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28		04/20/2016	JEFFERIES & CO		7,353,906	XXX	0
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		05/18/2016	BANC OF AMERICA SECURITIES		26,250	XXX	0
001747 AE 4	AMMC CLO 2012-11A SUB 0 10/30/23		09/15/2016	CITIGROUP		825,000	XXX	0
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		11/03/2016	CS FIRST BOSTON		961,406	XXX	0
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		02/26/2016	JEFFERIES & CO		366,000	XXX	0
00176Q AC 4	AMMC CLO 2016-19A SUB 0 10/15/28		10/07/2016	MITSUBISHI		7,143,525	XXX	0
008252 10 8	AFFILIATED MANAGERS GROUP		11/01/2016	DEUTSCHE BANK	10,000.000	1,332,236	XXX	0
02005N 10 0	ALLY FINANCIAL INC		07/07/2016	BERNSTEIN	25,000.000	400,640	XXX	0
023850 ZZ 6	AMERICAN APPAREL LLC		11/01/2016	Exchanged	13,155.000	0	XXX	0
03762U 10 5	APOLLO COMMERCIAL REAL ESTATE		09/01/2016	Exchanged	144,912.000	2,373,659	XXX	0
134999 ZZ 7	CRANEMERE UK HOLDINGS I LIMITED	C	05/10/2016	Private Placement	3,000.000	3,000,000	XXX	0
24703L 10 3	DELL TECHNOLOGIES-CL V		09/07/2016	Exchanged	19,505.000	920,636	XXX	0
26875U ZZ 6	EOS ENERGY STORAGE LLC		11/30/2016	Private Placement	571,428.000	999,999	XXX	0
375558 10 3	GILEAD SCIENCES INC		01/29/2016	ISI GROUP	9,643.000	796,163	XXX	0
48248M 10 2	KKR & CO LP		01/11/2016	FRIEDMAN BILLINGS RAMSEY	6,073.000	82,864	XXX	0
48248M 10 2	KKR & CO LP		01/12/2016	FRIEDMAN BILLINGS RAMSEY	22,380.000	299,836	XXX	0
524901 10 5	LEGG MASON INC		06/27/2016	ISI GROUP	19,500.000	543,229	XXX	0
524901 10 5	LEGG MASON INC		11/01/2016	ISI GROUP	9,900.000	286,575	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/12/2016	STRATEGAS RESEARCH	32,940.000	225,303	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/13/2016	STRATEGAS RESEARCH	49,500.000	328,086	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/15/2016	DEUTSCHE BANK	72,072.000	459,387	XXX	0
58503F 10 6	MEDLEY CAPITAL CORP		01/20/2016	STRATEGAS RESEARCH	50,000.000	303,525	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/07/2016	DEUTSCHE BANK	141,900.000	2,243,411	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/11/2016	DEUTSCHE BANK	66,500.000	978,162	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/12/2016	FRIEDMAN BILLINGS RAMSEY	95,000.000	1,342,350	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/13/2016	FRIEDMAN BILLINGS RAMSEY	56,790.000	782,277	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/15/2016	FRIEDMAN BILLINGS RAMSEY	27,900.000	342,196	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP		01/28/2016	DEUTSCHE BANK	47,500.000	568,637	XXX	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
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.		02/02/2016	DEUTSCHE BANK	23,750.000	266,033	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.		02/03/2016	DEUTSCHE BANK	23,750.000	270,076	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.		02/25/2016	DEUTSCHE BANK	38,000.000	461,730	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.		02/26/2016	DEUTSCHE BANK	23,750.000	294,255	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.		06/27/2016	STRATEGAS RESEARCH	85,000.000	944,792	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.		06/30/2016	STRATEGAS RESEARCH	17,120.000	190,501	XXX	0
66704R 80 3	NORTHSTAR REALTY FINANCE CORP.		07/01/2016	STRATEGAS RESEARCH	17,120.000	199,316	XXX	0
674001 20 1	OAKTREE CAPITAL GROUP LLC		01/12/2016	DEUTSCHE BANK	12,000.000	500,534	XXX	0
714239 ZA 1	PERMIAN HOLDCO 2 INC.		11/01/2016	Exchanged	112,202.000	280,505	XXX	0
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV		05/03/2016	Private Placement	361,250.000	1,896,563	XXX	0
81617J 10 3	SELECT ENERGY SERVICES INC CL A		12/13/2016	FRIEDMAN BILLINGS RAMSEY	150,000.000	3,000,000	XXX	0
86933G 10 5	SUTHERLAND ASSET MANAGEMENT		11/02/2016	Exchanged	367,152.000	4,669,232	XXX	0
881624 20 9	TEVA PHARMACEUTICAL-SP ADR	C	11/11/2016	BERNSTEIN	25,000.000	1,014,733	XXX	0
881624 20 9	TEVA PHARMACEUTICAL-SP ADR	C	11/15/2016	BERNSTEIN	25,000.000	971,410	XXX	0
881624 20 9	TEVA PHARMACEUTICAL-SP ADR	C	11/22/2016	ISI GROUP	25,000.000	945,535	XXX	0
881624 20 9	TEVA PHARMACEUTICAL-SP ADR	C	12/06/2016	ISI GROUP	15,000.000	525,138	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		01/07/2016	ISI GROUP	93,000.000	3,004,598	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		01/08/2016	ISI GROUP	46,500.000	1,484,991	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		01/11/2016	ISI GROUP	46,500.000	1,483,931	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		01/13/2016	SANDLER & O'NEIL PARTNERS	18,600.000	589,012	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		02/08/2016	ISI GROUP	18,600.000	543,563	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		02/09/2016	ISI GROUP	18,600.000	520,701	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		02/11/2016	ISI GROUP	18,600.000	508,764	XXX	0
896047 50 3	TRIBUNE MEDIA CO - A		02/29/2016	ISI GROUP	57,000.000	2,053,397	XXX	0
90130A 10 1	TWENTY-FIRST CENTURY FOX-A		09/15/2016	BERNSTEIN	50,000.000	1,189,275	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	03/16/2016	CORNERSTONE MACRO	71,250.000	2,432,625	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	03/17/2016	CORNERSTONE MACRO	61,750.000	1,846,553	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	03/23/2016	STIFEL NICOLAUS	47,500.000	1,437,554	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	03/24/2016	STIFEL NICOLAUS	9,500.000	285,558	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	03/31/2016	STIFEL NICOLAUS	22,690.000	609,637	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	04/05/2016	STIFEL NICOLAUS	23,750.000	640,065	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	04/11/2016	STRATEGAS RESEARCH	19,000.000	495,098	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	05/06/2016	RAYMOND JAMES & ASSOCIATES	23,750.000	374,462	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	05/06/2016	STIFEL NICOLAUS	23,750.000	380,238	XXX	0
G30401 10 6	ENDO INTERNATIONAL PLC	D	05/11/2016	DEUTSCHE BANK	80,750.000	1,180,452	XXX	0
G5480U 15 3	LIBERTY GLOBAL PLC LILAC SERIES C	D	11/04/2016	ISI GROUP	85,000.000	1,750,932	XXX	0
G5480U 15 3	LIBERTY GLOBAL PLC LILAC SERIES C	D	11/07/2016	WUNDERLICH	40,000.000	805,004	XXX	0
G5785G 10 7	MALLINCKRODT PLC	D	03/16/2016	CORNERSTONE MACRO	17,500.000	966,616	XXX	0
G5785G 10 7	MALLINCKRODT PLC	D	12/01/2016	CORNERSTONE MACRO	15,000.000	798,806	XXX	0
G5785G 10 7	MALLINCKRODT PLC	D	12/28/2016	RAYMOND JAMES & ASSOCIATES	11,000.000	549,672	XXX	0
N59465 10 9	MYLAN NV	D	11/11/2016	BERNSTEIN	25,000.000	948,610	XXX	0
N59465 10 9	MYLAN NV	D	11/22/2016	ISI GROUP	25,000.000	905,703	XXX	0
9099999. Total - Common Stocks - Industrial and Miscellaneous						79,501,426	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates								
G4794# 10 1	INSURANCE (GB) LIMITED	D	12/20/2016	Capital Contribution		557,595	XXX	0
P2826# 10 7	EL AGUILA COMPANIA DE SEGUROS CL I	D	11/30/2016	Capital Contribution	103,000.000	502,491	XXX	0
24817@ 10 1	DEMPSEY AND SIDERS AGENCY, INC.		06/14/2016	Capital Contribution		250,000	XXX	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
24817@ 10 1	DEMPSEY AND SIDERS AGENCY, INC.		11/17/2016	Capital Contribution		100,000	XXX	0
36135Z ZZ 0	GAIC ALLOY, INC.		07/22/2016	Capitalization of Subsidiary	1,000.000	10	XXX	0
63654U 10 0	NATIONAL INTERSTATE CORPORATION		11/10/2016	Acquisition of minority shares by merger	9,727,191.000	314,825,368	XXX	0
63654U 10 0	NATIONAL INTERSTATE CORPORATION		11/10/2016	Merger	1,000.000	10	XXX	0
63654U 10 0	NATIONAL INTERSTATE CORPORATION		11/10/2016	Capital Contribution		930,975	XXX	0
63654U 10 0	NATIONAL INTERSTATE CORPORATION		12/16/2016	Capital Contribution		32,000,000	XXX	0
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates						349,166,449	XXX	0
9799997. Total - Common Stocks - Part 3						428,667,874	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						7,484,651	XXX	0
9799999. Total - Common Stocks						436,152,525	XXX	0
9899999. Total - Preferred and Common Stocks						493,651,593	XXX	418
9999999. Total - Bonds, Preferred and Common Stocks						1,109,827,953	XXX	695,419

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																				
31383S RS 1	FNCL 511797 PT 6.0 5/01/2031		12/25/2016.	MBS Paydown		4,907	4,907	4,906	4,862	0	(18)	0	(18)	0	4,907	0	0	0	165	05/01/2031.
31387D EV 7	FNCL 580748 PT 6.0 5/01/2031		12/25/2016.	MBS Paydown		11,778	11,778	11,756	11,543	0	167	0	167	0	11,778	0	0	0	408	05/01/2031.
31388D ZU 5	FNCL 602055 PT 6.50 9/01/2031		12/25/2016.	MBS Paydown		15,717	15,717	16,027	15,721	0	(231)	0	(231)	0	15,717	0	0	0	370	09/01/2031.
31388G VW 8	FNCL 604629 PT 6.0 9/01/2031		12/25/2016.	MBS Paydown		3,638	3,638	3,633	2,167	0	(240)	0	(240)	0	3,638	0	0	0	140	09/01/2031.
31388K WT 5	FNCL 607358 PT 6.50 10/01/2031		12/25/2016.	MBS Paydown		1,179	1,179	1,209	962	0	9	0	9	0	1,179	0	0	0	42	10/01/2031.
31390V ER 1	FNCL 657244 PT 6.0 9/01/2032		12/25/2016.	MBS Paydown		1,123	1,123	1,139	1,002	0	(2)	0	(2)	0	1,123	0	0	0	37	09/01/2032.
83162C GR 8	SBAP 1996-20D 1 7.35 04/01/2016		04/01/2016.	MBS Paydown		1,576	1,576	1,606	1,578	0	(2)	0	(2)	0	1,576	0	0	0	58	04/01/2016.
83162C HH 9	SBAP 1997-20C 1 7.15 03/01/2017		09/01/2016.	MBS Paydown		9,264	9,264	9,171	9,073	0	0	0	0	0	9,264	0	0	0	520	03/01/2017.
0599999.	Total - Bonds - U.S. Government					49,182	49,182	49,447	46,909	0	(316)	0	(316)	0	49,182	0	0	0	1,740	XXX
Bonds - All Other Government																				
683234 YC 6	ONTARIO PROVINCE 4.40 03/08/2016		03/08/2016.	Maturity		20,500,000	20,500,000	20,691,265	20,505,601	0	(5,601)	0	(5,601)	0	20,500,000	0	0	0	451,000	03/08/2016.
1099999.	Total - Bonds - All Other Government					20,500,000	20,500,000	20,691,265	20,505,601	0	(5,601)	0	(5,601)	0	20,500,000	0	0	0	451,000	XXX
Bonds - U.S. States, Territories and Possessions																				
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031		06/01/2016.	Paydown		785,000	785,000	785,000	784,992	0	1	0	1	0	785,000	0	0	0	9,616	12/01/2031.
13063C XS 4	CALIFORNIA ST REF CM 2.45 12/01/2031		12/01/2016.	Partial Call		935,000	935,000	935,000	934,990	0	10	0	10	0	935,000	0	0	0	22,908	12/01/2031.
604129 SZ 0	MINNESOTA ST SER K 5.00 11/01/2016		11/01/2016.	Maturity		3,025,000	3,025,000	3,486,222	3,084,414	0	(59,414)	0	(59,414)	0	3,025,000	0	0	0	151,250	11/01/2016.
677520 D2 1	OH HWY IMPT BUCKEYE L 5.00 05/01/2016		05/01/2016.	Maturity		1,030,000	1,030,000	1,160,862	1,036,765	0	(6,765)	0	(6,765)	0	1,030,000	0	0	0	25,750	05/01/2016.
677520 P5 1	OH ST 3RD FRONTIER 5.00 11/01/2016		11/01/2016.	Maturity		5,000,000	5,000,000	5,668,050	5,080,391	0	(80,391)	0	(80,391)	0	5,000,000	0	0	0	250,000	11/01/2016.
709141 V7 7	PA ST-3RD-REF-2004 5.375 07/01/2016		07/01/2016.	Maturity		2,400,000	2,400,000	2,856,528	2,434,555	0	(34,555)	0	(34,555)	0	2,400,000	0	0	0	129,000	07/01/2016.
939741 TB 0	WASHINGTON SER B 5.50 5/01/2018		05/01/2016.	Sinking Fund Redemption		1,285,000	1,285,000	1,467,444	1,339,702	0	(54,702)	0	(54,702)	0	1,285,000	0	0	0	35,338	05/01/2018.
93974A YU 2	WASHINGTON ST C 0.00 6/01/2016		06/01/2016.	Maturity		2,780,000	2,780,000	2,377,234	2,751,059	0	28,941	0	28,941	0	2,780,000	0	0	0	0	06/01/2016.
97705L 7P 6	WISCONSIN ST UNREF 1 5.00 05/01/2018		04/29/2016.	Defeasement		2,173,074	2,085,000	2,223,827	2,186,973	0	(13,899)	0	(13,899)	0	2,173,074	0	0	0	51,546	05/01/2018.
97705L JE 8	WI ST SER D 5.00 05/01/2017		05/01/2016.	Call		3,630,000	3,630,000	4,057,324	3,651,676	0	(21,676)	0	(21,676)	0	3,630,000	0	0	0	90,750	05/01/2017.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					23,043,074	22,955,000	25,017,490	23,285,516	0	(242,449)	0	(242,449)	0	23,043,074	0	0	0	766,157	XXX
Bonds - U.S. Political Subdivisions of States																				
088275 2T 8	BEXAR CNTY TX 5.25 06/15/2020		06/15/2016.	Call		1,000,000	1,000,000	1,111,810	1,007,789	0	(7,789)	0	(7,789)	0	1,000,000	0	0	0	26,250	06/15/2020.
158843 UU 4	CHANDLER AZ 5.00 07/01/2016		07/01/2016.	Maturity		1,805,000	1,805,000	2,043,567	1,823,681	0	(18,681)	0	(18,681)	0	1,805,000	0	0	0	90,250	07/01/2016.
172252 YW 2	CINCINNATI CITY SCH DIST 5.00 12/01/2016		12/01/2016.	Maturity		4,085,000	4,085,000	4,522,749	4,143,091	0	(58,091)	0	(58,091)	0	4,085,000	0	0	0	204,250	12/01/2016.
476575 2N 4	JERSEY CITY REF E 5.38 09/01/2016		09/01/2016.	Maturity		1,215,000	1,215,000	1,165,853	1,209,830	0	5,170	0	5,170	0	1,215,000	0	0	0	65,367	09/01/2016.
508624 ET 6	LAKE CSD IL SD 5.00 01/01/2017		01/29/2016.	Call		4,200,000	4,200,000	4,456,410	4,200,000	0	0	0	0	0	4,200,000	0	0	0	121,333	01/01/2017.
549187 6N 7	LUBBOCK TXB-WTRWKS 5.25 02/15/2018		02/15/2016.	Sinking Fund Redemption		285,000	285,000	292,592	286,131	0	(1,131)	0	(1,131)	0	285,000	0	0	0	7,481	02/15/2018.
592112 BK 1	MET GOVT NASHV TN SER B 5.00 08/01/2019		08/01/2016.	Call		1,245,000	1,245,000	1,288,936	1,248,895	0	(3,895)	0	(3,895)	0	1,245,000	0	0	0	62,250	08/01/2019.
668843 8D 0	NORWALK CT REF-SERIES A 5.00 07/01/2016		07/01/2016.	Maturity		2,510,000	2,510,000	2,953,417	2,542,734	0	(32,734)	0	(32,734)	0	2,510,000	0	0	0	125,500	07/01/2016.
717883 JF 0	PHILADELPHIA SD 5.00 09/01/2017		01/29/2016.	WELLS FARGO BROKERAGE SERVICES		3,271,988	3,100,000	3,456,438	3,187,734	0	(4,545)	0	(4,545)	0	3,183,189	0	88,799	88,799	65,444	09/01/2017.
717883 JG 8	PHILADELPHIA SD 5.00 09/01/2018		01/29/2016.	WELLS FARGO BROKERAGE SERVICES		2,713,100	2,500,000	2,770,875	2,594,597	0	(3,002)	0	(3,002)	0	2,591,595	0	121,505	121,505	52,778	09/01/2018.
850000 J8 4	SPRING TX INDP SCH 5.00 08/15/2019		01/29/2016.	Defeasement		1,034,250	1,000,000	1,152,490	1,035,930	0	(1,680)	0	(1,680)	0	1,034,250	0	0	0	22,778	08/15/2019.
879709 ZF 3	TEMPE AZ 5.00 07/01/2019		07/01/2016.	Call		1,725,000	1,725,000	1,886,081	1,741,565	0	(16,565)	0	(16,565)	0	1,725,000	0	0	0	86,250	07/01/2019.
941247 M9 6	WATERBURY TXBL-PEN 4.88 12/01/2016		12/01/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	97,600	12/01/2016.
969887 KF 4	WILLIAMSON CNTY TX A 5.00 02/15/2016		02/15/2016.	Maturity		2,400,000	2,400,000	2,800,584	2,407,536	0	(7,536)	0	(7,536)	0	2,400,000	0	0	0	60,000	02/15/2016.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					29,489,338	29,070,000	31,901,801	29,429,512	0	(150,478)	0	(150,478)	0	29,279,034	0	210,304	210,304	1,087,532	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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. Special Revenue and Special Assessment																				
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032		04/01/2016.	Partial Call		95,000	95,000	96,280	94,335	0	665	0	665	0	95,000	0	0	0	2,541	10/01/2032.
01030R EZ 1	AL HSG FIN AMT E 5.35 10/01/2032		06/20/2016.	Call		2,025,000	2,025,000	2,052,293	2,010,817	0	14,183	0	14,183	0	2,025,000	0	0	0	77,943	10/01/2032.
01039W AZ 5	AL PUB HSG B 4.45 01/01/2024		09/03/2016.	Partial Call		1,130,000	1,130,000	1,116,625	1,117,153	0	12,847	0	12,847	0	1,130,000	0	0	0	30,575	01/01/2024.
01852L BC 3	ALLIANCE ARPT AUTH-TX 4.85 04/21 (FDX)		04/01/2016.	Call		4,935,000	4,935,000	4,329,829	4,594,237	0	340,763	0	340,763	0	4,935,000	0	0	0	119,674	04/01/2021.
041083 VB 9	AR ST DEV FIN SFM A 3.10 07/01/2043		12/01/2016.	MBS Paydown		457,194	457,194	457,194	457,194	0	0	0	0	0	457,194	0	0	0	7,645	07/01/2043.
051687 DB 4	AURORA IL SF MTG 5.50 12/01/2039		12/01/2016.	MBS Paydown		115,152	115,152	116,879	116,659	0	(1,400)	0	(1,400)	0	115,152	0	0	0	3,460	12/01/2039.
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040		02/20/2016.	Sinking Fund Redemption		55,000	55,000	55,275	55,266	0	(263)	0	(263)	0	55,000	0	0	0	1,361	08/20/2040.
088379 WL 2	BEXAR CNTY TX HSG FIN A 4.95 08/20/2040		07/18/2016.	Call		5,410,000	5,410,000	5,437,050	5,436,168	0	(26,171)	0	(26,171)	0	5,410,000	0	0	0	243,991	08/20/2040.
10741L BM 7	BREVARD HLTH FACS 5.00 04/01/2024		04/01/2016.	Call		4,000,000	4,000,000	4,025,000	4,001,468	0	(1,468)	0	(1,468)	0	4,000,000	0	0	0	100,000	04/01/2024.
130333 BW 6	CA HSG FIN AGY 4.75 08/01/2028		12/01/2016.	Partial Call		945,000	945,000	948,849	947,114	0	(2,114)	0	(2,114)	0	945,000	0	0	0	31,353	08/01/2028.
130333 CA 3	CA HSG FIN AGY A 2.90 02/01/2042		12/01/2016.	MBS Paydown		64,708	64,708	64,708	64,708	0	0	0	0	0	64,708	0	0	0	1,030	02/01/2042.
130333 CB 1	CA HSG FIN AGY B 2.90 02/01/2042		12/01/2016.	MBS Paydown		79,347	79,347	79,149	79,176	0	104	0	104	0	79,347	0	0	0	1,435	02/01/2042.
130575 Z2 2	CA RURAL HOME MTG 5.45 02/01/48		08/01/2016.	Partial Call		255,000	255,000	264,881	260,770	0	(5,770)	0	(5,770)	0	255,000	0	0	0	9,159	02/01/2048.
13079P FG 3	CA MULTI FAM HSG 4.50 01/15/2040		07/15/2016.	Sinking Fund Redemption		10,000	10,000	9,650	9,687	0	311	0	311	0	10,000	0	0	0	338	01/15/2040.
17131H BL 1	CHULA VISTA CA IDR 5.00 12/01/27 (SRE)		06/01/2016.	Call		3,325,200	3,260,000	3,144,694	3,168,801	0	91,199	0	91,199	0	3,260,000	0	65,200	65,200	81,500	12/01/2027.
196479 TY 5	CO HSG SF PR I AA 4.85 11/01/2026		11/01/2016.	Partial Call		660,000	660,000	660,000	660,000	0	0	0	0	0	660,000	0	0	0	22,431	11/01/2026.
19647P AB 9	COLORADO HSG 5.50 09/20/2036		09/20/2016.	Sinking Fund Redemption		25,000	25,000	25,063	25,032	0	(32)	0	(32)	0	25,000	0	0	0	1,100	09/20/2036.
19647P BA 0	CO ST HSG FIN AUTH MF I 3.20 02/01/2044		12/01/2016.	MBS Paydown		113,848	113,848	113,848	113,848	0	0	0	0	0	113,848	0	0	0	1,987	02/01/2044.
20774W G9 6	CT HSG FIN 4.00 11/15/2040		11/17/2016.	Partial Call		1,120,000	1,120,000	1,165,972	1,147,175	0	(27,175)	0	(27,175)	0	1,120,000	0	0	0	18,200	11/15/2040.
20775B N8 5	CT ST HSG FIN AUTH B-2 4.00 11/15/2032		12/22/2016.	Partial Call		515,000	515,000	548,212	541,086	0	(26,086)	0	(26,086)	0	515,000	0	0	0	8,795	11/15/2032.
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		11/01/2016.	Partial Call		215,000	215,000	230,953	223,984	0	(8,984)	0	(8,984)	0	215,000	0	0	0	2,070	06/01/2035.
23410B CH 2	DAKOTA CNTY MN SF 4.50 06/01/2035		12/01/2016.	Sinking Fund Redemption		100,000	100,000	107,420	104,178	0	(4,101)	0	(4,101)	0	100,000	0	0	0	3,387	06/01/2035.
246395 NX 1	DE HSG AUTH B 4.05 07/01/2017		07/01/2016.	Sinking Fund Redemption		130,000	130,000	127,855	122,577	0	364	0	364	0	130,000	0	0	0	3,949	07/01/2017.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		07/01/2016.	Sinking Fund Redemption		25,000	25,000	25,990	25,615	0	(574)	0	(574)	0	25,000	0	0	0	615	07/01/2029.
246395 WY 9	DE HSG AUTH-SFM-A- A-1 4.90 07/01/2029		12/01/2016.	Partial Call		60,000	60,000	62,376	61,476	0	(1,481)	0	(1,481)	0	60,000	0	0	0	2,631	07/01/2029.
246395 XA 0	DE HSG AUTH SFM B 0.00 7/1/2031		11/01/2016.	Partial Call		906,345	1,960,000	727,670	898,568	0	7,777	0	7,777	0	906,345	0	0	0	0	07/01/2031.
25477P HN 8	DC COL HSG AGY 4.80 11/01/2036		11/01/2016.	Sinking Fund Redemption		65,000	65,000	65,000	65,000	0	0	0	0	0	65,000	0	0	0	2,040	11/01/2036.
267045 AH 5	DUTCHESS CNTY NY 5.00 07/01/2016		07/01/2016.	Maturity		1,090,000	1,090,000	1,164,927	1,097,387	0	(7,387)	0	(7,387)	0	1,090,000	0	0	0	54,500	07/01/2016.
31392C EM 2	FNW 02-W2 AF5 SEQ HEL STP 6/25/32		12/25/2016.	MBS Paydown		28,203	28,203	27,085	26,745	0	1,063	0	1,063	0	28,203	0	0	0	919	06/25/2032.
31397P PL 8	FHM M012 A1A 5.50 07/15/2016		07/15/2016.	MBS Paydown		30,000,000	30,000,000	32,601,300	30,236,316	0	(236,316)	0	(236,316)	0	30,000,000	0	0	0	1,026,667	07/15/2016.
34073N U8 1	FLORIDA HSG 4.625 07/01/2031		01/01/2016.	Partial Call		40,000	40,000	38,200	38,545	0	1,455	0	1,455	0	40,000	0	0	0	925	07/01/2031.
34073N U8 1	FLORIDA HSG 4.625 07/01/2031		04/01/2016.	Call		2,090,000	2,090,000	1,995,950	2,013,992	0	76,008	0	76,008	0	2,090,000	0	0	0	72,497	07/01/2031.
34074M CH 2	FL HSG FIN CORP 5.00 07/01/2028		07/01/2016.	Sinking Fund Redemption		545,000	545,000	588,873	566,736	0	(18,817)	0	(18,817)	0	545,000	0	0	0	20,625	07/01/2028.
34074M GX 3	FL HSG 4.45 07/01/2026		10/01/2016.	Partial Call		665,000	665,000	665,000	665,000	0	0	0	0	0	665,000	0	0	0	24,692	07/01/2026.
34074M GZ 8	FL HSG 4.50 01/01/2029		07/01/2016.	Sinking Fund Redemption		785,000	785,000	847,941	823,053	0	(30,955)	0	(30,955)	0	785,000	0	0	0	26,213	01/01/2029.
34074M KB 6	FL ST HSG FIN C 4.00 7/01/2035		07/01/2016.	Partial Call		430,000	430,000	462,164	456,098	0	(26,098)	0	(26,098)	0	430,000	0	0	0	13,400	07/01/2035.
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046		01/01/2016.	Paydown		5,000	5,000	5,427	5,355	0	0	0	0	0	5,000	0	0	0	88	07/01/2046.
34074M LZ 2	FL HSG FIN CORP A 3.50 07/01/2046		10/01/2016.	Partial Call		45,000	45,000	48,844	48,194	0	(3,200)	0	(3,200)	0	45,000	0	0	0	1,582	07/01/2046.
346668 CZ 7	FORSYTH MT POLL CTL 4.65 08/23 (NWE)		08/12/2016.	Call		8,000,000	8,000,000	8,044,000	8,005,202	0	(5,202)	0	(5,202)	0	8,000,000	0	0	0	383,367	08/01/2023.
373539 2E 4	GEORGIA HSG & FIN B-1 3.50 12/01/2045		09/01/2016.	Partial Call		280,000	280,000	296,909	296,747	0	(16,747)	0	(16,747)	0	280,000	0	0	0	4,690	12/01/2045.
373539 Y2 5	GEORGIA ST HSG & FIN A-1 3.50 06/01/2045		09/01/2016.	Partial Call		125,000	125,000	134,098	132,876	0	(7,876)	0	(7,876)	0	125,000	0	0	0	1,700	06/01/2045.
373539 ZB 4	GA ST HSG 5.00 06/01/2029		09/01/2016.	Partial Call		180,000	180,000	192,458	183,322	0	(3,322)	0	(3,322)	0	180,000	0	0	0	2,528	06/01/2029.

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
373541 G2 1	GA MUN ELEC Z 5.50 01/01/2020		01/01/2016.	Sinking Fund Redemption		1,115,000	1,115,000	1,271,100	1,183,231	0	(68,231)	0	(68,231)	0	1,115,000	0	0	0	30,663	01/01/2020.
373541 HA 2	GEORGIA MUN ELEC 6.375 01/01/2016		01/01/2016.	Maturity		4,405,000	4,405,000	5,200,103	4,405,000	0	0	0	0	0	4,405,000	0	0	0	140,409	01/01/2016.
39602P AA 2	GREENVILLE SC AIRPORT 6.125 10/01/2017		10/01/2016.	Sinking Fund Redemption		325,000	325,000	292,500	316,715	0	8,285	0	8,285	0	325,000	0	0	0	19,906	10/01/2017.
419818 HM 4	HI ST HSG FIN A TXB 2.60 07/01/2037		12/01/2016.	MBS Paydown		497,079	497,079	497,079	497,079	0	0	0	0	0	497,079	0	0	0	7,298	07/01/2037.
45129Y VE 3	IDAHO ST HSG 5.50 07/01/2039		01/01/2016.	Partial Call		5,000	5,000	5,100	5,019	0	(19)	0	(19)	0	5,000	0	0	0	138	07/01/2039.
45201L WF 8	IL ST HSG DEV AUTH C 3.875 12/01/2043		12/01/2016.	MBS Paydown		811,454	811,454	811,454	811,454	0	0	0	0	0	811,454	0	0	0	16,604	12/01/2043.
45201Y F3 6	IL HSG DEV A TXBL 4.00 02/01/2034		11/01/2016.	Partial Call		1,160,000	1,160,000	1,196,378	0	0	(36,378)	0	(36,378)	0	1,160,000	0	0	0	24,257	02/01/2034.
45203F AM 8	IL HSG DEV 4.60 09/01/2025		09/12/2016.	Partial Call		5,000	5,000	4,826	4,872	0	128	0	128	0	5,000	0	0	0	230	09/01/2025.
45203L CD 3	IL HSG DEV AUTH 2.85 07/01/2032		12/26/2016.	MBS Paydown		13,814	13,814	13,814	0	0	60	0	60	0	13,814	0	0	0	115	07/01/2032.
45203L CE 1	IL HSG DEV AUTH 2.80 07/01/2032		11/26/2016.	MBS Paydown		22,968	22,968	22,968	0	0	123	0	123	0	22,968	0	0	0	164	07/01/2032.
45506A CK 5	IN ST HSG 4.45 12/01/2027		12/01/2016.	Partial Call		15,000	15,000	15,000	15,000	0	0	0	0	0	15,000	0	0	0	668	12/01/2027.
457106 MX 7	INGLEWOOD CA REDEV 5.75 05/01/2017		05/01/2016.	Sinking Fund Redemption		255,000	255,000	257,550	255,461	0	(461)	0	(461)	0	255,000	0	0	0	7,331	05/01/2017.
458840 6A 8	INTERMTN PWR UTAH 0.00 7/1/2017 ETM		07/01/2016.	Paydown		3,054,650	3,305,000	2,487,013	3,071,831	0	(17,181)	0	(17,181)	0	3,054,650	0	0	0	0	07/01/2017.
462467 NW 7	IA ST FIN SF MTGE SER 3 2.90 2/01/2042		12/01/2016.	Partial Call		205,000	205,000	205,000	205,000	0	0	0	0	0	205,000	0	0	0	3,250	02/01/2042.
462583 BC 8	IA ST VISION SPL F 5.50 02/15/2016		02/15/2016.	Maturity		2,645,000	2,645,000	3,056,694	2,653,382	0	(8,382)	0	(8,382)	0	2,645,000	0	0	0	72,738	02/15/2016.
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		11/01/2016.	Partial Call		100,000	100,000	87,500	88,635	0	11,365	0	11,365	0	100,000	0	0	0	3,398	10/01/2039.
46940R AB 2	JACKSONVILLE FL HSG FIN 5.625 10/01/2039		12/01/2016.	Call		385,700	380,000	332,500	336,811	0	43,189	0	43,189	0	380,000	0	5,700	5,700	21,375	10/01/2039.
474553 AE 4	JEFFERSON SFM B LA 5.25 12/01/2032		06/01/2016.	Call		1,380,200	1,340,000	1,353,400	1,348,594	0	(476)	0	(476)	0	1,348,117	0	32,083	32,083	35,175	12/01/2032.
49130T ME 3	KY HSG CORP A 5.00 01/01/2028		08/15/2016.	Partial Call		130,000	130,000	140,032	136,406	0	(6,406)	0	(6,406)	0	130,000	0	0	0	4,887	01/01/2028.
49130T PR 1	KY ST HSG CORP A 4.25 07/01/2033		08/15/2016.	Partial Call		550,000	550,000	570,928	563,606	0	(13,606)	0	(13,606)	0	550,000	0	0	0	17,544	07/01/2033.
49130T PS 9	KY HSG CORP A 3.00 11/01/2041		12/01/2016.	Partial Call		80,000	80,000	80,000	80,000	0	0	0	0	0	80,000	0	0	0	1,438	11/01/2041.
49130T PT 7	KY HSG CORP B 3.00 11/01/2041		12/01/2016.	Partial Call		270,000	270,000	270,000	270,000	0	0	0	0	0	270,000	0	0	0	4,925	11/01/2041.
546398 J8 2	LA PUB FACS 5.00 06/01/30 (ETR)		04/18/2016.	Call		5,500,000	5,500,000	5,248,935	5,290,821	0	209,179	0	209,179	0	5,500,000	0	0	0	104,653	06/01/2030.
546589 QM 7	LOUISVILLE ETC SWR 5.00 05/15/2016		05/15/2016.	Maturity		8,000,000	8,000,000	8,970,560	8,059,238	0	(59,238)	0	(59,238)	0	8,000,000	0	0	0	200,000	05/15/2016.
546589 QR 6	LOU & JEFF CNTY KY 5.00 05/15/2020		09/16/2016.	Defeasement		6,176,342	6,000,000	6,499,620	6,212,904	0	(36,562)	0	(36,562)	0	6,176,342	0	0	0	250,833	05/15/2020.
56052E 7K 8	MAINE HSG AUTH A-1 3.25 11/15/2043		11/17/2016.	Partial Call		310,000	310,000	321,777	319,831	0	(9,831)	0	(9,831)	0	310,000	0	0	0	7,385	11/15/2043.
56052F DF 9	ME HSG AUTH G 3.50 11/15/2045		11/17/2016.	Partial Call		15,000	15,000	15,900	15,900	0	(900)	0	(900)	0	15,000	0	0	0	449	11/15/2045.
57419P GW 3	MARYLAND ST CMNTY 4.55 09/01/2022		09/01/2016.	Call		2,000,000	2,000,000	1,965,000	1,977,440	0	22,560	0	22,560	0	2,000,000	0	0	0	91,000	09/01/2022.
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		04/29/2016.	Partial Call		395,000	395,000	413,960	403,506	0	(8,506)	0	(8,506)	0	395,000	0	0	0	12,381	09/01/2039.
57419P HA 0	MARYLAND ST CMNTY 5.75 09/01/2039		09/01/2016.	Call		1,036,569	1,015,000	1,063,720	1,036,858	0	(4,315)	0	(4,315)	0	1,032,544	0	4,025	4,025	60,997	09/01/2039.
57419P K2 4	MD ST CMNTY DEV 5.00 03/01/2041		04/29/2016.	Partial Call		565,000	565,000	598,742	584,577	0	(19,577)	0	(19,577)	0	565,000	0	0	0	14,799	03/01/2041.
57419R JY 2	MD CMNTY DEV ADMIN 3.25 09/01/2044		09/01/2016.	Partial Call		200,000	200,000	206,890	205,712	0	(5,712)	0	(5,712)	0	200,000	0	0	0	5,234	09/01/2044.
57419R YB 5	MD CMNTY DEV ADMIN A 3.50 09/01/2045		09/01/2016.	Partial Call		95,000	95,000	100,570	100,486	0	(5,486)	0	(5,486)	0	95,000	0	0	0	2,475	09/01/2045.
57586P 8H 2	MA HSG FIN AGY 167 4.00 12/01/2043		09/03/2016.	Partial Call		235,000	235,000	251,828	248,476	0	(13,476)	0	(13,476)	0	235,000	0	0	0	2,688	12/01/2043.
57586P E5 1	MA HSG FIN REV C 4.30 12/01/2019		11/01/2016.	Paydown		370,000	370,000	370,000	370,000	0	0	0	0	0	370,000	0	0	0	8,190	12/01/2019.
57586P K8 8	MA HSG AUTH 5.00 12/01/2028		09/03/2016.	Partial Call		675,000	675,000	724,694	686,861	0	(11,861)	0	(11,861)	0	675,000	0	0	0	10,596	12/01/2028.
57586P P2 6	MA ST HSG 4.50 06/01/2029		09/03/2016.	Partial Call		525,000	525,000	555,917	542,710	0	(17,710)	0	(17,710)	0	525,000	0	0	0	7,482	06/01/2029.
57586P Y5 9	MASS ST HSG-SF-160 3.75 06/01/2034		09/03/2016.	Partial Call		210,000	210,000	219,767	216,788	0	(6,788)	0	(6,788)	0	210,000	0	0	0	2,135	06/01/2034.
57587A FT 0	MA HSG FIN AGY 172 4.00 06/01/2045		09/03/2016.	Partial Call		320,000	320,000	352,077	348,759	0	(28,759)	0	(28,759)	0	320,000	0	0	0	5,157	06/01/2045.
57587A JD 1	MA HSG FIN AGY 178 3.50 06/01/2042		09/03/2016.	Partial Call		330,000	330,000	348,701	348,554	0	(18,554)	0	(18,554)	0	330,000	0	0	0	5,439	06/01/2042.
576029 AT 9	MASSACHUSETTS TPK A 5.00 01/01/2020		01/01/2016.	Sinking Fund Redemption		425,000	425,000	490,072	452,717	0	(27,717)	0	(27,717)	0	425,000	0	0	0	10,625	01/01/2020.
576049 SG 6	MA WTR RES SR A 6.50 7/15/2019		07/15/2016.	Sinking Fund Redemption		770,000	770,000	945,699	843,839	0	(73,839)	0	(73,839)	0	770,000	0	0	0	50,050	07/15/2019.
592113 AV 6	MET GOVT NASHVILLE 3.75 03/15/2028		09/15/2016.	Sinking Fund Redemption		55,000	55,000	54,175	54,275	0	717	0	717	0	55,000	0	0	0	1,594	03/15/2028.

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
59465M D3 6	MI HSG DEV AUTH C 3.50 10-01-22		10/01/2016.	Sinking Fund Redemption		160,000	160,000	160,000	160,000	0	0	0	0	0	160,000	0	0	0	4,200	10/01/2022.
60415N 4Z 2	MN HFA SRS E 5.05 07/01/2034		12/01/2016.	Partial Call		465,000	465,000	472,421	469,748	0	(4,748)	0	(4,748)	0	465,000	0	0	0	21,033	07/01/2034.
60416Q GB 4	MN HSG FIN AGY D 2.875 11/01/2044		12/01/2016.	MBS Paydown		1,737,779	1,737,779	1,737,779	1,737,779	0	0	0	0	0	1,737,779	0	0	0	31,203	11/01/2044.
60416Q GC 2	MINNESOTA ST HSG FIN A 2.80 02/01/2045		12/01/2016.	MBS Paydown		690,615	690,615	690,615	690,615	0	0	0	0	0	690,615	0	0	0	11,849	02/01/2045.
60416Q GD 0	MINNESOTA ST HSG FIN 3.00 04/01/2045		12/01/2016.	MBS Paydown		425,059	425,059	425,059	425,059	0	(0)	0	(0)	0	425,059	0	0	0	8,493	04/01/2045.
60416Q GF 5	MN ST HSG FIN D 2.90 11/01/2045		12/01/2016.	MBS Paydown		250,642	250,642	250,642	250,642	0	0	0	0	0	250,642	0	0	0	4,360	11/01/2045.
60416Q GG 3	MN HSG FIN A 2.95 02/01/2046		12/01/2016.	MBS Paydown		632,250	632,250	632,250	0	0	0	0	0	0	632,250	0	0	0	10,512	02/01/2046.
60416Q GJ 7	MN ST HSG FIN AGY C 2.33 08/01/2046		12/01/2016.	MBS Paydown		40,078	40,078	40,078	0	0	0	0	0	0	40,078	0	0	0	211	08/01/2046.
60416S BE 9	MN HSG FIN AGY-D 4.00 07/01/2040		12/01/2016.	Partial Call		345,000	345,000	367,090	359,503	0	(14,503)	0	(14,503)	0	345,000	0	0	0	10,643	07/01/2040.
60416S BU 3	MN HSG FIN AGY A 3.00 07/01/2031		12/01/2016.	Partial Call		330,000	330,000	346,616	342,568	0	(12,568)	0	(12,568)	0	330,000	0	0	0	7,538	07/01/2031.
60416S HX 1	MN HSG FIN AGY C AMT 4.00 1/1/2045		12/01/2016.	Partial Call		1,165,000	1,165,000	1,269,559	1,248,409	0	(83,409)	0	(83,409)	0	1,165,000	0	0	0	36,272	01/01/2045.
60416S JB 7	MINNESOTA HSG FIN E 3.50 01/01/2032		12/01/2016.	Partial Call		535,000	535,000	532,994	533,104	0	1,896	0	1,896	0	535,000	0	0	0	16,063	01/01/2032.
60416S MZ 0	MN HSG FIN AGY E 3.50 01/01/2046		12/01/2016.	Partial Call		1,175,000	1,175,000	1,236,065	1,235,709	0	(60,709)	0	(60,709)	0	1,175,000	0	0	0	14,647	01/01/2046.
60416S PH 7	MN HSG FIN AGY A 3.10 07/01/2031		12/01/2016.	Partial Call		200,000	200,000	200,000	0	0	0	0	0	0	200,000	0	0	0	116	07/01/2031.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		11/01/2016.	Partial Call		360,000	360,000	377,100	364,144	0	(4,145)	0	(4,145)	0	360,000	0	0	0	5,334	06/01/2038.
60535Q FD 7	MS HOME CORP 5.4 06/01/2038		12/01/2016.	Sinking Fund Redemption		80,000	80,000	83,800	80,921	0	(899)	0	(899)	0	80,000	0	0	0	3,294	06/01/2038.
60535Q LY 4	MS ST HOME CORP SF MTGE 2.75 12/01/2032		12/01/2016.	MBS Paydown		101,223	101,223	101,223	101,223	0	0	0	0	0	101,223	0	0	0	1,495	12/01/2032.
60635E ET 9	MO ENVIR REF 4.60 12/01/2036 (AWK)		12/19/2016.	Call		5,500,000	5,500,000	4,908,695	4,965,335	0	534,665	0	534,665	0	5,500,000	0	0	0	265,650	12/01/2036.
60636W HN 8	MO HWYS SER A 5.00 05/01/2021		05/01/2016.	Call		1,245,000	1,245,000	1,363,611	1,251,529	0	(6,529)	0	(6,529)	0	1,245,000	0	0	0	31,125	05/01/2021.
60637B CR 9	MO HSG DEV SF MTG REV D 2.55 10/01/2034		12/01/2016.	MBS Paydown		336,342	336,342	336,342	336,342	0	0	0	0	0	336,342	0	0	0	4,648	10/01/2034.
60637B EZ 9	MO HSG DEV B 4.00 11/01/2040		12/01/2016.	Partial Call		600,000	600,000	659,742	653,570	0	(53,570)	0	(53,570)	0	600,000	0	0	0	13,337	11/01/2040.
60637B FA 3	MISSOURI HSG DEV C 2.97 08/01/2036		12/01/2016.	MBS Paydown		422,870	422,870	422,870	422,870	0	0	0	0	0	422,870	0	0	0	6,479	08/01/2036.
60637B HV 5	MO HSG DEV COMMSN C 4.00 11/01/2036		11/01/2016.	Partial Call		370,000	370,000	401,361	401,213	0	(31,213)	0	(31,213)	0	370,000	0	0	0	8,353	11/01/2036.
61212R D7 8	MT ST BRD HSG C 5.00 12/01/2027		12/01/2016.	Partial Call		140,000	140,000	142,450	140,546	0	(546)	0	(546)	0	140,000	0	0	0	5,125	12/01/2027.
61212R H3 3	MT ST HSG SER D 5.20 06/01/2038		12/01/2016.	Partial Call		210,000	210,000	213,938	210,881	0	(881)	0	(881)	0	210,000	0	0	0	10,920	06/01/2038.
61212R T9 7	MT BRD HSG-SFM B2 5.00 12/1/2027		12/01/2016.	Sinking Fund Redemption		60,000	60,000	62,530	61,668	0	(1,352)	0	(1,352)	0	60,000	0	0	0	2,250	12/01/2027.
61212R X7 6	MT ST BRD OF HSG-A 4.00 12/01/2038		12/01/2016.	Partial Call		235,000	235,000	246,971	243,832	0	(8,832)	0	(8,832)	0	235,000	0	0	0	6,100	12/01/2038.
613907 BU 7	MONT CNTY TX 3.75 06/01/2031		12/01/2016.	Sinking Fund Redemption		210,000	210,000	210,000	210,000	0	0	0	0	0	210,000	0	0	0	5,906	06/01/2031.
63968M EV 7	NEBRASKA ST INVT SFH A 3.00 03/01/2043		12/01/2016.	Partial Call		485,000	485,000	513,785	506,329	0	(21,330)	0	(21,330)	0	485,000	0	0	0	9,055	03/01/2043.
641279 LM 4	NEVADA ST HSG DIV 3.30 10/01/2029		10/01/2016.	Partial Call		150,000	150,000	150,000	150,000	0	0	0	0	0	150,000	0	0	0	4,373	10/01/2029.
641279 LR 3	NEVADA ST HSG DIV 3.50 04/01/2044		10/01/2016.	Partial Call		595,000	595,000	641,226	636,096	0	(41,096)	0	(41,096)	0	595,000	0	0	0	16,800	04/01/2044.
646129 6Q 4	NJ ST HSG 4.50 10/01/2029		10/01/2016.	Partial Call		1,625,000	1,625,000	1,711,986	1,666,841	0	(41,841)	0	(41,841)	0	1,625,000	0	0	0	52,088	10/01/2029.
646129 6Y 7	NJ HSG & MTG B 4.25 10/01/2032		10/01/2016.	Partial Call		315,000	315,000	329,049	323,855	0	(8,855)	0	(8,855)	0	315,000	0	0	0	9,988	10/01/2032.
646129 M9 4	NJ HSG SER T 4.55 10/01/2022		10/01/2016.	Partial Call		385,000	385,000	379,876	381,682	0	3,318	0	3,318	0	385,000	0	0	0	12,485	10/01/2022.
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		09/01/2016.	Sinking Fund Redemption		75,000	75,000	80,544	79,482	0	(4,300)	0	(4,300)	0	75,000	0	0	0	2,105	03/01/2044.
647200 2F 0	NM MTGE FIN CLASS I A 4.00 03/01/2044		12/01/2016.	Partial Call		55,000	55,000	59,066	58,287	0	(3,297)	0	(3,297)	0	55,000	0	0	0	1,910	03/01/2044.
647200 3H 5	NEW MEXICO MTGE FIN A 3.25 03/01/2045		12/01/2016.	Partial Call		95,000	95,000	100,774	100,249	0	(5,249)	0	(5,249)	0	95,000	0	0	0	2,279	03/01/2045.
647200 3M 4	NEW MEXICO ST MTGE C 3.00 09/01/2041		12/01/2016.	Partial Call		615,000	615,000	615,000	614,752	0	248	0	248	0	615,000	0	0	0	10,400	09/01/2041.
647200 3P 7	NEW MEXICO ST MTG E 3.10 09/01/2037		12/01/2016.	MBS Paydown		961,304	961,304	961,304	961,303	0	0	0	0	0	961,304	0	0	0	14,873	09/01/2037.
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		08/01/2016.	Partial Call		80,000	80,000	82,826	81,586	0	(1,590)	0	(1,590)	0	80,000	0	0	0	2,202	03/01/2030.
647200 N4 2	NM MTG FIN SFM 5.35 03/01/2030		09/01/2016.	Sinking Fund Redemption		275,000	275,000	284,716	280,451	0	(5,189)	0	(5,189)	0	275,000	0	0	0	10,384	03/01/2030.
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		08/01/2016.	Partial Call		380,000	380,000	417,388	402,231	0	(22,291)	0	(22,291)	0	380,000	0	0	0	6,044	09/01/2028.
647200 P6 5	NM SFM B CL I 5.00 09/01/2028		09/01/2016.	Sinking Fund Redemption		185,000	185,000	203,202	195,823	0	(9,994)	0	(9,994)	0	185,000	0	0	0	6,352	09/01/2028.

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
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		09/01/2016.	Sinking Fund Redemption		135,000	135,000	142,186	139,505	0	(4,317)	0	(4,317)	0	135,000	0	0	0	5,148	03/01/2028.
647200 P8 1	NM SFM MTG FIN AUTH 4.625 3/1/2028		12/01/2016.	Partial Call		105,000	105,000	110,589	108,504	0	(3,513)	0	(3,513)	0	105,000	0	0	0	3,198	03/01/2028.
647200 UL 6	NEW MEX MTG FIN 5.05 07/01/2039		07/01/2016.	Partial Call		20,000	20,000	20,300	20,072	0	(72)	0	(72)	0	20,000	0	0	0	884	07/01/2039.
647200 V3 5	NEW MEXICO SF MTGE B-1 3.75 03/01/2043		12/01/2016.	Partial Call		330,000	330,000	349,401	343,267	0	(13,267)	0	(13,267)	0	330,000	0	0	0	9,340	03/01/2043.
647200 X5 8	NM MTGE FIN AUTH B-2 2.23 10/01/2034		12/01/2016.	MBS Paydown		310,020	310,020	310,020	310,020	0	0	0	0	0	310,020	0	0	0	4,219	10/01/2034.
64966T AX 2	NYC HSG DEV MULT FAM 4.60 01/15/2026		07/15/2016.	Sinking Fund Redemption		65,000	65,000	62,902	63,433	0	1,567	0	1,567	0	65,000	0	0	0	2,990	01/15/2026.
649705 JJ 0	EMPIRE INS NY IND DEV 8.80 9/18 (EMPI)		12/11/2016.	Sinking Fund Redemption		685,700	685,700	722,549	691,637	0	(2,010)	0	(2,010)	0	685,700	0	0	0	33,123	09/11/2018.
649842 CC 3	NEW YORK ST ENERGY 4.70 02/24 (NGGLN)		04/28/2016.	Call		10,000,000	10,000,000	9,623,300	9,737,740	0	262,260	0	262,260	0	10,000,000	0	0	0	348,583	02/01/2024.
64986M HA 6	NY ST HSG 5.45 08/15/2032		07/18/2016.	Call		1,500,000	1,500,000	1,466,250	1,470,790	0	29,210	0	29,210	0	1,500,000	0	0	0	75,619	08/15/2032.
649883 D8 5	NY MTGE AGY AMT 189 3.85 10/01/2034		08/25/2016.	Partial Call		790,000	790,000	790,000	790,000	0	0	0	0	0	790,000	0	0	0	10,718	10/01/2034.
649883 F2 6	NY MTGE AGY 191 3.50 10/01/2034		08/25/2016.	Partial Call		705,000	705,000	746,369	738,423	0	(33,423)	0	(33,423)	0	705,000	0	0	0	6,732	10/01/2034.
64988R FL 1	NY ST MTGE REV SER 48 2.625 04/01/2041		08/25/2016.	Partial Call		135,000	135,000	139,728	138,215	0	(3,215)	0	(3,215)	0	135,000	0	0	0	1,877	04/01/2041.
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		07/01/2016.	Sinking Fund Redemption		140,000	140,000	148,540	144,942	0	(4,797)	0	(4,797)	0	140,000	0	0	0	4,866	07/01/2028.
658207 LZ 6	NC HSG FIN AG 4.50 07/01/2028		10/01/2016.	Partial Call		735,000	735,000	779,835	760,944	0	(25,981)	0	(25,981)	0	735,000	0	0	0	28,087	07/01/2028.
658268 BP 1	NC DEPT OF ST TREAS 5.00 03/01/2016		03/01/2016.	Maturity		1,750,000	1,750,000	1,970,955	1,756,300	0	(6,300)	0	(6,300)	0	1,750,000	0	0	0	43,750	03/01/2016.
658877 EZ 4	ND ST HSG FIN D 4.25 07/01/2028		11/01/2016.	Partial Call		400,000	400,000	412,384	407,280	0	(7,280)	0	(7,280)	0	400,000	0	0	0	13,656	07/01/2028.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		01/01/2016.	Sinking Fund Redemption		15,000	15,000	16,238	15,000	0	0	0	0	0	15,000	0	0	0	413	01/01/2037.
658886 DU 7	ND HFA PG SER B 5.50 01/01/2037		04/01/2016.	Call		500,000	500,000	541,250	500,000	0	0	0	0	0	500,000	0	0	0	20,625	01/01/2037.
677377 2N 2	OH HSG FIN AGY 1 7.50 07/01/2035		07/01/2016.	Partial Call		738,494	738,494	738,494	738,494	0	(0)	0	(0)	0	738,494	0	0	0	18,531	07/01/2035.
677377 U9 2	OHIO HSG 4.80 11/01/2028		11/01/2016.	Partial Call		140,000	140,000	151,507	146,735	0	(6,735)	0	(6,735)	0	140,000	0	0	0	5,160	11/01/2028.
677377 Y2 3	OHIO HSG FIN AGY 4.50 11/01/2028		11/01/2016.	Partial Call		550,000	550,000	596,459	577,583	0	(27,583)	0	(27,583)	0	550,000	0	0	0	18,563	11/01/2028.
67756Q NM 5	OHIO HSG FIN AGY 3.05 02/01/2044		12/01/2016.	MBS Paydown		1,419,777	1,419,777	1,451,012	1,449,966	0	(15,179)	0	(15,179)	0	1,419,777	0	0	0	21,491	02/01/2044.
67756Q NQ 6	OH HSG FIN AGY A 2.80 03/01/2046		12/01/2016.	MBS Paydown		179,417	179,417	179,417	0	0	0	0	0	0	179,417	0	0	0	3,020	03/01/2046.
67756Q SR 9	OH HSG FIN AGY J 3.50 09/01/2036		12/01/2016.	Partial Call		410,000	410,000	426,400	0	0	(16,400)	0	(16,400)	0	410,000	0	0	0	3,459	09/01/2036.
67886M PT 0	OK ST HSG FIN AGY C 3.75 03/01/2044		12/01/2016.	Partial Call		1,477,408	1,477,408	1,477,408	1,477,408	0	0	0	0	0	1,477,408	0	0	0	33,104	03/01/2044.
67886M PU 7	OK ST HSG FIN AGY D 3.35 09/01/2035		12/01/2016.	Partial Call		907,530	907,530	907,530	907,530	0	0	0	0	0	907,530	0	0	0	16,404	09/01/2035.
684503 F5 9	ORANGE CNTY FL 6.25 10/01/16		10/01/2016.	Maturity		1,105,000	1,105,000	1,340,741	1,133,483	0	(28,483)	0	(28,483)	0	1,105,000	0	0	0	69,063	10/01/2016.
68450W CA 7	ORANGE CNTY FL HSG 4.50 03/01/2031		09/01/2016.	Sinking Fund Redemption		440,000	440,000	472,472	459,033	0	(16,722)	0	(16,722)	0	440,000	0	0	0	14,738	03/01/2031.
686087 NS 2	OR HSG & CMNTY SVCS B 2.50 07/01/2034		10/01/2016.	Partial Call		140,000	140,000	140,000	140,000	0	0	0	0	0	140,000	0	0	0	2,722	07/01/2034.
686087 PG 6	OR HSG & CMNTY SVC 4.00 07/01/2043		10/01/2016.	Partial Call		380,000	380,000	408,477	402,918	0	(22,918)	0	(22,918)	0	380,000	0	0	0	13,688	07/01/2043.
686087 RY 5	OREGON ST HSG & CMNTY C 3.125 07/01/2044		10/01/2016.	Partial Call		580,000	580,000	609,267	602,763	0	(22,763)	0	(22,763)	0	580,000	0	0	0	15,429	07/01/2044.
68608N CH 3	OREGON ST HSG 5.00 07/01/2028		10/01/2016.	Partial Call		175,000	175,000	185,462	177,508	0	(2,508)	0	(2,508)	0	175,000	0	0	0	7,160	07/01/2028.
68608N DG 4	OR HSG SVCS-SFM-B 5.25 07/01/2028		10/01/2016.	Partial Call		255,000	255,000	279,959	269,486	0	(14,486)	0	(14,486)	0	255,000	0	0	0	10,528	07/01/2028.
708796 B9 7	PA HSG SFM 113 4.00 10/01/2041		10/20/2016.	Partial Call		430,000	430,000	447,738	440,494	0	(10,494)	0	(10,494)	0	430,000	0	0	0	13,522	10/01/2041.
708796 T8 0	PA ST HSG FIN 2015-117A 3.50 04/01/2040		10/20/2016.	Partial Call		340,000	340,000	356,354	355,659	0	(15,659)	0	(15,659)	0	340,000	0	0	0	9,496	04/01/2040.
708796 XM 4	PENNSYLVANIA HSG 4.125 10/01/2025		10/20/2016.	Partial Call		1,800,000	1,800,000	1,775,250	1,782,138	0	17,862	0	17,862	0	1,800,000	0	0	0	74,999	10/01/2025.
708796 YR 2	PA HSG FIN AG 5.00 04/01/2028		10/20/2016.	Partial Call		590,000	590,000	625,919	598,208	0	(8,208)	0	(8,208)	0	590,000	0	0	0	22,825	04/01/2028.
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		09/01/2016.	Sinking Fund Redemption		75,000	75,000	80,700	78,214	0	(2,963)	0	(2,963)	0	75,000	0	0	0	2,500	09/01/2028.
72316W XD 4	PINELLAS FL SFM A 4.50 09/01/2028		12/01/2016.	Partial Call		65,000	65,000	69,940	67,785	0	(2,809)	0	(2,809)	0	65,000	0	0	0	2,204	09/01/2028.
72316W ZE 0	PINELLAS HSG FIN B 3.35 01/01/2046		12/01/2016.	MBS Paydown		309,000	309,000	315,307	315,279	0	(2,315)	0	(2,315)	0	309,000	0	0	0	5,947	01/01/2046.
725299 4V 0	PITT PA SER A 5.00 10/01/2036		01/11/2016.	Partial Call		140,000	140,000	135,100	135,727	0	4,273	0	4,273	0	140,000	0	0	0	656	10/01/2036.
725299 4V 0	PITT PA SER A 5.00 10/01/2036		07/13/2016.	Call		275,000	275,000	265,375	266,606	0	8,394	0	8,394	0	275,000	0	0	0	12,059	10/01/2036.
726286 CU 9	PLAINFIELD IN MTG 5.00 07/15/2019		01/15/2016.	Call		1,120,000	1,120,000	1,195,096	1,120,569	0	(569)	0	(569)	0	1,120,000	0	0	0	28,000	07/15/2019.

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
76221R RB 1	RI HSG & MTG 63A 4.00 10/01/2040		10/01/2016.	Partial Call		130,000	130,000	137,771	135,251	0	(5,250)	0	(5,250)	0	130,000	0	0	0	2,071	10/01/2040.
76221R SE 4	RI HSG & MTGE FIN 2.75 04/01/2040		10/01/2016.	Partial Call		310,000	310,000	321,476	317,989	0	(7,989)	0	(7,989)	0	310,000	0	0	0	6,394	04/01/2040.
797398 EF 7	SAN DIEGO CNTY CA PEN 5.648 08/15/2016		08/15/2016.	Maturity		2,500,000	2,500,000	2,557,700	2,505,700	0	(5,700)	0	(5,700)	0	2,500,000	0	0	0	141,200	08/15/2016.
83712D PY 6	SC HSG FIN & DEV 5.30 07/01/2023		10/01/2016.	Partial Call		1,415,000	1,415,000	1,446,130	1,423,379	0	(8,379)	0	(8,379)	0	1,415,000	0	0	0	76,582	07/01/2023.
837152 MV 6	SC TRANS REV SRS A 5.00 10/01/2019		10/01/2016.	Call		3,600,000	3,600,000	3,867,660	3,634,253	0	(34,253)	0	(34,253)	0	3,600,000	0	0	0	180,000	10/01/2019.
83755N DR 0	SD HSG SF FAM 5.00 05/01/2028		09/22/2016.	Partial Call		230,000	230,000	250,971	241,871	0	(11,871)	0	(11,871)	0	230,000	0	0	0	3,485	05/01/2028.
83755N EU 2	SD HSG DEV SFH 2 4.25 5/01/2032		11/15/2016.	Partial Call		465,000	465,000	482,717	475,750	0	(10,750)	0	(10,750)	0	465,000	0	0	0	7,288	05/01/2032.
83756C DH 5	SD HSG DEV AUTH A 3.00 11/01/2030		11/15/2016.	Partial Call		180,000	180,000	189,707	187,279	0	(7,279)	0	(7,279)	0	180,000	0	0	0	2,504	11/01/2030.
83756C HX 6	SD HSG DEV AUTH F 4.00 05/01/2034		11/15/2016.	Partial Call		695,000	695,000	732,044	728,386	0	(33,386)	0	(33,386)	0	695,000	0	0	0	12,576	05/01/2034.
83756C JP 1	SD HSG DEV AUTH A 3.40 05/01/2031		11/15/2016.	Partial Call		230,000	230,000	230,000	230,000	0	(0)	0	(0)	0	230,000	0	0	0	5,809	05/01/2031.
83756C LL 7	SD HSG DEV AUTH D 4.00 11/01/2045		11/15/2016.	Partial Call		105,000	105,000	114,322	114,252	0	(9,252)	0	(9,252)	0	105,000	0	0	0	2,029	11/01/2045.
845040 FN 9	SOUTHWEST HIGHER ED 5.00 10/01/2016		10/01/2016.	Maturity		2,500,000	2,500,000	2,850,100	2,538,066	0	(38,066)	0	(38,066)	0	2,500,000	0	0	0	125,000	10/01/2016.
880459 5M 0	TN HSG 5.75 07/01/2036		01/01/2016.	Sinking Fund Redemption		455,000	455,000	477,181	455,000	0	0	0	0	0	455,000	0	0	0	13,081	07/01/2036.
880459 5N 8	TN HSG HMOWNR 1 4.95 01/01/2037		01/01/2016.	Call		1,025,000	1,025,000	968,625	974,393	0	50,607	0	50,607	0	1,025,000	0	0	0	25,369	01/01/2037.
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		04/01/2016.	Partial Call		165,000	165,000	165,023	164,752	0	248	0	248	0	165,000	0	0	0	3,845	07/01/2021.
880459 7S 5	TN HSG DEV AGY 4.65 07/01/21		07/01/2016.	Call		2,585,000	2,585,000	2,585,359	2,581,107	0	3,893	0	3,893	0	2,585,000	0	0	0	120,930	07/01/2021.
88045R C6 7	TN HSG DEV AGY A 3.55 07/01/2031		12/01/2016.	Partial Call		805,000	805,000	805,000	805,025	0	(25)	0	(25)	0	805,000	0	0	0	23,365	07/01/2031.
88045R UR 1	TN HSG B HSG FIN 4.50 01/01/2028		12/01/2016.	Partial Call		620,000	620,000	659,079	642,537	0	(22,537)	0	(22,537)	0	620,000	0	0	0	22,031	01/01/2028.
88045R WH 1	TN HSG DEV 1A 4.50 07/01/2031		12/01/2016.	Partial Call		255,000	255,000	264,239	260,512	0	(5,512)	0	(5,512)	0	255,000	0	0	0	9,332	07/01/2031.
880461 AR 9	TN HSG DEV AGY 1B 3.60 01/01/2031		12/01/2016.	Partial Call		170,000	170,000	154,647	156,061	0	13,939	0	13,939	0	170,000	0	0	0	4,756	01/01/2031.
880461 BP 2	TN HSG DEV AGY 2A 4.00 07/01/2043		12/01/2016.	Partial Call		230,000	230,000	244,699	241,662	0	(11,662)	0	(11,662)	0	230,000	0	0	0	7,186	07/01/2043.
880461 DN 5	TN HSG DEV AGY 2A 4.00 07/01/2045		12/01/2016.	Partial Call		440,000	440,000	484,396	479,853	0	(39,853)	0	(39,853)	0	440,000	0	0	0	14,066	07/01/2045.
88271H CV 9	TX ST HSG 5.50 12/01/2039		12/01/2016.	Partial Call		235,085	235,085	249,190	242,568	0	(7,483)	0	(7,483)	0	235,085	0	0	0	6,928	12/01/2039.
88275F MT 3	TX DEPT HSG SF 5.25 09/01/2032		12/01/2016.	Partial Call		550,000	550,000	559,625	551,900	0	(1,900)	0	(1,900)	0	550,000	0	0	0	19,581	09/01/2032.
88275F MV 8	TX DEPT HSG B 5.30 09/01/2039		12/01/2016.	Partial Call		285,000	285,000	289,275	285,809	0	(809)	0	(809)	0	285,000	0	0	0	10,160	09/01/2039.
88275F NV 7	TEXAS ST DEPT OF HSG 3.125 03/01/2046		12/01/2016.	Partial Call		35,000	35,000	35,000	35,000	0	0	0	0	0	35,000	0	0	0	615	03/01/2046.
88275F NW 5	TEXAS ST DEPT OF HSG A 3.00 03/01/2046		12/01/2016.	Partial Call		430,000	430,000	430,000	0	0	0	0	0	0	430,000	0	0	0	4,708	03/01/2046.
88283L AZ 9	TEXAS ST TRANS 5.00 04/01/21		04/01/2016.	Call		1,500,000	1,500,000	1,637,835	1,506,085	0	(6,085)	0	(6,085)	0	1,500,000	0	0	0	37,500	04/01/2021.
896029 YE 9	TRIBORO BRDG/TUNNL NY 5.50 01/01/2017		01/01/2016.	Sinking Fund Redemption		2,500,000	2,500,000	2,877,500	2,555,688	0	(55,688)	0	(55,688)	0	2,500,000	0	0	0	68,750	01/01/2017.
914119 KJ 0	UNIV CINCINNATI SER A 5.00 06/01/2016		06/01/2016.	Maturity		1,250,000	1,250,000	1,339,100	1,256,031	0	(6,031)	0	(6,031)	0	1,250,000	0	0	0	31,250	06/01/2016.
924190 DB 4	VT HSG FIN AGY 5.50 11/01/2038		05/01/2016.	Partial Call		215,000	215,000	216,344	215,339	0	(339)	0	(339)	0	215,000	0	0	0	4,056	11/01/2038.
924190 EL 1	VT HSG FIN AGY B 4.125 11/01/2042		11/01/2016.	Partial Call		385,000	385,000	401,078	397,857	0	(12,857)	0	(12,857)	0	385,000	0	0	0	11,859	11/01/2042.
924190 FR 7	VT HSG FIN AGY C 4.00 11/01/2043		11/01/2016.	Partial Call		290,000	290,000	305,785	302,303	0	(12,303)	0	(12,303)	0	290,000	0	0	0	8,800	11/01/2043.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045		05/01/2016.	Paydown		260,000	260,000	274,937	272,711	0	(1,109)	0	(1,109)	0	260,000	0	0	0	4,875	11/01/2045.
924190 HG 9	VERMONT ST HSG FIN B 3.75 11/01/2045		11/01/2016.	Partial Call		120,000	120,000	126,894	125,867	0	(6,667)	0	(6,667)	0	120,000	0	0	0	4,500	11/01/2045.
92812U Q4 3	VA HSG DEV A 3.50 10/25/2037		12/25/2016.	MBS Paydown		1,604,177	1,604,177	1,604,177	1,604,177	0	0	0	0	0	1,604,177	0	0	0	29,556	10/25/2037.
92812U Q5 0	VA HSG DEV A 3.25 06/25/2042		12/01/2016.	Paydown		1,359,120	1,359,120	1,359,120	1,359,120	0	(61)	0	(61)	0	1,359,120	0	0	0	26,662	06/25/2042.
92817S KU 1	VA ST PUB SCH AUTH 5.00 08/01/2016		08/01/2016.	Maturity		3,095,000	3,095,000	3,568,690	3,135,878	0	(40,878)	0	(40,878)	0	3,095,000	0	0	0	154,750	08/01/2016.
93978T QX 0	WA HSG FIN 1N-R 3.00 06/01/2037		12/01/2016.	Partial Call		455,000	455,000	471,321	468,260	0	(13,260)	0	(13,260)	0	455,000	0	0	0	7,034	06/01/2037.
96634R AM 4	WHITING IND ENV 5.00 01/01/2016 (BP)		01/01/2016.	Maturity		5,000,000	5,000,000	5,410,600	5,000,000	0	0	0	0	0	5,000,000	0	0	0	125,000	01/01/2016.
98321C AY 5	WYOMING CMNTY DEV 4.00 12/01/2025		12/01/2016.	Partial Call		1,235,000	1,235,000	1,235,000	1,235,000	0	0	0	0	0	1,235,000	0	0	0	31,560	12/01/2025.
98322Q HV 2	WYOMING ST CMNTY DEV 3 3.00 12/01/2044		09/01/2016.	Partial Call		265,000	265,000	277,089	274,740	0	(9,739)	0	(9,739)	0	265,000	0	0	0	2,692	12/01/2044.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					213,622,662	214,617,656	221,125,556	210,799,247	0	(383,660)	0	(383,660)	0	213,515,654	0	107,008	107,008	6,827,599	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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 - Industrial and Miscellaneous																				
00083V AJ 0	ACASC 2007-1A B CLO MEZ SEQ FLT 04/20/21		10/20/2016.	MBS Paydown		1,000,000	1,000,000	975,000	979,184	0	20,816	0	20,816	0	1,000,000	0	0	0	14,410	04/20/2021.
001406 AA 5	DCAL 2015-1A A1 ABS SEQ SNR 4.213 02/40		12/15/2016.	MBS Paydown		92,857	92,857	92,857	92,857	0	0	0	0	0	92,857	0	0	0	2,119	02/15/2040.
00163G AA 5	ALM 2012-7A A1 CLO FLT 10/19/2024		10/04/2016.	Distribution		4,000,000	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	0	0	77,153	10/19/2024.
001750 AA 6	AMMC CLO 2011-9A E FLT 01-15-22		03/31/2016.	CITIGROUP		6,685,000	7,000,000	6,440,000	6,602,069	0	10,992	0	10,992	0	6,613,061	0	71,939	71,939	266,140	01/15/2022.
00175L AB 8	AMMC CLO 2014-14A A2L FLT 07/27/26		05/17/2016.	RAYMOND JAMES & ASSOCIATES		4,740,000	4,800,000	4,755,108	4,759,669	0	896	0	896	0	4,760,566	0	(20,566)	(20,566)	70,094	07/27/2026.
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26		12/02/2016.	BANC OF AMERICA SECURITIES		4,533,750	4,650,000	4,603,500	4,603,889	418,889	51,808	0	470,698	0	4,655,698	0	(121,948)	(121,948)	262,400	12/09/2026.
00176A AG 0	AMMC CLO 2012-11A D FLT 10/30/23		10/30/2016.	MBS Paydown		6,300,000	6,300,000	6,072,570	6,113,223	0	186,777	0	186,777	0	6,300,000	0	0	0	390,521	10/30/2023.
00176D AB 5	AMMC CLO 2013-13A A2L FLT 01/24/26		04/22/2016.	RAYMOND JAMES & ASSOCIATES		2,946,480	3,000,000	2,926,529	2,939,004	0	3,589	0	3,589	0	2,942,593	0	3,887	3,887	35,590	01/26/2026.
00176J AC 0	AMMC CLO 2015-16A AX FLT 04/14/27		10/14/2016.	MBS Paydown		16,667	16,667	16,667	16,666	0	1	0	1	0	16,667	0	0	0	281	04/14/2027.
00191D AJ 9	ARES 2012-3A B2 CLO 3.3815 01/17/2024		09/08/2016.	Distribution		1,700,000	1,700,000	1,700,000	1,700,000	0	0	0	0	0	1,700,000	0	0	0	51,258	01/17/2024.
00204Z ZZ 2	APRECIA PHARM CONV 8.00 06/30/2017		01/13/2016.	Exchanged		4,000,000	4,000,000	4,000,000	3,923,852	76,148	0	0	76,148	0	4,000,000	0	0	0	130,630	06/30/2017.
00213R AA 1	ARLFR 2012-1A A1 ABS FLT 12/15/2042		12/15/2016.	MBS Paydown		263,420	263,420	263,420	263,420	0	0	0	0	0	263,420	0	0	0	3,158	12/15/2042.
00214M AA 1	ARLFR 2014-1A A1 ABS SNR 2.92 06/15/2044		12/15/2016.	MBS Paydown		185,407	185,407	179,940	0	0	374	0	374	0	185,407	0	0	0	1,583	06/15/2044.
00249E AA 8	AA AIRCRAFT FIN 2013-1 3.596 11/01/2017		12/01/2016.	Sinking Fund Redemption		292,926	292,926	292,926	292,926	0	0	0	0	0	292,926	0	0	0	5,706	11/01/2017.
00443P AA 7	ACE 2007-HE2 A1 SEQ SNR FLT 12/25/2036		12/25/2016.	MBS Paydown		546,969	546,969	417,405	420,343	0	(5,090)	0	(5,090)	0	546,969	0	0	0	1,755	12/25/2036.
00703Q AD 4	ARMT 2006-3 4A11 SEQ SSNR FLT 08/25/2036		12/25/2016.	MBS Paydown		93,465	93,465	66,448	0	0	33,139	0	33,139	0	93,465	0	0	0	118	08/25/2036.
01310T AG 4	ALBERTSON TL B-3 4.00 8/25/2019		06/22/2016.	Paydown		577,500	577,500	563,081	567,586	0	9,914	0	9,914	0	577,500	0	0	0	13,188	08/25/2019.
01448Q AA 8	ALESC 4A A1 CDO SSNR FLT 07/30/2034		10/30/2016.	MBS Paydown		314,729	314,729	267,225	0	0	(2,786)	0	(2,786)	0	314,729	0	0	0	984	07/30/2034.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/27/2016.	Litigation Settlement		171,707	0	0	0	0	0	0	0	0	0	0	171,707	171,707	0	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	177,021	0	(177,021)	(177,021)	0	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		12/25/2016.	MBS Paydown		154,284	154,284	128,442	133,312	0	874	0	874	0	154,284	0	0	0	5,937	03/25/2037.
02149M AB 5	CWALT 2007-J1 1A2 SEQ 5.75 03/25/2037		12/25/2016.	Pass-Through Loss		0	22,313	17	0	0	(668)	0	(668)	0	(2,832)	0	2,832	2,832	0	03/25/2037.
023850 AC 4	AMERICAN APPAREL 13.00 04/15/2020		11/01/2016.	Exchanged		0	325,764	316,664	192,608	1,583	0	0	1,583	0	194,191	0	(194,191)	(194,191)	0	04/15/2020.
02660L AA 8	AHMA 2006-4 1A11 SEQ SSNR FLT 10/25/2046		12/25/2016.	MBS Paydown		65,170	65,170	48,878	42,629	0	2,044	0	2,044	0	65,170	0	0	0	223	10/25/2046.
02665U AA 3	AH4R 2014-SFR2 A ABS SSNR 3.786 10/17/36		12/17/2016.	MBS Paydown		26,263	26,263	26,673	26,636	0	(47)	0	(47)	0	26,263	0	0	0	541	10/17/2036.
02665X AA 7	AH4R 2014-SFR3 A ABS SSNR 3.678 12/17/36		12/17/2016.	MBS Paydown		243,398	243,398	245,672	160,738	0	(172)	0	(172)	0	243,398	0	0	0	4,719	12/17/2036.
02666A AA 6	AH4R 2015-SFR1 A ABS SEQ SNR 3.467 04/45		12/17/2016.	MBS Paydown		82,449	82,449	82,445	82,411	0	(7)	0	(7)	0	82,449	0	0	0	1,551	04/17/2052.
03235T AA 5	ACEF 2014-1A A ABS 8.00 12/20/24		12/20/2016.	MBS Paydown		261,793	261,793	261,793	261,793	0	0	0	0	0	261,793	0	0	0	10,152	12/20/2024.
03761Q AA 3	APID 2006-QA A CLO FLT 01/20/2019		01/20/2016.	MBS Paydown		19,891	19,891	19,614	19,846	0	45	0	45	0	19,891	0	0	0	29	01/20/2019.
03763K AB 2	AASET 2014-1 A ABS SNR 5.125 12/15/2029		12/15/2016.	MBS Paydown		230,769	230,769	230,769	230,769	0	0	0	0	0	230,769	0	0	0	6,406	12/15/2029.
038779 AA 2	ARBYS 2015-1A A2 ABS SEQ SNR 4.969 10/45		10/30/2016.	MBS Paydown		25,000	25,000	25,000	25,000	0	(0)	0	(0)	0	25,000	0	0	0	511	10/30/2045.
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	C	01/20/2016.	JEFFERIES & CO.		2,387,500	2,500,000	2,492,275	2,412,500	85,564	108	0	85,672	0	2,498,172	0	(110,672)	(110,672)	47,743	02/25/2017.
03938L AW 4	ARCELORMITTAL 4.50 02/25/2017	C	01/28/2016.	GOLDMAN SACHS		486,875	500,000	498,455	482,500	17,113	28	0	17,141	0	499,641	0	(12,766)	(12,766)	21,542	02/25/2017.
04544N AD 6	ABSHE 2006-HE6 A4 SEQ SNR FLT 11/25/2036		12/25/2016.	MBS Paydown		2,220,229	2,220,229	1,864,992	1,938,266	0	81,772	0	81,772	0	2,220,229	0	0	0	7,579	11/25/2036.
04964H AC 2	ATRM 8A B CLO FLT 10/23/2022		10/23/2016.	MBS Paydown		1,500,000	1,500,000	1,488,750	1,490,390	0	9,610	0	9,610	0	1,500,000	0	0	0	46,943	10/23/2022.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(19,422)	0	19,422	19,422	0	01/25/2037.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		12/25/2016.	MBS Paydown		736,018	736,018	564,298	571,518	0	43,647	0	43,647	0	736,018	0	0	0	2,931	01/25/2037.
05530M AA 7	BCAP 2006-AA2 A1 SEQ SNR FLT 01/25/2037		12/25/2016.	Pass-Through Loss		0	20,862	14,986	0	0	0	0	0	0	19,389	0	(19,389)	(19,389)	0	01/25/2037.
05533D AK 2	BCAP 2010-RR7 2A1 SEQ SSNR FLT 07/45 RE		12/26/2016.	MBS Paydown		137,210	137,210	133,523	0	0	(12)	0	(12)	0	137,210	0	0	0	1,314	07/26/2045.
05533N AJ 3	BCAP 2010-RR12 1A9 MEZ FLT 06/26/2037 RE		12/26/2016.	Pass-Through Loss		0	32,009	0	0	0	277	0	277	0	0	0	0	0	0	06/26/2037.
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE		01/26/2016.	MBS Paydown		11,196	11,196	11,098	11,108	0	(319)	0	(319)	0	11,196	0	0	0	21	07/26/2037.
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE		01/29/2016.	CS FIRST BOSTON		2,398,691	2,416,817	2,395,670	2,443,286	0	678	0	678	0	2,397,604	0	1,087	1,087	9,136	07/26/2037.

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
05542M AW 5	BCAP 2013-RR5 6A1 SEQ SSNR CSTR 07/37 RE		01/29/2016.	Factor Based Paydown		45,952	45,952	45,550	0	0	0	0	0	0	45,952	0	0	0	0	07/26/2037.
05545J AJ 8	BCAP 2015-RR3 4A1 SEQ SSNR FLT 02/37 RE		12/25/2016.	MBS Paydown		959,649	959,649	856,486	856,486	0	12,844	0	12,844	0	959,649	0	0	0	3,049	02/27/2037.
05568Y AA 6	BNSF RAILWAY CO 5.996 04/01/24		10/01/2016.	Sinking Fund Redemption		177,147	177,147	177,147	177,148	0	0	0	0	0	177,147	0	0	0	5,380	04/01/2024.
05605G AA 0	B2R 2015-2 A ABS SEQ SSNR 3.336 11/48		12/15/2016.	MBS Paydown		139,636	139,636	139,635	139,631	0	(89)	0	(89)	0	139,636	0	0	0	2,671	11/15/2048.
05874P AA 4	BALLY 2013-1A A1.CLO FLT 05/20/2025		05/02/2016.	GOLDMAN SACHS		2,468,750	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	(31,250)	(31,250)	19,231	05/20/2025.
059333 ZZ 0	BACKCOUNTRY.COM LIBOR+725 6/30/2020		10/03/2016.	Paydown		25,000	25,000	24,750	24,687	0	313	0	313	0	25,000	0	0	0	968	06/30/2020.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(47,116)	0	47,116	47,116	0	11/20/2035.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		12/20/2016.	MBS Paydown		1,334,534	1,334,534	1,131,034	1,154,001	0	(28,937)	0	(28,937)	0	1,334,534	0	0	0	21,284	11/20/2035.
05946X H5 5	BAFC 2005-H 2A1 SEQ SSNR FLT 11/20/2035		12/20/2016.	Pass-Through Loss		0	198,337	39,578	0	0	0	0	0	0	47,116	0	(47,116)	(47,116)	0	11/20/2035.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/25/2016.	MBS Paydown		789,883	789,883	584,739	594,707	0	(92,696)	0	(92,696)	0	789,883	0	0	0	24,895	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/25/2016.	Pass-Through Loss		0	265,858	27,058	0	0	0	0	0	0	37,258	0	(37,258)	(37,258)	0	06/25/2037.
059475 AG 8	BOAA 2007-2 2A2 NAS SSNR 6.00 06/25/37		12/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(37,258)	0	37,258	37,258	0	06/25/2037.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,694)	0	4,694	4,694	0	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2016.	MBS Paydown		195,414	195,414	158,485	143,206	0	8,604	0	8,604	0	195,414	0	0	0	916	05/25/2035.
05948K ZF 9	BOAA 2005-4 CB6 SEQ FLT 5/25/2035		12/25/2016.	Pass-Through Loss		0	19,025	15,858	0	0	0	0	0	0	4,694	0	(4,694)	(4,694)	0	05/25/2035.
05948X 5V 9	BOAMS 2004-C B1 MEZ FLT 04/25/2034		12/25/2016.	MBS Paydown		114,258	114,258	106,832	0	0	(1,120)	0	(1,120)	0	114,258	0	0	0	855	04/25/2034.
05948X D4 0	BOAMS 2003-9 4A1 SEQ SSNR 5.00 12/18		06/25/2016.	MBS Paydown		106,705	106,705	106,305	106,340	0	366	0	366	0	106,705	0	0	0	2,351	12/25/2018.
05948X JN 2	BOAA 2003-4 1A4 IO INV 6/25/33		06/25/2016.	MBS Paydown		0	0	1,624,900	0	0	(19,010)	0	(19,010)	0	0	0	0	0	48,234	06/25/2033.
05948X NE 7	BOAMS 2003-5 2A4 IO INV 07/25/2018		06/25/2016.	MBS Paydown		0	0	679,209	0	0	(2,115)	0	(2,115)	0	0	0	0	0	2,722	07/25/2018.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(87)	0	87	87	0	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2016.	MBS Paydown		24,271	24,271	21,701	23,118	0	(525)	0	(525)	0	24,271	0	0	0	477	11/25/2035.
05949C KS 4	BOAMS 2005-J 2A3 SEQ SSNR CSTR 11/35		12/25/2016.	Pass-Through Loss		0	3,208	77	0	0	32	0	32	0	87	0	(87)	(87)	0	11/25/2035.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		12/25/2016.	MBS Paydown		7,146	7,146	6,789	5,273	0	74	0	74	0	7,146	0	0	0	224	10/25/2036.
05951U AC 5	BAFC 2006-8T2 A2 SEQ 5.7908 10/25/2036		12/25/2016.	Pass-Through Loss		0	2,267	2,154	0	0	0	0	0	0	0	0	0	0	0	10/25/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(25,217)	0	25,217	25,217	0	05/20/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2016.	MBS Paydown		769,061	769,061	685,005	0	0	14,826	0	14,826	0	769,061	0	0	0	10,511	05/20/2036.
059522 AU 6	BAFC 2007-C 1A2 PT SSNR FLT 05/20/2036		12/20/2016.	Pass-Through Loss		0	62,155	22,388	0	0	0	0	0	0	25,217	0	(25,217)	(25,217)	0	05/20/2036.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2016.	MBS Paydown		70,973	70,973	62,052	53,307	0	(477)	0	(477)	0	70,973	0	0	0	2,062	05/25/2037.
05953Y AH 4	BAFC 2007-4 TA1B SEQ STP 05/25/37		12/25/2016.	Pass-Through Loss		0	27,474	24,033	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.
05955T AA 8	BALL 2009-UB2 A4AA SEQ SSNR CSTR 2/24/51		12/24/2016.	MBS Paydown		3,730,409	3,730,409	3,740,318	3,717,821	0	1,318	0	1,318	0	3,730,409	0	0	0	176,308	02/24/2051.
05955T AC 4	BALL 2009-UB2 A4AB SEQ SSNR CSTR 12/49		12/24/2016.	MBS Paydown		1,472,303	1,472,303	1,429,572	1,458,778	0	5,485	0	5,485	0	1,472,303	0	0	0	60,708	12/24/2049.
05955U AA 5	BALL 2010-UB3 A4A1 SEQ SSNR CSTR 6/15/49		12/15/2016.	MBS Paydown		4,164,597	4,164,597	3,939,169	4,118,583	0	34,742	0	34,742	0	4,164,597	0	0	0	181,767	06/15/2049.
05955U AU 1	BALL 2010-UB3 A4A4 SEQ SSNR 5.338 12/43		12/15/2016.	MBS Paydown		4,713,545	4,713,545	4,599,389	4,687,598	0	25,947	0	25,947	0	4,713,545	0	0	0	234,837	12/15/2043.
05956H AA 3	BALL 2010-RC30 A5A SEQ 5.334 12/43 RE		12/16/2016.	MBS Paydown		13,000,000	13,000,000	13,592,617	13,088,354	0	(88,354)	0	(88,354)	0	13,000,000	0	0	0	647,158	12/16/2043.
07384Y KF 2	BSABS 2003-AC4 A SEQ 5.5 09/25/2033		12/25/2016.	MBS Paydown		407,084	407,084	411,410	410,312	0	563	0	563	0	407,084	0	0	0	11,404	09/25/2033.
07386H QZ 7	BALTA 2005-2 2A3 SEQ PT SNR FLT 04/25/35		12/25/2016.	MBS Paydown		789,609	789,609	669,194	0	0	5,732	0	5,732	0	789,609	0	0	0	10,034	04/25/2035.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		02/08/2016.	Recovery of Prior Pass Through Loss		134	0	0	0	0	0	0	0	0	0	0	134	134	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		04/11/2016.	Recovery of Prior Pass Through Loss		41	0	0	0	0	0	0	0	0	0	0	41	41	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		05/05/2016.	Recovery of Prior Pass Through Loss		147	0	0	0	0	0	0	0	0	0	0	147	147	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		05/26/2016.	Recovery of Prior Pass Through Loss		14	0	0	0	0	0	0	0	0	0	0	14	14	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		07/25/2016.	Recovery of Prior Pass Through Loss		83	0	0	0	0	0	0	0	0	0	0	83	83	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		08/25/2016.	Recovery of Prior Pass Through Loss		124	0	0	0	0	0	0	0	0	0	0	124	124	0	05/25/2037.
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		09/26/2016.	Recovery of Prior Pass Through Loss		0	0	0	0	0	0	0	0	0	0	0	0	0	0	05/25/2037.

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
07386R AA 7	BSABS 2007-HE4 1A1 SEQ SSNR FLT 05/25/37		11/28/2016.	Recovery of Prior Pass Through Loss		1	0	0	0	0	0	0	0	0	0	0	1	1	0	05/25/2037.
073879 M5 4	BSABS 2005-AC6 21A1 SEQ SNR 5.25 09/2020		12/25/2016.	MBS Paydown		759,999	759,999	769,024	765,702	0	(1,699)	0	(1,699)	0	759,999	0	0	0	22,976	09/25/2020.
075386 AC 6	BEAVER VALLEY FND 9.00 6/01/2017		06/01/2016.	Sinking Fund Redemption		220,000	220,000	244,382	224,631	(0)	(4,631)	0	(4,631)	0	220,000	0	0	0	9,900	06/01/2017.
085789 AE 5	BERRY PETROL CO 6.75 11/01/2020		06/14/2016.	BANC OF AMERICA SECURITIES		299,600	1,070,000	753,425	176,550	0	0	72,225	(72,225)	0	197,950	0	101,650	101,650	0	11/01/2020.
09064A AF 8	BIOMED REALTY LP 3.85 04/15/2016		03/16/2016.	Call		5,000,000	5,000,000	4,968,250	4,998,019	0	1,982	0	1,982	0	5,000,000	0	0	0	80,743	04/15/2016.
09254D AC 9	BSIS 2006-4A C CLO MEZ FLT 04/20/2019		04/20/2016.	MBS Paydown		660,000	660,000	605,550	649,403	0	10,597	0	10,597	0	660,000	0	0	0	3,857	04/20/2019.
09626U AA 6	BLUEM 2013-1A A1 CLO FLT 05/15/2025		12/16/2016.	NON-BROKER		500,000	500,000	490,600	499,970	0	11	0	11	0	499,981	0	20	20	10,060	05/15/2025.
09774X BF 8	BCM 1999-B A5 SEQ 7.44 12/15/2029		12/15/2016.	MBS Paydown		14,784	14,784	14,784	7,123	0	840	0	840	0	14,784	0	0	0	549	12/15/2029.
10138M AG 0	BOTTLING GROUP 5.50 04/01/16		04/01/2016.	Maturity		2,000,000	2,000,000	2,082,340	2,003,394	0	(3,394)	0	(3,394)	0	2,000,000	0	0	0	55,000	04/01/2016.
11042A AA 2	BRITISH AIRWAYS 4.625 06/20/2024		12/20/2016.	Sinking Fund Redemption		139,913	139,913	140,147	140,093	0	(17)	0	(17)	0	139,913	0	0	0	4,091	06/20/2024.
11042B AA 0	BRITISH AIRWAYS 5.625 06/20/2020		12/20/2016.	Sinking Fund Redemption		262,824	262,824	262,824	262,824	0	0	0	0	0	262,824	0	0	0	9,240	06/20/2020.
114535 AC 1	BROOKSTONE CO 13.00 10/15/2014		01/01/2016.	Liquidation		0	1,095,872	930,301	0	0	0	0	0	0	0	0	(0)	(0)	0	10/15/2014.
12189P AD 4	BNSF 98-C TRUST 6.23 07/02/2018		07/02/2016.	Sinking Fund Redemption		41,844	41,844	37,869	25,962	0	(141)	0	(141)	0	41,844	0	0	0	1,316	07/02/2018.
12189P AE 2	BURLINGTON NORTH 7.16 01/02/20		07/02/2016.	Sinking Fund Redemption		203,840	203,840	222,092	203,840	0	0	0	0	0	203,840	0	0	0	7,361	01/02/2020.
12189P AL 6	BUR NTH/SAN FA 5.943 01/15/2022		01/15/2016.	Sinking Fund Redemption		119,660	119,660	119,660	119,746	0	0	0	0	0	119,660	0	0	0	3,556	01/15/2022.
12479L AA 8	CAI 2012-1A A ABS 3.47 10/25/2027	C	12/25/2016.	MBS Paydown		200,000	200,000	197,697	99,985	0	195	0	195	0	200,000	0	0	0	2,797	10/25/2027.
12479L AC 4	CAI 2013-1A A ABS 3.35 03/27/2028	C	12/25/2016.	MBS Paydown		340,000	340,000	335,854	215,006	0	501	0	501	0	340,000	0	0	0	4,960	03/27/2028.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/21/2016.	Litigation Settlement		106,651	0	0	0	0	0	0	0	0	0	0	106,651	106,651	0	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	106,651	0	(106,651)	(106,651)	0	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2016.	MBS Paydown		85,977	85,977	84,110	60,128	0	845	0	845	0	85,977	0	0	0	1,530	06/20/2036.
125431 AH 9	CWHL 2006-HYB4 2A1 SSNR SEQ CSTR 36		12/20/2016.	Pass-Through Loss		0	31,623	31,160	0	0	0	0	0	0	0	0	0	0	0	06/20/2036.
125478 AD 9	CIFC 2006-2A A1LB CLO FLT 03/01/2021		06/01/2016.	MBS Paydown		426,875	426,875	404,464	420,789	0	6,086	0	6,086	0	426,875	0	0	0	952	03/01/2021.
12548W AF 0	CIFC 2012-3A A2F CLO 3.654 01/29/2025		10/29/2016.	MBS Paydown		1,800,000	1,800,000	1,800,000	1,800,000	0	0	0	0	0	1,800,000	0	0	0	65,772	01/29/2025.
125634 AG 0	CLIF 2013-1A ABS 2.83 03/18/2028		12/18/2016.	MBS Paydown		116,000	116,000	115,983	115,988	0	2	0	2	0	116,000	0	0	0	1,948	03/18/2028.
125634 AJ 4	CLIF 2013-2A NOTE ABS 3.22 06/18/28		12/18/2016.	MBS Paydown		109,200	109,200	109,160	109,168	0	4	0	4	0	109,200	0	0	0	1,900	06/18/2028.
125634 AQ 8	CLIF 2014-2A A ABS SNR 3.38 10/18/2029		12/18/2016.	MBS Paydown		532,697	532,697	526,568	357,627	0	301	0	301	0	532,697	0	0	0	8,207	10/18/2029.
12563L AA 5	CLIF 2016-1A A ABS SNR 4.21 02/18/41		12/18/2016.	MBS Paydown		212,838	212,838	212,816	0	0	(27)	0	(27)	0	212,838	0	0	0	4,234	02/18/2041.
12621R AA 2	COMM 2010-RR1 GEA SEQ SSNR CSTR 12/11/49		12/11/2016.	MBS Paydown		7,338,720	7,338,720	7,816,024	7,389,136	0	(49,842)	0	(49,842)	0	7,338,720	0	0	0	362,311	12/11/2049.
12641P CG 7	CSMC 2009-6R 9A2 SUB SSUP CSTR 4/26/36		12/26/2016.	MBS Paydown		314,365	314,365	314,365	314,365	0	(226)	0	(226)	0	314,365	0	0	0	5,067	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,763)	0	5,763	5,763	0	04/26/2036.
12641P CK 8	CSMC 2009-6R 9A5 MEZ SSUP CSTR 4/26/36		12/26/2016.	Pass-Through Loss		0	12,541	12,794	0	0	(2)	0	(2)	0	5,763	0	(5,763)	(5,763)	0	04/26/2036.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	58	0	(58)	(58)	0	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		11/26/2016.	Pass-Through Loss		0	(2,889)	852	0	0	0	0	0	0	(58)	0	58	58	0	09/26/2037.
12641Q AA 0	CSMC 2009-7R 3A3 MEZ 6.00 9/26/37		12/26/2016.	MBS Paydown		37,078	37,078	25,587	28,029	0	3,854	0	3,854	0	37,078	0	0	0	1,029	09/26/2037.
12641Q AE 2	CSMC 2009-7R 4A1 SEQ EXCH CSTR 7/26/37		11/26/2016.	MBS Paydown		499,838	499,838	499,838	497,631	0	464	0	464	0	499,838	0	0	0	13,358	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/26/2016.	Pass-Through Loss		0	(170,611)	60,481	0	0	1,886	0	1,886	0	(217,356)	0	217,356	217,356	0	07/26/2037.
12641Q AJ 1	CSMC 2009-7R 4A5 MEZ 6.00 7/26/2037		12/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	217,356	0	(217,356)	(217,356)	0	07/26/2037.
12641Q BD 3	CSMC 2009-7R 7A2 SUB FLT 12/26/36		06/26/2016.	MBS Paydown		493,339	493,339	404,895	460,529	0	32,809	0	32,809	0	493,339	0	0	0	10,018	12/26/2036.
12641Q BE 1	CSMC 2009-7R 7A3 SUB FLT 12/26/36		12/26/2016.	MBS Paydown		414,705	414,705	282,884	344,452	0	56,765	0	56,765	0	414,705	0	0	0	16,764	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	145,254	0	(145,254)	(145,254)	0	12/26/2036.
12641Q BF 8	CSMC 2009-7R 7A4 MEZ FLT 12/26/36		12/26/2016.	Pass-Through Loss		0	(113,224)	4,074	0	0	2,117	0	2,117	0	(145,254)	0	145,254	145,254	0	12/26/2036.
12641Q CP 5	CSMC 2009-7R 12A2 SUB 5.75 1/26/36		07/26/2016.	MBS Paydown		50,540	50,540	50,540	50,540	0	0	0	0	0	50,540	0	0	0	810	01/26/2036.

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
12641Q CQ 3	CSMC 2009-7R 12A3 SUB 5.75 1/26/36		12/26/2016.	MBS Paydown		29,390	29,390	29,390	29,390	0	1	0	1	0	29,390	0	0	0	1,221	01/26/2036.
12641Q CS 9	CSMC 2009-7R 12A5 MEZ 5.75 1/26/36		10/26/2016.	Pass-Through Loss		0	308	308	0	0	(0)	0	(0)	0	0	0	0	0	0	01/26/2036.
12641Q DF 6	CSMC 2009-7R 14A4 SUB 5.75 4/26/37		01/26/2016.	MBS Paydown		20,067	20,067	17,308	14,047	0	6,020	0	6,020	0	20,067	0	0	0	60	04/26/2037.
12641Q DG 4	CSMC 2009-7R 14A5 SUB 5.75 4/26/37		12/26/2016.	MBS Paydown		152,130	152,130	127,456	148,170	0	2,364	0	2,364	0	152,130	0	0	0	3,081	04/26/2037.
12641Q DM 1	CSMC 2009-7R 15A1 SEQ EXCH FLT 4/26/37		12/26/2016.	MBS Paydown		178,708	178,708	161,144	166,092	0	2,379	0	2,379	0	178,708	0	0	0	6,063	04/26/2037.
12641Q DQ 2	CSMC 2009-7R 15A4 SUB FLT 4/26/37		12/26/2016.	Pass-Through Loss		0	3,246	0	0	0	(379)	0	(379)	0	0	0	0	0	0	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,317)	0	9,317	9,317	0	04/26/2037.
12641Q DR 0	CSMC 2009-7R 15A5 MEZ FLT 04/26/37		11/26/2016.	Pass-Through Loss		0	27,894	1,767	0	0	(3,022)	0	(3,022)	0	9,317	0	(9,317)	(9,317)	0	04/26/2037.
12641Q EA 6	CSMC 2009-7R 17A1 SEQ EXCH FLT 03/26/37		12/26/2016.	MBS Paydown		292,112	292,112	246,950	275,723	0	4,140	0	4,140	0	292,112	0	0	0	585	03/26/2037.
12641Q EK 4	CSMC 2009-7R 18A1 SEQ EXCH STP 3/26/37		12/26/2016.	MBS Paydown		521,423	521,423	521,423	521,423	0	(326)	0	(326)	0	521,423	0	0	0	8,011	03/26/2037.
12643K AQ 6	CSMC 2010-RR2 2A SEQ SSNR CSTR 9/15/39		12/15/2016.	MBS Paydown		639,791	639,791	630,545	637,601	0	6,347	0	6,347	0	639,791	0	0	0	26,968	09/15/2039.
12644C AA 8	CSMC 2010-RR4 1A SEQ 5.383 02/15/40		10/15/2016.	MBS Paydown		4,718,234	4,718,234	4,635,681	4,701,881	0	16,352	0	16,352	0	4,718,234	0	0	0	183,307	02/15/2040.
12645A AA 1	CSMC 2010-RR7 1A SEQ SSNR 5.378 8/12/48		11/12/2016.	MBS Paydown		4,167,774	4,167,774	4,372,092	4,198,947	0	(31,173)	0	(31,173)	0	4,167,774	0	0	0	176,305	08/12/2048.
12647H BC 9	CSMC 2013-8R 4A2 MEZ FLT 12/27/2036 RE		12/29/2016.	Pass-Through Loss		0	46,404	0	0	0	770	0	770	0	0	0	0	0	0	12/27/2036.
126670 ED 6	CWL 2005-12 1A6 NAS 5.165 2/25/2036		06/25/2016.	MBS Paydown		21,299	21,299	21,298	21,299	0	0	0	0	0	21,299	0	0	0	343	02/25/2036.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/25/2016.	Pass-Through Loss		0	72,510	14,787	0	0	0	0	0	0	15,200	0	(15,200)	(15,200)	0	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/27/2016.	Litigation Settlement		72,510	0	0	0	0	0	0	0	0	0	0	72,510	72,510	0	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	57,309	0	(57,309)	(57,309)	0	04/25/2035.
12667F 5E 1	CWALT 2005-6CB 1A3 SEQ SNR 5.25 04/25/35		12/25/2016.	MBS Paydown		1,331,147	1,331,147	1,300,932	1,256,856	0	(10,389)	0	(10,389)	0	1,331,147	0	0	0	37,713	04/25/2035.
12667F LG 8	CWALT 2004-J5 1A6 NAS 5.687 7/25/2034		12/25/2016.	MBS Paydown		30,715	30,715	30,715	30,715	0	0	0	0	0	30,715	0	0	0	655	07/25/2034.
12667F RE 7	CWALT 2004-J6 1A1 SEQ 5.5 08/25/2024		12/25/2016.	MBS Paydown		505,759	505,759	513,346	508,877	0	1,521	0	1,521	0	505,759	0	0	0	17,300	08/25/2024.
12667F VF 9	CWALT 2004-J10 4CB1 SEQ SNR 6.5 10/25/34		12/25/2016.	MBS Paydown		46,226	46,226	47,035	46,859	0	(606)	0	(606)	0	46,226	0	0	0	1,297	10/25/2034.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		10/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	291,804	0	(291,804)	(291,804)	0	01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		12/25/2016.	MBS Paydown		79,515	79,515	53,211	4,629	0	44,355	0	44,355	0	79,515	0	0	0	380	01/25/2036.
12668A 4C 6	CWALT 2005-IM1 A2 MEZ SSUP FLT 1/25/2036		12/25/2016.	Pass-Through Loss		0	130,340	96,609	0	0	0	0	0	0	(291,804)	0	291,804	291,804	0	01/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/27/2016.	Litigation Settlement		44,602	0	0	0	0	0	0	0	0	0	0	44,602	44,602	0	05/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	43,905	0	(43,905)	(43,905)	0	05/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		12/25/2016.	MBS Paydown		55,541	55,541	48,034	31,622	0	(3,467)	0	(3,467)	0	55,541	0	0	0	1,762	05/25/2036.
12668B YA 5	CWALT 2006-7CB 1A9 SEQ 6.0 5-25-36		12/25/2016.	Pass-Through Loss		0	21,834	18,883	0	0	0	0	0	0	696	0	(696)	(696)	0	05/25/2036.
126694 D5 4	CWHL 2006-HYB2 3A1 SEQ SSNR FLT 04/20/36		12/20/2016.	MBS Paydown		303,409	303,332	266,904	0	0	10,848	0	10,848	0	303,409	0	0	0	1,749	04/20/2036.
126694 HN 1	CWHL 2005-25 A9 SCH SSNR 5.50 11/25/2035		12/25/2016.	MBS Paydown		29,883	29,883	29,659	25,730	0	(339)	0	(339)	0	29,883	0	0	0	872	11/25/2035.
126694 UJ 5	CWHL 2005-31 1A1 SEQ SSNR FLT 01/25/2036		12/25/2016.	MBS Paydown		22,493	22,493	19,344	0	0	(6,252)	0	(6,252)	0	22,493	0	0	0	157	01/25/2036.
13643E AF 2	CANADIAN OIL SANDS LT 7.75 05/15/2019		06/24/2016.	Cash Tender		3,375,000	3,000,000	3,214,750	3,171,976	0	(22,520)	0	(22,520)	0	3,149,456	0	225,544	225,544	141,438	05/15/2019.
13875V AL 0	CANYC 2012-1A B2 CLO 3.16 01/15/2024		10/15/2016.	MBS Paydown		1,250,000	1,250,000	1,189,625	1,205,412	0	44,588	0	44,588	0	1,250,000	0	0	0	39,500	01/15/2024.
14178V AB 4	CFCAT 2013-1A B ABS 2.75 11/15/2018		12/15/2016.	MBS Paydown		1,132,900	1,132,900	1,133,409	1,132,990	0	(35)	0	(35)	0	1,132,900	0	0	0	14,702	11/15/2018.
14309Y AA 2	CGMS 2012-4A A CLO FLT 01/20/2025		10/20/2016.	MBS Paydown		750,000	750,000	750,000	750,000	0	0	0	0	0	750,000	0	0	0	14,925	01/20/2025.
14575H AA 6	CAUTO 2016-1A A ABS SNR 4.55 02/15/2046		12/15/2016.	MBS Paydown		55,871	55,871	55,850	0	0	(10)	0	(10)	0	55,871	0	0	0	1,006	02/15/2046.
14754D AG 5	CASH AMER INTL 5.75 05/15/2018		09/01/2016.	Make Whole Call		2,154,693	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	154,693	154,693	91,361	05/15/2018.
14855J AB 1	CLAST 2016-1 A ABS SSNR 4.45 08/15/2041		12/15/2016.	MBS Paydown		167,138	167,138	167,089	0	0	(2)	0	(2)	0	167,138	0	0	0	1,721	08/15/2041.
160841 AA 0	CHARLOTTE GATE 6.41 12/01/16		12/01/2016.	Sinking Fund Redemption		200,839	200,839	200,839	200,839	0	0	0	0	0	200,839	0	0	0	7,041	12/01/2016.
161546 JG 2	CFAB 2004-2 1A4 SEQ 5.323 02/25/2035		05/25/2016.	MBS Paydown		207,890	207,890	207,885	205,142	0	2,748	0	2,748	0	207,890	0	0	0	2,825	02/25/2035.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(768)	0	768	768	0	01/25/2036.
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		12/25/2016.	MBS Paydown		35,888	35,888	31,571	28,233	0	2,601	0	2,601	0	35,888	0	0	0	478	01/25/2036.

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
16162W PV 5	CHASE 2005-A2 1A1 SEQ SSNR CSTR 01/36		12/25/2016.	Pass-Through Loss		0	1,256	836	0	0	0	0	0	0	768	0	(768)	(768)	0	01/25/2036.
16162X AD 9	CHASE 2006-S3 1A4 SEQ SSNR FLT 1136		12/25/2016.	MBS Paydown		95,911	95,911	83,682	84,162	1,079	22,790	0	23,869	0	95,911	0	0	0	3,095	11/25/2036.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		12/25/2016.	MBS Paydown		705,649	705,649	554,082	537,534	0	545	0	545	0	705,649	0	0	0	18,687	08/25/2037.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		12/25/2016.	Pass-Through Loss		0	180,368	12,743	0	0	(3,287)	0	(3,287)	0	16,337	0	(16,337)	(16,337)	0	08/25/2037.
16165Y AV 4	CFLX 2007-M1 2F6 NAS SSNR 5.0296 08/37		12/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(16,337)	0	16,337	16,337	0	08/25/2037.
162809 AA 5	CHECKERS DRIVE-IN 11.00 12/01/2017		01/06/2016.	Call		2,110,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	110,000	110,000	21,389	12/01/2017.
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		06/01/2016.	MORGAN STANLEY		452,000	565,000	272,613	273,022	0	7,934	0	7,934	0	280,956	0	171,044	171,044	0	12/15/2022.
165167 CQ 8	CHESAPEAKE ENRGY WI 8.00 12/15/2022		06/02/2016.	MIZUHO SEC USA		468,000	585,000	282,263	282,687	0	8,268	0	8,268	0	290,955	0	177,045	177,045	41,786	12/15/2022.
17307G 4H 8	CMLTI 2006-WF1 A2C SEQ 5.598 3/25/2036		12/25/2016.	MBS Paydown		36,348	36,348	36,347	16,979	0	5,414	0	5,414	0	36,348	0	0	0	998	03/25/2036.
17307G VN 5	CMLTI 2005-WF2 AF7 SEQ STP 8/25/2035		12/25/2016.	MBS Paydown		232,243	232,243	232,236	189,973	0	6,404	0	6,404	0	232,243	0	0	0	6,381	08/25/2035.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,388)	0	5,388	5,388	0	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		12/25/2016.	MBS Paydown		168,025	168,025	149,957	149,409	0	(2,830)	0	(2,830)	0	168,025	0	0	0	4,808	04/25/2036.
17309A AD 1	CMALT 2006-A1 1A4 NAS 5.75 04/25/36		12/25/2016.	Pass-Through Loss		0	28,437	4,788	0	0	0	0	0	0	5,388	0	(5,388)	(5,388)	0	04/25/2036.
17309N AD 3	CRMSI 2006-1 A4 SEQ 5.939 7/25/2036		12/25/2016.	MBS Paydown		807,365	807,365	807,357	807,365	0	0	0	0	0	807,365	0	0	0	25,711	07/25/2036.
17310E AD 0	CRMSI 2006-2 A4 SEQ 5.775 09/25/36		12/25/2016.	MBS Paydown		550,971	550,971	476,590	531,702	0	7,491	0	7,491	0	550,971	0	0	0	19,123	09/25/2036.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		12/25/2016.	MBS Paydown		46,797	46,797	16,684	15,417	0	21,917	0	21,917	0	46,797	0	0	0	719	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		12/25/2016.	Pass-Through Loss		0	(3,841)	2,918	0	0	(1,150)	0	(1,150)	0	(3,765)	0	3,765	3,765	0	03/25/2037.
17312V AA 6	CMLTI 2007-6 1A1A SEQ SSNR CSTR 3/25/37		12/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	3,774	0	(3,774)	(3,774)	0	03/25/2037.
184588 AD 3	CLRLK 2006-1A C CLO MEZ FLT 12/20/2020		12/20/2016.	MBS Paydown		2,800,000	2,800,000	2,666,438	2,708,137	0	91,863	0	91,863	0	2,800,000	0	0	0	60,300	12/20/2020.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(36,953)	0	36,953	36,953	0	06/25/2037.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		12/25/2016.	MBS Paydown		325,754	325,754	288,477	253,467	0	(2,658)	0	(2,658)	0	325,754	0	0	0	9,975	06/25/2037.
18976G AR 7	CMALT 2007-A6 1A16 TAC SSNR 6.00 06/37		12/25/2016.	Pass-Through Loss		0	119,789	109,442	0	0	0	0	0	0	36,953	0	(36,953)	(36,953)	0	06/25/2037.
19516P AB 7	COLLB 2007-1A A2 CDO FLT 12/09/2047		05/09/2016.	Liquidation		0	2,604,969	2,377,035	0	0	0	0	0	0	0	0	(0)	(0)	0	12/09/2047.
19624H AA 6	COLNY 2014-1 A SEQ SNR 2.5432 04/20/2050		12/20/2016.	MBS Paydown		703,749	703,749	703,748	703,738	0	0	0	0	0	703,749	0	0	0	10,349	04/20/2050.
20267U AA 7	CBSLT 2016-B A1 ABS SNR 2.73 10/25/2040		12/25/2016.	MBS Paydown		59,775	59,775	59,759	0	0	11	0	11	0	59,775	0	0	0	295	10/25/2040.
20825T AA 5	CONOCPHILLIPS CA 5.625 10/15/2016		10/15/2016.	Maturity		2,500,000	2,500,000	2,758,150	2,532,845	0	(32,845)	0	(32,845)	0	2,500,000	0	0	0	140,625	10/15/2016.
210382 AA 5	CONSTELLIS GROUP INC 9.75 05/15/2020		09/15/2016.	Consent Fee		50,000	0	0	0	0	0	0	0	0	50,000	0	0	0	0	05/15/2020.
21050A AA 0	CCOLT 2015-1 A ABS SNR 2.82 03/15/2021		12/15/2016.	MBS Paydown		743,507	743,507	743,466	743,479	0	286	0	286	0	743,507	0	0	0	10,201	03/15/2021.
21075W CJ 2	CONHE 1996-1 A7 SEQ 7.00 3/15/2027		12/15/2016.	MBS Paydown		26,456	26,456	26,435	9,502	0	0	0	0	0	26,456	0	0	0	984	03/15/2027.
210795 QB 9	CONTL AIRLINES 12-2 A 4.00 10/29/2024		10/29/2016.	Sinking Fund Redemption		248,857	248,857	252,589	252,160	0	(258)	0	(258)	0	248,857	0	0	0	7,466	10/29/2024.
212015 AH 4	CONTINENTAL RESOURCES 5.00 09/15/2022		06/23/2016.	DEUTSCHE BANK		1,368,500	1,400,000	1,316,500	1,323,416	0	4,643	0	4,643	0	1,328,059	0	40,441	40,441	35,443	09/15/2022.
21987H AS 4	CBBC-ADM 98-1 6.50 12-15-17 AL120613		12/15/2016.	Sinking Fund Redemption		322,116	322,116	334,302	323,925	0	(1,036)	0	(1,036)	0	322,116	0	0	0	15,787	12/15/2017.
22540V HJ 4	CSFB 2001-MH29 A SEQ 5.6 09/25/2031		01/01/2016.	MBS Paydown		0	0	16,501	0	0	0	0	0	0	0	0	0	0	0	09/25/2031.
227170 AE 7	CRNN 2013-1A A ABS 3.08 04/18/2028	C	12/18/2016.	MBS Paydown		200,000	200,000	198,054	150,000	0	125	0	125	0	200,000	0	0	0	2,946	04/18/2028.
227170 AG 2	CRNN 2014-2A A ABS SNR 3.27 11/18/2029	C	12/18/2016.	MBS Paydown		222,222	222,222	222,153	222,161	0	7	0	7	0	222,222	0	0	0	3,936	11/18/2029.
22944J DE 8	CSMC 2010-18R 4A3 SUB SSNR 04/26/38		08/26/2016.	MBS Paydown		2,925,498	2,925,498	2,810,307	2,925,498	0	0	0	0	0	2,925,498	0	0	0	33,986	04/26/2038.
23242L AB 9	CWHEL 2006-F 2A1A SEQ FLT 7/15/2036		12/15/2016.	MBS Paydown		151,292	151,292	105,716	120,422	0	(55,196)	0	(55,196)	0	151,292	0	0	0	506	07/15/2036.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/27/2016.	Litigation Settlement		292,470	0	0	0	0	0	0	0	0	0	0	292,470	292,470	0	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	291,274	0	(291,274)	(291,274)	0	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2016.	MBS Paydown		513,680	513,680	391,272	377,404	0	89,296	0	89,296	0	513,680	0	0	0	1,744	12/25/2046.
23245G AB 7	CWALT 2006-OC9 A2A SEQ SSNR FLT 12/25/36		12/25/2016.	Pass-Through Loss		0	23,924	18,979	0	0	0	0	0	0	1,196	0	(1,196)	(1,196)	0	12/25/2046.
233046 AC 5	DNKN 2015-1A A2I ABS SNR 3.262 02/20/45		11/20/2016.	MBS Paydown		100,000	100,000	100,000	100,000	0	0	0	0	0	100,000	0	0	0	2,039	02/20/2045.
233046 AD 3	DNKN 2015-1A A2II ABS SNR 3.98 02/20/45		11/20/2016.	MBS Paydown		25,000	25,000	25,000	25,000	0	0	0	0	0	25,000	0	0	0	622	02/20/2045.

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
245069 AK 5	DEL 2013-HDC B B SEQ FLT 03/15/2026		01/15/2016.	MBS Paydown		3,000,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	0	0	4,213	03/15/2026.
247358 AA 2	DELTA AIR 2012-1 4 05/07/20		11/07/2016.	Sinking Fund Redemption		98,890	98,890	98,890	98,890	0	0	0	0	0	98,890	0	0	0	3,509	05/07/2020.
24763L AE 0	DELHE 1995-2 A5 HE SEQ 7.1 1/25/27		12/25/2016.	MBS Paydown		4,012	4,012	4,026	4,012	0	0	0	0	0	4,012	0	0	0	55	01/25/2027.
25150M AC 0	DBALT 2007-RMP1 A2 SEQ SSNR FLT 12/25/36		12/25/2016.	MBS Paydown		199,878	199,878	157,404	162,280	0	6,253	0	6,253	0	199,878	0	0	0	458	12/25/2036.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		12/25/2016.	MBS Paydown		513,257	513,257	458,061	0	0	16,145	0	16,145	0	513,257	0	0	0	1,238	02/25/2037.
25150R AD 7	DBALT 2006-AR6 A4 SEQ SNR FLT 02/25/2037		12/25/2016.	Pass-Through Loss		0	36,656	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2037.
251510 DP 5	DBALT 2005-2 1A7 NAS SNR CSTR 04/25/35		12/25/2016.	MBS Paydown		909,278	909,278	914,677	898,430	0	(12,455)	0	(12,455)	0	909,278	0	0	0	28,008	04/25/2035.
251510 DQ 3	DBALT 2005-2 2A1 SEQ FLT 3/25/2020		12/25/2016.	MBS Paydown		44,776	44,776	38,396	39,603	0	2,696	0	2,696	0	44,776	0	0	0	189	03/25/2020.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2016.	MBS Paydown		38,004	38,004	38,004	24,715	0	1,127	0	1,127	0	38,004	0	0	0	972	02/25/2036.
251510 MD 2	DBALT 2006-AB1 A1A SEQ 5.431 02/25/36		12/25/2016.	Pass-Through Loss		0	13,387	13,387	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.
251563 FY 3	DMSI 2004-5 A3 SEQ 5.59 07/25/2034		12/25/2016.	MBS Paydown		824,018	824,018	823,832	820,025	0	1,421	0	1,421	0	824,018	0	0	0	22,815	07/25/2034.
25243Y AJ 8	DIAGEO CAP PLC 5 09/30/16	C	09/30/2016.	Maturity		3,450,000	3,450,000	3,507,960	3,456,950	0	(6,950)	0	(6,950)	0	3,450,000	0	0	0	189,750	09/30/2016.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		03/31/2016.	Paydown		135,000	135,000	135,024	135,000	0	0	0	0	0	135,000	0	0	0	3,583	01/17/2018.
25250* AA 2	DIALOG TELECOM TL 10.50 1/17/2018		06/20/2016.	Distribution		4,750,891	4,657,736	4,658,562	4,657,736	0	0	0	0	0	4,657,736	0	93,155	93,155	233,663	01/17/2018.
256853 AA 0	DOLPHIN ENERGY 5.888 06/15/2019	C	12/15/2016.	Sinking Fund Redemption		334,800	334,800	333,963	334,457	0	114	0	114	0	334,800	0	0	0	15,014	06/15/2019.
258257 AA 2	DORIC NIMROD AIR 2012-1B 6.50 05/30/2021	C	11/30/2016.	Sinking Fund Redemption		156,640	156,640	156,640	156,640	0	0	0	0	0	156,640	0	0	0	1,857	05/30/2021.
258258 AA 0	DORIC NIMROD AIR 2012-1A 5.125 11/30/24	C	11/30/2016.	Sinking Fund Redemption		81,721	81,721	81,721	81,721	0	0	0	0	0	81,721	0	0	0	3,287	11/30/2022.
26208L AA 6	HONK 2015-1A A2 ABS SNR 5.216 07/20/2045		10/20/2016.	MBS Paydown		20,000	20,000	20,000	20,000	0	0	0	0	0	20,000	0	0	0	652	07/20/2045.
26224H AA 5	DRUGC 2016-1A A ABS 3.979 04/15/2027		10/15/2016.	MBS Paydown		176,873	176,873	176,871	0	0	(2)	0	(2)	0	176,873	0	0	0	1,753	04/15/2027.
26248P AC 5	DRYD 2006-16A B CLO MEZ FLT 10/20/2020		07/20/2016.	MBS Paydown		3,000,000	3,000,000	2,925,000	2,934,786	0	65,214	0	65,214	0	3,000,000	0	0	0	27,499	10/20/2020.
26827E AC 9	ECAF 2015-1A A2 ABS SNR 4.947 06/15/2040	C	03/15/2016.	MBS Paydown		15,670	15,670	15,670	15,670	0	0	0	0	0	15,670	0	0	0	194	06/15/2040.
26845# AA 8	EDX SUPPLY CHA SEN SEC NT 3.50 1/15/2019		10/15/2016.	Paydown		137,323	137,323	137,323	0	0	0	0	0	0	137,323	0	0	0	2,250	01/15/2019.
26924B AA 1	SYNERGY ET THREE LLC 1586 10.00 9/30/19		02/29/2016.	Paydown		17,673	17,673	17,673	16,734	0	(0)	0	(0)	0	17,673	0	0	0	371	09/30/2019.
26971H AB 8	EGLE 2014-1A A2 ABS SNR SEQ 4.31 12/39	C	12/15/2016.	MBS Paydown		125,000	125,000	124,993	124,994	0	1	0	1	0	125,000	0	0	0	2,918	12/15/2039.
28108P AA 4	ESLFT 2012-A AP ABS FLT 10/01/2025		10/01/2016.	MBS Paydown		63,638	63,638	63,956	63,638	0	0	0	0	0	63,638	0	0	0	1,419	10/01/2025.
28108P AB 2	ESLFT 2012-A AT ABS FLT 10/01/2025		10/01/2016.	MBS Paydown		67,111	67,111	67,225	67,111	0	0	0	0	0	67,111	0	0	0	1,414	10/01/2025.
28618W AA 2	ERL 2014-1A A1 ABS SNR 2.299 04/19/2044		12/19/2016.	MBS Paydown		119,657	119,657	115,693	0	0	456	0	456	0	119,657	0	0	0	922	04/19/2044.
29445U AB 1	EQLS 2007-1 A2B SEQ SNR FLT 04/25/2037		12/25/2016.	MBS Paydown		1,369,692	1,369,692	1,138,129	1,156,564	0	36,777	0	36,777	0	1,369,692	0	0	0	4,778	04/25/2037.
29760L AA 0	SYNERGY ET THREE LLC 1540 10.00 9/30/19		02/29/2016.	Paydown		17,673	17,673	17,673	16,734	0	(0)	0	(0)	0	17,673	0	0	0	371	09/30/2019.
30261J AK 5	FREMF 2012-KF01 B SEQ FLT 10/25/2044		05/25/2016.	MBS Paydown		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	24,508	10/25/2044.
30605X AA 1	FWAY 2012-1 A2 ABS 4.21 10/15/2042		12/15/2016.	MBS Paydown		130,120	130,120	130,730	130,489	0	(49)	0	(49)	0	130,120	0	0	0	2,968	10/15/2042.
30605X AC 7	FWAY 2015-1A A2 ABS PT SNR 4.213 11/42		12/15/2016.	MBS Paydown		60,000	60,000	60,000	60,000	0	0	0	0	0	60,000	0	0	0	1,369	11/15/2042.
316817 AA 3	57TH ST MTGE 7.125 6/01/2017		12/01/2016.	Sinking Fund Redemption		230,793	230,793	230,816	230,795	0	(2)	0	(2)	0	230,793	0	0	0	9,174	06/01/2017.
32027L AE 5	FFML 2006-FF14 A5 SEQ SNR FLT 10/25/2036		12/25/2016.	MBS Paydown		994,838	994,838	878,627	782,283	0	12,633	0	12,633	0	994,838	0	0	0	3,191	10/25/2036.
32028H AD 5	FFML 2006-FF10 A4 SEQ FLT 07/25/2036		12/25/2016.	MBS Paydown		1,051,634	1,051,634	979,991	1,011,617	0	13,302	0	13,302	0	1,051,634	0	0	0	3,010	07/25/2036.
32051G EZ 4	FHAMS 2004-AA7 1A1 SEQ SSNR FLT 02/25/35		12/25/2016.	MBS Paydown		568,232	568,232	482,997	0	0	30,760	0	30,760	0	568,232	0	0	0	4,078	02/25/2035.
32051G XQ 3	FHASI 2005-AR5 2A1 SEQ SSNR FLT 11/25/35		12/25/2016.	MBS Paydown		72,529	72,529	65,911	0	0	(308)	0	(308)	0	72,529	0	0	0	319	11/25/2035.
345397 WB 5	FUEL TRUST 4.207 04/15/2016		04/15/2016.	Maturity		2,000,000	2,000,000	2,000,000	2,000,000	0	0	0	0	0	2,000,000	0	0	0	42,070	04/15/2016.
34959W AA 7	FCBSL 2013-1A A CLO FLT 01/19/2025		05/02/2016.	RAYMOND JAMES & ASSOCIATES		2,958,000	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(42,000)	(42,000)	27,527	01/19/2025.
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020		12/20/2016.	MBS Paydown		5,500,000	5,500,000	5,378,438	5,451,366	0	48,634	0	48,634	0	5,500,000	0	0	0	91,112	12/20/2020.
361856 CP 0	GMACM 2003-HE2 A4 SEQ STP 4/25/2033		12/25/2016.	MBS Paydown		528,993	528,993	523,373	336,129	0	41,844	0	41,844	0	528,993	0	0	0	14,109	04/25/2033.
361856 DX 2	GMACM 2004-HE5 A5 SEQ CSTR 9/25/34		12/25/2016.	MBS Paydown		244,929	244,929	244,929	114,056	0	20,463	0	20,463	0	244,929	0	0	0	7,164	09/25/2034.
3622EA AA 8	GSAA 2007-3 1A1A SEQ SSNR FLT 03/25/2047		12/25/2016.	MBS Paydown		126,338	126,338	83,778	0	0	4,770	0	4,770	0	126,338	0	0	0	396	03/25/2047.
362332 AE 8	GSMS 2006-GG8 A4 SEQ 5.56 11/10/39		09/10/2016.	MBS Paydown		2,516,676	2,516,676	2,482,268	2,511,074	0	5,601	0	5,601	0	2,516,676	0	0	0	71,121	11/10/2039.

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
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,246)	0	6,246	6,246	0	02/25/2036.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		12/25/2016.	MBS Paydown		1,595,687	1,595,687	1,542,277	1,506,966	494	8,677	0	9,172	0	1,595,687	0	0	0	41,874	02/25/2036.
362341 7S 2	GSR 2006-1F 4A1 SEQ SNR 5.50 02/25/2036		12/25/2016.	Pass-Through Loss		0	33,075	6,027	0	10	0	0	10	0	6,246	0	(6,246)	(6,246)	0	02/25/2036.
362341 BR 9	GSAMP 2005-HE3 M2 MEZ FLT 06/25/2035		12/25/2016.	MBS Paydown		490,752	490,752	480,937	484,699	0	1,834	0	1,834	0	490,752	0	0	0	3,894	06/25/2035.
36242D PG 2	GSR 2004-14 3A2 SEQ CSTR 12/25/2034		12/25/2016.	MBS Paydown		134,836	134,836	133,317	100,900	0	(686)	0	(686)	0	134,836	0	0	0	2,170	12/25/2034.
368771 AA 9	GEN AMER RAILCAR 6.69 09/20/16		09/20/2016.	Sinking Fund Redemption		306,593	306,593	307,104	306,593	0	0	0	0	0	306,593	0	0	0	8,572	09/20/2016.
37247D AK 2	GENWORTH HOLDINGS 6.515 05/22/2018		03/23/2016.	Consent Fee		7,813	0	0	0	0	0	0	0	0	7,813	0	0	0	0	05/22/2018.
37247D AL 0	GENWORTH HOLDING 8.625 12/15/2016		01/19/2016.	Make Whole Call		213,322	200,000	213,000	206,434	0	0	0	0	0	206,434	0	6,888	6,888	1,629	12/15/2016.
37247D AP 1	GENWORTH FINL 7.625 09/24/2021		03/23/2016.	Consent Fee		71,981	0	0	0	0	0	0	0	0	71,981	0	0	0	0	09/24/2021.
37952U AB 9	SEACO 2013-1A A ABS 2.98 04/17/2028	C	12/17/2016.	MBS Paydown		675,000	675,000	664,297	666,387	0	1,137	0	1,137	0	675,000	0	0	0	10,856	04/17/2028.
37954T AA 2	GSFI 2015-1 B1 ABS SNR 2.74 01/18/2030	C	12/18/2016.	MBS Paydown		1,252,509	1,252,509	1,252,469	1,252,509	0	0	0	0	0	1,252,509	0	0	0	19,274	01/18/2030.
39121J AA 8	GREAT RIVER 5.829 07/01/17		07/01/2016.	Sinking Fund Redemption		352,291	352,291	352,291	352,291	0	0	0	0	0	352,291	0	0	0	20,535	07/01/2017.
39678W AA 6	GCSP 2005-1 A SEQ CSTR 9-25-34		12/25/2016.	MBS Paydown		149,965	149,965	148,372	147,692	0	1,378	0	1,378	0	149,965	0	0	0	4,499	09/25/2034.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/07/2016.	BARCLAYS CAPITAL		954,584	956,976	972,826	945,014	21,166	(1,435)	0	19,731	0	965,129	0	(10,545)	(10,545)	13,526	12/15/2020.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	06/08/2016.	BARCLAYS CAPITAL		286,375	287,093	291,668	283,504	6,245	(422)	0	5,823	0	289,438	0	(3,063)	(3,063)	7,864	12/15/2020.
40066N AA 4	GUANAY FI LTD 6.00 12/15/2020	C	12/15/2016.	Sinking Fund Redemption		400,913	400,913	403,225	395,902	6,354	(208)	0	6,146	0	400,913	0	0	0	15,987	12/15/2020.
40423X AA 0	NZES 2016-PLS2 A ABS SNR 5.683 07/25/21		12/25/2016.	MBS Paydown		300,664	300,664	300,664	0	0	(1)	0	(1)	0	300,664	0	0	0	2,017	07/25/2021.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,079)	0	7,079	7,079	0	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		12/25/2016.	MBS Paydown		63,694	63,694	55,891	60,071	0	11,820	0	11,820	0	63,694	0	0	0	2,211	09/25/2037.
40432B AA 7	HALO 2007-2 1A1 SEQ SSNR 5.50 09/25/2037		12/25/2016.	Pass-Through Loss		0	7,665	6,726	0	0	0	0	0	0	7,101	0	(7,101)	(7,101)	0	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		12/25/2016.	MBS Paydown		440,833	440,833	379,454	352,076	0	(1,725)	0	(1,725)	0	440,833	0	0	0	17,476	09/25/2037.
40432B AZ 2	HALO 2007-2 3A6 SEQ SSNR 6 0 9/25/2037		12/25/2016.	Pass-Through Loss		0	65,056	56,650	0	0	0	0	0	0	0	0	0	0	0	09/25/2037.
40536Y AE 4	HLCNL 2007-2A A1J CLO MEZ SEQ FLT 04/21		10/24/2016.	MBS Paydown		2,000,000	2,000,000	1,948,750	1,968,855	0	31,145	0	31,145	0	2,000,000	0	0	0	18,054	04/24/2021.
40536Y AL 8	HLCNL 2007-2A C CLO MEZ FLT 04/24/2021		10/24/2016.	MBS Paydown		2,000,000	2,000,000	1,940,000	1,958,428	0	41,572	0	41,572	0	2,000,000	0	0	0	39,894	04/24/2021.
41161V AC 4	HVMLT 2006-7 2A1A SEQ SSNR FLT 09/19/46		12/19/2016.	MBS Paydown		1,139,973	1,139,973	894,166	861,792	0	6,164	0	6,164	0	1,139,973	0	0	0	4,073	09/19/2046.
41162N AC 1	HVMLT 2006-14 2A1A SEQ SNR FLT 01/25/47		12/19/2016.	MBS Paydown		828,882	828,882	661,238	653,848	0	(9,176)	0	(9,176)	0	828,882	0	0	0	3,041	01/25/2047.
411707 AA 0	HNGRY 2013-1A A2 ABS 4.474 03/20/2043		12/20/2016.	MBS Paydown		41,250	41,250	41,181	30,000	0	2	0	2	0	41,250	0	0	0	964	03/20/2043.
422248 AA 2	HEALTH NET INC 6.375 06/01/17		12/09/2016.	Make Whole Call		2,051,980	2,000,000	1,995,380	1,999,172	0	828	0	828	0	2,000,000	0	51,980	51,980	130,333	06/01/2017.
43710M AA 0	RFMS2 2007-HSA1 A SEQ FLT 02/25/2037		12/25/2016.	MBS Paydown		47,492	47,492	32,803	8,019	0	13,299	0	13,299	0	47,492	0	0	0	155	02/25/2037.
43739H AA 8	HMBT 2006-2 A1 SEQ SNR FLT 12/25/2036		12/25/2016.	MBS Paydown		489,131	489,131	427,990	0	0	20,896	0	20,896	0	489,131	0	0	0	1,670	12/25/2036.
45254N MZ 7	IMM 2005-2 1A2 SEQ SSUP FLT 04/25/2035		12/25/2016.	MBS Paydown		89,594	89,594	75,259	77,540	0	(3,973)	0	(3,973)	0	89,594	0	0	0	553	04/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2016.	MBS Paydown		171,581	171,581	87,020	14,848	0	22,052	0	22,052	0	171,581	0	0	0	1,049	08/25/2035.
45254N NT 0	IMM 2005-3 M1 MEZ FLT 08/25/2035		12/25/2016.	Pass-Through Loss		0	43,629	36,886	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.
45257E AB 0	IMSA 2006-5 1A1B SEQ SSNR FLT 02/25/2037		12/25/2016.	MBS Paydown		1,440,813	1,435,259	1,244,438	0	0	15,651	0	15,651	0	1,440,813	0	0	0	4,269	02/25/2037.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	133	0	(133)	(133)	0	10/25/2013.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		11/25/2016.	MBS Paydown		11,217	11,217	9,142	0	0	6	0	6	0	0	0	11,217	11,217	52	10/25/2013.
456606 HK 1	INDYL 2005-L2 A1 SEQ FLT 10/25/2013		12/15/2016.	ODEON CAPITAL GROUP LLC		140,262	232,318	189,339	0	0	127	0	127	0	0	0	140,262	140,262	1,665	10/25/2013.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		12/25/2016.	MBS Paydown		206,010	206,010	148,391	0	0	(6,162)	0	(6,162)	0	206,010	0	0	0	1,429	02/25/2035.
45660L CK 3	INDX 2005-AR2 1A1 SEQ SSNR FLT 02/25/35		12/25/2016.	Pass-Through Loss		0	5,390	0	0	0	0	0	0	0	0	0	0	0	0	02/25/2035.
45660L LP 2	INDX 2005-AR7 4A1 SEQ SSNR FLT 06/25/35		12/25/2016.	MBS Paydown		3,617	3,617	3,052	0	0	(869)	0	(869)	0	3,617	0	0	0	10	06/25/2035.
45660L LQ 0	INDX 2005-AR7 5A1 SEQ SNR FLT 06/25/2035		12/25/2016.	MBS Paydown		548,011	532,309	456,878	0	0	38,561	0	38,561	0	548,011	0	0	0	7,824	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		10/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	666	0	(666)	(666)	0	06/25/2035.
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		12/25/2016.	MBS Paydown		18,332	18,332	10,203	1,176	0	7,300	0	7,300	0	18,332	0	0	0	570	06/25/2035.

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
45660L PK 9	RAST 2005-A6CB A9 SEQ SSUP 5.50 6/25/35		12/25/2016.	Pass-Through Loss		0	78,730	53,108	0	0	0	0	0	0	(666)	0	666	666	0	06/25/2035.
45660N X9 1	INDX 2004-AR6 5A2 SEQ SSUP CSTR 10/34		12/25/2016.	MBS Paydown		74,843	74,843	61,371	62,286	0	(3,296)	0	(3,296)	0	74,843	0	0	0	1,138	10/25/2034.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		11/25/2016.	MBS Paydown		44,378	44,378	33,727	0	0	0	0	0	0	0	0	44,378	44,378	413	06/25/2039.
45661F AB 7	INDYL 2006-L2 A2 SEQ FLT 6/25/2039		12/15/2016.	ODEON CAPITAL GROUP LLC		214,962	356,045	270,594	0	0	0	0	0	0	0	0	214,962	214,962	3,536	06/25/2039.
46184# AA 5	INVISION DIV LIBOR+900 6/30/2020		09/30/2016.	Paydown		46,028	46,028	45,567	45,605	0	57	0	57	0	46,028	0	0	0	2,489	06/30/2020.
46590B AA 2	JPTEP 2011-1 A SEQ CSTR 06/17/41		12/17/2016.	MBS Paydown		1,565,464	1,565,464	1,565,464	1,565,464	0	0	0	0	0	1,565,464	0	0	0	28,021	06/17/2041.
46617U AN 1	JFINR 2015-3A COMB CLO MEZ 3.00 04/20/23		10/20/2016.	MBS Paydown		954,956	954,956	954,956	954,956	0	0	0	0	0	954,956	0	0	0	21,677	04/20/2023.
46619X AA 1	HENDR 2015-3A A ABS SSNR 4.08 03/17/70		12/15/2016.	MBS Paydown		95,861	95,861	95,777	95,778	0	5	0	5	0	95,861	0	0	0	2,622	03/17/2070.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2016.	MBS Paydown		51,554	51,554	49,603	38,518	0	(9,352)	0	(9,352)	0	51,554	0	0	0	1,775	12/25/2035.
46627M AD 9	JPALT 2005-S1 1A4 SEQ SSNR 6.0 12/25/35		12/25/2016.	Pass-Through Loss		0	9,557	9,255	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		12/25/2016.	MBS Paydown		206,858	206,858	206,975	146,452	0	8,529	0	8,529	0	206,858	0	0	0	2,990	03/25/2036.
46627M CU 9	JPALT 2006-A1 2A1 SEQ SSNR CSTR 03/36		12/25/2016.	Pass-Through Loss		0	37,905	40,186	0	0	0	0	0	0	0	0	0	0	0	03/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		01/26/2016.	Recovery of Prior Pass Through Loss		20,394	0	0	0	0	0	0	0	0	0	0	20,394	20,394	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		02/26/2016.	Recovery of Prior Pass Through Loss		5,070	0	0	0	0	0	0	0	0	0	0	5,070	5,070	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		03/28/2016.	Recovery of Prior Pass Through Loss		15,463	0	0	0	0	0	0	0	0	0	0	15,463	15,463	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		04/26/2016.	Recovery of Prior Pass Through Loss		43,360	0	0	0	0	0	0	0	0	0	0	43,360	43,360	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		05/26/2016.	Recovery of Prior Pass Through Loss		28,262	0	0	0	0	0	0	0	0	0	0	28,262	28,262	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/12/2016.	Recovery of Prior Pass Through Loss		17,390	0	0	0	0	0	0	0	0	0	0	17,390	17,390	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		07/25/2016.	Recovery of Prior Pass Through Loss		17,503	0	0	0	0	0	0	0	0	0	0	17,503	17,503	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		08/29/2016.	Recovery of Prior Pass Through Loss		19,486	0	0	0	0	0	0	0	0	0	0	19,486	19,486	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		10/17/2016.	Recovery of Prior Pass Through Loss		10,664	0	0	0	0	0	0	0	0	0	0	10,664	10,664	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		11/14/2016.	Recovery of Prior Pass Through Loss		7,921	0	0	0	0	0	0	0	0	0	0	7,921	7,921	0	05/25/2036.
46628G AE 9	JPALT 2006-A2 1A5 SEQ SSUP FLT 05/25/36		12/09/2016.	Recovery of Prior Pass Through Loss		11,898	0	0	0	0	0	0	0	0	0	0	11,898	11,898	0	05/25/2036.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		08/25/2016.	Pass-Through Loss		0	688	671	0	0	0	0	0	0	0	0	0	0	0	04/25/2037.
46630P AP 0	JPMMT 2007-A2 3A1 SEQ SSNR CSTR 04/25/37		12/25/2016.	MBS Paydown		11,705	11,705	11,390	8,828	0	24	0	24	0	11,705	0	0	0	183	04/25/2037.
46630V AC 6	JPMCC 2007-CB19 A3 SEQ CSTR 2/12/2049		01/01/2016.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	9,895	02/01/2049.
46631B AD 7	JPMCC 2007-LD11 A3 SEQ CSTR 6/15/2049		08/15/2016.	MBS Paydown		1,341,553	1,341,553	1,345,169	1,338,348	0	3,205	0	3,205	0	1,341,553	0	0	0	22,195	06/15/2049.
46632T AA 3	JPMMT 2008-R2 1A1 SEQ SSNR CSTR 7/27/37		12/27/2016.	MBS Paydown		225,741	225,741	183,132	191,497	0	27,533	0	27,533	0	225,741	0	0	0	3,121	07/27/2037.
46633A AA 3	JPMMT 2008-R4 1A1 SEQ SSNR CSTR 03/26/37		12/26/2016.	MBS Paydown		623,567	623,567	477,808	539,321	0	21,310	0	21,310	0	623,567	0	0	0	10,462	03/26/2037.
46633A AC 9	JPMMT 2008-R4 2A1 SEQ SSNR CSTR 11/36 RE		12/26/2016.	MBS Paydown		388,858	388,858	301,608	388,858	0	0	0	0	0	388,858	0	0	0	13,254	11/26/2036.
46633A AG 0	JPMMT 2008-R4 3A1 SEQ SSNR CSTR 6/37 RE		12/26/2016.	MBS Paydown		679,154	679,154	494,085	611,893	0	47,489	0	47,489	0	679,154	0	0	0	37,769	06/26/2037.
46633M AL 3	JPMRR 2009-6 2A1 SEQ SSNR CSTR 04/26/35		07/26/2016.	MBS Paydown		319,776	319,776	296,592	307,611	0	12,165	0	12,165	0	319,776	0	0	0	3,043	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(17,880)	0	17,880	17,880	0	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		12/26/2016.	MBS Paydown		339,960	339,960	34,766	21,424	0	0	0	0	0	221,437	0	118,523	118,523	7,200	04/26/2035.
46633M AM 1	JPMRR 2009-6 2A2 Z MEZ CSTR 04/26/35RE		12/26/2016.	Pass-Through Loss		0	46,281	4,539	0	0	0	0	0	0	23,104	0	(23,104)	(23,104)	0	04/26/2035.
46637U AA 5	JPTEP 2012-3 A PT 3.0 10/27/2042		12/27/2016.	MBS Paydown		3,458,886	3,458,886	3,337,825	3,344,304	0	46,987	0	46,987	0	3,458,886	0	0	0	66,875	10/27/2042.
46637V AA 3	JPTEP 2012-2 A SEQ 3.00 09/17/42		12/17/2016.	MBS Paydown		512,686	512,686	509,097	509,248	0	81	0	81	0	512,686	0	0	0	8,209	09/17/2042.
46639A AA 7	JPTEP 2012-5 A PT 2.50 12/27/2042		12/27/2016.	MBS Paydown		268,714	268,714	257,965	258,274	0	4,122	0	4,122	0	268,714	0	0	0	4,389	12/27/2042.
46645A AB 7	JPMRR 2015-4 1A2 SEQ SSNR FLT 06/47 RE		12/25/2016.	MBS Paydown		1,429,470	1,429,470	1,309,752	1,309,752	0	10,861	0	10,861	0	1,429,470	0	0	0	5,139	06/26/2047.
472320 AA 8	JMAC 2008-R1 A SEQ SSNR 11.125 06/25/47		12/25/2016.	MBS Paydown		286,506	286,506	270,748	212,643	0	(15,908)	0	(15,908)	0	286,506	0	0	0	9,201	06/25/2047.
472321 AA 6	JMAC 2008-R2 1A1 SEQ CSTR 10/25/2035		12/26/2016.	MBS Paydown		754,268	754,268	578,077	638,021	0	89,051	0	89,051	0	754,268	0	0	0	22,589	10/25/2035.
47232C AH 7	JMAC 2009-R1 4A2 MEZ CSTR 06/21/2037 RE		12/21/2016.	Pass-Through Loss		0	24,062	0	0	0	61	0	61	0	0	0	0	0	0	06/21/2037.
47232D AA 0	JMAC 2009-R5 1A1 SEQ SSNR CSTR 4/26/37		12/26/2016.	MBS Paydown		1,633,973	1,633,973	1,633,973	1,633,693	0	(57,403)	0	(57,403)	0	1,633,973	0	0	0	8,857	04/26/2037.

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
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		07/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,263)	0	6,263	6,263	0	04/26/2037.
47232D AE 2	JMAC 2009-R5 1A5 MEZ SSUP CSTR 4/26/37		12/26/2016.	Pass-Through Loss		0	(321,047)	37,993	0	0	(346)	0	(346)	0	6,263	0	(6,263)	(6,263)	0	04/26/2037.
47232D AF 9	JMAC 2009-R5 2A1 SEQ SSNR CSTR 9/26/36		11/26/2016.	MBS Paydown		90,735	90,735	90,735	89,987	0	748	0	748	0	90,735	0	0	0	2,898	09/26/2036.
47232D AG 7	JMAC 2009-R5 2A2 SUB SSUP CSTR 09/26/36		12/26/2016.	MBS Paydown		14,234	14,234	14,234	14,206	0	(72)	0	(72)	0	14,234	0	0	0	885	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(290)	0	290	290	0	09/26/2036.
47232D AL 6	JMAC 2009-R5 2A6 MEZ SSUP CSTR 9/26/36		12/26/2016.	Pass-Through Loss		0	(27,981)	14,062	0	0	(37)	0	(37)	0	290	0	(290)	(290)	0	09/26/2036.
47232D AU 6	JMAC 2009-R5 4A2 SUB SSUP CSTR 9/26/36		12/26/2016.	MBS Paydown		468,875	468,875	444,551	460,086	0	(2,785)	0	(2,785)	0	468,875	0	0	0	13,471	09/26/2036.
47232D AV 4	JMAC 2009-R5 4A3 MEZ SSUP CSTR 9/26/36		12/26/2016.	Pass-Through Loss		0	65,283	32,945	0	0	289	0	289	0	0	0	0	0	0	09/26/2036.
47232D BJ 0	JMAC 2009-R5 7A2 SUB SSUP CSTR 9/26/36		12/26/2016.	MBS Paydown		181,855	181,855	181,855	149,901	0	18,671	0	18,671	0	181,855	0	0	0	842	09/26/2036.
47232D BM 3	JMAC 2009-R5 7A5 SUB SSUP CSTR 9/26/36		12/26/2016.	Pass-Through Loss		0	82,378	9,344	0	0	6	0	6	0	0	0	0	0	0	09/26/2036.
47232D CG 5	JMAC 2009-R5 11A1 SEQ SSNR CSTR 5/21/36		09/21/2016.	MBS Paydown		468,422	468,422	468,422	468,421	0	0	0	0	0	468,421	0	0	0	6,220	05/21/2036.
47232D CH 3	JMAC 2009-R5 11A2 SUB SSUP CSTR 5/21/36		12/21/2016.	MBS Paydown		45,596	45,596	45,596	30,965	0	(11,493)	0	(11,493)	0	45,596	0	0	0	1,157	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,653)	0	7,653	7,653	0	05/21/2036.
47232D CL 4	JMAC 2009-R5 11A5 SUB SSUP CSTR 5/21/36		05/21/2016.	Pass-Through Loss		0	11,115	3,408	0	0	(16)	0	(16)	0	7,653	0	(7,653)	(7,653)	0	05/21/2036.
47232D CP 5	JMAC 2009-R5 12A2 SUB SSUP CSTR 12/26/36		12/26/2016.	MBS Paydown		84,083	84,083	84,083	98,680	0	(12,753)	0	(12,753)	0	84,083	0	0	0	3,026	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		09/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,042)	0	10,042	10,042	0	12/26/2036.
47232D CT 7	JMAC 2009-R5 12A6 MEZ SSUP CSTR 12/26/36		10/26/2016.	Pass-Through Loss		0	10,043	2,511	0	0	(198)	0	(198)	0	10,043	0	(10,043)	(10,043)	0	12/26/2036.
47232D CV 2	JMAC 2009-R5 13A2 SUB SSUP CSTR 4/26/47		12/26/2016.	MBS Paydown		265,204	265,204	265,204	264,801	0	(151)	0	(151)	0	265,204	0	0	0	3,798	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,019)	0	5,019	5,019	0	04/26/2047.
47232D CY 6	JMAC 2009-R5 13A5 MEZ SSUP CSTR 4/26/47		12/26/2016.	Pass-Through Loss		0	58,529	34,040	0	0	(261)	0	(261)	0	5,019	0	(5,019)	(5,019)	0	04/26/2047.
47232D CZ 3	JMAC 2009-R5 14A1 SEQ SSNR CSTR 6/26/37		12/26/2016.	MBS Paydown		140,495	140,495	110,946	115,056	0	3,877	0	3,877	0	140,495	0	0	0	3,573	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	2	0	(2)	(2)	0	06/26/2037.
47232D DB 5	JMAC 2009-R5 14A3 MEZ SSUP CSTR 6/26/37		09/26/2016.	Pass-Through Loss		0	4,441	5	0	0	(28)	0	(28)	0	(2)	0	2	2	0	06/26/2037.
47232D DC 3	JMAC 2009-R5 15A1 SEQ SSNR CSTR 8/26/37		01/26/2016.	MBS Paydown		3,480	3,480	2,687	3,237	0	0	0	0	0	3,237	0	243	243	16	08/26/2037.
47232D DD 1	JMAC 2009-R5 15A2 SUB SSUP CSTR 8/26/37		12/26/2016.	MBS Paydown		76,994	76,994	29,647	58,453	0	8,149	0	8,149	0	76,994	0	0	0	1,987	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(6,128)	0	6,128	6,128	0	08/26/2037.
47232D DF 6	JMAC 2009-R5 15A4 MEZ SSUP CSTR 8/26/37		12/26/2016.	Pass-Through Loss		0	10,211	1,170	0	0	6	0	6	0	6,128	0	(6,128)	(6,128)	0	08/26/2037.
47232D DQ 2	JMAC 2009-R5 17A2 SUB SSUP CSTR 9/26/35		06/26/2016.	MBS Paydown		490,376	490,376	490,376	490,376	0	0	0	0	0	490,376	0	0	0	3,785	09/26/2035.
47232D DR 0	JMAC 2009-R5 17A3 SUB SSUP CSTR 9/26/35		12/26/2016.	MBS Paydown		705,654	705,654	433,028	575,141	0	58,259	0	58,259	0	705,654	0	0	0	15,531	09/26/2035.
47232D EE 8	JMAC 2009-R5 19A4 SUB SSUP CSTR 6/26/37		06/26/2016.	MBS Paydown		42,551	42,551	17,275	40,042	0	2,510	0	2,510	0	42,551	0	0	0	281	06/26/2037.
47232D EF 5	JMAC 2009-R5 19A5 SUB SSUP CSTR 6/26/37		12/26/2016.	MBS Paydown		38,593	38,593	12,319	35,517	0	2,170	0	2,170	0	38,593	0	0	0	706	06/26/2037.
47232D FH 0	JMAC 2009-R5 24A3 SUB SSUP CSTR 12/26/36		12/26/2016.	MBS Paydown		89,253	89,253	89,253	89,084	0	168	0	168	0	89,253	0	0	0	2,759	12/26/2036.
47232D FJ 6	JMAC 2009-R5 24A4 SUB SSUP CSTR 12/26/36		12/26/2016.	MBS Paydown		7,657	7,657	7,657	5,653	0	823	0	823	0	7,657	0	0	0	322	12/26/2036.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(4,861)	0	4,861	4,861	0	06/26/2037.
47232D FM 9	JMAC 2009-R5 19A6 MEZ SSUP CSTR 6/26/37		07/26/2016.	Pass-Through Loss		0	6,700	1,308	0	0	68	0	68	0	4,861	0	(4,861)	(4,861)	0	06/26/2037.
47232Q AA 1	JMAC 2009-R2 1A SEQ CSTR 11-37 RE		12/26/2016.	MBS Paydown		98,568	98,568	95,796	90,148	0	(3,632)	0	(3,632)	0	98,568	0	0	0	2,306	11/26/2037.
47232V AA 0	JMAC 2009-R4 1A1 SEQ SSNR 6.00 02/26/37		12/26/2016.	MBS Paydown		145,645	145,645	145,645	143,717	0	343	0	343	0	145,645	0	0	0	4,624	02/26/2037.
47232V AE 2	JMAC 2009-R4 1A5 MEZ SSUP 6.00 02/26/37		12/26/2016.	Pass-Through Loss		0	45,236	35,544	0	0	1	0	1	0	1	0	(1)	(1)	0	02/26/2037.
47232V AF 9	JMAC 2009-R4 2A1 SEQ SSNR 5.75 02/26/37		12/26/2016.	MBS Paydown		109,246	109,246	109,246	107,917	0	(587)	0	(587)	0	109,246	0	0	0	3,324	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(298)	0	298	298	0	02/26/2037.
47232V AK 8	JMAC 2009-R4 2A5 MEZ SSUP 5.75 02/26/37		12/26/2016.	Pass-Through Loss		0	33,931	29,778	0	0	(227)	0	(227)	0	298	0	(298)	(298)	0	02/26/2037.
47232V AW 2	JMAC 2009-R4 5A1 SEQ SSNR CSTR 9/26/35		12/26/2016.	MBS Paydown		477,389	477,389	437,019	445,240	0	11,719	0	11,719	0	477,389	0	0	0	7,036	09/26/2035.
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		06/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(15,278)	0	15,278	15,278	0	09/26/2035.

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
47232V BA 9	JMAC 2009-R4 5A5 MEZ SSUP CSTR 09/26/35		12/26/2016.	Pass-Through Loss		0	68,854	20,075	0	0	(280)	0	(280)	0	15,278	0	(15,278)	(15,278)	0	09/26/2035.
47232V BG 6	JMAC 2009-R4 7A1 SEQ SSNR FLT 11/26/36		12/26/2016.	MBS Paydown		861,673	861,673	705,828	698,879	0	100,136	0	100,136	0	861,673	0	0	0	5,240	11/26/2036.
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(644)	0	644	644	0	11/26/2036.
47232V BL 5	JMAC 2009-R4 7A5 MEZ SSUP FLT 11/26/36		12/26/2016.	Pass-Through Loss		0	(123,468)	5,094	0	0	(19)	0	(19)	0	644	0	(644)	(644)	0	11/26/2036.
47232V BM 3	JMAC 2009-R4 8A1 SEQ SSNR 5.50 11/26/36		12/26/2016.	MBS Paydown		303,175	303,175	303,175	301,348	0	862	0	862	0	303,175	0	0	0	9,074	11/26/2036.
47232V BQ 4	JMAC 2009-R4 8A4 MEZ SSUP 5.50 11/26/36		12/26/2016.	Pass-Through Loss		0	(43,442)	14,432	0	0	(63)	0	(63)	0	0	0	0	0	0	11/26/2036.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		09/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2)	0	2	2	0	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		12/26/2016.	MBS Paydown		398,693	398,693	110,434	393,694	0	32,541	0	32,541	0	398,693	0	0	0	6,204	11/26/2037.
47232V BY 7	JMAC 2009-R4 9A6 MEZ SSUP CSTR 11/26/37		12/26/2016.	Pass-Through Loss		0	(108,753)	2,029	0	0	0	0	0	0	2	0	(2)	(2)	0	11/26/2037.
47232V CA 8	JMAC 2009-R4 10A2 SUB SSUP 6.00 07/26/36		12/26/2016.	MBS Paydown		202,091	202,091	202,091	202,091	0	(170)	0	(170)	0	202,091	0	0	0	7,269	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(8,531)	0	8,531	8,531	0	07/26/2036.
47232V CE 0	JMAC 2009-R4 10A6 MEZ SSUP 6.00 07/26/36		12/26/2016.	Pass-Through Loss		0	44,558	8,214	0	0	(1,625)	0	(1,625)	0	8,531	0	(8,531)	(8,531)	0	07/26/2036.
47232V CF 7	JMAC 2009-R4 11A1 SEQ SSNR 5.8368 04/37		07/11/2016.	Interest Shortfall Recovery		0	0	0	0	0	0	0	0	0	0	0	0	0	561	04/01/2037.
47232V CG 5	JMAC 2009-R4 11A2 SUB SSUP 5.8368 04/37		12/26/2016.	MBS Paydown		160,758	160,758	160,758	159,094	0	(257)	0	(257)	0	160,758	0	0	0	3,146	04/26/2037.
47232V DR 0	JMAC 2009-R4 18A1 SEQ SSNR 6.00 04/26/36		12/26/2016.	MBS Paydown		94,961	94,961	94,961	94,798	0	(1,645)	0	(1,645)	0	94,961	0	0	0	3,184	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(192)	0	192	192	0	04/26/2036.
47232V DV 1	JMAC 2009-R4 18A5 MEZ SSUP 6.00 04/26/36		12/26/2016.	Pass-Through Loss		0	40,627	18,587	0	0	(116)	0	(116)	0	192	0	(192)	(192)	0	04/26/2036.
47232V DZ 2	JMAC 2009-R4 20A1 SEQ SSNR 6.00 03/26/36		12/26/2016.	MBS Paydown		165,364	165,364	165,364	161,788	0	615	0	615	0	165,364	0	0	0	5,566	03/26/2036.
47232V EB 4	JMAC 2009-R4 20A3 MEZ SSUP 6.00 03/26/36		12/26/2016.	Pass-Through Loss		0	22,416	5,774	0	0	0	0	0	0	0	0	0	0	0	03/26/2036.
47232V EC 2	JMAC 2009-R4 21A1 SEQ SSNR 6.00 03/26/37		10/26/2016.	MBS Paydown		97,829	97,829	98,617	91,512	0	6,317	0	6,317	0	97,829	0	0	0	3,116	03/26/2037.
47232V ED 0	JMAC 2009-R4 21A2 SUB SSUP 6.00 03/26/37		12/26/2016.	MBS Paydown		34,683	34,683	34,963	34,631	0	(51)	0	(51)	0	34,683	0	0	0	1,917	03/26/2037.
47232V EH 1	JMAC 2009-R4 21A6 MEZ SSUP 6.00 03/26/37		12/26/2016.	Pass-Through Loss		0	44,088	44,443	0	0	2,907	0	2,907	0	0	0	0	0	0	03/26/2037.
47232V EK 4	JMAC 2009-R4 22A2 SUB SSUP 5.75 04/26/37		12/26/2016.	MBS Paydown		149,580	149,580	151,820	149,173	0	(6)	0	(6)	0	149,580	0	0	0	5,154	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,429)	0	5,429	5,429	0	04/26/2037.
47232V EN 8	JMAC 2009-R4 22A5 SUB SSUP 5.75 04/26/37		12/26/2016.	Pass-Through Loss		0	51,502	52,274	0	0	(157)	0	(157)	0	5,429	0	(5,429)	(5,429)	0	04/26/2037.
47232V EX 6	JMAC 2009-R4 24A2 SUB SSUP 5.50 02/26/36		12/26/2016.	MBS Paydown		171,738	171,738	171,738	171,738	0	(70)	0	(70)	0	171,738	0	0	0	5,266	02/26/2036.
47232V FA 5	JMAC 2009-R4 24A5 SUB SSUP 5.50 02/26/36		12/26/2016.	Pass-Through Loss		0	47,975	47,975	0	0	(303)	0	(303)	0	0	0	0	0	0	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/26/2016.	MBS Paydown		0	0	0	0	0	0	0	0	0	0	0	0	0	122	02/26/2036.
47232V FB 3	JMAC 2009-R4 24A6 MEZ SSUP 5.50 02/26/36		03/26/2016.	Pass-Through Loss		0	14,132	1,921	0	1,530	(5,524)	0	(3,993)	0	0	0	0	0	0	02/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	192	0	(192)	(192)	0	01/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		12/26/2016.	MBS Paydown		44,628	44,628	43,341	38,218	0	962	0	962	0	44,628	0	0	0	1,247	01/26/2036.
47232V FE 7	JMAC 2009-R4 25A3 MEZ SSUP 5.25 1/26/36		12/26/2016.	Pass-Through Loss		0	6,049	6,262	0	0	0	0	0	0	(101)	0	101	101	0	01/26/2036.
47232V FU 1	JMAC 2009-R4 29A1 SEQ SSNR FLT 01/47		04/26/2016.	MBS Paydown		133,092	133,092	106,045	129,969	0	0	0	0	0	129,969	0	3,124	3,124	230	01/26/2047.
47232V FV 9	JMAC 2009-R4 29A2 SUB SSUP 2.0833 01/47		12/26/2016.	MBS Paydown		308,713	308,713	127,662	172,720	0	4,777	0	4,777	0	308,713	0	0	0	2,252	01/26/2047.
47232V GE 6	JMAC 2009-R4 31A4 SUB SSUP 5.75 2/26/36		12/26/2016.	MBS Paydown		191,135	191,135	191,135	190,420	0	470	0	470	0	191,135	0	0	0	4,646	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(972)	0	972	972	0	02/26/2036.
47232V GG 1	JMAC 2009-R4 31A6 MEZ SSUP 5.75 2/26/36		12/26/2016.	Pass-Through Loss		0	13,320	10,186	0	0	(203)	0	(203)	0	972	0	(972)	(972)	0	02/26/2036.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,977)	0	3,977	3,977	0	01/26/2047.
47232V GR 7	JMAC 2009-R4 29A3 MEZ SSUP 2.0833 01/47		12/26/2016.	Pass-Through Loss		0	44,378	2,146	0	0	2	0	2	0	3,977	0	(3,977)	(3,977)	0	01/26/2047.
482485 AB 5	KKR 2013-2A A1B CLO MEZ 3.3599 01/23/26		07/23/2016.	MBS Paydown		2,000,000	2,000,000	1,980,640	1,987,457	0	12,543	0	12,543	0	2,000,000	0	0	0	50,399	01/23/2026.
482485 AG 4	KKR 2013-2A A2B CLO SSNR 4.1295 01/23/26		07/23/2016.	MBS Paydown		2,000,000	2,000,000	1,912,160	1,935,043	0	64,957	0	64,957	0	2,000,000	0	0	0	61,943	01/23/2026.
48248C AA 2	KKR 2007-1A A CLO FLT 05/15/2021		05/15/2016.	MBS Paydown		973,127	973,127	945,294	967,884	0	5,243	0	5,243	0	973,127	0	0	0	3,596	05/15/2021.
48248C AC 8	KKR 2007-1A C CLO FLT 05/15/21		08/15/2016.	MBS Paydown		3,000,000	3,000,000	2,878,125	2,983,652	0	16,348	0	16,348	0	3,000,000	0	0	0	45,144	05/15/2021.

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
493268 AY 2	KSLT 2000-B A2 ABS FLT 07/25/29		10/25/2016.	MBS Paydown		35,735	35,735	28,946	35,729	0	26	0	26	0	35,735	0	0	0	183	07/25/2029.
500750 AB 0	KPNQWEST BV 8.125 06/01/2009	C	09/22/2016.	Liquidation		84,838	84,838	73,809	0	0	84,838	0	84,838	0	84,838	0	0	0	80	06/01/2009.
50219P AA 4	LSTRZ 2016-1 A1 SEQ SSNR FLT 01/01/2021		12/01/2016.	MBS Paydown		1,999,584	1,999,584	1,949,686	0	0	43,818	0	43,818	0	1,999,584	0	0	0	25,723	01/01/2021.
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(777)	0	777	777	0	11/15/2017.
52327@ AA 3	LECTRUS CORP TL 17% PIK 11/15/2017		01/01/2016.	Paydown		110,000	110,000	109,615	107,006	1,301	597	0	1,898	0	110,000	0	0	0	183,434	11/15/2017.
52519S AD 5	LABMH 2001-B A4 SEQ 5.27 9/15/18		01/01/2016.	MBS Paydown		322,323	322,323	322,222	306,944	0	2,076	0	2,076	0	322,323	0	0	0	9,185	09/15/2018.
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		01/01/2016.	MBS Paydown		417,826	417,826	300,835	306,262	0	46,510	0	46,510	0	417,826	0	0	0	2,136	12/25/2035.
52520M BS 1	LMT 2005-2 2A1 SEQ SSNR FLT 12/25/2035		01/01/2016.	Pass-Through Loss		0	19,851	14,293	0	0	0	0	0	0	0	0	0	0	0	12/25/2035.
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(1,765)	0	1,765	1,765	0	06/25/2037.
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		01/01/2016.	MBS Paydown		128,322	128,322	87,586	65,264	0	(3,937)	0	(3,937)	0	128,322	0	0	0	921	06/25/2037.
52521R AC 5	LMT 2007-5 1A1 SEQ FLT 6/25/2037		01/01/2016.	Pass-Through Loss		0	10,498	1,200	0	0	0	0	0	0	1,765	0	(1,765)	(1,765)	0	06/25/2037.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(9,585)	0	9,585	9,585	0	11/25/2046.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		01/01/2016.	MBS Paydown		2,336,878	2,336,878	1,758,923	1,754,589	0	33,246	0	33,246	0	2,336,878	0	0	0	8,625	11/25/2046.
52522D AG 6	LXS 2006-16N A321 SEQ SSNR FLT 11/25/46		01/01/2016.	Pass-Through Loss		0	223,320	7,177	0	0	0	0	0	0	9,585	0	(9,585)	(9,585)	0	11/25/2046.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	6,865	0	(6,865)	(6,865)	0	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		01/01/2016.	MBS Paydown		26,447	26,447	17,161	16,172	0	1,768	0	1,768	0	26,447	0	0	0	610	01/25/2037.
525241 AL 9	LXS 2007-1 WF1 SEQ 7.00 01/25/2037		01/01/2016.	Pass-Through Loss		0	15,851	11,159	0	0	(1,675)	0	(1,675)	0	(987)	0	987	987	0	01/25/2037.
52525F AA 1	LMT 2008-6 1A1 SEQ SSNR CSTR 7/25/2047		01/01/2016.	MBS Paydown		257,838	257,838	219,163	227,762	0	8,852	0	8,852	0	257,838	0	0	0	5,504	07/25/2047.
53580# AA 1	LINKS GLOBAL HOLDINGS LLC 13.50 7/23/18		01/01/2016.	Paydown		462,500	462,500	460,712	231,166	84	(0)	67,847	(67,764)	0	462,500	0	0	0	5	07/23/2018.
542514 EV 2	LBMLT 2004-1 M2 MEZ FLT 02/25/2034		01/01/2016.	MBS Paydown		33,629	33,629	32,957	32,181	0	111	0	111	0	33,629	0	0	0	255	02/25/2034.
543190 AA 0	LTRAN 2015-1A A1 ABS SNR 2.98 01/15/2045		01/01/2016.	MBS Paydown		1,568,945	1,568,945	1,559,555	1,287,920	0	673	0	673	0	1,568,945	0	0	0	23,314	01/15/2045.
54910K AA 9	LSTRZ 2015-7 A SEQ SNR FLT 07/01/20		01/01/2016.	MBS Paydown		81,572	81,572	80,756	0	0	405	0	405	0	81,572	0	0	0	483	07/01/2020.
54910L AA 7	LSTRZ 2015-8 A1 SEQ SNR FLT 08/01/20 RE		01/01/2016.	MBS Paydown		36,991	36,991	36,944	0	0	(1,925)	0	(1,925)	0	36,991	0	0	0	115	08/01/2020.
55265K G7 8	MASTR 2003-7 4A42 INV 9/25/2033		01/01/2016.	MBS Paydown		106,785	106,785	99,644	83,523	0	(4,377)	0	(4,377)	0	106,785	0	0	0	8,237	09/25/2033.
55818H AL 2	MDPK 2012-10A A1B CLO FLT 01/20/2025		01/01/2016.	MBS Paydown		2,250,000	2,250,000	2,250,000	2,250,000	0	0	0	0	0	2,250,000	0	0	0	59,990	01/20/2025.
576433 GM 2	MARM 2003-6 6A1 SEQ SNR FLT 12/25/2033		01/01/2016.	MBS Paydown		247,142	247,142	237,874	0	0	5,258	0	5,258	0	247,142	0	0	0	1,893	12/25/2033.
576434 UH 5	MALT 2004-9 A6 NAS STP 08/25/2034		01/01/2016.	MBS Paydown		306,420	306,420	306,420	306,420	0	0	0	0	0	306,420	0	0	0	7,364	08/25/2034.
58501W BU 4	STEER Z1 A (JCP) 7.54 03/01/2017		01/01/2016.	Paydown		261,812	261,812	279,015	261,722	1,546	(908)	0	638	0	261,812	0	0	0	14,897	03/01/2017.
59020U ZE 8	MLMI 2005-A6 1A1 SEQ SNR FLT 08/25/2035		01/01/2016.	MBS Paydown		1,003,994	1,003,994	935,911	0	0	16,586	0	16,586	0	1,003,994	0	0	0	3,654	08/25/2035.
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		01/01/2016.	MBS Paydown		509,388	509,388	444,844	0	0	2,264	0	2,264	0	509,388	0	0	0	2,285	12/26/2046.
61690P AM 3	MSRR 2013-R7 6B MEZ FLT 12/26/2046 RE		01/01/2016.	Pass-Through Loss		0	65,946	0	0	0	(5,524)	0	(5,524)	0	0	0	0	0	0	12/26/2046.
61744C ZC 3	MSAC 2006-NC3 A2C SEQ SSNR FLT 03/25/36		01/01/2016.	MBS Paydown		310,266	310,266	299,698	308,553	0	1,713	0	1,713	0	310,266	0	0	0	880	03/25/2036.
61748H QJ 3	MSM 2005-8SL A2B SEQ SNR FLT 11/25/2035		01/01/2016.	MBS Paydown		204,696	204,696	189,088	190,845	0	5,035	0	5,035	0	204,696	0	0	0	1,399	11/25/2035.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		01/01/2016.	Litigation Settlement		5,048	0	0	0	0	0	0	0	0	0	0	5,048	5,048	0	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		01/01/2016.	Book Value Adjustment		0	0	0	0	0	1,566	0	1,566	0	5,048	0	(5,048)	(5,048)	0	06/25/2036.
61749L BM 2	MSM 2006-8AR 6A2 SEQ SSUP CSTR 06/25/36		01/01/2016.	MBS Paydown		102,387	102,387	79,478	47,933	0	42,388	0	42,388	0	102,387	0	0	0	2,013	06/25/2036.
61751D AE 4	MSM 2006-17XS A3A SEQ STP 10/25/46		01/01/2016.	MBS Paydown		454,708	454,708	389,534	233,513	0	16,622	0	16,622	0	454,708	0	0	0	7,528	10/25/2046.
61751M AU 8	MSM 2007-10XS A18 SEQ SNR 6.0 07/25/2047		01/01/2016.	MBS Paydown		567,185	567,185	516,670	508,028	0	(9,789)	0	(9,789)	0	567,185	0	0	0	9,901	07/25/2047.
61755F AA 3	MSST 2007-1 A1 SEQ FLT 06/25/2037		01/01/2016.	MBS Paydown		287,483	287,483	267,988	280,122	0	5,222	0	5,222	0	287,483	0	0	0	803	06/25/2037.
61758M AA 5	MSRR 2009-R2 1A1A SEQ SSNR 6.00 04/36 RE		01/01/2016.	MBS Paydown		579,717	579,717	601,989	587,282	0	(12,943)	0	(12,943)	0	579,717	0	0	0	22,360	04/26/2036.
62405T AA 5	MHAWK 2013-2A A1 CLO FLT 07/22/2024		01/01/2016.	GOLDMAN SACHS		3,920,800	4,000,000	4,000,000	4,000,000	0	0	0	0	0	4,000,000	0	(79,200)	(79,200)	36,127	07/22/2024.
62942Q AR 4	NRART 2015-T4 AT4 ABS SSNR 3.1956 11/47		01/01/2016.	MBS Paydown		4,000,000	4,000,000	3,999,999	3,999,996	0	4	0	4	0	4,000,000	0	0	0	127,824	11/15/2047.
63860H AC 3	NSTR 2007-A AV3 SEQ FLT 03/25/2037		01/01/2016.	MBS Paydown		1,069,134	1,069,134	1,000,309	1,037,280	0	21,413	0	21,413	0	1,069,134	0	0	0	3,598	03/25/2037.

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
63860L AC 4	NSTR 2007-B 2AV2 SEQ FLT 04/25/2037		01/01/2016.	MBS Paydown		4,244,216	4,244,216	3,782,657	3,995,448	0	167,044	0	167,044	0	4,244,216	0	0	0	15,236	04/25/2037.
643529 AC 4	NCAMT 2006-ALT2 AF3 SEQ 5.9217 10/15/36		01/01/2016.	MBS Paydown		128,828	128,828	85,670	70,112	0	899	0	899	0	128,828	0	0	0	2,858	10/25/2036.
643529 AD 2	NCAMT 2006-ALT2 AF4 SEQ 5.9944 10/25/36		01/01/2016.	MBS Paydown		51,531	51,531	34,268	28,102	0	323	0	323	0	51,531	0	0	0	1,143	10/25/2036.
64352V PN 5	NCHET 2005-D A2C SEQ FLT 02/25/2036		01/01/2016.	MBS Paydown		926,223	926,223	889,174	924,110	0	2,112	0	2,112	0	926,223	0	0	0	1,634	02/25/2036.
65106F AB 8	NCMT 2007-1 2A1 SEQ FLT 04/25/2037		01/01/2016.	MBS Paydown		498,365	498,365	457,250	477,905	0	13,210	0	13,210	0	498,365	0	0	0	1,969	04/25/2037.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		01/01/2016.	GOLDMAN SACHS		100,750	100,000	94,750	88,000	7,377	274	0	7,651	0	95,651	0	5,099	5,099	2,875	01/30/2022.
651290 AP 3	NEWFIELD EXPLORATION 5.75 01/30/2022		01/01/2016.	BARCLAYS CAPITAL		681,750	675,000	639,563	594,000	49,794	1,861	0	51,655	0	645,655	0	36,095	36,095	27,098	01/30/2022.
65504L AC 1	NOBLE HLDG INTL 4.90 08/01/2020	C	01/01/2016.	Cash Tender		2,559,568	2,479,000	2,304,512	2,330,703	0	148,297	0	148,297	0	2,479,000	0	80,568	80,568	119,552	08/01/2020.
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		01/01/2016.	MBS Paydown		4,904	4,904	4,076	0	0	(956)	0	(956)	0	4,904	0	0	0	5	07/25/2035.
65535V MJ 4	NAA 2005-AR3 1A1 SEQ SSNR FLT 07/25/2035		01/01/2016.	Pass-Through Loss		0	1	1	0	0	0	0	0	0	1	0	(1)	(1)	0	07/25/2035.
65535V NL 8	NAA 2005-AR4 5A3 SEQ SSNR FLT 08/25/2035		01/01/2016.	MBS Paydown		68,940	68,940	47,482	0	0	(25,374)	0	(25,374)	0	68,940	0	0	0	162	08/25/2035.
65536H BW 7	NHELI 2006-FM1 2A3 SEQ SNR FLT 11/25/35		01/01/2016.	MBS Paydown		1,134,044	1,134,044	986,619	1,132,676	0	(182,884)	0	(182,884)	0	1,134,044	0	0	0	4,169	11/25/2035.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/01/2016.	MBS Paydown		47,886	47,886	47,725	24,800	0	2,203	0	2,203	0	47,886	0	0	0	1,150	03/25/2047.
65538P AA 6	NAA 2007-1 1A1A SEQ STP 3/25/2047		01/01/2016.	Pass-Through Loss		0	29,140	29,042	0	0	0	0	0	0	0	0	0	0	0	03/25/2047.
65539C AK 2	NMRR 2011-4RA 1A10 MEZ FLT 12/26/36RE		01/01/2016.	Pass-Through Loss		0	4,544	0	0	0	37	0	37	0	0	0	0	0	0	12/26/2036.
67087T DE 8	OAK 2002-A A3 ABS SEQ 6.03 05/15/24		01/01/2016.	MBS Paydown		105,328	105,328	105,320	34,450	0	32,104	0	32,104	0	105,328	0	0	0	3,428	05/15/2024.
67089N AG 7	OCP 2012-2A A2 CLO FLT 11/22/2023		01/01/2016.	MBS Paydown		4,500,000	4,500,000	4,500,000	4,500,000	0	0	0	0	0	4,500,000	0	0	0	81,517	11/22/2023.
67089N AJ 1	OCP 2012-2A B CLO FLT 11/22/2023		01/01/2016.	MBS Paydown		2,300,000	2,300,000	2,253,500	2,276,068	0	23,932	0	23,932	0	2,300,000	0	0	0	65,661	11/22/2023.
67108E AA 7	OZLMF 2013-3A A1 CLO FLT 01/22/2025		01/01/2016.	BANC OF AMERICA SECURITIES		2,490,750	2,500,000	2,497,500	2,498,045	0	291	0	291	0	2,498,336	0	(7,586)	(7,586)	24,649	01/22/2025.
67108E AE 9	OZLMF 2013-3A A2B CLO 3.51 01/22/2025		01/01/2016.	Distribution		1,400,000	1,400,000	1,400,000	1,400,000	0	0	0	0	0	1,400,000	0	0	0	56,375	01/22/2025.
674599 BX 2	OCCIDENTAL PETE 4.125 06/01/2016		01/01/2016.	Maturity		8,500,000	8,500,000	8,439,820	8,495,943	0	4,057	0	4,057	0	8,500,000	0	0	0	175,313	06/01/2016.
679574 AG 8	OLD DOMIN ELEC 6.21 B 12/01/2028		01/01/2016.	Sinking Fund Redemption		83,333	83,333	83,333	83,331	0	0	0	0	0	83,333	0	0	0	5,175	12/01/2028.
70437Y AB 7	PAYLESS INC TL B 1L L+400 03/11/2021		01/01/2016.	Paydown		18,185	18,185	8,365	0	0	9,820	0	9,820	0	18,185	0	0	0	468	03/11/2021.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016.	CITIGROUP		996,000	2,400,000	2,177,278	1,128,000	1,079,979	9,649	1,343,410	(253,783)	0	873,000	0	123,000	123,000	30,019	09/24/2020.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016.	CITIGROUP		381,071	918,243	818,251	431,574	400,741	10,422	502,045	(90,882)	0	334,011	0	47,060	47,060	13,388	09/24/2020.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016.	Paydown		38,765	38,765	29,095	11,245	10,843	605	6,159	5,290	0	38,765	0	0	0	1,516	09/24/2020.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016.	CITIGROUP		757,500	1,500,000	1,303,785	705,000	625,314	11,429	791,976	(155,233)	0	541,243	0	216,257	216,257	60,908	09/24/2020.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016.	CITIGROUP		896,250	1,500,000	910,313	212,740	175,934	(4,336)	379,118	(207,520)	0	541,243	0	355,007	355,007	43,042	09/24/2020.
70454B AN 9	PEABODY ENERGY TL LIBOR+325 9/24/2020		01/01/2016.	CITIGROUP		943,655	1,221,560	599,144	0	62,459	17,332	170,390	(90,600)	0	440,774	0	502,881	502,881	44,830	09/24/2020.
714239 AA 8	PERMIAN HOLDINGS INC 10.50 01/15/2018		01/01/2016.	Exchanged		561,010	2,000,000	2,031,063	305,000	0	0	137,500	(137,500)	0	582,500	0	(21,490)	(21,490)	105,000	01/15/2018.
73316N AA 3	POPLR 2007-A A1 SEQ SNR FLT 06/25/2047		01/01/2016.	MBS Paydown		1,375,113	1,375,113	1,270,261	1,357,792	0	17,321	0	17,321	0	1,375,113	0	0	0	1,498	06/25/2047.
73316P GK 0	POPLR 2005-5 AF6 NAS 5.331 11/25/35		01/01/2016.	MBS Paydown		1,114,555	1,114,555	1,114,517	1,114,555	0	0	0	0	0	1,114,555	0	0	0	22,859	11/25/2035.
73316Q AB 4	POPLR 2006-D A2 SEQ FLT 11/25/2046		01/01/2016.	MBS Paydown		277,093	277,093	260,121	270,753	0	(1,117)	0	(1,117)	0	277,093	0	0	0	885	11/25/2046.
74041W AA 3	PRETSL 11A A1 CDO SSNR FLT 09/24/2033		01/01/2016.	MBS Paydown		37,697	37,697	33,220	0	0	(682)	0	(682)	0	37,697	0	0	0	145	09/24/2033.
74153Q AH 5	PRIDE INTL INC 6.875 08/15/2020		01/01/2016.	CITIGROUP		1,519,000	1,400,000	1,573,502	1,546,434	0	(28,026)	0	(28,026)	0	1,518,408	0	592	592	128,601	08/15/2020.
74332M AA 3	PROG 2015-SFR2 A ABS SSNR 2.74 06/32		01/01/2016.	MBS Paydown		8,066	8,066	7,978	0	0	84	0	84	0	8,066	0	0	0	132	06/12/2032.
74332N AA 1	PROG 2015-SFR3 A ABS SSNR 3.067 32		01/01/2016.	MBS Paydown		1,534	1,534	1,534	0	0	0	0	0	0	1,534	0	0	0	16	11/12/2032.
744593 AC 8	STEER-IBM-Z2 6.415 06/01/18		01/01/2016.	Sinking Fund Redemption		345,024	345,024	324,811	338,709	0	3,724	0	3,724	0	345,024	0	0	0	16,275	06/01/2018.
749239 AD 1	RAMP 2006-RZ5 A2 SEQ FLT 08/25/2046		01/01/2016.	MBS Paydown		947,665	947,665	870,653	909,887	0	19,323	0	19,323	0	947,665	0	0	0	3,508	08/25/2046.
74925G AA 9	RALI 2007-QS11 A1 SEQ SSNR 7. 102537		01/01/2016.	Litigation Distribution		18,004	0	0	0	0	0	0	0	0	0	0	18,004	18,004	0	10/25/2037.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(21,716)	0	21,716	21,716	0	01/25/2037.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		01/01/2016.	Pass-Through Loss		0	47,420	16,742	0	0	0	0	0	0	21,716	0	(21,716)	(21,716)	0	01/25/2037.
74923G AC 7	RALI 2007-QA1 A3 SEQ SSNR FLT 01/25/2037		01/01/2016.	MBS Paydown		383,975	385,476	296,820	297,154	0	12,695	0	12,695	0	383,975	0	0	0	1,575	01/25/2037.

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
74923H AQ 4	RALI 2007-QS4 3A6 6 03/25/37		01/01/2016.	Litigation Distribution		10,803	0	0	0	0	0	0	0	0	0	0	10,803	10,803	0	03/25/2037.
74924N AB 3	RASC 2007-KS4 A2 SEQ FLT 05/25/2037		01/01/2016.	MBS Paydown		94,954	94,954	131,749	142,903	0	0	0	0	0	94,301	0	654	654	118	05/25/2037.
749289 AZ 7	RBSCF 2009-RR2 WBA SEQ SSNR CSTR 2/16/51		01/01/2016.	MBS Paydown		2,311,579	2,311,579	2,210,447	2,286,013	0	20,450	0	20,450	0	2,311,579	0	0	0	111,524	02/16/2051.
74928H AA 4	RBSCF 2010-RR3 CSCA SEQ 5.467 09/16/2039		01/01/2016.	MBS Paydown		6,346,696	6,346,696	6,407,187	6,305,308	0	41,388	0	41,388	0	6,346,696	0	0	0	108,460	09/16/2039.
74930A AA 5	RBSCF 2010-RR4 CMLA SEQ SSNR CSTR 12/49		01/01/2016.	MBS Paydown		1,399,784	1,399,784	1,545,449	1,427,318	0	(33,657)	0	(33,657)	0	1,399,784	0	0	0	22,197	12/16/2049.
74931T AG 0	RBSSP 2012-6 4A1 SEQ SSNR FLT 01/36 RE		01/01/2016.	MBS Paydown		116,107	116,107	108,270	0	0	881	0	881	0	116,107	0	0	0	648	01/26/2036.
74932H AC 4	RBSSP 2013-5 2A1 SEQ SSNR FLT 07/2033 RE		01/01/2016.	MBS Paydown		580,031	580,031	510,428	532,664	0	7,076	0	7,076	0	580,031	0	0	0	3,431	07/26/2033.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(7,846)	0	7,846	7,846	0	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		01/01/2016.	MBS Paydown		168,365	168,365	89,666	61,977	0	22,815	0	22,815	0	168,365	0	0	0	3,344	02/25/2037.
74958W AC 0	RFMSI 2007-SA1 2A2 SEQ CSTR 5.6206 02/37		01/01/2016.	Pass-Through Loss		0	20,715	4,159	0	0	(5,509)	0	(5,509)	0	7,846	0	(7,846)	(7,846)	0	02/25/2037.
74982G AC 5	RACEP 2012-7A A CLO FLT 11/08/2024		01/01/2016.	MBS Paydown		2,500,000	2,500,000	2,500,000	2,500,000	0	0	0	0	0	2,500,000	0	0	0	51,110	11/08/2024.
75115A AA 9	RALI 2006-QS8 A1 SEQ 6.00 08/25/36		01/01/2016.	Litigation Distribution		18,004	0	0	0	0	0	0	0	0	0	0	18,004	18,004	0	08/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,568)	0	5,568	5,568	0	07/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		01/01/2016.	MBS Paydown		745,773	745,773	582,666	0	0	39,055	0	39,055	0	745,773	0	0	0	16,315	07/25/2036.
75115B AC 3	RALI 2006-QA5 2A1 SEQ SSNR FLT 07/25/36		01/01/2016.	Pass-Through Loss		0	198,408	4,287	0	0	(2,622)	0	(2,622)	0	5,568	0	(5,568)	(5,568)	0	07/25/2036.
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	5,164	0	(5,164)	(5,164)	0	05/25/2036.
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		01/01/2016.	MBS Paydown		3,072,353	3,072,353	2,368,877	0	0	291,349	0	291,349	0	3,072,353	0	0	0	11,264	05/25/2036.
75156V AD 7	RAMP 2006-RS3 A4 SEQ SNR FLT 05/25/2036		01/01/2016.	Pass-Through Loss		0	320,817	14,622	0	0	0	0	0	0	(5,164)	0	5,164	5,164	0	05/25/2036.
75281A AN 9	RANGE RESOURCES 5.00 08/15/2022		01/01/2016.	GOLDMAN SACHS		2,012,938	2,150,000	1,738,750	1,607,125	134,899	20,227	0	155,127	0	1,762,252	0	250,686	250,686	87,194	08/15/2022.
755920 AF 2	ROCS-NSC-1998-1 6.375 05/15/2017		01/01/2016.	Paydown		459,310	459,310	431,646	455,824	0	2,454	0	2,454	0	459,310	0	0	0	21,168	05/15/2017.
75970J AD 8	RAMC 2007-1 AF1 SEQ 5.742 4/25/37		01/01/2016.	MBS Paydown		29,208	29,208	29,208	15,696	0	(1,188,324)	0	(1,188,324)	0	29,208	0	0	0	1,016	04/25/2037.
759950 FX 1	RAMC 2005-4 A3 SEQ STP 2/25/36		01/01/2016.	MBS Paydown		120,429	120,429	119,958	118,737	0	(62)	0	(62)	0	120,429	0	0	0	2,759	02/25/2036.
760985 GQ 8	RAMP 2002-RS1 AI5 NAS 5.91* 01/25/32		01/01/2016.	MBS Paydown		124,584	124,584	124,554	124,584	0	0	0	0	0	124,584	0	0	0	4,743	01/25/2032.
760985 RN 3	RAMP 2003-RZ1 AI5 SEQ SNR 5.52 01/25/33		01/01/2016.	MBS Paydown		832,838	832,838	863,029	847,997	0	1,120	0	1,120	0	832,838	0	0	0	26,981	01/25/2033.
760985 XK 2	RAMP 2003-RS6 AI5 SEQ 5.42 7/25/33		01/01/2016.	MBS Paydown		196,542	196,542	196,496	185,764	0	(588)	0	(588)	0	196,542	0	0	0	6,259	07/25/2033.
76110V QL 5	RFMS2 2004-HS2 AI6 NAS 5.17 6/25/34		01/01/2016.	MBS Paydown		20,851	20,851	20,851	19,428	0	175	0	175	0	20,851	0	0	0	462	06/25/2034.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		01/01/2016.	Pass-Through Loss		0	471	606	0	0	0	0	0	0	0	0	0	0	0	11/25/2031.
76110W XQ 4	RASC 2004-KS4 AI4 SEQ 4.26 11/25/31		01/01/2016.	MBS Paydown		386,652	386,652	385,426	339,102	0	47,138	0	47,138	0	386,652	0	0	0	7,213	11/25/2031.
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(5,391)	0	5,391	5,391	0	07/25/2035.
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		01/01/2016.	MBS Paydown		553,795	553,795	457,950	456,926	0	8,010	0	8,010	0	553,795	0	0	0	12,477	07/25/2035.
761118 BU 1	RALI 2005-QA8 NB2 SEQ SNR FLT 07/25/2035		01/01/2016.	Pass-Through Loss		0	39,560	4,441	0	0	0	0	0	0	5,391	0	(5,391)	(5,391)	0	07/25/2035.
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		01/01/2016.	MBS Paydown		281,875	281,875	236,060	203,225	0	4,861	0	4,861	0	281,875	0	0	0	1,280	08/25/2035.
761118 DV 7	RALI 2005-QS12 A8 PAC SSNR FLT 8/25/2035		01/01/2016.	Pass-Through Loss		0	44,820	37,705	0	0	0	0	0	0	0	0	0	0	0	08/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,222)	0	2,222	2,222	0	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		01/01/2016.	MBS Paydown		51,444	51,444	47,265	39,280	0	1,334	0	1,334	0	51,444	0	0	0	1,002	10/25/2035.
761118 KH 0	RALI 2005-QS15 2A SEQ 6.0 10/25/35		01/01/2016.	Pass-Through Loss		0	11,332	10,411	0	0	0	0	0	0	2,222	0	(2,222)	(2,222)	0	10/25/2035.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/01/2016.	MBS Paydown		79,452	79,452	79,403	57,517	0	331	0	331	0	79,452	0	0	0	2,477	02/25/2036.
761118 UQ 9	RALI 2006-QS2 1A9 SEQ 5.50 2/25/36		01/01/2016.	Pass-Through Loss		0	28,733	28,715	0	0	0	0	0	0	0	0	0	0	0	02/25/2036.
76111X TF 0	RFMSI 2005-SA1 3A SEQ CSTR 03/25/2035		01/01/2016.	MBS Paydown		96,997	96,997	93,602	94,065	0	1,330	0	1,330	0	96,997	0	0	0	1,542	03/25/2035.
76112B 2C 3	RAMP 2006-RS2 A2 SEQ FLT 03/25/2036		01/01/2016.	MBS Paydown		76,782	76,782	72,463	77,539	0	(757)	0	(757)	0	76,782	0	0	0	70	03/25/2036.
76112B HY 9	RAMP 2005-RS1 AI6 NAS 4.713 1/25/35		01/01/2016.	MBS Paydown		228,479	228,479	227,913	228,037	0	406	0	406	0	228,479	0	0	0	5,128	01/25/2035.
76112B NM 8	GMACM 2005-AA1 1A1 PT SNR FLT 05/18/2035		01/01/2016.	MBS Paydown		399,327	399,327	365,883	0	0	1,385	0	1,385	0	399,327	0	0	0	3,163	05/18/2035.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		01/01/2016.	RBC CAPITAL MARKETS		69,600	80,000	65,800	57,200	8,977	1,047	0	10,024	0	67,224	0	2,376	2,376	2,374	05/15/2023.

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
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		01/01/2016.	MORGAN STANLEY		84,000	100,000	82,250	71,500	11,222	1,691	0	12,913	0	84,413	0	(413)	(413)	5,906	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		01/01/2016.	WILLIAM BLAIR & COMPANY		168,000	200,000	164,500	143,000	22,443	3,383	0	25,826	0	168,826	0	(826)	(826)	11,811	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		01/01/2016.	MORGAN STANLEY		252,000	300,000	246,750	214,500	33,665	5,135	0	38,800	0	253,300	0	(1,300)	(1,300)	17,717	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		01/01/2016.	WILLIAM BLAIR & COMPANY		84,000	100,000	82,250	71,500	11,222	1,712	0	12,933	0	84,433	0	(433)	(433)	5,906	05/15/2023.
76117W AB 5	RESOLUTE FOREST 5.875 05/15/2023		01/01/2016.	MORGAN STANLEY		108,438	125,000	102,813	89,375	14,027	2,153	0	16,179	0	105,554	0	2,883	2,883	7,513	05/15/2023.
78249L AB 6	RUSSELL INVEST TL B 1L L+575 04/14/2023		01/01/2016.	Paydown		10,000	10,000	9,400	0	0	600	0	600	0	10,000	0	0	0	281	04/14/2023.
78442F EM 6	SLM CORP 6 01/25/17 MTN		01/01/2016.	Make Whole Call		4,051,440	4,000,000	3,949,180	3,987,311	0	12,689	0	12,689	0	4,000,000	0	51,440	51,440	300,000	01/25/2017.
78444V AB 7	SLCLT 2010-B A2 ABS FLT 7/15/2042		01/01/2016.	MBS Paydown		814,884	814,884	814,884	814,884	0	0	0	0	0	814,884	0	0	0	17,385	07/15/2042.
78445M AB 6	SLMA 2010-A 2A ABS FLT 5/16/44		01/01/2016.	MBS Paydown		1,130,074	1,130,074	1,130,074	1,130,074	0	0	0	0	0	1,130,074	0	0	0	22,845	05/16/2044.
78446D AB 5	SLMA 2011-A A2 ABS 4.37 4/17/2028		01/01/2016.	MBS Paydown		190,934	190,934	190,932	190,934	0	0	0	0	0	190,934	0	0	0	6,528	04/17/2028.
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		01/01/2016.	BARCLAYS CAPITAL		375,000	400,000	383,000	302,000	82,976	898	0	83,875	0	385,875	0	(10,875)	(10,875)	13,000	11/15/2021.
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		01/01/2016.	GOLDMAN SACHS		93,500	100,000	95,750	75,500	20,744	228	0	20,972	0	96,472	0	(2,972)	(2,972)	3,250	11/15/2021.
78454L AD 2	SM ENERGY CO 6.50 11/15/2021		01/01/2016.	BARCLAYS CAPITAL		468,750	500,000	478,750	377,500	103,721	1,145	0	104,866	0	482,366	0	(13,616)	(13,616)	20,349	11/15/2021.
78471D AA 5	SCLP 2016-1A A ABS SSNR 3.26 08/25/2025		01/01/2016.	MBS Paydown		490,455	490,455	490,401	0	0	8	0	8	0	490,455	0	0	0	5,294	08/25/2025.
78471F AA 0	SCLP 2016-3 A ABS SSNR 3.05 12/26/25		01/01/2016.	MBS Paydown		84,876	84,876	84,875	0	0	0	0	0	0	84,876	0	0	0	532	12/26/2025.
78573A AB 6	SABMILLER HOLDINGS 2.45 01/15/2017		01/01/2016.	Make Whole Call		5,009,100	5,000,000	4,990,450	4,997,915	0	2,085	0	2,085	0	5,000,000	0	9,100	9,100	171,500	01/15/2017.
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		01/01/2016.	Paydown		4,114	4,114	4,073	3,783	296	36	0	332	0	4,114	0	0	0	82	10/18/2020.
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		01/01/2016.	BANC OF AMERICA SECURITIES		592,037	589,825	583,945	542,270	42,409	754	0	43,162	0	585,433	0	6,604	6,604	19,534	10/18/2020.
81378E AA 1	SABR 2007-BR4 A2A SEQ FLT 05/25/2037		01/01/2016.	MBS Paydown		158,356	158,356	101,733	100,710	0	(4,592)	0	(4,592)	0	158,356	0	0	0	470	05/25/2037.
81441N AC 0	SNMLT 2006-2A A3 SEQ SNR 6.31 10/25/2036		01/01/2016.	MBS Paydown		2,951,633	2,951,633	2,970,080	2,966,450	0	(4,897)	0	(4,897)	0	2,951,633	0	0	0	101,257	10/25/2036.
81788Y AA 1	767-3-25285 & 25392 TRUST 5.25 10/05/22		01/01/2016.	Paydown		195,039	195,039	195,039	0	0	0	0	0	0	195,039	0	0	0	4,525	10/05/2022.
82650A AA 6	SRFC 2012-3A A ABS 1.87 08/20/2029		01/01/2016.	MBS Paydown		142,427	142,427	142,401	142,407	0	21	0	21	0	142,427	0	0	0	1,387	08/20/2029.
82838U AA 7	SVLF 2012-D A ABS 3.0 03/17/2025		01/01/2016.	MBS Paydown		467,043	467,043	466,802	466,879	0	3,783	0	3,783	0	467,043	0	0	0	7,111	03/17/2025.
83404@ AA 4	SOFTWARE PARADIGMS INTL EURO+800 5/22/20		01/01/2016.	Paydown		2,195,593	2,152,542	2,126,780	2,124,187	0	28,356	0	28,356	0	2,152,542	0	43,051	43,051	93,636	05/22/2020.
83404@ AB 2	SOFTWARE PARADIGMS DD LR+800 8/10/2020		01/01/2016.	Paydown		739,741	725,236	721,610	721,714	0	3,522	0	3,522	0	725,236	0	14,505	14,505	31,548	08/10/2020.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		01/01/2016.	Pass-Through Loss		0	52,779	28,831	0	0	0	0	0	0	0	0	0	0	0	05/25/2035.
83611M HM 3	SVHE 2005-B M2 MEZ STP 5/25/2035		01/01/2016.	MBS Paydown		359,582	359,582	196,422	90,876	0	118,775	0	118,775	0	359,582	0	0	0	12,425	05/25/2035.
850228 AC 1	SCFT 2014-AA A ABS SEQ SSNR 2.7 05/25/23		01/01/2016.	MBS Paydown		1,718,728	1,718,728	1,726,247	1,724,783	0	(6,055)	0	(6,055)	0	1,718,728	0	0	0	32,093	05/25/2023.
850228 AD 9	SCFT 2014-AA B ABS MEZ 4.61 10/25/2027		01/01/2016.	MBS Paydown		2,500,000	2,500,000	2,540,625	2,535,364	0	(35,364)	0	(35,364)	0	2,500,000	0	0	0	96,042	10/25/2027.
85172E AA 0	SLFT 2013-BA A ABS 3.92 01/16/23		01/01/2016.	MBS Paydown		1,000,000	1,000,000	998,459	999,548	0	452	0	452	0	1,000,000	0	0	0	6,533	01/16/2023.
860630 30 0	STIFEL FINANCIAL 5.375 12/31/2022		01/01/2016.	Call		1,500,000	0	1,500,000	1,499,757	0	243	0	243	0	1,500,000	0	0	0	66,516	12/31/2022.
86202* AA 3	STONEHENGE CAP NC 2015-B-1 8.00 10/15/19		01/01/2016.	Paydown		241,611	241,611	241,611	241,619	0	(2)	0	(2)	0	241,611	0	0	0	15,826	10/15/2019.
86212V AA 2	STR 2016-1A A1 ABS SNR 3.96 10/20/2046		01/01/2016.	MBS Paydown		5,773	5,773	5,770	0	0	0	0	0	0	5,773	0	0	0	30	10/20/2046.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10)	0	10	10	0	11/25/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		01/01/2016.	MBS Paydown		352,011	352,011	300,491	0	0	2,053	0	2,053	0	352,011	0	0	0	5,948	11/25/2035.
863579 C3 0	SARM 2005-21 6A3 SEQ SSNR FLT 11/25/2035		01/01/2016.	Pass-Through Loss		0	46,230	9	0	0	0	0	0	0	10	0	(10)	(10)	0	11/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		01/01/2016.	MBS Paydown		583,649	583,649	469,659	0	0	2,632	0	2,632	0	583,649	0	0	0	8,832	07/25/2035.
863579 UL 0	SARM 2005-15 1A1 SEQ SSNR CSTR 07/25/35		01/01/2016.	Pass-Through Loss		0	2,158	0	0	0	0	0	0	0	0	0	0	0	0	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(3,096)	0	3,096	3,096	0	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		01/01/2016.	MBS Paydown		347,488	347,488	301,630	0	0	10,968	0	10,968	0	347,488	0	0	0	5,072	07/25/2035.
863579 UU 0	SARM 2005-15 4A1 PT SSNR FLT 07/25/2035		01/01/2016.	Pass-Through Loss		0	27,940	2,659	0	0	0	0	0	0	3,096	0	(3,096)	(3,096)	0	07/25/2035.
863579 VW 5	SARM 2005-17 5A2 SEQ SSNR CSTR 08/35		01/01/2016.	MBS Paydown		208,150	208,150	145,705	138,653	0	32,944	0	32,944	0	208,150	0	0	0	836	08/25/2035.

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
863579 XR 4	SARM 2005-18 8A1 SEQ SSNR CSTR 09/25/35		01/01/2016.	MBS Paydown		184,035	184,035	142,167	139,210	0	23,727	0	23,727	0	184,035	0	0	0	3,057	09/25/2035.
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		01/01/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(14)	0	14	14	0	10/25/2035.
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		01/01/2016.	MBS Paydown		305,603	305,603	258,632	0	0	19,898	0	19,898	0	305,603	0	0	0	3,622	10/25/2035.
863579 ZL 5	SARM 2005-20 3A3 SEQ SNR FLT 10/25/2035		01/01/2016.	Pass-Through Loss		0	326	12	0	0	(1,459)	0	(1,459)	0	14	0	(14)	(14)	0	10/25/2035.
863587 AE 1	SAIL 2006-3 A5 SEQ FLT 06/25/2036		01/01/2016.	MBS Paydown		860,800	860,800	697,038	758,810	0	(3,407)	0	(3,407)	0	860,800	0	0	0	2,988	06/25/2036.
86358R DX 2	SASC 2001-SB1 A5 SEQ 3.375 8/25/31		01/01/2016.	MBS Paydown		65,692	65,692	59,369	60,520	0	1,286	0	1,286	0	65,692	0	0	0	1,238	08/25/2031.
86359A MG 5	SASC 2003-AL1 APO 4/25/31		01/01/2016.	MBS Paydown		95,120	95,120	66,996	78,948	0	5,933	0	5,933	0	95,120	0	0	0	0	04/25/2031.
86359A WT 6	SASC 2003-AL2 APO 0.00 01/25/2031		01/01/2016.	MBS Paydown		229,235	229,235	178,230	197,251	0	21,412	0	21,412	0	229,235	0	0	0	0	01/25/2031.
86359B RK 9	SASC 2004-9XS 1A4D SEQ 5.41 5/25/34		01/01/2016.	MBS Paydown		396,026	396,026	397,140	396,026	0	0	0	0	0	396,026	0	0	0	10,837	05/25/2034.
863619 AB 8	SASC 2007-OSI A2 SEQ FLT 06/25/2037		01/01/2016.	MBS Paydown		329,207	329,207	311,100	322,351	0	271	0	271	0	329,207	0	0	0	1,116	06/25/2037.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		01/01/2016.	MBS Paydown		93,815	93,815	91,792	93,075	0	8,545	0	8,545	0	93,815	0	0	0	474	01/15/2024.
87155M AA 9	SYMP 2007-5A A1 CLO FLT 01/15/2024		01/01/2016.	MIZUHO SEC USA		3,934,511	4,005,815	3,919,439	3,974,213	0	8,843	0	8,843	0	3,990,861	0	(56,350)	(56,350)	27,919	01/15/2024.
87157V AA 7	SYMP 2013-11A A CLO FLT 01/17/2025		01/01/2016.	BANC OF AMERICA SECURITIES		2,972,100	3,000,000	3,000,000	3,000,000	0	0	0	0	0	3,000,000	0	(27,900)	(27,900)	29,518	01/17/2025.
87244D AA 2	WINDR 2013-1A A1 CLO FLT 04/20/2025		01/01/2016.	BANC OF AMERICA SECURITIES		2,474,250	2,500,000	2,487,750	2,493,717	0	754	0	754	0	2,494,470	0	(20,220)	(20,220)	22,442	04/20/2025.
87265V AB 4	T-MOBILE USA INC TL B 1L 11/03/2022		01/01/2016.	Paydown		24,000	24,000	23,920	23,921	0	79	0	79	0	24,000	0	0	0	532	11/03/2022.
87342R AA 2	BELL 2016-1A A2I ABS SNR 3.832 05/25/46		01/01/2016.	MBS Paydown		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	26	05/25/2046.
87342R AB 0	BELL 2016-1A A2II ABS SNR 4.377 05/25/46		01/01/2016.	MBS Paydown		1,250	1,250	1,250	0	0	0	0	0	0	1,250	0	0	0	29	05/25/2046.
87342R AC 8	BELL 2016-1A A23 ABS SNR 4.97 05/25/2046		01/01/2016.	MBS Paydown		5,500	5,500	5,500	0	0	0	0	0	0	5,500	0	0	0	147	05/25/2046.
87407P AA 8	TAL 2013-1A A ABS SNR 2.83 02/22/2038		01/01/2016.	MBS Paydown		390,000	390,000	389,677	389,756	0	34	0	34	0	390,000	0	0	0	5,959	02/22/2038.
87407P AE 0	TAL 2013-2A A ABS 3.55 11/20/2038		01/01/2016.	MBS Paydown		125,000	125,000	123,480	0	0	78	0	78	0	125,000	0	0	0	1,182	11/20/2038.
87407P AR 1	TAL 2014-3A A ABS SNR 3.27 11/21/2039		01/01/2016.	MBS Paydown		300,000	300,000	299,898	299,908	0	10	0	10	0	300,000	0	0	0	5,314	11/21/2039.
87612B AH 5	TARGA RES PARTNERS 6.875 02/01/2021		01/01/2016.	Cash Tender		778,875	750,000	661,875	662,432	0	87,568	0	87,568	0	750,000	0	28,875	28,875	60,872	02/01/2021.
878742 AX 3	TECK RESOURCES 2.50 02/01/2018		01/01/2016.	Cash Tender		1,012,500	1,000,000	795,000	743,672	58,459	197,869	0	256,328	0	1,000,000	0	12,500	12,500	21,250	02/01/2018.
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023		01/01/2016.	GOLDMAN SACHS		132,625	150,000	132,503	67,875	66,335	1,371	0	67,706	0	135,581	0	(2,956)	(2,956)	5,768	02/01/2023.
878742 AY 1	TECK RESOURCES LTD 3.75 02/01/2023		01/01/2016.	MORGAN STANLEY		230,000	250,000	220,838	113,125	110,558	2,347	0	112,905	0	226,030	0	3,970	3,970	11,706	02/01/2023.
878744 AA 9	TECK RESOURCES 3.00 03/01/2019		01/01/2016.	Cash Tender		291,295	298,000	234,675	185,505	52,003	53,787	0	105,790	0	291,295	0	0	0	5,891	03/01/2019.
878744 AA 9	TECK RESOURCES 3.00 03/01/2019		01/01/2016.	GOLDMAN SACHS		200,990	202,000	159,075	125,745	35,250	8,638	0	43,888	0	169,633	0	31,357	31,357	7,579	03/01/2019.
881561 GQ 1	TMTS 2004-15AL A1 SEQ SNR 5.6654 07/34		01/01/2016.	MBS Paydown		542,445	542,445	532,274	542,445	0	(9,237)	0	(9,237)	0	542,445	0	0	0	24,594	07/25/2034.
88156E AB 2	TMTS 2006-17HE A2B1 SEQ SNR FLT 01/25/38		01/01/2016.	MBS Paydown		321,305	321,077	274,298	0	0	(12,873)	0	(12,873)	0	321,305	0	0	0	1,137	01/25/2038.
88314R AA 4	TMCL 2013-1A A ABS SEQ 3.9 09/20/2038	C	01/01/2016.	MBS Paydown		437,500	437,500	435,261	423,268	0	219	0	219	0	437,500	0	0	0	9,035	09/20/2038.
88314R AC 0	TMCL 2014-1A A ABS SNR 3.27 10/20/2039	C	01/01/2016.	MBS Paydown		488,667	488,667	481,436	465,516	0	725	0	725	0	488,667	0	0	0	8,042	10/20/2039.
89289U AA 6	TRAL 2013-1A A CLO FLT 04/20/2025		01/01/2016.	BANC OF AMERICA SECURITIES		2,967,300	3,000,000	2,987,700	2,992,269	0	1,071	0	1,071	0	2,993,341	0	(26,041)	(26,041)	27,425	04/20/2025.
893830 AY 5	TRANSOCEAN INC 6.50 11/15/2020	C	01/01/2016.	BANC OF AMERICA SECURITIES		1,270,500	1,400,000	1,272,250	952,000	337,564	9,225	0	346,788	0	1,298,788	0	(28,288)	(28,288)	56,369	11/15/2020.
893830 BA 6	TRANSOCEAN INC 5.05 12/15/2016	C	01/01/2016.	Maturity		3,300,000	3,300,000	3,268,120	3,201,000	83,362	15,638	0	99,000	0	3,300,000	0	0	0	207,900	12/15/2016.
89656F AA 4	TRL 2012-1A A1 ABS 2.266 01/15/43		01/01/2016.	MBS Paydown		267,994	267,994	267,994	267,994	0	0	0	0	0	267,994	0	0	0	3,273	01/15/2043.
902757 AA 1	UIRC-GSA II LLC 2.655 04/05/2018		01/01/2016.	Sinking Fund Redemption		770,000	770,000	770,000	770,000	0	0	0	0	0	770,000	0	0	0	11,943	04/05/2018.
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		01/01/2016.	Paydown		4,569	4,569	4,272	4,209	103	26	0	129	0	4,569	0	0	0	93	07/23/2020.
90343K AN 2	US SILICA CO TL B LIBOR+300 7/22/2020		01/01/2016.	BNP PARIBAS		585,657	589,340	551,052	542,930	13,331	6,592	0	19,923	0	562,622	0	23,035	23,035	23,443	07/23/2020.
90350J AA 3	USROF 2015-1IV A PT SNR 3.7211 02/27/35		01/01/2016.	WELLS FARGO BROKERAGE SERVICES		0	0	0	0	0	0	0	0	0	0	0	0	0	1,707	02/27/2035.
909319 AA 3	UNITED AIR 2013-1 A 4.30 08/15/2025		01/01/2016.	Sinking Fund Redemption		49,831	49,831	49,831	49,831	0	0	0	0	0	49,831	0	0	0	1,607	08/15/2025.
91827A AJ 6	VOLT 2015-NPL4 A1 SEQ SNR 3.50 02/25/55		01/01/2016.	BANC OF AMERICA SECURITIES		0	0	0	0	0	0	0	0	0	0	0	0	0	1,396	02/25/2055.
918866 A@ 3	VALASSIS COMM T/L B L+175 3-02-14		01/01/2016.	J. P. MORGAN SECURITIES		0	0	1,170,153	0	0	0	0	0	0	0	0	0	0	0	03/02/2014.

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
92328B AC 1	VENTR 2005-1A B CLO MEZ FLT 11/22/2018		05/22/2016.	MBS Paydown		960,272	960,272	953,070	960,272	0	0	0	0	0	960,272	0	0	0	5,574	11/22/2018.
92328B AD 9	VENTR 2005-1A C CLO MEZ SSNR FLT 11/18		05/22/2016.	MBS Paydown		2,000,000	2,000,000	1,978,750	2,000,000	0	0	0	0	0	2,000,000	0	0	0	23,234	11/22/2018.
92535V AA 0	VBTOW 2016-2A A ABS SNR 5.193 10/15/2046		12/15/2016.	MBS Paydown		1,875	1,875	1,875	0	0	0	0	0	0	1,875	0	0	0	15	10/15/2046.
928670 AF 5	VOLKSWAGEN INTFN 2.875 04/01/2016	C	04/01/2016.	Maturity		9,000,000	9,000,000	8,935,290	8,996,543	0	3,457	0	3,457	0	9,000,000	0	0	0	129,375	04/01/2016.
92922F 3N 6	WAMU 2005-AR12 1A8 SEQ SSNR FLT 10/25/35		12/25/2016.	MBS Paydown		372,703	372,703	351,972	0	0	(1,162)	0	(1,162)	0	372,703	0	0	0	4,063	10/25/2035.
92925C CC 4	WAMU 2006-AR1 1A1A SEQ SSNR FLT 1/25/46		12/25/2016.	MBS Paydown		117,351	117,351	94,761	83,326	0	6,827	0	6,827	0	117,351	0	0	0	978	01/25/2046.
92935V AE 8	WFRBS 2011-C3 A3 SEQ 3.998 03/15/44		12/15/2016.	MBS Paydown		672,189	672,189	677,643	675,419	0	(2,706)	0	(2,706)	0	672,189	0	0	0	17,558	03/15/2044.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		09/30/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(10,895)	0	10,895	10,895	0	05/25/2037.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		12/25/2016.	MBS Paydown		576,568	576,568	429,744	0	0	19,292	0	19,292	0	576,568	0	0	0	10,146	05/25/2037.
92990G AG 8	WAMU 2007-HY5 2A5 SEQ SSNR FLT 05/25/37		12/25/2016.	Pass-Through Loss		0	10,710	12,720	0	0	0	0	0	0	10,895	0	(10,895)	(10,895)	0	05/25/2037.
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		12/25/2016.	MBS Paydown		215,134	215,134	193,325	0	0	(746)	0	(746)	0	215,134	0	0	0	2,190	11/25/2036.
933636 AL 6	WAMU 2007-HY4 5A1 SEQ SSNR CSTR 11/25/36		12/25/2016.	Pass-Through Loss		0	(6,783)	395	0	0	0	0	0	0	(879)	0	879	879	0	11/25/2036.
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		03/31/2016.	Book Value Adjustment		0	0	0	0	0	0	0	0	0	(2,657)	0	2,657	2,657	0	07/25/2037.
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		12/25/2016.	MBS Paydown		457,970	457,970	367,325	0	0	(1,053)	0	(1,053)	0	457,970	0	0	0	5,322	07/25/2037.
93364F AC 5	WAMU 2007-HY7 2A1 SEQ SSNR FLT 07/25/37		12/25/2016.	Pass-Through Loss		0	100,541	2,108	0	0	0	0	0	0	2,657	0	(2,657)	(2,657)	0	07/25/2037.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2016.	MBS Paydown		60,041	60,041	48,118	27,441	0	1,455	0	1,455	0	60,041	0	0	0	387	07/25/2036.
93934N AR 6	WMALT 2006-5 2CB2 SEQ FLT 07/25/2036		12/25/2016.	Pass-Through Loss		0	23,733	19,232	0	0	0	0	0	0	0	0	0	0	0	07/25/2036.
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		12/25/2016.	MBS Paydown		298,107	298,107	297,800	243,878	0	21,026	0	21,026	0	298,107	0	0	0	4,645	03/25/2036.
94983G AA 6	WFMBS 2006-AR3 A1 SEQ SSNR CSTR 03/36		12/25/2016.	Pass-Through Loss		0	2,056	2,588	0	0	0	0	0	0	0	0	0	0	0	03/25/2036.
95810D AF 8	WESTERN DIGITAL TL B 1L L+375 04/29/2023		12/30/2016.	Paydown		9,000	9,000	9,000	0	0	0	0	0	0	9,000	0	0	0	105	04/29/2023.
96032U AA 1	WESTR 2012-3A A ABS 2.50 03/20/25		04/20/2016.	MBS Paydown		345,979	345,979	345,979	345,979	0	0	0	0	0	345,979	0	0	0	2,617	03/20/2025.
96033B AA 2	WESTR 2015-1A A ABS SNR 2.75 05/20/2027		12/20/2016.	MBS Paydown		1,310,316	1,310,316	1,309,870	1,298,568	0	182	0	182	0	1,310,316	0	0	0	19,673	05/20/2027.
96033L AA 0	WESTR 2015-2A A ABS SEQ SSNR 3.2 07/28		12/20/2016.	MBS Paydown		2,595,576	2,595,576	2,592,129	2,592,084	0	489	0	489	0	2,595,576	0	0	0	43,544	07/20/2028.
97358F AB 6	WINDSOR FINANCING TL B L+500 12/5/2017		12/30/2016.	Paydown		77,575	77,575	76,798	76,800	441	335	0	776	0	77,575	0	0	0	1,857	12/05/2017.
98419M AA 8	XYLEM INC 3.55 09/20/2016		04/11/2016.	Make Whole Call		2,022,233	2,000,000	1,996,180	1,999,409	0	592	0	592	0	2,000,000	0	22,233	22,233	39,642	09/20/2016.
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	04/11/2016.	Consent Fee		5,934	0	0	0	0	0	0	0	0	5,934	0	0	0	0	08/05/2020.
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	08/23/2016.	Consent Fee		2,909	0	0	0	0	0	0	0	0	2,909	0	0	0	0	08/05/2020.
C9413P AP 8	VALEANT PHARMA TL BE1 1L 08/05/2020	A	12/30/2016.	Paydown		47,491	47,491	44,171	41,892	0	3,483	0	3,483	0	47,491	0	0	0	967	08/05/2020.
G0014F AB 9	AABS 2013-1 A ABS SNR 4.875 01/15/2038	D	12/15/2016.	MBS Paydown		204,067	204,067	203,780	0	0	339	0	339	0	204,067	0	0	0	2,358	01/15/2038.
G0620B AB 4	ATLSS 2014-1 A ABS SNR 4.875 12/15/2039		12/15/2016.	MBS Paydown		187,500	187,500	187,500	187,500	0	0	0	0	0	187,500	0	0	0	4,892	12/15/2039.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020		03/31/2016.	Paydown		13,125	13,125	11,353	7,980	3,578	77	0	3,655	0	13,125	0	0	0	142	03/19/2020.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020		06/20/2016.	BANC OF AMERICA SECURITIES		847,159	1,193,182	1,052,124	725,455	342,528	4,019	0	346,548	0	1,071,702	0	(224,543)	(224,543)	12,229	03/19/2020.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020		06/23/2016.	BANC OF AMERICA SECURITIES		1,002,273	1,431,818	1,231,364	870,545	384,201	5,623	0	389,824	0	1,259,944	0	(257,671)	(257,671)	15,761	03/19/2020.
G3163H AC 6	C&J ENERGY TL B1 LIBOR + 550 03/19/2020		08/31/2016.	Private Placement		1,929,375	2,572,500	2,212,350	1,564,080	690,280	10,103	514,399	185,984	0	1,749,300	0	180,075	180,075	29,940	03/19/2020.
G3600K AB 2	FLOATEL INTL TL B LIBOR+500 06/13/2020	D	12/30/2016.	Paydown		16,625	16,625	12,938	1,178	6,103	0	0	6,103	0	16,625	0	0	0	631	06/13/2020.
Q3930A AC 2	FMG TL LIBOR + 275 6/30/2019	D	12/23/2016.	Paydown		2,634,695	2,634,695	2,351,550	1,946,644	446,616	238,032	0	684,648	0	2,634,695	0	0	0	81,461	06/30/2019.
3899999.	Total - Bonds - Industrial and Miscellaneous					410,768,732	423,133,529	409,048,416	371,767,045	6,168,861	2,395,402	3,985,070	4,579,193	0	408,073,814	0	2,694,918	2,694,918	11,117,494	XXX
8399997.	Total - Bonds - Part 4					697,472,987	710,325,367	707,833,974	655,833,831	6,168,861	1,612,897	3,985,070	3,796,688	0	694,460,757	0	3,012,230	3,012,230	20,251,521	XXX
8399998.	Total - Bonds - Summary Item from Part 5					20,519,799	20,495,873	19,888,922	0	0	333,399	0	333,399	0	20,222,321	0	297,478	297,478	554,189	XXX
8399999.	Total - Bonds					717,992,786	730,821,241	727,722,896	655,833,831	6,168,861	1,946,296	3,985,070	4,130,087	0	714,683,078	0	3,309,708	3,309,708	20,805,711	XXX
Preferred Stocks - Industrial and Miscellaneous																				
025816 BL 2	AMERICAN EXPRESS C 4.90		08/23/2016.	WELLS FARGO BROKERAGE SERVICES		1,970,000	2,000,000.00	2,000,000	1,900,294	99,744	(5)	0	99,739	0	2,000,033	0	(30,033)	(30,033)	190,828	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
045488 ZZ 9	ASSURERX HEALTH INC 8.00% D		08/31/2016.	Private Placement	1,076,517.000	10,807,861	0.00	7,632,506	7,632,506	0	0	0	0	0	7,632,506	0	3,175,356	3,175,356	0	XXX
369604 BM 4	GEN ELECTRIC CO 4.00 A		01/20/2016.	Exchanged		11,332,200	11,110,000.00	9,860,125	11,110,000	(1,248,985)	822	0	(1,248,163)	0	9,861,837	0	1,470,363	1,470,363	54,007	XXX
369604 BP 7	GEN ELECTRIC CO 4.20 C		01/20/2016.	Exchanged		5,524,700	5,470,000.00	4,923,000	5,442,650	(519,300)	350	0	(518,950)	0	4,923,700	0	601,000	601,000	26,590	XXX
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		12/01/2016.	Private Placement	2,601,222.990	65,290	0.00	2,601,223	0	0	0	2,535,933	(2,535,933)	0	65,290	0	0	0	0	XXX
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019		01/15/2016.	Partial Call	10,000.000	250,000	0.00	250,000	249,705	0	295	0	295	0	250,000	0	0	0	1,977	XXX
486606 50 2	KAYNE ANDERSON MLV INV E 4.25 04/01/2019		02/12/2016.	Call	10,000.000	250,000	0.00	250,000	249,705	0	295	0	295	0	250,000	0	0	0	1,417	XXX
486606 70 0	KAYNE ANDERSON 4.60 10/01/2021		10/03/2016.	Call	100,000.000	2,500,639	0.00	2,500,000	2,498,806	0	1,194	0	1,194	0	2,500,000	0	639	639	95,834	XXX
724481 86 6	PITNEY BOWES INTL 6.125 F		11/01/2016.	Call	4,300.000	4,300,000	0.00	4,300,000	4,300,000	0	0	0	0	0	4,300,000	0	0	0	265,570	XXX
842400 72 3	SOUTHERN CAL ED D 6.50		03/31/2016.	Call	40,000.000	4,000,000	0.00	4,000,000	4,132,000	(132,000)	0	0	(132,000)	0	4,000,000	0	0	0	86,667	XXX
89147L 80 3	TORTOISE ENERGY 3.95 C 5/01/2018		01/08/2016.	Call	850,000.000	8,500,000	0.00	8,755,000	8,655,102	0	(155,102)	0	(155,102)	0	8,500,000	0	0	0	34,508	XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					49,500,690	XXX	47,071,854	46,170,767	(1,800,541)	(152,151)	2,535,933	(4,488,624)	0	44,283,366	0	5,217,324	5,217,324	757,398	XXX
8999997.	Total - Preferred Stocks - Part 4					49,500,690	XXX	47,071,854	46,170,767	(1,800,541)	(152,151)	2,535,933	(4,488,624)	0	44,283,366	0	5,217,324	5,217,324	757,398	XXX
8999998.	Total - Preferred Stocks - Summary Item from Part 5					0	XXX	327,373	0	0	0	0	0	0	0	0	0	0	0	XXX
8999999.	Total - Preferred Stocks					49,500,690	XXX	47,399,226	46,170,767	(1,800,541)	(152,151)	2,535,933	(4,488,624)	0	44,283,366	0	5,217,324	5,217,324	757,398	XXX
Common Stocks - Industrial and Miscellaneous																				
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28		06/28/2016.	Private Placement		1,306,200	XXX	1,306,200	0	0	0	0	0	0	1,306,200	0	0	0	0	XXX
001743 AE 3	AMMC CLO 2016-18A SUB 0 05/26/28		11/30/2016.	Distribution of Funds		25,287	XXX	0	0	0	0	0	0	0	25,287	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		01/31/2016.	Distribution of Funds		82,128	XXX	0	0	0	0	0	0	0	82,128	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		04/30/2016.	Distribution of Funds		58,888	XXX	0	0	0	0	0	0	0	58,888	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		07/31/2016.	Distribution of Funds		76,774	XXX	0	0	0	0	0	0	0	76,774	0	0	0	0	XXX
001748 AD 4	AMMC 2014-14A SUB 0 07/27/26		10/31/2016.	Distribution of Funds		55,300	XXX	0	0	0	0	0	0	0	55,300	0	0	0	0	XXX
001750 AB 4	AMMC CLO 2011-9A 01-15-22		01/31/2016.	Distribution of Funds		12,732	XXX	0	0	0	0	0	0	0	12,732	0	0	0	0	XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		01/31/2016.	Distribution of Funds		107,291	XXX	0	0	0	0	0	0	0	107,291	0	0	0	0	XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		04/30/2016.	Distribution of Funds		65,236	XXX	0	0	0	0	0	0	0	65,236	0	0	0	0	XXX
001752 AE 4	AMMC CLO 2012-10A SUB 04/11/22		07/31/2016.	Distribution of Funds		34,443	XXX	0	0	0	0	0	0	0	34,443	0	0	0	0	XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		03/31/2016.	Distribution of Funds		31,958	XXX	0	0	0	0	0	0	0	31,958	0	0	0	0	XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		06/30/2016.	Distribution of Funds		28,270	XXX	0	0	0	0	0	0	0	28,270	0	0	0	0	XXX
00175N AC 2	AMMC CLO 2014-15A SUB 0 12/09/26		09/30/2016.	Distribution of Funds		18,605	XXX	0	0	0	0	0	0	0	18,605	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		01/31/2016.	Distribution of Funds		98,380	XXX	0	0	0	0	0	0	0	98,380	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		04/30/2016.	Distribution of Funds		78,147	XXX	0	0	0	0	0	0	0	78,147	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		07/31/2016.	Distribution of Funds		108,607	XXX	0	0	0	0	0	0	0	108,607	0	0	0	0	XXX
00176B AF 0	AMMC CLO 2013-13A SUB 0 01/24/26		10/31/2016.	Distribution of Funds		104,304	XXX	0	0	0	0	0	0	0	104,304	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		02/29/2016.	Distribution of Funds		132,284	XXX	0	0	0	0	0	0	0	132,284	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		05/31/2016.	Distribution of Funds		10,223	XXX	0	0	0	0	0	0	0	10,223	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		08/31/2016.	Distribution of Funds		125,742	XXX	0	0	0	0	0	0	0	125,742	0	0	0	0	XXX
00176E AE 7	AMMC CLO 2013-12A SUB 0 05/10/25		11/30/2016.	Distribution of Funds		54,837	XXX	0	0	0	0	0	0	0	54,837	0	0	0	0	XXX
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		01/31/2016.	Distribution of Funds		173,197	XXX	0	0	0	0	0	0	0	173,197	0	0	0	0	XXX
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		04/30/2016.	Distribution of Funds		125,912	XXX	0	0	0	0	0	0	0	125,912	0	0	0	0	XXX
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		07/31/2016.	Distribution of Funds		89,485	XXX	0	0	0	0	0	0	0	89,485	0	0	0	0	XXX
00176K AC 7	AMMC CLO 2015-16A SUB 0 04/14/27		10/31/2016.	Distribution of Funds		72,194	XXX	0	0	0	0	0	0	0	72,194	0	0	0	0	XXX
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		03/30/2016.	MITSUBISHI		1,181,250	XXX	1,293,750	1,288,650	5,100	0	0	5,100	0	1,293,750	0	(112,500)	(112,500)	0	XXX
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		04/01/2016.	Private Placement		1,056,000	XXX	1,138,500	1,134,012	4,488	0	0	4,488	0	1,138,500	0	(82,500)	(82,500)	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
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		04/06/2016.	MITSUBISHI		1,196,250	XXX	1,293,750	1,288,650	5,100	0	0	5,100	0	1,293,750	0	(97,500)	(97,500)	0	XXX
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		05/31/2016.	Distribution of Funds		104,806	XXX	0	0	0	0	0	0	0	104,806	0	0	0	0	XXX
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		08/31/2016.	Distribution of Funds		141,941	XXX	0	0	0	0	0	0	0	141,941	0	0	0	0	XXX
00176M AC 3	AMMC 2015-17A SUB 0 11/15/27		11/30/2016.	Distribution of Funds		84,178	XXX	0	0	0	0	0	0	0	84,178	0	0	0	0	XXX
008252 10 8	AFFILIATED MANAGERS GROUP		04/21/2016.	SANDLER & O'NEIL PARTNERS	9,000.000	1,567,227	XXX	1,509,692	1,437,840	71,852	0	0	71,852	0	1,509,692	0	57,535	57,535	0	XXX
03763V 10 2	APOLLO RESIDENTIAL MORTGAGE		09/01/2016.	Exchanged	347,037.000	4,754,332	XXX	5,275,459	4,147,092	1,128,367	0	625,163	503,204	0	4,650,296	0	104,037	104,037	499,733	XXX
03938L 10 4	ARCELORMITTAL	C	03/14/2016.	Spin Off 03938L112		490,476	XXX	490,476	0	0	0	0	0	0	490,476	0	0	0	0	XXX
057224 10 7	BAKER HUGHES INC		05/02/2016.	STRATEGAS RESEARCH	90,000.000	4,270,263	XXX	5,043,114	4,153,500	889,614	0	0	889,614	0	5,043,114	0	(772,851)	(772,851)	15,300	XXX
057224 10 7	BAKER HUGHES INC		05/16/2016.	STRATEGAS RESEARCH	18,000.000	830,012	XXX	926,705	830,700	96,005	0	0	96,005	0	926,705	0	(96,693)	(96,693)	3,060	XXX
057224 10 7	BAKER HUGHES INC		05/23/2016.	STRATEGAS RESEARCH	18,000.000	809,781	XXX	926,705	830,700	96,005	0	0	96,005	0	926,705	0	(116,924)	(116,924)	3,060	XXX
057224 10 7	BAKER HUGHES INC		05/25/2016.	STIFEL NICOLAUS	18,000.000	815,631	XXX	911,948	830,700	81,248	0	0	81,248	0	911,948	0	(96,317)	(96,317)	4,590	XXX
057224 10 7	BAKER HUGHES INC		05/26/2016.	RAYMOND JAMES & ASSOCIATES	18,000.000	822,856	XXX	881,561	830,700	50,861	0	0	50,861	0	881,561	0	(58,706)	(58,706)	612	XXX
057224 10 7	BAKER HUGHES INC		05/27/2016.	STIFEL NICOLAUS	13,500.000	618,269	XXX	626,006	623,025	2,981	0	0	2,981	0	626,006	0	(7,737)	(7,737)	2,754	XXX
057224 10 7	BAKER HUGHES INC		05/31/2016.	BERNSTEIN	13,500.000	623,230	XXX	626,006	623,025	2,981	0	0	2,981	0	626,006	0	(2,776)	(2,776)	7,344	XXX
060505 10 4	BANK OF AMERICA CORPORATION		12/01/2016.	STRATEGAS RESEARCH	350,000.000	7,612,229	XXX	2,997,563	5,890,500	(2,892,937)	0	0	(2,892,937)	0	2,997,563	0	4,614,666	4,614,666	57,843	XXX
060505 10 4	BANK OF AMERICA CORPORATION		12/08/2016.	ISI GROUP	143,120.000	3,298,229	XXX	1,137,088	2,408,710	(1,271,621)	0	0	(1,271,621)	0	1,137,088	0	2,161,140	2,161,140	65,437	XXX
166764 10 0	CHEVRON CORPORATION		05/12/2016.	STRATEGAS RESEARCH	35,300.000	3,569,755	XXX	2,465,546	3,175,588	(710,043)	0	0	(710,043)	0	2,465,546	0	1,104,209	1,104,209	37,771	XXX
247361 70 2	DELTA AIR LINES INC		12/28/2016.	RAYMOND JAMES & ASSOCIATES	3,000.000	148,837	XXX	42,540	152,070	(109,530)	0	0	(109,530)	0	42,540	0	106,297	106,297	1,653	XXX
268648 10 2	EMC CORPORATION		09/07/2016.	Exchanged	175,000.000	5,129,386	XXX	3,944,874	4,494,000	(549,126)	0	0	(549,126)	0	3,944,874	0	1,184,512	1,184,512	60,375	XXX
30303# 10 7	FACILITY INSURANCE HOLDING CORP CL		10/13/2016.	Private Placement	45,984.000	39,086	XXX	0	0	0	0	0	0	0	0	0	39,086	39,086	0	XXX
354613 10 1	FRANKLIN RESOURCES INC		04/21/2016.	BERNSTEIN	30,000.000	1,214,041	XXX	1,195,149	1,104,600	90,549	0	0	90,549	0	1,195,149	0	18,892	18,892	10,800	XXX
354613 10 1	FRANKLIN RESOURCES INC		04/22/2016.	BERNSTEIN	14,200.000	576,699	XXX	565,704	522,844	42,860	0	0	42,860	0	565,704	0	10,995	10,995	5,112	XXX
35671D 85 7	FREEPORT-MCMORAN COPPER		12/05/2016.	STRATEGAS RESEARCH	185,000.000	2,884,846	XXX	5,067,441	1,252,450	540,200	0	0	540,200	0	1,792,650	0	1,092,196	1,092,196	0	XXX
369604 10 3	GENERAL ELECTRIC COMPANY		03/03/2016.	ISI GROUP	100,000.000	3,012,754	XXX	1,661,589	3,115,000	(1,453,411)	0	0	(1,453,411)	0	1,661,589	0	1,351,165	1,351,165	22,555	XXX
369604 10 3	GENERAL ELECTRIC COMPANY		03/04/2016.	CORNERSTONE MACRO	100,000.000	3,032,964	XXX	1,559,480	3,115,000	(1,555,520)	0	0	(1,555,520)	0	1,559,480	0	1,473,484	1,473,484	21,602	XXX
369604 10 3	GENERAL ELECTRIC COMPANY		03/11/2016.	STIFEL NICOLAUS	265,000.000	8,055,692	XXX	4,046,452	8,254,750	(4,208,298)	0	0	(4,208,298)	0	4,046,452	0	4,009,240	4,009,240	169,744	XXX
40434L 10 5	HP INC		04/21/2016.	ISI GROUP	200,000.000	2,521,505	XXX	2,256,597	2,368,000	(818,932)	0	0	(818,932)	0	1,549,068	0	972,436	972,436	43,606	XXX
40434L 10 5	HP INC		09/22/2016.	CORNERSTONE MACRO	211,250.000	3,174,659	XXX	2,103,366	2,501,200	(864,996)	0	0	(864,996)	0	1,636,204	0	1,538,455	1,538,455	110,774	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/08/2016.	CORNERSTONE MACRO	72,000.000	1,668,326	XXX	1,074,335	0	(423,745)	0	0	(423,745)	0	670,655	0	997,671	997,671	15,179	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/09/2016.	ISI GROUP	145,000.000	3,361,926	XXX	1,856,010	0	(853,375)	0	0	(853,375)	0	1,350,625	0	2,011,300	2,011,300	35,644	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/10/2016.	ISI GROUP	36,000.000	839,203	XXX	458,277	0	(211,872)	0	0	(211,872)	0	335,328	0	503,875	503,875	19,965	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/17/2016.	STRATEGAS RESEARCH	36,000.000	843,663	XXX	446,292	0	(211,872)	0	0	(211,872)	0	335,328	0	508,336	508,336	4,479	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/18/2016.	ISI GROUP	35,956.000	843,772	XXX	433,299	0	(211,613)	0	0	(211,613)	0	334,918	0	508,854	508,854	6,784	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/22/2016.	STRATEGAS RESEARCH	43,147.000	999,280	XXX	513,413	0	(253,935)	0	0	(253,935)	0	401,900	0	597,380	597,380	4,097	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/23/2016.	STRATEGAS RESEARCH	16,000.000	372,712	XXX	178,604	0	(94,165)	0	0	(94,165)	0	149,035	0	223,677	223,677	2,262	XXX
42824C 10 9	HEWLETT PACKARD ENTERPRISE CO		11/28/2016.	CORNERSTONE MACRO	27,147.000	627,671	XXX	283,123	0	(159,769)	0	0	(159,769)	0	252,865	0	374,806	374,806	2,065	XXX
43785V 10 2	HOMESTREET INC		11/22/2016.	FRIEDMAN BILLINGS RAMSEY	15,000.000	478,443	XXX	165,000	325,650	(160,650)	0	0	(160,650)	0	165,000	0	313,443	313,443	0	XXX
43785V 10 2	HOMESTREET INC		11/23/2016.	FRIEDMAN BILLINGS RAMSEY	7,000.000	222,130	XXX	77,000	151,970	(74,970)	0	0	(74,970)	0	77,000	0	145,130	145,130	0	XXX
43785V 10 2	HOMESTREET INC		11/28/2016.	FRIEDMAN BILLINGS RAMSEY	3,600.000	111,173	XXX	39,600	78,156	(38,556)	0	0	(38,556)	0	39,600	0	71,573	71,573	0	XXX
43785V 10 2	HOMESTREET INC		11/29/2016.	FRIEDMAN BILLINGS RAMSEY	3,000.000	92,801	XXX	33,000	65,130	(32,130)	0	0	(32,130)	0	33,000	0	59,801	59,801	0	XXX
43785V 10 2	HOMESTREET INC		12/05/2016.	FRIEDMAN BILLINGS RAMSEY	10,000.000	313,908	XXX	110,000	217,100	(107,100)	0	0	(107,100)	0	110,000	0	203,908	203,908	0	XXX
43785V 10 2	HOMESTREET INC		12/06/2016.	FRIEDMAN BILLINGS RAMSEY	10,000.000	311,245	XXX	110,000	217,100	(107,100)	0	0	(107,100)	0	110,000	0	201,245	201,245	0	XXX
43785V 10 2	HOMESTREET INC		12/08/2016.	FRIEDMAN BILLINGS RAMSEY	5,000.000	157,504	XXX	55,000	108,550	(53,550)	0	0	(53,550)	0	55,000	0	102,504	102,504	0	XXX
43785V 10 2	HOMESTREET INC		12/09/2016.	FRIEDMAN BILLINGS RAMSEY	4,806.000	154,119	XXX	52,866	104,338	(51,472)	0	0	(51,472)	0	52,866	0	101,253	101,253	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 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
447011 10 7	HUNTSMAN CORP.		04/28/2016.	CORNERSTONE MACRO	85,000.000	1,356,094	XXX	1,028,874	966,450	62,424	0	0	62,424	0	1,028,874	0	327,220	327,220	10,625	XXX
447011 10 7	HUNTSMAN CORP.		04/29/2016.	CORNERSTONE MACRO	30,000.000	467,411	XXX	361,335	341,100	20,235	0	0	20,235	0	361,335	0	106,076	106,076	9,078	XXX
447011 10 7	HUNTSMAN CORP.		10/07/2016.	DEUTSCHE BANK	55,000.000	926,488	XXX	651,593	625,350	26,243	0	0	26,243	0	651,593	0	274,895	274,895	16,288	XXX
447011 10 7	HUNTSMAN CORP.		10/10/2016.	STIFEL NICOLAUS	28,000.000	478,972	XXX	324,985	318,360	6,625	0	0	6,625	0	324,985	0	153,987	153,987	23,758	XXX
46625H 10 0	J.P. MORGAN CHASE & CO.		11/15/2016.	CORNERSTONE MACRO	25,000.000	1,960,847	XXX	941,660	1,650,750	(709,090)	0	0	(709,090)	0	941,660	0	1,019,187	1,019,187	45,406	XXX
46625H 10 0	J.P. MORGAN CHASE & CO.		11/16/2016.	STRATEGAS RESEARCH	17,000.000	1,316,966	XXX	632,840	1,122,510	(489,670)	0	0	(489,670)	0	632,840	0	684,126	684,126	31,323	XXX
46625H 10 0	J.P. MORGAN CHASE & CO.		12/01/2016.	SANDLER & O'NEIL PARTNERS	218,000.000	17,778,166	XXX	6,971,243	14,394,540	(7,423,297)	0	0	(7,423,297)	0	6,971,243	0	10,806,923	10,806,923	401,671	XXX
478160 10 4	JOHNSON & JOHNSON		02/24/2016.	CORNERSTONE MACRO	86,000.000	8,915,116	XXX	4,985,622	8,833,920	(3,848,298)	0	0	(3,848,298)	0	4,985,622	0	3,929,494	3,929,494	64,500	XXX
487836 10 8	KELLOGG CO.		02/25/2016.	CORNERSTONE MACRO	110,000.000	8,204,116	XXX	5,688,859	7,949,700	(2,260,841)	0	0	(2,260,841)	0	5,688,859	0	2,515,257	2,515,257	0	XXX
487836 10 8	KELLOGG CO.		02/29/2016.	CORNERSTONE MACRO	30,000.000	2,223,210	XXX	1,511,758	2,168,100	(656,342)	0	0	(656,342)	0	1,511,758	0	711,451	711,451	0	XXX
487836 10 8	KELLOGG CO.		03/04/2016.	CORNERSTONE MACRO	40,000.000	3,003,467	XXX	1,994,298	2,890,800	(896,502)	0	0	(896,502)	0	1,994,298	0	1,009,169	1,009,169	449	XXX
50181P 10 0	LCNB CORPORATION.		12/06/2016.	FRIEDMAN BILLINGS RAMSEY	5,600.000	130,024	XXX	98,000	91,616	6,384	0	0	6,384	0	98,000	0	32,024	32,024	2,688	XXX
50181P 10 0	LCNB CORPORATION.		12/07/2016.	FRIEDMAN BILLINGS RAMSEY	1,800.000	42,695	XXX	31,500	29,448	2,052	0	0	2,052	0	31,500	0	11,195	11,195	1,167	XXX
55405W 10 4	MYR GROUP INC.		11/21/2016.	STRATEGAS RESEARCH	10,000.000	362,885	XXX	130,000	206,100	(76,100)	0	0	(76,100)	0	130,000	0	232,885	232,885	0	XXX
55405W 10 4	MYR GROUP INC.		11/22/2016.	STRATEGAS RESEARCH	9,060.000	329,981	XXX	117,780	186,727	(68,947)	0	0	(68,947)	0	117,780	0	212,201	212,201	0	XXX
59156R 10 8	METLIFE INC.		11/10/2016.	ISI GROUP	46,000.000	2,491,738	XXX	2,206,735	2,217,660	(10,925)	0	0	(10,925)	0	2,206,735	0	285,003	285,003	54,050	XXX
609207 10 5	MONDELEZ INTERNATIONAL INC.		02/26/2016.	CORNERSTONE MACRO	50,000.000	2,076,725	XXX	967,320	2,242,000	(1,274,680)	0	0	(1,274,680)	0	967,320	0	1,109,405	1,109,405	8,463	XXX
609207 10 5	MONDELEZ INTERNATIONAL INC.		03/03/2016.	ISI GROUP	90,000.000	3,708,909	XXX	1,716,386	4,035,600	(2,319,214)	0	0	(2,319,214)	0	1,716,386	0	1,992,523	1,992,523	15,085	XXX
609207 10 5	MONDELEZ INTERNATIONAL INC.		03/04/2016.	CORNERSTONE MACRO	40,000.000	1,680,847	XXX	755,103	1,793,600	(1,038,497)	0	0	(1,038,497)	0	755,103	0	925,744	925,744	7,148	XXX
609207 10 5	MONDELEZ INTERNATIONAL INC.		03/11/2016.	DEUTSCHE BANK	43,250.000	1,817,066	XXX	796,822	1,939,330	(1,142,508)	0	0	(1,142,508)	0	796,822	0	1,020,244	1,020,244	7,257	XXX
633707 10 4	NATIONAL BANK HOLDINGS CORP CL A.		12/05/2016.	FRIEDMAN BILLINGS RAMSEY	3,776.000	113,344	XXX	75,520	80,693	(5,173)	0	0	(5,173)	0	75,520	0	37,824	37,824	831	XXX
69290R 10 4	PDVWIRELESS INC.		04/27/2016.	FRIEDMAN BILLINGS RAMSEY	2,860.000	116,141	XXX	114,400	78,650	35,750	0	0	35,750	0	114,400	0	1,741	1,741	0	XXX
69290R 10 4	PDVWIRELESS INC.		04/28/2016.	FRIEDMAN BILLINGS RAMSEY	1,500.000	61,139	XXX	60,000	41,250	18,750	0	0	18,750	0	60,000	0	1,139	1,139	0	XXX
69290R 10 4	PDVWIRELESS INC.		04/29/2016.	FRIEDMAN BILLINGS RAMSEY	4,000.000	161,464	XXX	160,000	110,000	50,000	0	0	50,000	0	160,000	0	1,464	1,464	0	XXX
744320 10 2	PRUDENTIAL FINANCIAL, INC.		11/15/2016.	ISI GROUP	30,000.000	2,948,162	XXX	2,283,960	2,442,300	(158,340)	0	0	(158,340)	0	2,283,960	0	664,202	664,202	63,000	XXX
744320 10 2	PRUDENTIAL FINANCIAL, INC.		11/16/2016.	STRATEGAS RESEARCH	12,000.000	1,168,457	XXX	913,584	976,920	(63,336)	0	0	(63,336)	0	913,584	0	254,873	254,873	25,200	XXX
744320 10 2	PRUDENTIAL FINANCIAL, INC.		11/17/2016.	STRATEGAS RESEARCH	24,000.000	2,372,130	XXX	1,825,253	1,953,840	(128,587)	0	0	(128,587)	0	1,825,253	0	546,877	546,877	69,226	XXX
744320 10 2	PRUDENTIAL FINANCIAL, INC.		11/22/2016.	ISI GROUP	12,000.000	1,203,548	XXX	912,148	976,920	(64,772)	0	0	(64,772)	0	912,148	0	291,400	291,400	23,679	XXX
744320 10 2	PRUDENTIAL FINANCIAL, INC.		11/28/2016.	CORNERSTONE MACRO	24,000.000	2,381,175	XXX	1,824,295	1,953,840	(129,545)	0	0	(129,545)	0	1,824,295	0	556,880	556,880	47,357	XXX
76150W 10 7	REVERSE MORTGAGE INVESTMENT		12/05/2016.	Return of Capital		1,158,000	XXX	0	0	0	0	0	0	0	1,158,000	0	0	0	0	XXX
76150W 10 7	REVERSE MORTGAGE INVESTMENT		12/29/2016.	Return of Capital		900,000	XXX	0	0	0	0	0	0	0	900,000	0	0	0	0	XXX
76155G 20 6	REVOLUTION LIGHTING TECHNOLOGIES INC NPV.		03/11/2016.	Stock Split 1.0 for 10.0	4,871,569.000	0	XXX	0	3,872,897	0	0	0	0	0	0	0	0	0	0	XXX
76169C 10 0	REXFORD INDUSTRIAL REALTY INC.		04/21/2016.	ISI GROUP	24,000.000	442,366	XXX	336,000	392,640	(56,640)	0	0	(56,640)	0	336,000	0	106,366	106,366	6,480	XXX
76169C 10 0	REXFORD INDUSTRIAL REALTY INC.		04/29/2016.	CORNERSTONE MACRO	15,000.000	280,345	XXX	210,000	245,400	(35,400)	0	0	(35,400)	0	210,000	0	70,345	70,345	4,050	XXX
76169C 10 0	REXFORD INDUSTRIAL REALTY INC.		05/02/2016.	CORNERSTONE MACRO	6,000.000	113,784	XXX	84,000	98,160	(14,160)	0	0	(14,160)	0	84,000	0	29,784	29,784	1,620	XXX
811065 10 1	SCRIPPS NETWORKS INTER-CL A.		05/10/2016.	BERNSTEIN	43,000.000	2,839,774	XXX	2,241,791	2,374,030	(132,239)	0	0	(132,239)	0	2,241,791	0	597,983	597,983	9,961	XXX
811065 10 1	SCRIPPS NETWORKS INTER-CL A.		05/11/2016.	BERNSTEIN	33,000.000	2,184,196	XXX	1,716,446	1,821,930	(105,485)	0	0	(105,485)	0	1,716,446	0	467,750	467,750	8,539	XXX
811065 10 1	SCRIPPS NETWORKS INTER-CL A.		06/16/2016.	ISI GROUP	11,000.000	708,915	XXX	572,149	607,310	(35,162)	0	0	(35,162)	0	572,149	0	136,766	136,766	5,596	XXX
811065 10 1	SCRIPPS NETWORKS INTER-CL A.		08/12/2016.	CORNERSTONE MACRO	46,000.000	2,909,924	XXX	2,328,666	2,539,660	(210,994)	0	0	(210,994)	0	2,328,666	0	581,258	581,258	23,404	XXX
813888 ZA 5	SEBRING SOFTWARE $0.01 4/25/2023.		08/12/2016.	BANKRUPTCY	2,222,907.000	0	XXX	210,000	0	0	0	0	0	0	0	0	(0)	(0)	0	XXX
86181Q 30 0	STONEGATE MORTGAGE CORP.		12/07/2016.	FRIEDMAN BILLINGS RAMSEY	15,000.000	74,398	XXX	270,000	0	97,650	0	0	97,650	0	81,750	0	(7,352)	(7,352)	0	XXX
86933F 10 7	SUTHERLAND ASSET MANAGEMENT.		11/02/2016.	Exchanged	439,388.000	4,669,232	XXX	6,134,695	4,833,268	374,985	0	539,021	(164,036)	0	4,669,232	0	0	0	685,445	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year'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
86933G 10 5	SUTHERLAND ASSET MANAGEMENT	..	11/02/2016.	Book Value Adjustment		0	XXX	0	0	0	0	0	0	0	(158,817)	0	158,817	158,817	0	XXX
878742 20 4	TECK RESOURCES LTD-CLS B	..	04/21/2016.	ISI GROUP	47,100.000	498,576	XXX	986,824	181,806	44,274	0	0	44,274	0	226,080	0	272,496	272,496	0	XXX
949746 10 1	WELLS FARGO & CO	..	12/08/2016.	ISI GROUP	150,000.000	8,597,032	XXX	3,909,257	8,154,000	(4,244,743)	0	0	(4,244,743)	0	3,909,257	0	4,687,775	4,687,775	100,346	XXX
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	12/05/2016.	ISI GROUP	250,000.000	4,112,774	XXX	8,553,754	6,037,500	2,516,254	0	4,318,754	(1,802,500)	0	4,235,000	0	(122,226)	(122,226)	0	XXX
D18190 89 8	DEUTSCHE BANK AG-REGISTERED	D	12/08/2016.	CORNERSTONE MACRO	60,000.000	1,139,501	XXX	1,716,990	1,449,000	267,990	0	700,590	(432,600)	0	1,016,400	0	123,101	123,101	0	XXX
G5785G 10 7	MALLINCKRODT PLC	D	04/22/2016.	DEUTSCHE BANK	500.000	33,503	XXX	37,090	37,315	(225)	0	0	(225)	0	37,090	0	(3,587)	(3,587)	0	XXX
G5785G 10 7	MALLINCKRODT PLC	D	04/22/2016.	STRATEGAS RESEARCH	1,600.000	106,502	XXX	118,688	119,408	(720)	0	0	(720)	0	118,688	0	(12,186)	(12,186)	0	XXX
Y4480# 10 0	KMG INFOTECH PRIVATE LIMITED	D	12/13/2016.	Private Placement	200,000.000	32,500	XXX	387,500	0	0	0	0	0	0	0	0	32,500	32,500	0	XXX
Y4480# 10 0	KMG INFOTECH PRIVATE LIMITED	D	12/14/2016.	Private Placement	600,000.000	97,500	XXX	1,162,500	0	0	0	0	0	0	0	0	97,500	97,500	0	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					178,807,585	XXX	128,237,299	153,023,698	(38,442,895)	0	6,183,527	(44,626,422)	0	116,556,486	0	62,251,099	62,251,099	3,007,890	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																				
63654U 10 0	NATIONAL INTERSTATE CORPORATION	..	11/10/2016.	Shares converted due to Merger Agreement	10,200,000.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
63654U 10 0	NATIONAL INTERSTATE CORPORATION	..	11/10/2016.	Shares cancelled due to Merger Agreement	9,727,191.000	0	XXX	0	0	0	0	0	0	0	0	0	0	0	0	XXX
36135Z ZZ 0	GAI ALLOY, INC	..	11/10/2016.	Merged with National Interstate Corporation	1,000.000	10	XXX	10	0	0	0	0	0	0	10	0	0	0	0	XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates					10	XXX	10	0	0	0	0	0	0	10	0	0	0	0	XXX
9799997.	Total - Common Stocks - Part 4					178,807,595	XXX	128,237,309	153,023,698	(38,442,895)	0	6,183,527	(44,626,422)	0	116,556,496	0	62,251,099	62,251,099	3,007,890	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					9,914,359	XXX	7,484,651	0	0	0	0	0	0	7,484,651	0	2,429,708	2,429,708	165,966	XXX
9799999.	Total - Common Stocks					188,721,954	XXX	135,721,960	153,023,698	(38,442,895)	0	6,183,527	(44,626,422)	0	124,041,147	0	64,680,807	64,680,807	3,173,856	XXX
9899999.	Total - Preferred and Common Stocks					238,222,645	XXX	183,121,186	199,194,465	(40,243,435)	(152,151)	8,719,460	(49,115,046)	0	168,324,514	0	69,898,131	69,898,131	3,931,254	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					956,215,431	XXX	910,844,081	855,028,296	(34,074,575)	1,794,145	12,704,530	(44,984,959)	0	883,007,591	0	73,207,840	73,207,840	24,736,965	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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 - Industrial and Miscellaneous																				
001746 AA 4	AMMC CLO 2016-18A AL1 SSNR FLT 05/28	..	04/20/2016	JEFFERIES & CO.	06/15/2016	SOCIETE GENERALE SEC.	2,400,000	2,392,500	2,397,750	2,392,679	0	179	0	179	0	0	5,071	5,071	3,726	0
001751 AA 4	AMMC 2015-17A A1 CLO SSNR FLT 11/15/2027	..	02/26/2016	SOCIETE GENERALE SEC.	12/09/2016	SOCIETE GENERALE SEC.	2,775,000	2,741,180	2,790,845	2,746,659	0	5,479	0	5,479	0	0	44,186	44,186	64,528	13,349
00175N AA 6	AMMC CLO 2014-15A E MEZ FLT 12/09/26	..	05/06/2016	BANC OF AMERICA SECURITIES	12/02/2016	BANC OF AMERICA SECURITIES.	450,000	388,125	438,750	391,629	0	3,504	0	3,504	0	0	47,121	47,121	122,560	5,998
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	..	02/03/2016	CS FIRST BOSTON	03/31/2016	Paydown	2,519	2,478	2,519	2,519	0	41	0	41	0	0	0	0	17	0
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	..	02/03/2016	CS FIRST BOSTON	06/22/2016	Paydown	997,481	981,272	997,481	997,481	0	16,209	0	16,209	0	0	0	0	16,126	0
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	..	02/04/2016	BANC OF AMERICA SECURITIES	03/31/2016	Paydown	2,519	2,475	2,519	2,519	0	44	0	44	0	0	0	0	17	0
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	..	02/04/2016	BANC OF AMERICA SECURITIES	06/22/2016	Paydown	997,481	980,025	997,481	997,481	0	17,456	0	17,456	0	0	0	0	16,126	0
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	..	02/05/2016	CS FIRST BOSTON	03/31/2016	Paydown	2,519	2,475	2,519	2,519	0	44	0	44	0	0	0	0	17	0
01310T AH 2	ALBERTSON'S LLC TL B4 L+450 08/25/2021	..	02/05/2016	CS FIRST BOSTON	06/22/2016	Paydown	997,481	980,025	997,481	997,481	0	17,456	0	17,456	0	0	0	0	26,184	0
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	..	01/07/2016	Private Placement	03/31/2016	Paydown	522	483	522	522	0	39	0	39	0	0	0	0	0	0
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	..	01/07/2016	Private Placement	06/30/2016	Paydown	3,865	3,575	3,865	3,865	0	290	0	290	0	0	0	0	32	0
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	..	01/07/2016	Private Placement	08/23/2016	Paydown	1,495,613	1,383,442	1,495,613	1,495,613	0	112,171	0	112,171	0	0	0	0	33,454	0
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	..	02/26/2016	ANTARES CAPITAL LLP	03/31/2016	Paydown	209	191	209	209	0	18	0	18	0	0	0	0	0	0
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	..	02/26/2016	ANTARES CAPITAL LLP	06/30/2016	Paydown	1,546	1,411	1,546	1,546	0	135	0	135	0	0	0	0	13	0
13054P AD 4	CALIFORNIA PIZZA TL LIBOR+425 03/29/2018	..	02/26/2016	ANTARES CAPITAL LLP	08/23/2016	Paydown	598,245	545,899	598,245	598,245	0	52,346	0	52,346	0	0	0	0	28,234	0
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020	..	04/07/2016	RAYMOND JAMES & ASSOCIATES	09/20/2016	MBS Paydown	161,652	159,833	161,652	161,652	0	2,031	0	2,031	0	0	0	0	2,737	210
35552Q AE 0	FRASR 2006-2A D CLO MEZ SEQ FLT 12/2020	..	04/07/2016	RAYMOND JAMES & ASSOCIATES	12/20/2016	MBS Paydown	588,348	581,729	588,348	588,348	0	6,406	0	6,406	0	0	0	0	57,620	763
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/15/2016	BANC OF AMERICA SECURITIES	12/13/2016	Distribution	2,466,218	2,418,435	2,466,218	2,460,633	0	43,035	0	43,035	0	0	5,586	5,586	28,443	3,211
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/15/2016	BANC OF AMERICA SECURITIES	08/01/2016	MBS Paydown	26,984	26,461	26,984	26,984	0	619	0	619	0	0	0	0	57	35
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/15/2016	BANC OF AMERICA SECURITIES	09/01/2016	MBS Paydown	31,708	31,093	31,708	31,708	0	235	0	235	0	0	0	0	135	41
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/15/2016	BANC OF AMERICA SECURITIES	10/01/2016	MBS Paydown	28,817	28,259	28,817	28,817	0	271	0	271	0	0	0	0	188	38
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/15/2016	BANC OF AMERICA SECURITIES	11/01/2016	MBS Paydown	24,114	23,647	24,114	24,114	0	287	0	287	0	0	0	0	206	31
50218Y AA 6	LSTRZ 2015-1 A SEQ SSNR FLT 01/01/20	..	07/15/2016	BANC OF AMERICA SECURITIES	12/01/2016	MBS Paydown	30,522	29,931	30,522	30,522	0	504	0	504	0	0	0	0	325	40
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	..	02/24/2016	BANC OF AMERICA SECURITIES	03/31/2016	Paydown	3,788	3,783	3,788	3,788	0	5	0	5	0	0	0	0	10	0
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	..	02/24/2016	BANC OF AMERICA SECURITIES	06/30/2016	Paydown	3,788	3,783	3,788	3,788	0	5	0	5	0	0	0	0	43	0
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	..	02/24/2016	BANC OF AMERICA SECURITIES	09/30/2016	Paydown	3,788	3,783	3,788	3,788	0	5	0	5	0	0	0	0	77	0
74966U AL 4	RPI FINANCE TRUST TL B4 L+275 11/09/2020	..	02/24/2016	BANC OF AMERICA SECURITIES	10/14/2016	Paydown	1,488,636	1,486,776	1,488,636	1,488,636	0	1,861	0	1,861	0	0	0	0	32,470	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20	..	02/22/2016	UBS WARBURG	10/11/2016	BANC OF AMERICA SECURITIES	595,844	525,832	598,078	533,404	0	7,572	0	7,572	0	0	64,674	64,674	40,760	0

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 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
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/22/2016	UBS WARBURG	03/31/2016	Paydown	1,093	964	1,093	1,093	0	128	0	128	0	0	0	0	5	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/22/2016	UBS WARBURG	06/30/2016	Paydown	1,532	1,352	1,532	1,532	0	180	0	180	0	0	0	0	27	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/22/2016	UBS WARBURG	09/30/2016	Paydown	1,532	1,352	1,532	1,532	0	180	0	180	0	0	0	0	51	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES	10/06/2016	BANC OF AMERICA SECURITIES	15,851	14,068	15,911	14,263	0	195	0	195	0	0	1,648	1,648	376	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES	10/11/2016	BANC OF AMERICA SECURITIES	282,071	250,338	283,128	253,805	0	3,468	0	3,468	0	0	29,323	29,323	5,349	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES	03/31/2016	Paydown	546	485	546	546	0	61	0	61	0	0	0	0	3	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES	06/30/2016	Paydown	766	680	766	766	0	86	0	86	0	0	0	0	14	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		02/24/2016	BANC OF AMERICA SECURITIES	09/30/2016	Paydown	766	680	766	766	0	86	0	86	0	0	0	0	25	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL	10/06/2016	BANC OF AMERICA SECURITIES	594,324	577,987	596,552	579,536	0	1,578	0	1,578	0	0	17,017	17,017	19,399	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL	03/31/2016	Paydown	1,090	1,060	1,090	1,090	0	0	0	0	0	0	0	0	6	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL	06/30/2016	Paydown	1,528	1,486	1,528	1,528	0	42	0	42	0	0	0	0	27	0
80875A AJ 0	SCIENTIFIC GAMES TL B1 LIB+500 10/18/20		03/23/2016	BARCLAYS CAPITAL	09/30/2016	Paydown	1,528	1,486	1,528	1,528	0	42	0	42	0	0	0	0	51	0
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/30/2016	Private Placement	08/17/2016	Consent Fee	0	0	16,000	16,000	0	0	0	0	0	0	0	0	0	0
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/30/2016	Private Placement	08/17/2016	Paydown	400,000	388,000	400,000	400,000	0	15,200	0	15,200	0	0	0	0	4,375	0
95810D AD 3	WESTERN DIGITAL TL B 1L L+550 03/30/2023		03/30/2016	Private Placement	08/17/2016	Private Placement	1,600,000	1,552,000	1,600,000	1,540,583	0	1,383	0	1,383	0	0	59,417	59,417	33,819	0
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement	08/09/2016	BARCLAYS CAPITAL	1,133,349	1,096,515	1,130,515	1,107,078	0	13,397	0	13,397	0	0	23,437	23,437	15,075	0
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement	08/08/2016	Consent Fee	0	0	2,833	2,833	0	0	0	0	0	0	0	0	0	0
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement	06/07/2016	Paydown	8,339	8,068	8,339	8,339	0	271	0	271	0	0	0	0	33	0
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement	06/23/2016	Paydown	170,904	165,350	170,904	170,904	0	5,554	0	5,554	0	0	0	0	733	0
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement	06/28/2016	Paydown	17,187	16,628	17,187	17,187	0	559	0	559	0	0	0	0	171	0
C9413P AT 0	VALEANT PHARMA TL A3 L+325 10/20/2018	A	04/11/2016	Private Placement	08/05/2016	Paydown	84,263	81,524	84,263	84,263	0	2,739	0	2,739	0	0	0	0	541	0
3899999.	Total - Bonds - Industrial and Miscellaneous						20,495,873	19,888,922	20,519,799	20,222,321	0	333,399	0	333,399	0	0	297,478	297,478	554,189	23,716
8399998.	Total - Bonds						20,495,873	19,888,922	20,519,799	20,222,321	0	333,399	0	333,399	0	0	297,478	297,478	554,189	23,716
Preferred Stocks - Industrial and Miscellaneous																				
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		01/01/2016	Capitalized Interest	01/01/2016	Capitalized Interest	904.920	905	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		01/31/2016	Capitalized Interest	01/31/2016	Capitalized Interest	28,402.840	28,403	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		02/29/2016	Capitalized Interest	02/29/2016	Capitalized Interest	26,902.160	26,902	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		03/31/2016	Capitalized Interest	03/31/2016	Capitalized Interest	29,093.390	29,093	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		04/30/2016	Capitalized Interest	04/30/2016	Capitalized Interest	28,506.440	28,506	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		05/31/2016	Capitalized Interest	05/31/2016	Capitalized Interest	29,812.590	29,813	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		06/30/2016	Capitalized Interest	06/30/2016	Capitalized Interest	29,211.130	29,211	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		07/31/2016	Capitalized Interest	07/31/2016	Capitalized Interest	30,549.560	30,550	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		08/31/2016	Capitalized Interest	08/31/2016	Capitalized Interest	30,931.010	30,931	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		09/30/2016	Capitalized Interest	09/30/2016	Capitalized Interest	30,306.980	30,307	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		10/31/2016	Capitalized Interest	10/31/2016	Capitalized Interest	31,695.630	31,696	0	0	0	0	0	0	0	0	0	0	0	0
45666Z ZB 1	INDUSTRIAL PIPING INC 14.50%		11/30/2016	Capitalized Interest	11/30/2016	Capitalized Interest	31,056.180	31,056	0	0	0	0	0	0	0	0	0	0	0	0
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous							327,373	0	0	0	0	0	0	0	0	0	0	0	0
8999998.	Total - Preferred Stocks							327,373	0	0	0	0	0	0	0	0	0	0	0	0

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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					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (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
Common Stocks - Industrial and Miscellaneous																				
008252 10 8	AFFILIATED MANAGERS GROUP	..	01/12/2016	SANDLER & O'NEIL PARTNERS	04/21/2016	SANDLER & O'NEIL PARTNERS	3,000.000	409,171	522,409	409,171	0	0	0	0	0	0	113,238	113,238	0	0
008252 10 8	AFFILIATED MANAGERS GROUP	..	01/12/2016	SANDLER & O'NEIL PARTNERS	04/26/2016	SANDLER & O'NEIL PARTNERS	3,000.000	409,171	528,095	409,171	0	0	0	0	0	0	118,924	118,924	0	0
008252 10 8	AFFILIATED MANAGERS GROUP	..	01/13/2016	SANDLER & O'NEIL PARTNERS	04/26/2016	SANDLER & O'NEIL PARTNERS	6,000.000	789,160	1,056,190	789,160	0	0	0	0	0	0	267,030	267,030	0	0
008252 10 8	AFFILIATED MANAGERS GROUP	..	01/15/2016	SANDLER & O'NEIL PARTNERS	04/26/2016	SANDLER & O'NEIL PARTNERS	3,000.000	380,037	528,095	380,037	0	0	0	0	0	0	148,058	148,058	0	0
03938L 11 2	ARCELORMITTAL-NY REG RTS	C	03/14/2016	Spin Off	03/18/2016	BERNSTEIN	400,000.000	490,476	568,787	490,476	0	0	0	0	0	0	78,312	78,312	0	0
247361 70 2	DELTA AIR LINES INC	..	06/27/2016	ISI GROUP	12/28/2016	RAYMOND JAMES & ASSOCIATES	35,000.000	1,165,549	1,736,428	1,165,549	0	0	0	0	0	0	570,879	570,879	18,526	0
447011 10 7	HUNTSMAN CORP	..	02/24/2016	STIFEL NICOLAUS	10/19/2016	DEUTSCHE BANK	5,750.000	55,140	93,323	55,140	0	0	0	0	0	0	38,183	38,183	0	0
447011 10 7	HUNTSMAN CORP	..	02/24/2016	STIFEL NICOLAUS	10/10/2016	STIFEL NICOLAUS	13,250.000	127,062	226,656	127,062	0	0	0	0	0	0	99,594	99,594	0	0
447011 10 7	HUNTSMAN CORP	..	02/25/2016	STIFEL NICOLAUS	10/19/2016	DEUTSCHE BANK	19,000.000	178,686	308,371	178,686	0	0	0	0	0	0	129,685	129,685	0	0
70959W 10 3	PENSKE AUTOMOTIVE GROUP INC	..	02/03/2016	ISI GROUP	11/14/2016	CORNERSTONE MACRO	19,000.000	564,710	951,581	564,710	0	0	0	0	0	0	386,871	386,871	20,900	0
N53745 10 0	LYONDELLBASELL INDU-CL A	..	01/13/2016	ISI GROUP	12/12/2016	CORNERSTONE MACRO	38,000.000	2,915,489	3,394,424	2,915,489	0	0	0	0	0	0	478,935	478,935	126,540	0
9099999.	Total - Common Stocks - Industrial and Miscellaneous							7,484,651	9,914,359	7,484,651	0	0	0	0	0	0	2,429,708	2,429,708	165,966	0
9799998.	Total - Common Stocks							7,484,651	9,914,359	7,484,651	0	0	0	0	0	0	2,429,708	2,429,708	165,966	0
9899999.	Total - Preferred and Common Stocks							7,812,024	9,914,359	7,484,651	0	0	0	0	0	0	2,429,708	2,429,708	165,966	0
9999999.	Total - Bonds, Preferred and Common Stocks							27,700,946	30,434,158	27,706,972	0	333,399	0	333,399	0	0	2,727,186	2,727,186	720,156	23,716

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer											
38982@ 10 0	Great American Alliance Insurance Company		26832	95-1542353	2ciB1	NO	0	30,362,913	0	900.000	100.0
38983@ 10 9	Great American Assurance Company		26344	15-6020948	2ciB1	NO	0	19,750,156	0	15,000.000	100.0
38984@ 10 8	Great American E&S Insurance Company		37532	31-0954439	2ciB1	NO	0	47,035,430	0	10,000.000	100.0
38985* 10 9	Great American Security Insurance Company		31135	31-1209419	2ciB1	NO	0	15,333,429	0	24,000.000	100.0
38986@ 10 6	Great American Spirit Insurance Company		33723	31-1237970	2ciB1	NO	0	16,865,526	0	24,000.000	100.0
38990# 10 8	Great American Fidelity Insurance Company		41858	31-1036473	2ciB1	NO	0	47,101,258	0	2,500.000	100.0
38985# 10 5	Great American Insurance Company of New York		22136	13-5539046	2ciB1	NO	0	48,177,793	0	200,000.000	100.0
38986* 10 8	Great American Protection Insurance Company		38580	31-1288778	2ciB1	NO	0	22,136,779	0	24,000.000	100.0
38986# 10 4	Great American Contemporary Insurance Company		10646	36-4079497	2ciB1	NO	0	10,580,804	0	300.000	100.0
38983Z ZZ 9	Great American Casualty Insurance Company		39896	61-0983091	2ciB1	NO	0	10,903,140	0	10,000.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer							0	268,247,227	0	XXX	XXX
Common Stocks - Alien Insurer											
P2826# 10 7	El Aguila Compania de Seguros, Class I	D	None		2ciB4	NO	0	5,697,762	0	1,750,711.000	100.0
G4794# 10 1	Insurance (GB) Limited	D	None		2ciB4	NO	0	0	0	17,714,285.000	100.0
1499999. Total - Common Stocks - Alien Insurer							0	5,697,762	0	XXX	XXX
Common Stocks - Non-Insurer Which Controls Insurer											
63654U 10 0	National Interstate Corporation		None	34-1607394	2ciB2	YES	137,011,596	498,118,695	0	1,000.000	100.0
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							137,011,596	498,118,695	0	XXX	XXX
Common Stocks - Other Affiliates											
02961# 10 9	American Signature Underwriters, Inc.		None	31-1463075	2ciB3	NO	0	0	0	1,000.000	100.0
11483* 10 3	Brothers Property Corporation		None	59-2840291	2ciB3	NO	0	18,697,834	0	80.000	80.0
22729* 10 4	Crop Managers Insurance Agency, Inc.		None	31-1277904	2ciB3	NO	0	0	0	1,000.000	100.0
24817@ 10 1	Dempsey & Siders Agency, Inc.		None	31-0589001	2ciB3	NO	0	0	0	343.000	100.0
27951# 10 8	Eden Park Insurance Brokers, Inc.		None	31-1341668	2ciB3	NO	0	0	0	1,000.000	100.0
30957* 10 0	Farmers Crop Insurance Alliance, Inc.		None	39-1404033	2ciB3	NO	0	0	0	500.000	100.0
30244# 10 9	FCIA Management Company, Inc.		None	13-3628555	2ciB3	NO	0	0	0	158.000	100.0
36145# 10 6	GAI Warranty Company		None	31-1753938	2ciB3	NO	0	6,475,345	0	850.000	100.0
C7051# 10 6	GAI Warranty Company of Canada, Inc.	C	None		2ciB5	NO	0	0	0	100.000	100.0
37939@ 10 6	Global Premier Finance Company		None	61-1329718	2ciB3	NO	0	0	0	1,000.000	100.0
38990* 10 2	Great American Agency of Texas, Inc.		None	74-2693636	2ciB3	NO	0	0	0	1,000.000	100.0
38990@ 10 0	Great American Insurance Agency, Inc.		None	31-1652643	2ciB3	NO	0	0	0	1,000.000	100.0
38987@ 10 5	Great American Lloyd's, Inc.		None	31-1073664	2ciB3	NO	0	0	0	1,000.000	100.0
38987# 10 3	Great American Management Services, Inc.		None	31-0856644	2ciB3	NO	0	0	0	100.000	100.0
38988@ 10 4	Great American Re Inc.		None	31-0918893	2ciB3	NO	0	0	0	600.000	100.0
49309@ 10 3	Key Largo Group, Inc.		None	59-1263251	2ciB3	NO	0	0	0	27,465.000	100.0
C7078# 10 5	PLLS Canada Insurance Brokers Class A	C	None	87-1850814	2ciB5	NO	0	0	0	49.000	49.0
C7078# 11 3	PLLS Canada Insurance Brokers Class A2	C	None	87-1850814	2ciB5	NO	0	0	0	49.000	49.0
74315# 10 1	Professional Risk Brokers, Inc.		None	31-1293064	2ciB3	NO	0	0	0	1,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	25,173,179	0	XXX	XXX

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
1899999. Total - Common Stocks							137,011,596	797,236,864	0	XXX	XXX
1999999. Total - Preferred and Common Stock							137,011,596	797,236,864	0	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....1,918,877,832.
2. Total amount of intangible assets nonadmitted $.....0.

SCHEDULE D - PART 6 - SECTION 2

1	2	3	4	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date	
				5	6
CUSIP Identification	Name of Lower-Tier Company	Name of Company Listed in Section 1 Which Controls Lower-Tier Company	Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Number of Shares	% of Outstanding
Common Stocks					
	Brothers Pennsylvanian Corporation	Brothers Property Corporation	0	800.000	80.0
	Brothers Property Management Corporation	Brothers Property Corporation	0	80.000	80.0
	GAI Warranty Company of Florida	GAI Warranty Company	0	1,000.000	100.0
	American Highways Insurance Agency, Inc.	National Interstate Corporation	0	500.000	100.0
	Explorer RV Insurance Agency, Inc.	National Interstate Corporation	0	100.000	100.0
	Hudson Indemnity, Ltd.	National Interstate Corporation	0	150,000.000	100.0
	Hudson Management Group, Ltd.	National Interstate Corporation	0	10,000.000	100.0
	National Interstate Insurance Agency, Inc.	National Interstate Corporation	0	100.000	100.0
	National Interstate Insurance Company	National Interstate Corporation	0	100.000	100.0
	National Interstate Insurance Company of Hawaii, Inc.	National Interstate Corporation	0	500,000.000	100.0
	TransProtection Service Company	National Interstate Corporation	0	10.000	100.0
	Triumphe Casualty Company	National Interstate Corporation	0	75,000.000	100.0
	Vanliner Insurance Company	National Interstate Corporation	0	3,000.000	100.0
0299999. Total - Common Stock			0	XXX	XXX
0399999. Total - Preferred and Common Stock			0	XXX	XXX

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	10	11	12	13	14	Interest 15	16	17	18	19	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
Exempt Money Market Mutual Funds as Identified by the SVO																				
825252 40 6	Invesco Advisors Inc. Treasury Portfolio Institutional Class			12/30/2016.	The Bank of New York Mellon	XXX	355,537,979	0	0	0	0	0	355,537,979	0	0	0.370	0.370	Mtly	596,363	0
60934N 10 4	Federated Government Obligation Fund Institutional Shares			12/30/2016.	Fifth Third Bank	XXX	10,219,837	0	0	0	0	0	10,219,837	0	0	0.230	0.230	Mtly	23,317	0
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							365,757,816	0	0	0	0	XXX	365,757,816	0	0	XXX	XXX	XXX	619,680	0
9199999. Total - Short-Term Investments							365,757,816	0	0	0	0	XXX	365,757,816	0	0	XXX	XXX	XXX	619,680	0

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Forwards - Hedging Effective																						
1.3533 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	12/29/2016.	03/31/2017.	1	121,500,000	1.3533	0	0	0	764,278		764,278	0	764,278	0	0	303,750		1.00
1219999. Total-Forwards-Hedging Effective										0	0	0	764,278	XXX	764,278	0	764,278	0	0	303,750	XXX	XXX
1269999. Total-Forwards										0	0	0	764,278	XXX	764,278	0	764,278	0	0	303,750	XXX	XXX
1399999. Total-Hedging Effective										0	0	0	764,278	XXX	764,278	0	764,278	0	0	303,750	XXX	XXX
1449999. TOTAL										0	0	0	764,278	XXX	764,278	0	764,278	0	0	303,750	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

Showing all Options, Caps, Floors, Collars, Swaps and Forwards Terminated During Current Year

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Forwards - Hedging Effective																								
1.3934 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	12/31/2015	03/31/2016	03/31/2016	Maturity	1	135,000,000	1.2990	0	0	(7,040,781)	0	0		0	(821,855)	0	(7,040,781)	0	0	1.00
1.3022 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	03/31/2016	06/30/2016	06/30/2016	Maturity	1	135,000,000	1.2968	0	0	(431,695)	0	0		0	0	0	(431,695)	0	0	1.00
1.2995 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	06/30/2016	09/30/2016	09/29/2016	Sale	1	121,500,000	1.3105	0	0	784,794	0	0		0	0	0	784,794	0	0	1.00
1.3128 CAD / 1 USD	Canadian Dollar Exposure	N/A	Currency	Fifth Third Bank QFROUN1UWUYU0DVIWD51	09/30/2016	12/30/2016	12/29/2016	Sale	1	121,500,000	1.3510	0	0	2,616,892	0	0		0	0	0	2,616,892	0	0	1.00
1219999. Total-Forwards-Hedging Effective												0	0	(4,070,790)	0	0	XXX	0	(821,855)	0	(4,070,790)	0	0	XXX
1269999. Total-Forwards												0	0	(4,070,790)	0	0	XXX	0	(821,855)	0	(4,070,790)	0	0	XXX
1399999. Total-Hedging Effective												0	0	(4,070,790)	0	0	XXX	0	(821,855)	0	(4,070,790)	0	0	XXX
1449999. TOTAL												0	0	(4,070,790)	0	0	XXX	0	(821,855)	0	(4,070,790)	0	0	XXX

SCHEDULE DB - PART B - SECTION 1

Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges 15	16	17	18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	Change in Variation Margin Gain (Loss) Recognized in Current Year	Potential Exposure	Hedge Effectiveness at Inception and at Year-end (b)	Value of One (1) Point
Short Futures																					
Hedging Other																					
SX4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2017.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/14/2016.	10.1650	9.8925	8,175	8,175	0	0	0	8,175	0	10,200	0	5,000
SX4	7	35,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2017.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/20/2016.	9.9675	9.8925	2,625	2,625	0	0	0	2,625	0	11,900	0	5,000
SX4	19	95,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2017.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/21/2016.	9.9571	9.8925	6,137	6,137	0	0	0	6,137	0	32,300	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2017.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/22/2016.	9.9300	9.8925	938	938	0	0	0	937	0	8,500	0	5,000
SX4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2017.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/23/2016.	9.8300	9.8925	(2,500)	(2,500)	0	0	0	(2,500)	0	13,600	0	5,000
SX4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2017.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/27/2016.	9.9750	9.8925	2,063	2,063	0	0	0	2,062	0	8,500	0	5,000
SX4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2017.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	12/30/2016.	9.8900	9.8925	(50)	(50)	0	0	0	(50)	0	6,800	0	5,000
13429999. Total-Short Futures-Hedging Other												17,387	17,387	0	0	0	17,387	0	91,800	XXX	XXX
1389999. Total-Short Futures												17,387	17,387	0	0	0	17,387	0	91,800	XXX	XXX
1409999. Total-Hedging Other												17,387	17,387	0	0	0	17,387	0	91,800	XXX	XXX
1449999. TOTAL												17,387	17,387	0	0	0	17,387	0	91,800	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/12/2016	3.8250	04/01/2016	3.6557	Sale	(5,926)	(5,926)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/16/2016	3.8300	04/01/2016	3.6557	Sale	(3,486)	(3,486)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/17/2016	3.8550	04/01/2016	3.6557	Sale	(3,986)	(3,986)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/18/2016	3.8850	04/01/2016	3.6557	Sale	(3,440)	(3,440)	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/22/2016	3.9025	04/01/2016	3.6557	Sale	(4,936)	(4,936)	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/23/2016	3.8875	04/01/2016	3.6557	Sale	(3,477)	(3,477)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/24/2016	3.8475	05/04/2016	3.8825	Sale	350	350	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/25/2016	3.8175	05/04/2016	3.8825	Sale	325	325	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/26/2016	3.7900	05/04/2016	3.8825	Sale	1,388	1,388	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/02/2016	3.7375	05/04/2016	3.8825	Sale	3,625	3,625	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/02/2016	3.7375	05/06/2016	3.8452	Sale	4,308	4,308	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/03/2016	3.7400	05/06/2016	3.8452	Sale	2,104	2,104	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/04/2016	3.7750	05/26/2016	4.0900	Sale	11,025	11,025	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/07/2016	3.8050	05/26/2016	4.0900	Sale	9,975	9,975	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/07/2016	3.8050	05/31/2016	4.1375	Sale	1,663	1,663	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/09/2016	3.7850	05/31/2016	4.1375	Sale	10,575	10,575	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/09/2016.	3.7850	06/02/2016.	4.1675	Sale	5,738	5,738	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/09/2016.	3.7850	06/03/2016.	4.1950	Sale	6,150	6,150	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/09/2016.	3.7850	06/06/2016.	4.2875	Sale	20,100	20,100	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/10/2016.	3.8025	06/06/2016.	4.2875	Sale	12,125	12,125	0	0	0	5,000
CZ4	16	80,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/14/2016.	3.8725	06/07/2016.	4.3000	Sale	34,200	34,200	0	0	0	5,000
CZ4	19	95,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/15/2016.	3.8650	06/07/2016.	4.3000	Sale	41,325	41,325	0	0	0	5,000
CZ4	12	60,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/16/2016.	3.8552	06/07/2016.	4.3000	Sale	26,688	26,688	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/17/2016.	3.8650	06/07/2016.	4.3000	Sale	8,700	8,700	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/17/2016.	3.8650	06/08/2016.	4.4200	Sale	16,650	16,650	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/22/2016.	3.8775	06/08/2016.	4.4200	Sale	13,563	13,563	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/23/2016.	3.8525	06/08/2016.	4.4200	Sale	5,675	5,675	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/30/2016.	3.8650	06/08/2016.	4.4200	Sale	8,325	8,325	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/31/2016.	3.8175	06/08/2016.	4.4200	Sale	12,050	12,050	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	04/08/2016.	3.7400	06/08/2016.	4.4200	Sale	6,800	6,800	0	0	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	04/08/2016.	3.7400	06/10/2016.	4.3625	Sale	28,013	28,013	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	04/11/2016.	3.7175	06/10/2016.	4.3625	Sale	3,225	3,225	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	04/11/2016.	3.7175	06/14/2016.	4.4000	Sale	6,825	6,825	0	0	0	5,000
CZ4	30	150,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	04/18/2016.	3.8775	06/14/2016.	4.4000	Sale	78,375	78,375	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	04/20/2016.	3.9975	06/14/2016.	4.4000	Sale	10,063	10,063	0	0	0	5,000
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	04/22/2016.	3.9025	06/15/2016.	4.4125	Sale	7,650	7,650	0	0	0	5,000
CZ4	18	90,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/11/2016.	3.8614	06/15/2016.	4.4125	Sale	49,600	49,600	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/13/2016.	3.9591	06/15/2016.	4.4125	Sale	18,138	18,138	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/13/2016.	3.9591	06/23/2016.	3.9725	Sale	538	538	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/17/2016.	4.0275	06/23/2016.	3.9725	Sale	(1,100)	(1,100)	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/17/2016.	4.0275	06/27/2016.	3.9350	Sale	(925)	(925)	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/23/2016.	4.0100	06/27/2016.	3.9350	Sale	(2,250)	(2,250)	0	0	0	5,000
CZ4	23	115,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/21/2016.	4.1350	06/27/2016.	3.9350	Sale	(23,000)	(23,000)	0	0	0	5,000
CZ4	11	55,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/22/2016.	4.1023	06/27/2016.	3.9350	Sale	(9,201)	(9,201)	0	0	0	5,000
CZ4	13	65,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/22/2016.	4.1023	06/29/2016.	3.9200	Sale	(11,849)	(11,849)	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/12/2016.	8.8600	04/13/2016.	9.5525	Sale	10,388	10,388	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/16/2016.	8.9075	04/13/2016.	9.5525	Sale	6,450	6,450	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/18/2016.	8.9000	04/13/2016.	9.5525	Sale	3,263	3,263	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/23/2016.	8.8575	04/18/2016.	9.6600	Sale	8,025	8,025	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/25/2016.	8.8200	04/18/2016.	9.6600	Sale	4,200	4,200	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	02/26/2016.	8.7900	04/18/2016.	9.6600	Sale	4,350	4,350	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/02/2016.	8.6900	04/18/2016.	9.6600	Sale	9,700	9,700	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/02/2016.	8.6900	04/20/2016.	9.9750	Sale	6,425	6,425	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/03/2016.	8.7225	04/20/2016.	9.9750	Sale	12,525	12,525	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/04/2016.	8.9050	04/20/2016.	9.9750	Sale	10,700	10,700	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/07/2016.	8.9425	04/20/2016.	9.9750	Sale	15,488	15,488	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/09/2016.	8.9700	04/20/2016.	9.9750	Sale	20,100	20,100	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/10/2016.	8.9875	04/20/2016.	9.9750	Sale	4,937	4,937	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/14/2016.	9.0575	04/20/2016.	9.9750	Sale	4,588	4,588	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/14/2016.	9.0575	04/28/2016.	10.0925	Sale	15,525	15,525	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/15/2016.	9.0400	04/28/2016.	10.0925	Sale	10,525	10,525	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/16/2016.	8.9900	05/04/2016.	10.1425	Sale	5,763	5,763	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	03/17/2016.	9.0650	05/04/2016.	10.1425	Sale	10,775	10,775	0	0	0	5,000
1289999. Total-Long Futures-Hedging Other														556,000	556,000	0	0	XXX	XXX
1329999. Total-Long Futures														556,000	556,000	0	0	XXX	XXX

Short Futures

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Hedging Other																			
CZ4	3	15,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/29/2016.	3.9200	08/02/2016.	3.3225	Sale	8,963	8,963	0	0	0	5,000
CZ4	13	65,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/29/2016.	3.9200	09/01/2016.	3.1975	Sale	46,963	46,963	0	0	0	5,000
CZ4	17	85,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2016.	3.7300	09/01/2016.	3.1975	Sale	45,263	45,263	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2016.	3.7300	09/20/2016.	3.4075	Sale	1,613	1,613	0	0	0	5,000
CZ4	27	135,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2016.	3.7300	10/05/2016.	3.4675	Sale	35,438	35,438	0	0	0	5,000
CZ4	9	45,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2016.	3.7300	10/07/2016.	3.4250	Sale	13,725	13,725	0	0	0	5,000
CZ4	13	65,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/30/2016.	3.7300	10/11/2016.	3.4325	Sale	19,338	19,338	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/11/2016.	3.4325	Sale	4,801	4,801	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/12/2016.	3.3775	Sale	11,801	11,801	0	0	0	5,000
CZ4	16	80,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/14/2016.	3.5775	Sale	7,603	7,603	0	0	0	5,000
CZ4	10	50,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/17/2016.	3.5350	Sale	6,877	6,877	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/18/2016.	3.5300	Sale	4,989	4,989	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/19/2016.	3.5775	Sale	3,326	3,326	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/20/2016.	3.5325	Sale	5,601	5,601	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/21/2016.	3.5225	Sale	4,501	4,501	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/24/2016.	3.4875	Sale	7,401	7,401	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/01/2016.	3.6725	10/25/2016.	3.4850	Sale	938	938	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/05/2016.	3.5600	10/25/2016.	3.4850	Sale	1,875	1,875	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/05/2016.	3.5600	10/26/2016.	3.5475	Sale	438	438	0	0	0	5,000
CZ4	8	40,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/05/2016.	3.5600	10/27/2016.	3.5350	Sale	1,000	1,000	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/05/2016.	3.5600	10/28/2010.	3.5600	Sale	0	0	0	0	0	5,000
CZ4	6	30,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/06/2016.	3.4825	10/28/2016.	3.5600	Sale	(2,325)	(2,325)	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/06/2016.	3.4825	10/31/2016.	3.5500	Sale	(2,363)	(2,363)	0	0	0	5,000
CZ4	7	35,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/06/2016.	3.4825	11/01/2016.	3.4875	Sale	(175)	(175)	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/14/2016.	3.7000	11/01/2016.	3.4875	Sale	1,063	1,063	0	0	0	5,000
CZ4	4	20,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/14/2016.	3.7000	11/09/2016.	3.5475	Sale	3,050	3,050	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/14/2016.	3.7000	11/16/2016.	3.4050	Sale	1,475	1,475	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/18/2016.	3.6250	11/16/2016.	3.4050	Sale	2,200	2,200	0	0	0	5,000
CZ4	1	5,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/18/2016.	3.6250	11/21/2016.	3.4700	Sale	775	775	0	0	0	5,000
CZ4	2	10,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/25/2016.	3.4000	11/21/2016.	3.4700	Sale	(700)	(700)	0	0	0	5,000
CZ4	5	25,000	5,000 Bushels of Corn	Commodity Price in Insurance Product	P, 1, I	a	12/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/27/2016.	3.3150	11/28/2016.	3.4900	Sale	(4,375)	(4,375)	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/11/2016.	10.6825	05/13/2016.	10.5650	Sale	2,350	2,350	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/11/2016.	10.6825	05/23/2016.	10.3350	Sale	6,950	6,950	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/11/2016.	10.6825	06/10/2016.	11.5850	Sale	(9,025)	(9,025)	0	0	0	5,000
SZ4	10	50,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/11/2016.	10.6825	07/14/2016.	10.9925	Sale	(15,500)	(15,500)	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/28/2016.	9.8300	07/28/2016.	9.8325	Sale	(50)	(50)	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/26/2016.	10.5050	07/28/2016.	9.8325	Sale	13,450	13,450	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/26/2016.	10.5050	08/09/2016.	9.9095	Sale	2,978	2,978	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	05/31/2016.	10.6025	08/09/2016.	9.9095	Sale	6,930	6,930	0	0	0	5,000
SZ4	7	35,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/02/2016.	10.7839	08/09/2016.	9.9095	Sale	30,605	30,605	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/03/2016.	10.8800	08/16/2016.	10.1175	Sale	19,063	19,063	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/06/2016.	11.0875	08/16/2016.	10.1175	Sale	14,550	14,550	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/07/2016.	11.0850	08/16/2016.	10.1175	Sale	9,675	9,675	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/07/2016.	11.0850	08/23/2016.	10.1525	Sale	18,650	18,650	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/08/2016.	11.4275	08/23/2016.	10.1525	Sale	19,125	19,125	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/15/2016.	11.3925	08/23/2016.	10.1525	Sale	6,200	6,200	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/21/2016.	11.1300	09/01/2016.	9.4825	Sale	41,188	41,188	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	06/22/2016.	11.1725	09/01/2016.	9.4825	Sale	33,800	33,800	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/06/2016.	10.4875	09/01/2016.	9.4825	Sale	40,200	40,200	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/06/2016.	10.4875	09/08/2016.	9.7425	Sale	14,900	14,900	0	0	0	5,000
SZ4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/11/2016.	10.6375	09/08/2016.	9.7425	Sale	26,850	26,850	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/18/2016.	10.6608	09/08/2016.	9.7425	Sale	4,591	4,591	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/18/2016.	10.6608	09/19/2016.	9.6825	Sale	19,566	19,566	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/18/2016.	10.6608	09/20/2016.	9.8950	Sale	11,487	11,487	0	0	0	5,000
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/18/2016.	10.6608	10/05/2016.	9.6450	Sale	40,631	40,631	0	0	0	5,000
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/20/2016.	10.3586	10/05/2016.	9.6450	Sale	28,543	28,543	0	0	0	5,000
SZ4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/20/2016.	10.3586	10/07/2016.	9.6600	Sale	20,957	20,957	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/22/2016.	9.7650	10/07/2016.	9.6600	Sale	2,625	2,625	0	0	0	5,000
SZ4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/22/2016.	9.7650	10/11/2016.	9.5602	Sale	6,144	6,144	0	0	0	5,000
SZ4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/25/2016.	9.6981	10/11/2016.	9.5602	Sale	4,136	4,136	0	0	0	5,000
SZ4	7	35,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/25/2016.	9.6981	10/12/2016.	9.4725	Sale	7,895	7,895	0	0	0	5,000
SZ4	10	50,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	07/26/2016.	9.7900	10/14/2016.	9.6750	Sale	5,750	5,750	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/02/2016.	9.5817	10/14/2016.	9.6750	Sale	(1,400)	(1,400)	0	0	0	5,000
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/02/2016.	9.5817	10/17/2016.	9.7500	Sale	(6,733)	(6,733)	0	0	0	5,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/02/2016.	9.5817	10/18/2016.	9.7675	Sale	(3,717)	(3,717)	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/03/2016.	9.5650	10/18/2016.	9.7675	Sale	(5,063)	(5,063)	0	0	0	5,000
SZ4	1	5,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/22/2016.	10.0550	10/18/2016.	9.7675	Sale	1,438	1,438	0	0	0	5,000
SZ4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/22/2016.	10.0550	10/19/2016.	9.8025	Sale	7,575	7,575	0	0	0	5,000
SZ4	3	15,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/22/2016.	10.0550	10/20/2016.	9.7563	Sale	4,481	4,481	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/26/2016.	9.7696	10/20/2016.	9.7563	Sale	333	333	0	0	0	5,000
SZ4	6	30,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/26/2016.	9.7696	10/21/2016.	9.8200	Sale	(1,513)	(1,513)	0	0	0	5,000
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/26/2016.	9.7696	10/24/2016.	9.9625	Sale	(7,718)	(7,718)	0	0	0	5,000
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/26/2016.	9.7696	10/25/2016.	9.8425	Sale	(2,918)	(2,918)	0	0	0	5,000
SZ4	7	35,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	08/26/2016.	9.7696	10/26/2016.	10.0725	Sale	(10,603)	(10,603)	0	0	0	5,000
SZ4	8	40,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/13/2016.	9.4400	10/27/2016.	10.0800	Sale	(25,600)	(25,600)	0	0	0	5,000
SZ4	5	25,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/14/2016.	9.4475	10/28/2016.	10.1025	Sale	(16,375)	(16,375)	0	0	0	5,000
SZ4	2	10,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/26/2016.	9.5000	10/28/2016.	10.1025	Sale	(6,025)	(6,025)	0	0	0	5,000
SZ4	10	50,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/26/2016.	9.5000	10/28/2016.	10.1150	Sale	(30,750)	(30,750)	0	0	0	5,000
SZ4	4	20,000	5,000 Bushels of Soybeans	Commodity Price in Insurance Product	P, 1, I	a	11/16/2016.	Chicago Mercantile Exchange SNZ2OJLFK8MNNCLQOF39	09/27/2016.	9.5125	10/28/2016.	10.1150	Sale	(12,050)	(12,050)	0	0	0	5,000
1349999. Total-Short Futures-Hedging Other														549,650	549,650	0	0	XXX	XXX
1389999. Total-Short Futures														549,650	549,650	0	0	XXX	XXX
1409999. Total-Hedging Other														1,105,650	1,105,650	0	0	XXX	XXX

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18	Hedge	
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
1449999. TOTAL														1,105,650	1,105,650	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
a	Commodity

SCHEDULE DB - PART D - SECTION 1

Counterparty Exposure for Derivative Instruments Open as of Current Statement Date

1	2	3	4	Book Adjusted Carrying Value			Fair Value			11	12
				5	6	7	8	9	10		
Description of Exchange, Counterparty or Central Clearinghouse	Master Agreement (Y or N)	Credit Support Annex (Y or N)	Fair Value of Acceptable Collateral	Contracts with Book/Adjusted Carrying Value > 0	Contracts with Book/Adjusted Carrying Value < 0	Exposure Net of Collateral	Contracts with Fair Value > 0	Contracts with Fair Value < 0	Exposure Net of Collateral	Potential Exposure	Off-Balance Sheet Exposure
Exchange Traded Derivatives											
0199999. Aggregate Sum of Exchange Traded	XXX	XXX	XXX	19,937	(2,550)	19,937	19,937	(2,550)	0	91,800	91,800
NAIC 6 Designation											
Fifth Third Bank QFROUN1UWUYU0DVIWD51	Y	N	0	764,278	0	764,278	764,278	0	764,278	303,750	303,750
0799999. Total NAIC 6 Designation			0	764,278	0	764,278	764,278	0	764,278	303,750	303,750
0999999. Gross Totals			0	784,216	(2,550)	784,216	784,216	(2,550)	764,278	395,550	395,550
1. Offset per SSAP No. 64				2,550	(2,550)						
2. Net after right of offset per SSAP No. 64				781,666	0						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

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

NONE

SCHEDULE DL - PART 1
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....0 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

NONE

SCHEDULE DL - PART 2
SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1 CUSIP Identification	2 Description	3 Code	4 NAIC Designation / Market Indicator	5 Fair Value	6 Book/Adjusted Carrying Value	7 Maturity Date

General Interrogatories:

1. The activity for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0
2. Average balance for the year: Fair Value $.....0 Book/Adjusted Carrying Value $.....0

NONE

SCHEDULE E - PART 1 - CASH

1 Depository		2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories							
The Bank of New York Mellon	New York, New York		0.010	65	0	117,966	XXX
Bank of America	Miami, Florida		0.000	0	0	311,539	XXX
Bank of America	Singapore		0.140	10,840	249	7,488,419	XXX
BB&T	Crestview Hills, Kentucky		0.000	0	0	1,998,658	XXX
DBS Bank Ltd	Singapore		0.000	0	0	8,157,862	XXX
The Bank of Guam	Hagatna, Guam		0.250	127	1	51,007	XXX
Certificate of Deposit .25% 12/27/17			0.000	0	0	0	XXX
The Centreville National Bank	Stevensville, Maryland		0.000	0	0	147,255	XXX
Fifth Third Bank	Cincinnati, Ohio		0.050	226	0	0	XXX
Certificate of Deposit .05% 6-4-16			0.000	0	0	0	XXX
First Bank	St. Thomas, Virgin Islands		0.700	0	107	500,000	XXX
Certificate of Deposit .70% 12-20-17			0.000	0	0	0	XXX
Huntington National Bank	Columbus, Ohio		0.000	0	0	4,999,523	XXX
JP Morgan Chase	Indianapolis, Indiana		0.050	59	0	75,081	XXX
Keybank	Albany, New York		0.000	0	0	4,999,936	XXX
Laconia Savings Bank	Whitefield, New Hampshire		0.000	0	0	948,730	XXX
LaSalle Bank N.A.	Chicago, Illinois		0.000	0	0	369,538	XXX
The Northern Trust Company / O'Hare	Schaumburg, Illinois		0.000	0	0	1,600,103	XXX
PNC Bank	Pittsburgh, Pennsylvania		0.000	0	0	(22,125,498)	XXX
Northrim Bank	Anchorage, Alaska		0.200	74	14	36,873	XXX
Certificate of Deposit .20% 10-22-17			0.000	0	0	0	XXX
Oversea-Chinese Banking Corporation	Singapore		0.620	35,686	178	5,778,452	XXX
Royal Bank of Canada	Toronto, Canada		0.500	35,325	0	23,989,582	XXX
RBC Dexia Investor Services Trust	Toronto, Canada		0.000	0	0	4,149,540	XXX
Sumitomo Mitsui Banking Corporation	Singapore		0.110	8,615	384	7,659,905	XXX
US Bank	Miami, Florida		0.000	0		0	XXX
Wells Fargo Bank	Los Angeles, California		0.000	0	0	1,034,416	XXX
0199999. Total - Open Depositories		XXX	XXX	91,016	933	52,288,884	XXX
0399999. Total Cash on Deposit		XXX	XXX	91,016	933	52,288,884	XXX
0599999. Total Cash		XXX	XXX	91,016	933	52,288,884	XXX

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

1. January	20,747,674	4. April	24,617,267	7. July	32,408,081	10. October	20,813,191
2. February	26,965,853	5. May	65,691,578	8. August	48,612,858	11. November	(103,060,999)
3. March	70,062,623	6. June	24,738,967	9. September	13,444,648	12. December	52,288,884

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
Sweep Accounts							
PNC Repurchase Agreement		12/30/2016	0.010	01/02/2017	66,176,335	0	4,415
8499999. Total - Sweep Accounts					66,176,335	0	4,415
8699999. Total - Cash Equivalents					66,176,335	0	4,415

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	B	PROPERTY AND CASUALTY	0	0	140,088	140,025
2.	Alaska AK	C	PAYABLE IF DESIRED	0	0	36,873	36,873
3.	Arizona AZ			0	0	0	0
4.	Arkansas AR	B	PROPERTY AND CASUALTY	0	0	199,912	200,264
5.	California CA	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	92,185,132	95,805,826
6.	Colorado CO			0	0	0	0
7.	Connecticut CT			0	0	0	0
8.	Delaware DE	B	PROPERTY AND CASUALTY	0	0	130,077	130,122
9.	District of Columbia DC			0	0	0	0
10.	Florida FL			0	0	0	0
11.	Georgia GA	B	PROPERTY AND CASUALTY	0	0	312,414	320,711
12.	Hawaii HI			0	0	0	0
13.	Idaho ID	B	PROPERTY AND CASUALTY	0	0	1,591,115	1,590,243
14.	Illinois IL			0	0	0	0
15.	Indiana IN	ST	PROPERTY AND CASUALTY	0	0	75,081	75,081
16.	Iowa IA			0	0	0	0
17.	Kansas KS			0	0	0	0
18.	Kentucky KY			0	0	0	0
19.	Louisiana LA			0	0	0	0
20.	Maine ME			0	0	0	0
21.	Maryland MD			0	0	0	0
22.	Massachusetts MA	B	PROPERTY AND CASUALTY	0	0	305,475	312,834
23.	Michigan MI			0	0	0	0
24.	Minnesota MN			0	0	0	0
25.	Mississippi MS			0	0	0	0
26.	Missouri MO			0	0	0	0
27.	Montana MT	B	PROPERTY AND CASUALTY	0	0	25,016	24,992
28.	Nebraska NE			0	0	0	0
29.	Nevada NV	B	PROPERTY AND CASUALTY	0	0	306,872	309,289
30.	New Hampshire NH	B	PROPERTY AND CASUALTY	0	0	2,289,560	2,360,666
31.	New Jersey NJ			0	0	0	0
32.	New Mexico NM	B	PROPERTY AND CASUALTY	0	0	781,950	811,422
33.	New York NY	B	PROPERTY AND CASUALTY	0	0	2,623,696	2,621,614
34.	North Carolina NC	B	PROPERTY AND CASUALTY	0	0	1,221,902	1,251,336
35.	North Dakota ND			0	0	0	0
36.	Ohio OH	B	PROPERTY AND CASUALTY	3,200,000	3,285,056	0	0
37.	Oklahoma OK			0	0	0	0
38.	Oregon OR	B	PROPERTY AND CASUALTY AND WORKERS' COMPENSATION	0	0	5,954,186	6,143,284
39.	Pennsylvania PA			0	0	0	0
40.	Rhode Island RI			0	0	0	0
41.	South Carolina SC	B	PROPERTY AND CASUALTY AND SURETY	0	0	310,189	310,178
42.	South Dakota SD			0	0	0	0
43.	Tennessee TN			0	0	0	0
44.	Texas TX	B	PROPERTY AND CASUALTY	0	0	80,047	80,075
45.	Utah UT			0	0	0	0
46.	Vermont VT			0	0	0	0
47.	Virginia VA	B	PROPERTY AND CASUALTY	0	0	244,892	245,324
48.	Washington WA			0	0	0	0
49.	West Virginia WV			0	0	0	0
50.	Wisconsin WI			0	0	0	0
51.	Wyoming WY			0	0	0	0
52.	American Samoa AS			0	0	0	0
53.	Guam GU	C	PROPERTY AND CASUALTY	0	0	51,007	51,007
54.	Puerto Rico PR			0	0	0	0
55.	US Virgin Islands VI	C	PROPERTY AND CASUALTY	0	0	500,000	500,000
56.	Northern Mariana Islands MP			0	0	0	0
57.	Canada CAN	B	PROPERTY AND CASUALTY	0	0	119,300,009	123,343,590
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	1,290,760	1,291,209
59.	Total	XXX	XXX	3,200,000	3,285,056	229,956,252	237,955,965
			DETAILS OF WRITE-INS				
5801.	US AIRCRAFT INS GROUP	B	PROPERTY AND CASUALTY	0	0	280,165	280,263
5802.	US DEPT OF LABOR	B	PROPERTY AND CASUALTY	0	0	1,010,595	1,010,947
5803.				0	0	0	0
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	1,290,760	1,291,209

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