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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

NATIONWIDE MUTUAL FIRE INSURANCE COMPANY

NAIC Group Code..... 0140, 0140 (Current Period) (Prior Period) NAIC Company Code..... 23779 Employer's ID Number..... 31-4177110

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

Incorporated/Organized..... December 27, 1933 Commenced Business..... April 15, 1934

Statutory Home Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	ONE WEST NATIONWIDE BLVD..... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-7111 *(Area Code) (Telephone Number)*
Mail Address	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	ONE WEST NATIONWIDE BLVD., 1-04-701..... COLUMBUS ..... OH ..... US ..... 43215-2220 *(Street and Number) (City or Town, State, Country and Zip Code)*	614-249-1545 *(Area Code) (Telephone Number)*
Internet Web Site Address	WWW.NATIONWIDE.COM	
Statutory Statement Contact	CHERYL M. DENNIS *(Name)*	614-249-1545 *(Area Code) (Telephone Number) (Extension)*
	FINRPT@NATIONWIDE.COM *(E-Mail Address)*	866-315-1430 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. MARK ALLEN BERVEN	PRES & COO- PROP & CAS	2. ROBERT WILLIAM HORNER III	VP - CORP GOV & SECRETARY
3. DAVID PATRICK LAPAUL	SR VP & TREASURER		

OTHER

TINA SUTTON AMBROZY #	SR VP - NF SALES & DISTRIBUTION	J LYNN ANDERSON #	SR VP - MEMBER SOL INTEGRATION
DAVID GERARD ARANGO #	SR VP-P&C PERSONAL LINES	DAVID ALAN BANO	SR VP-CHIEF CLAIMS OFF
JAMES DAVID BENSON #	SR VP - CONTROLLER	PAMELA ANN BIESECKER #	SR VP-HEAD OF TAXATION
JOHN LAUGHLIN CARTER	SR VP-NW RETIREMENT PLANS	THOMAS EDWARD CLARK	SR VP - NW EXCESS & SURPLUS
GARY ANTHONY DOUGLAS	SR VP - NW NATIONAL PARTNERS	TIMOTHY GERARD FROMMEYER #	SR VP
PETER ANTHONY GOLATO #	SR VP-NW FIN NETWORK	SUSAN JEAN GUELI #	SR VP - CIO IT INFRA
HARRY HANSEN HALLOWELL	SR VP - CIO	ERIC SHAWN HENDERSON #	SR VP - IND PROD & SOL
TERRI LYNN HILL	SR VP- PRES, NW GROWTH SOLN	MARK SHANNON HOWARD #	EXEC VP- CHIEF LEG OFFC
GREGORY SCOTT JORDAN #	SR VP - INTERNAL AUDIT	MICHAEL CRAIG KELLER	EXEC VP-CHIEF INFO OFFICER
GALE VERDELL KING	EXEC VP - CHIEF ADMIN OFF	JAMES RUSSELL KORCYKOSKI #	SR VP-CHIEF TEC& INFO SEC OFFC
MICHAEL PATRICK LEACH #	SR VP- CFO - P&C	BRAD RAY LIGGETT	SR VP- NW AGRIBUSINESS
MICHAEL WILLIAM MAHAFFEY	SR VP-CHF STGY & RISK OFFC	MARK ANGELO PIZZI	PRES & COO-NW DIRECT & MEM SOL
STEPHEN SCOTT RASMUSSEN	CEO	SANDRA LYNN RICH	SR VP-CHIEF COMPLIANCE OFF
JEFF MILLARD ROMMEL #	SR VP- P&C STAFF SALES	AMY TAYLOR SHORE #	SR VP - P&C SALES & DISTRIBUTION
ERIC EUGENE SMITH #	SR VP-P&C COMM LINES	MICHAEL SCOTT SPANGLER #	SR VP- INVEST MANAGMT GRP
SHELLEY BRAZEAU TEMPLE	SR VP-P&C CUST SERV & SALES	MARK RAYMOND THRESHER	EXEC VP - CFO
GURUPRASAD CHITRAPURA VASUDEVA #	SR VP-APP & DATA SERVS CIO	ANDREW DAWNLY WALKER #	SR VP - PRESIDENT NW BANK
KIRT ALAN WALKER	PRESIDENT & COO - NW FIN	TERRANCE WILLIAMS	EXEC VP- CHIEF MARKT OFFC

DIRECTORS OR TRUSTEES

JAMES BERNARD BACHMANN	TIMOTHY JOSEPH CORCORAN	YVONNE MONTGOMERY CURL	KENNETH DALE DAVIS
STEPHEN FRANCIS HIRSCH #	DANIEL THOMAS KELLEY	MARY DIANE KOKEN	LYDIA MICHEAUX MARSHALL
TERRY WAYNE MCCLURE	BARRY JAMES NALEBUFF	BRENT RINNER PORTEUS	SUKU RADIA
STEPHEN SCOTT RASMUSSEN	MICHAEL JOSEPH TOELLE	SPARKY RAY WEILNAU	JEFFREY WADE ZELLERS

State of..... OHIO
County of..... FRANKLIN

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)
MARK ALLEN BERVEN	ROBERT WILLIAM HORNER III	DAVID PATRICK LAPAUL
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
PRES & COO- PROP & CAS	VP - CORP GOV & SECRETARY	SR VP & TREASURER
(Title)	(Title)	(Title)

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

CHRISTINE O'BRIEN
Notary Public, State of Ohio
My Commission Expires 12-22-2020

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	543,592,944	11.6	543,592,944		543,592,944	11.6
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	5,471,764	0.1	5,471,764		5,471,764	0.1
1.22 Issued by U.S. government sponsored agencies		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	2,878,566	0.1	2,878,566		2,878,566	0.1
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	129,241,556	2.8	129,241,556		129,241,556	2.8
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	241,793,530	5.1	241,793,530		241,793,530	5.1
1.43 Revenue and assessment obligations	545,407,726	11.6	545,407,726		545,407,726	11.6
1.44 Industrial development and similar obligations		0.0			0	0.0
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
1.512 Issued or guaranteed by FNMA and FHLMC	113,424,989	2.4	113,424,989		113,424,989	2.4
1.513 All other		0.0			0	0.0
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,475,975	0.1	3,475,975		3,475,975	0.1
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521		0.0			0	0.0
1.523 All other	203,558,858	4.3	203,558,858		203,558,858	4.3
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	1,900,688,700	40.4	1,900,688,700	2,239,743	1,902,928,443	40.5
2.2 Unaffiliated non-U.S. securities (including Canada)	300,677,777	6.4	300,677,777		300,677,777	6.4
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	273,500	0.0	273,500		273,500	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	3,320,890	0.1	3,320,890		3,320,890	0.1
3.4 Other equity securities:						
3.41 Affiliated	232,188,427	4.9	232,188,427		232,188,427	4.9
3.42 Unaffiliated	3,771,027	0.1	3,771,027		3,771,027	0.1
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties	49,531,113	1.1	49,531,113		49,531,113	1.1
4.5 Commercial loans	104,936,499	2.2	104,936,499		104,936,499	2.2
4.6 Mezzanine real estate loans	374,799	0.0	374,799		374,799	0.0
5. Real estate investments:						
5.1 Property occupied by company	973,691	0.0	973,691		973,691	0.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)		0.0			0	0.0
6. Contract loans		0.0			0	0.0
7. Derivatives	2,580,000	0.1	2,580,000		2,580,000	0.1
8. Receivables for securities		0.0			0	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)	25,918,018	0.6	25,918,018	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	118,969,514	2.5	118,969,514	23,678,275	142,647,789	3.0
11. Other invested assets	166,614,476	3.5	166,614,476		166,614,476	3.5
12. Total invested assets	4,699,664,339	100.0	4,699,664,339	25,918,018	4,699,664,339	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		4,766,059
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 6)		
2.2	Additional investment made after acquisition (Part 2, Column 9)	(1,897,616)	(1,897,616)
3.	Current year change in encumbrances:		
3.1	Totals, Part 1, Column 13		
3.2	Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
6.1	Totals, Part 1, Column 15		
6.2	Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
7.1	Totals, Part 1, Column 12		
7.2	Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
8.1	Totals, Part 1, Column 11	1,894,752	
8.2	Totals, Part 3, Column 9		1,894,752
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		973,691
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		973,691

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year		104,397,694
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7)	61,500,000	
2.2	Additional investment made after acquisition (Part 2, Column 8)	371,895	61,871,895
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12	2,903	
3.2	Totals, Part 3, Column 11		2,903
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9		
5.2	Totals, Part 3, Column 8		0
6.	Total gain (loss) on disposals, Part 3, Column 18		
7.	Deduct amounts received on disposals, Part 3, Column 15		11,058,154
8.	Deduct amortization of premium and mortgage interest points and commitment fees		
9.	Total foreign exchange change in book value/recorded investment excluding accrued interest:		
9.1	Totals, Part 1, Column 13		
9.2	Totals, Part 3, Column 13		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 11		
10.2	Totals, Part 3, Column 10		0
11.	Book value/recorded investment excluding accrued interest at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		155,214,338
12.	Total valuation allowance		(371,927)
13.	Subtotal (Line 11 plus Line 12)		154,842,411
14.	Deduct total nonadmitted amounts		
15.	Statement value at end of current period (Line 13 minus Line 14)		154,842,411

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		264,726,791
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)	24,651,438	
2.2	Additional investment made after acquisition (Part 2, Column 9)	5,897,284	30,548,722
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 16		
3.2	Totals, Part 3, Column 12		0
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 13	(4,814,600)	
5.2	Totals, Part 3, Column 9	(1,343)	(4,815,943)
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		81,339,226
8.	Deduct amortization of premium and depreciation		43,472,728
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
10.2	Totals, Part 3, Column 11		0
11.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5+6-7-8+9-10)		165,647,616
12.	Deduct total nonadmitted amounts		35,025
13.	Statement value at end of current period (Line 11 minus Line 12)		165,612,591

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		4,082,912,925
2.	Cost of bonds and stocks acquired, Part 3, Column 7		886,471,393
3.	Accrual of discount		7,712,994
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	12,049,101	
4.2	Part 2, Section 1, Column 15		
4.3	Part 2, Section 2, Column 13	34,482,113	
4.4	Part 4, Column 11	(6,870,913)	39,660,301
5.	Total gain (loss) on disposals, Part 4, Column 19		44,716,107
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		792,482,765
7.	Deduct amortization of premium		17,560,675
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15	(2,396,000)	
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		(2,396,000)
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14	47,715	
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14		
9.4	Part 4, Column 13	4,764,396	4,812,111
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		4,244,222,169
11.	Deduct total nonadmitted amounts		14,455,940
12.	Statement value at end of current period (Line 10 minus Line 11)		4,229,766,229

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	550,787,460	584,304,169	502,550,232	481,627,636
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	2,878,566	2,855,820	2,948,200	2,750,000
	4. Totals	553,666,026	587,159,989	505,498,432	484,377,636
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	129,241,553	140,950,905	131,773,262	126,220,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	241,793,532	265,052,825	243,537,476	240,825,000
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	660,585,937	705,021,707	675,448,942	643,785,073
Industrial and Miscellaneous, SVO Identified	8. United States	2,104,247,554	2,146,092,289	2,137,799,937	2,103,368,913
Funds and Hybrid Securities (unaffiliated)	9. Canada	44,450,367	46,873,897	44,761,828	43,826,450
	10. Other Countries	256,227,410	260,836,795	265,516,833	260,564,555
	11. Totals	2,404,925,331	2,453,802,981	2,448,078,598	2,407,759,918
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	3,990,212,379	4,151,988,407	4,004,336,710	3,902,967,627
PREFERRED STOCKS	14. United States	273,500	273,500	273,500	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	273,500	273,500	273,500	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	273,500	273,500	273,500	
COMMON STOCKS	20. United States	7,091,917	7,091,917	10,239,455	
Industrial and Miscellaneous (Unaffiliated)	21. Canada				
	22. Other Countries				
	23. Totals	7,091,917	7,091,917	10,239,455	
Parent, Subsidiaries and Affiliates	24. Totals	246,644,366	246,644,366	184,139,615	
	25. Total Common Stocks	253,736,283	253,736,283	194,379,070	
	26. Total Stocks	254,009,783	254,009,783	194,652,570	
	27. Total Bonds and Stocks	4,244,222,162	4,405,998,190	4,198,989,280	

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	7,184,202	105,717,449	421,730,999	222,072	21,820,673	XXX	556,675,395	13.9	535,428,101	13.9	551,870,395	4,805,000
1.2 NAIC 2						XXX	0	0.0		0.0		
1.3 NAIC 3						XXX	0	0.0		0.0		
1.4 NAIC 4						XXX	0	0.0		0.0		
1.5 NAIC 5						XXX	0	0.0		0.0		
1.6 NAIC 6						XXX	0	0.0		0.0		
1.7 Totals	7,184,202	105,717,449	421,730,999	222,072	21,820,673	XXX	556,675,395	13.9	535,428,101	13.9	551,870,395	4,805,000
2. **All Other Governments**												
2.1 NAIC 1						XXX	0	0.0		0.0		
2.2 NAIC 2			636,984			XXX	636,984	0.0		0.0	636,984	
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4		228,182	1,806,949	206,451		XXX	2,241,582	0.1		0.0		2,241,582
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	0	228,182	2,443,933	206,451	0	XXX	2,878,566	0.1	0	0.0	636,984	2,241,582
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1		74,525,269	24,092,776	30,623,510		XXX	129,241,555	3.2	121,832,901	3.2	129,241,555	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	0	74,525,269	24,092,776	30,623,510	0	XXX	129,241,555	3.2	121,832,901	3.2	129,241,555	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1	25,016,167	63,959,843	70,066,941	55,376,090		XXX	214,419,041	5.4	243,201,942	6.3	214,419,041	
4.2 NAIC 2		13,186,240				XXX	13,186,240	0.3		0.0	13,186,240	
4.3 NAIC 3						XXX	0	0.0	13,974,516	0.4		
4.4 NAIC 4		8,882,539	5,305,711			XXX	14,188,250	0.4		0.0	14,188,250	
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	25,016,167	86,028,622	75,372,652	55,376,090	0	XXX	241,793,531	6.1	257,176,458	6.7	241,793,531	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	89,037,951	262,723,237	127,681,614	142,443,371	20,533,212	XXX	642,419,385	16.1	733,817,243	19.0	637,008,433	5,410,952
5.2 NAIC 2		4,911,024	4,399,231	8,856,297		XXX	18,166,552	0.5	28,181,695	0.7	18,166,552	
5.3 NAIC 3						XXX	0	0.0		0.0		
5.4 NAIC 4						XXX	0	0.0		0.0		
5.5 NAIC 5						XXX	0	0.0		0.0		
5.6 NAIC 6						XXX	0	0.0		0.0		
5.7 Totals	89,037,951	267,634,261	132,080,845	151,299,668	20,533,212	XXX	660,585,937	16.5	761,998,938	19.7	655,174,985	5,410,952

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	52,835,039	518,882,455	379,599,588	88,607,065	33,477,151	XXX	1,073,401,298	26.9	904,564,890	23.4	729,514,116	343,887,182
6.2 NAIC 2	19,078,129	545,545,873	403,036,106	10,262,155	19,476,909	XXX	997,399,172	25.0	1,065,219,732	27.6	834,201,569	163,197,603
6.3 NAIC 3	8,432,662	92,951,410	83,178,543	16,767,045		XXX	201,329,660	5.0	118,331,612	3.1	173,692,478	27,637,182
6.4 NAIC 4	104,163	70,388,859	31,282,448	3,806,000	5,897,975	XXX	111,479,445	2.8	67,341,174	1.7	69,960,080	41,519,365
6.5 NAIC 5		11,955,051	1,406,000	5,376,750		XXX	18,737,801	0.5	31,112,957	0.8	15,251,305	3,486,496
6.6 NAIC 6	467,000				11,009	XXX	478,009	0.0	295,250	0.0		478,009
6.7 Totals	80,916,993	1,239,723,648	898,502,685	124,819,015	58,863,044	XXX	2,402,825,385	60.1	2,186,865,615	56.6	1,822,619,548	580,205,837
7. **Hybrid Securities**												
7.1 NAIC 1						XXX	0	0.0		0.0		
7.2 NAIC 2					2,099,950	XXX	2,099,950	0.1	2,099,950	0.1		2,099,950
7.3 NAIC 3						XXX	0	0.0		0.0		
7.4 NAIC 4						XXX	0	0.0		0.0		
7.5 NAIC 5						XXX	0	0.0		0.0		
7.6 NAIC 6						XXX	0	0.0		0.0		
7.7 Totals	0	0	0	0	2,099,950	XXX	2,099,950	0.1	2,099,950	0.1	0	2,099,950
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 NAIC 2	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 NAIC 3	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.4 NAIC 4	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.5 NAIC 5	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.6 NAIC 6	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.7 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 174,073,359	1,025,808,253	1,023,171,918	317,272,108	75,831,036	0	2,616,156,674	65.5	XXX	XXX	2,262,053,540	354,103,134
10.2 NAIC 2	(d) 19,078,129	563,643,137	408,072,321	19,118,452	21,576,859	0	1,031,488,898	25.8	XXX	XXX	866,191,345	165,297,553
10.3 NAIC 3	(d) 8,432,662	92,951,410	83,178,543	16,767,045	0	0	201,329,660	5.0	XXX	XXX	173,692,478	27,637,182
10.4 NAIC 4	(d) 104,163	79,499,580	38,395,108	4,012,451	5,897,975	0	127,909,277	3.2	XXX	XXX	84,148,330	43,760,947
10.5 NAIC 5	(d) 0	11,955,051	1,406,000	5,376,750	0	0	(c) 18,737,801	0.5	XXX	XXX	15,251,305	3,486,496
10.6 NAIC 6	(d) 467,000	0	0	0	11,009	0	(c) 478,009	0.0	XXX	XXX	0	478,009
10.7 Totals	202,155,313	1,773,857,431	1,554,223,890	362,546,806	103,316,879	0	(b) 3,996,100,319	100.0	XXX	XXX	3,401,336,998	594,763,321
10.8 Line 10.7 as a % of Col. 7	5.1	44.4	38.9	9.1	2.6	0.0	100.0	XXX	XXX	XXX	85.1	14.9
11. **Total Bonds Prior Year**												
11.1 NAIC 1	202,377,089	980,454,441	638,500,656	650,519,637	66,993,254	XXX	XXX	XXX	2,538,845,077	65.7	2,220,692,408	318,152,669
11.2 NAIC 2	10,594,253	575,770,073	434,208,871	53,722,548	21,205,632	XXX	XXX	XXX	1,095,501,377	28.3	915,797,175	179,704,202
11.3 NAIC 3	2,520,307	75,605,799	37,228,814	7,378,708	9,572,500	XXX	XXX	XXX	132,306,128	3.4	122,044,681	10,261,447
11.4 NAIC 4	1,905,139	43,576,044	21,859,991			XXX	XXX	XXX	67,341,174	1.7	50,654,639	16,686,535
11.5 NAIC 5	6,255,649	17,933,288	6,883,173	40,847		XXX	XXX	XXX	(c) 31,112,957	0.8	15,567,797	15,545,160
11.6 NAIC 6	295,250					XXX	XXX	XXX	(c) 295,250	0.0		295,250
11.7 Totals	223,947,687	1,693,339,645	1,138,681,505	711,661,740	97,771,386	XXX	XXX	XXX	(b) 3,865,401,963	100.0	3,324,756,700	540,645,263
11.8 Line 11.7 as a % of Col. 9	5.8	43.8	29.5	18.4	2.5	XXX	XXX	XXX	100.0	XXX	86.0	14.0
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	168,289,465	866,996,604	915,364,960	264,009,656	47,392,855		2,262,053,540	56.6	2,220,692,408	57.5	2,262,053,540	XXX
12.2 NAIC 2	15,550,831	467,186,986	353,231,053	18,310,743	11,911,732		866,191,345	21.7	915,797,175	23.7	866,191,345	XXX
12.3 NAIC 3	8,233,832	80,572,937	68,118,664	16,767,045			173,692,478	4.3	122,044,681	3.2	173,692,478	XXX
12.4 NAIC 4		48,160,014	26,768,916	3,645,000	5,574,400		84,148,330	2.1	50,654,639	1.3	84,148,330	XXX
12.5 NAIC 5		9,874,555		5,376,750			15,251,305	0.4	15,567,797	0.4	15,251,305	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	192,074,128	1,472,791,096	1,363,483,593	308,109,194	64,878,987	0	3,401,336,998	85.1	3,324,756,700	86.0	3,401,336,998	XXX
12.8 Line 12.7 as a % of Col. 7	5.6	43.3	40.1	9.1	1.9	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	4.8	36.9	34.1	7.7	1.6	0.0	85.1	XXX	XXX	XXX	85.1	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	5,783,894	158,811,649	107,806,958	53,262,452	28,438,181		354,103,134	8.9	318,152,669	8.2	XXX	354,103,134
13.2 NAIC 2	3,527,298	96,456,151	54,841,268	807,709	9,665,127		165,297,553	4.1	179,704,202	4.6	XXX	165,297,553
13.3 NAIC 3	198,830	12,378,473	15,059,879				27,637,182	0.7	10,261,447	0.3	XXX	27,637,182
13.4 NAIC 4	104,163	31,339,566	11,626,192	367,451	323,575		43,760,947	1.1	16,686,535	0.4	XXX	43,760,947
13.5 NAIC 5		2,080,496	1,406,000				3,486,496	0.1	15,545,160	0.4	XXX	3,486,496
13.6 NAIC 6	467,000				11,009		478,009	0.0	295,250	0.0	XXX	478,009
13.7 Totals	10,081,185	301,066,335	190,740,297	54,437,612	38,437,892	0	594,763,321	14.9	540,645,263	14.0	XXX	594,763,321
13.8 Line 13.7 as a % of Col. 7	1.7	50.6	32.1	9.2	6.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	0.3	7.5	4.8	1.4	1.0	0.0	14.9	XXX	XXX	XXX	XXX	14.9

(a) Includes $.....454,144,222 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....3,631,961 current year, $.....0 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year, $.....15,545,160 prior year of bonds with 5* designations and $.....11,009 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 $.....5,887,935; 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	6,092,528	101,232,405	420,792,299	209,738	21,820,673	XXX	550,147,643	13.8	527,823,381	13.7	550,147,643	
1.2 Residential Mortgage-Backed Securities	336,189	898,662	475,568	12,335		XXX	1,722,754	0.0	2,059,720	0.1	1,722,754	
1.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
1.4 Other Loan-Backed and Structured Securities	755,485	3,586,383	463,133			XXX	4,805,001	0.1	5,545,001	0.1		4,805,001
1.5 Totals	7,184,202	105,717,450	421,731,000	222,073	21,820,673	XXX	556,675,398	13.9	535,428,102	13.9	551,870,397	4,805,001
2. **All Other Governments**												
2.1 Issuer Obligations		228,182	2,443,933	206,451		XXX	2,878,566	0.1		0.0	636,984	2,241,582
2.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
2.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
2.5 Totals	0	228,182	2,443,933	206,451	0	XXX	2,878,566	0.1	0	0.0	636,984	2,241,582
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations		74,525,269	24,092,776	30,623,510		XXX	129,241,555	3.2	121,832,901	3.2	129,241,555	
3.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
3.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
3.5 Totals	0	74,525,269	24,092,776	30,623,510	0	XXX	129,241,555	3.2	121,832,901	3.2	129,241,555	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations	25,016,167	86,028,622	75,372,652	55,376,090		XXX	241,793,531	6.1	257,176,460	6.7	241,793,531	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	25,016,167	86,028,622	75,372,652	55,376,090	0	XXX	241,793,531	6.1	257,176,460	6.7	241,793,531	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	63,297,579	178,841,092	89,870,783	130,225,389	16,944,315	XXX	479,179,158	12.0	556,836,668	14.4	473,768,206	5,410,952
5.2 Residential Mortgage-Backed Securities	14,573,421	43,521,292	32,303,175	20,974,090	3,588,896	XXX	114,960,874	2.9	115,549,817	3.0	114,960,874	
5.3 Commercial Mortgage-Backed Securities	8,335	39,944	68,869	100,189		XXX	217,337	0.0	225,460	0.0	217,337	
5.4 Other Loan-Backed and Structured Securities	11,158,616	45,231,932	9,838,018			XXX	66,228,566	1.7	89,386,992	2.3	66,228,566	
5.5 Totals	89,037,951	267,634,260	132,080,845	151,299,668	20,533,211	XXX	660,585,935	16.5	761,998,937	19.7	655,174,983	5,410,952
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	60,000,241	1,020,015,963	722,579,474	46,621,573	35,497,832	XXX	1,884,715,083	47.2	1,696,423,230	43.9	1,536,091,273	348,623,810
6.2 Residential Mortgage-Backed Securities	9,158,929	39,446,156	49,757,783	41,171,866	7,311,829	XXX	146,846,563	3.7	172,908,814	4.5	120,963,628	25,882,935
6.3 Commercial Mortgage-Backed Securities	1,676,827	89,170,799	86,270,128			XXX	177,117,754	4.4	168,233,259	4.4	128,203,008	48,914,746
6.4 Other Loan-Backed and Structured Securities	10,080,996	91,090,728	39,895,301	37,025,577	16,053,384	XXX	194,145,986	4.9	149,300,311	3.9	37,361,640	156,784,346
6.5 Totals	80,916,993	1,239,723,646	898,502,686	124,819,016	58,863,045	XXX	2,402,825,386	60.1	2,186,865,614	56.6	1,822,619,549	580,205,837
7. **Hybrid Securities**												
7.1 Issuer Obligations					2,099,950	XXX	2,099,950	0.1	2,099,950	0.1		2,099,950
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	0	0	0	2,099,950	XXX	2,099,950	0.1	2,099,950	0.1	0	2,099,950
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	154,406,515	1,460,871,533	1,335,151,917	263,262,751	76,362,770	XXX	3,290,055,486	82.3	XXX	XXX	2,931,679,192	358,376,294
10.2 Residential Mortgage-Backed Securities	24,068,539	83,866,110	82,536,526	62,158,291	10,900,725	XXX	263,530,191	6.6	XXX	XXX	237,647,256	25,882,935
10.3 Commercial Mortgage-Backed Securities	1,685,162	89,210,743	86,338,997	100,189	0	XXX	177,335,091	4.4	XXX	XXX	128,420,345	48,914,746
10.4 Other Loan-Backed and Structured Securities	21,995,097	139,909,043	50,196,452	37,025,577	16,053,384	XXX	265,179,553	6.6	XXX	XXX	103,590,206	161,589,347
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals	202,155,313	1,773,857,429	1,554,223,892	362,546,808	103,316,879	0	3,996,100,321	100.0	XXX	XXX	3,401,336,999	594,763,322
10.7 Line 10.6 as a % of Col. 7	5.1	44.4	38.9	9.1	2.6	0.0	100.0	XXX	XXX	XXX	85.1	14.9
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	154,557,910	1,410,457,877	921,632,741	616,297,125	59,246,937	XXX	XXX	XXX	3,162,192,590	81.8	2,827,398,841	334,793,749
11.2 Residential Mortgage-Backed Securities	32,099,855	87,735,076	57,551,993	78,258,869	34,872,558	XXX	XXX	XXX	290,518,351	7.5	240,439,511	50,078,840
11.3 Commercial Mortgage-Backed Securities	20,774,234	70,913,913	76,654,401	116,171		XXX	XXX	XXX	168,458,719	4.4	126,599,208	41,859,511
11.4 Other Loan-Backed and Structured Securities	16,515,689	124,232,780	82,842,369	16,989,576	3,651,890	XXX	XXX	XXX	244,232,304	6.3	130,319,141	113,913,163
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	223,947,688	1,693,339,646	1,138,681,504	711,661,741	97,771,385	XXX	XXX	XXX	3,865,401,964	100.0	3,324,756,701	540,645,263
11.7 Line 11.6 as a % of Col. 9	5.8	43.8	29.5	18.4	2.5	XXX	XXX	XXX	100.0	XXX	86.0	14.0
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	151,571,328	1,254,606,999	1,209,695,842	254,548,814	61,256,209	XXX	2,931,679,192	73.4	2,827,398,841	73.1	2,931,679,192	XXX
12.2 Residential Mortgage-Backed Securities	23,341,192	80,726,786	78,031,159	51,925,341	3,622,778	XXX	237,647,256	5.9	240,439,511	6.2	237,647,256	XXX
12.3 Commercial Mortgage-Backed Securities	1,685,162	68,473,307	58,161,687	100,189		XXX	128,420,345	3.2	126,599,208	3.3	128,420,345	XXX
12.4 Other Loan-Backed and Structured Securities	15,476,448	68,984,003	17,594,905	1,534,850		XXX	103,590,206	2.6	130,319,141	3.4	103,590,206	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals	192,074,130	1,472,791,095	1,363,483,593	308,109,194	64,878,987	0	3,401,336,999	85.1	3,324,756,701	86.0	3,401,336,999	XXX
12.7 Line 12.6 as a % of Col. 7	5.6	43.3	40.1	9.1	1.9	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	4.8	36.9	34.1	7.7	1.6	0.0	85.1	XXX	XXX	XXX	85.1	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	2,835,187	206,264,534	125,456,075	8,713,937	15,106,561	XXX	358,376,294	9.0	334,793,749	8.7	XXX	358,376,294
13.2 Residential Mortgage-Backed Securities	727,347	3,139,324	4,505,367	10,232,950	7,277,947	XXX	25,882,935	0.6	50,078,840	1.3	XXX	25,882,935
13.3 Commercial Mortgage-Backed Securities		20,737,436	28,177,310			XXX	48,914,746	1.2	41,859,511	1.1	XXX	48,914,746
13.4 Other Loan-Backed and Structured Securities	6,518,649	70,925,040	32,601,547	35,490,727	16,053,384	XXX	161,589,347	4.0	113,913,163	2.9	XXX	161,589,347
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	10,081,183	301,066,334	190,740,299	54,437,614	38,437,892	0	594,763,322	14.9	540,645,263	14.0	XXX	594,763,322
13.7 Line 13.6 as a % of Col. 7	1.7	50.6	32.1	9.2	6.5	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	0.3	7.5	4.8	1.4	1.0	0.0	14.9	XXX	XXX	XXX	XXX	14.9

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	47,646,005			47,646,005	
2. Cost of short-term investments acquired	1,520,382,950	51,860,248		1,468,522,702	
3. Accrual of discount	0				
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	1,449,918,480	45,972,313		1,403,946,167	
7. Deduct amortization of premium	0				
8. Total foreign exchange change in book/adjusted carrying value	0				
9. Deduct current year's other-than-temporary impairment recognized	0				
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	118,110,475	5,887,935	0	112,222,540	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	118,110,475	5,887,935	0	112,222,540	0

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

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)		184,000
2.	Cost paid/(consideration received) on additions:		
2.1	Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12		
2.2	Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14		0
3.	Unrealized valuation increase/(decrease):		
3.1	Section 1, Column 17		
3.2	Section 2, Column 19		0
4.	Total gain (loss) on termination recognized, Section 2, Column 22		
5.	Considerations received/(paid) on terminations, Section 2, Column 15		
6.	Amortization:		
6.1	Section 1, Column 19		
6.2	Section 2, Column 21		0
7.	Adjustment to the Book/Adjusted Carrying Value of hedged item:		
7.1	Section 1, Column 20		
7.2	Section 2, Column 23		0
8.	Total foreign exchange change in Book/Adjusted Carrying Value:		
8.1	Section 1, Column 18	2,396,000	
8.2	Section 2, Column 20		2,396,000
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8)		2,580,000
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		2,580,000

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)				540,000
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)				325,034
3.1	Add:				
	Change in variation margin on open contracts - highly effective hedges:				
3.11	Section 1, Column 15, current year minus				
3.12	Section 1, Column 15, prior year		0		
	Change in the valuation margin on open contracts - all other:				
3.13	Section 1, Column 18, current year minus	63,947			
3.14	Section 1, Column 18, prior year	(384,375)	448,322	448,322	
3.2	Add:				
	Change in adjustment to basis of hedged item:				
3.21	Section 1, Column 17, current year to date minus				
3.22	Section 1, Column 17, prior year		0		
	Change in amount recognized:				
3.23	Section 1, Column 19, current year to date minus	63,947			
3.24	Section 1, Column 19, prior year	(384,375)	448,322	448,322	
3.3	Subtotal (Line 3.1 minus Line 3.2)				0
4.1	Cumulative variation margin on terminated contracts during the year (Section 2, Column 15)		679,647		
4.2	Less:				
4.21	Amount used to adjust basis of hedged item (Section 2, Column 17)				
4.22	Amount recognized (Section 2, Column 16)	679,647	679,647		
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				
5.2	Total gain (loss) adjusted into the hedged item(s) for terminations in prior year				
6.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3.3 - 4.3 - 5.1 - 5.2)				865,034
7.	Deduct nonadmitted assets				
8.	Statement value at end of current period (Line 6 minus Line 7)				865,034

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
Replicated Assets Open															
78479# AG9...	Replication of an exchange traded fund	Common Sto	22,600	53,752,751	51,603,450	12/15/2016	03/15/2017	S&P 500 MINI Futures Contract		(201,140)	912828 N7 1	U.S. Treasury Security	1	53,752,751	51,804,590
55370@ AA2..	Replication of an exchange traded fund	Common Sto	13,150	12,317,453	11,794,761	12/15/2016	03/15/2017	MSCI Emerginig Markets Index Futures Contract		(76,270)	912828 N7 1	U.S. Treasury Security	1	12,317,453	11,871,031
55370* AA4....	Replication of an exchange traded fund	Common Sto	21,950	39,328,910	38,019,847	12/15/2016	03/15/2017	MSCI EAFE MINI INDEX Futures Contract		116,335	912828 N7 1	U.S. Treasury Security	1	39,328,910	37,903,512
9999999.	Total			105,399,114	101,418,058	XXX	XXX	XXX	0	(161,075)	XXX	XXX	XXX	105,399,114	101,579,133

SCHEDULE DB - PART C - SECTION 2

Replication (Synthetic Asset) Transactions Open

	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	3	127,488,304	0	0
2. Add: Opened or Acquired Transactions					3	127,488,304	3	105,399,114	6	232,887,418
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
4. Less: Closed or Disposed of Transactions							3	127,488,304	3	127,488,304
5. Less: Positions Disposed of for Failing Effectiveness Criteria	XXX		XXX		XXX		XXX		0	0
6. Less: Decreases in Replication (Synthetic Asset) Transactions Statement Value	XXX		XXX		XXX		XXX		XXX	0
7. Ending inventory	0	0	0	0	3	127,488,304	3	105,399,114	3	105,399,114

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	2,580,000	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance	865,034	
3.	Total (Line 1 plus Line 2)		3,445,034
4.	Part D, Section 1, Column 5	3,445,034	
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		0
		Fair Value Check	
7.	Part A, Section 1, Column 16	2,160,318	
8.	Part B, Section 1, Column 13	(259,513)	
9.	Total (Line 7 plus Line 8)		1,900,805
10.	Part D, Section 1, Column 8	2,276,653	
11.	Part D, Section 1, Column 9	(375,848)	
12.	Total (Line 9 minus Line 10 minus Line 11)		0
		Potential Exposure Check	
13.	Part A, Section 1, Column 21	187,183	
14.	Part B, Section 1, Column 20	5,995,432	
15.	Part D, Section 1, Column 11	6,182,615	
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	0		
2. Cost of cash equivalents acquired	0		
3. Accrual of discount	0		
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	0		
7. Deduct amortization of premium	0		
8. Total foreign exchange change in book/adjusted carrying value	0		
9. Deduct current year's other-than-temporary impairment recognized	0		
10. Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)	0	0	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	0	0	0

NONE

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Health Care Delivery																
3300 SW Williston		Gainesville	Florida	01/01/1979.		8,981,959		973,691		1,894,753			(1,894,753)			
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery						8,981,959	0	973,691	0	1,894,753	0	0	(1,894,753)	0	0	0
0399999. Total - Properties Occupied by the Reporting Entity						8,981,959	0	973,691	0	1,894,753	0	0	(1,894,753)	0	0	0
0699999. Totals						8,981,959	0	973,691	0	1,894,753	0	0	(1,894,753)	0	0	0

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 Internal Transfer								
3300 SW Williston	Gainesville	Florida.	01/01/1979.				973,691	(1,897,616)
0299999. Total - Acquired by Internal Transfer					0	0	973,691	(1,897,616)
0399999. Totals					0	0	973,691	(1,897,616)

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

NONE

SCHEDULE B - PART 1

Showing all Mortgage Loans OWNED December 31 of Current Year

1	2	Location		5	6	7	8	Change in Book Value/Recorded Investment					14	15
								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														
00-1000188		KEASBY	NJ		04/17/2000.	8.250	455,289						1,888,421	01/01/2001
00-1000369		PITTSBURGH	PA		12/13/2000.	8.060	1,731,554						6,650,000	10/16/2000
00-1000391		BROOKLYN	OH		01/11/2001.	8.340	740,520						2,733,333	11/15/2000
00-1000449		EAST MEADOW	NY		12/29/2000.	8.310	3,024,993						6,482,312	12/21/2000
00-1000450		MIDLAND PARK	NJ		12/29/2000.	8.310	2,419,994						5,217,428	12/22/2000
00-1000701		VILLANOVA	PA		12/17/2001.	7.350	879,514						2,766,911	11/05/2001
00-1000949		STOW	OH		05/30/2002.	7.620	437,186						1,252,291	05/06/2002
00-1001038		ITHACA	NY		10/01/2002.	6.780	3,961,135						8,827,942	08/01/2007
00-1001090		MASON	OH		12/20/2002.	5.960	2,219,979						3,749,388	11/07/2002
00-1001203		NILES	IL		12/30/2002.	5.890	1,475,871						2,669,091	12/19/2002
00-1101880		HOUSTON	TX		08/30/2012.	3.550	20,071,962						29,440,000	08/22/2012
00-1101900		BELLEVUE	WA		12/06/2012.	4.000	11,135,050						15,495,000	11/08/2012
00-1101968		ELGIN	IL		05/06/2013.	4.000	2,205,604						3,500,000	05/02/2013
00-1102014		CINCINNATI	OH		07/01/2013.	2.870	19,000,000						35,700,345	06/24/2013
00-1102017		ORLANDO	FL		07/16/2013.	3.180	20,350,000						28,643,885	06/14/2013
00-1102528		SEATTLE	WA		05/11/2016.	3.500	22,781,229						31,800,000	04/06/2016
00-1102568		DENVER	CO		04/01/2016.	2.990	15,500,000						26,370,000	03/17/2016
00-1102577		ORLANDO	FL		04/26/2016.	2.430	23,000,000						31,270,000	04/20/2016
03-4002170		SALT LAKE CITY	UT		12/28/1999.	3.200	3,449,663						9,800,000	10/01/1999
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other							154,839,540	0	0	0	0	0	254,256,346	XXX
Mortgages in Good Standing - Mezzanine Loans														
99-0000042		JACKSONVILLE	FL		10/13/2016.	12.000	374,799				2,903		23,847,809	08/02/2016
99-0000056		CHARLOTTE	NC		12/29/2016.	11.500	0						70,800,000	10/14/2016
0699999. Total - Mortgages in Good Standing - Mezzanine Loans							374,799	0	0	0	2,903	0	94,647,809	XXX
0899999. Total - Mortgages in Good Standing							155,214,339	0	0	0	2,903	0	348,904,155	XXX
3399999. Totals							155,214,339	0	0	0	2,903	0	348,904,155	XXX

General Interrogatory:
1. Mortgages in good standing $.....0 unpaid taxes $.....0 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								
00-1102528	SEATTLE	WA		05/11/2016	3.500	23,000,000		31,800,000
00-1102568	DENVER	CO		04/01/2016	2.990	15,500,000		26,370,000
00-1102577	ORLANDO	FL		04/26/2016	2.430	23,000,000		31,270,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other						61,500,000	0	89,440,000
Mortgages in Good Standing - Mezzanine Loans								
99-0000042	JACKSONVILLE	FL		10/13/2016	12.000	0	371,895	23,847,809
99-0000056	CHARLOTTE	NC		12/29/2016	11.500	0		70,800,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans						0	371,895	94,647,809
0899999. Total - Mortgages in Good Standing						61,500,000	371,895	184,087,809
3399999. Totals						61,500,000	371,895	184,087,809

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																	
00-1102012	HENDERSON	NV		08/01/2013.	01/13/2016.	6,747,084					0		6,747,084	6,747,084			0
00-9000050	SANTA MONICA	CA		02/01/2001.	01/26/2016.	19,537					0		19,537	19,537			0
02-0000039	DALLAS	TX		04/13/1999.	10/03/2016.	1,534,937					0		1,534,937	1,534,937			0
0199999. Total - Mortgages Closed by Repayment						8,301,558	0	0	0	0	0	0	8,301,558	8,301,558	0	0	0
Mortgages With Partial Repayments																	
00-1000188	KEASBY	NJ		04/17/2000.		566,086					0		110,797	110,797			0
00-1000369	PITTSBURGH	PA		12/13/2000.		2,075,841					0		344,287	344,287			0
00-1000391	BROOKLYN	OH		01/11/2001.		883,231					0		142,712	142,712			0
00-1000449	EAST MEADOW	NY		12/29/2000.		3,239,325					0		214,332	214,332			0
00-1000450	MIDLAND PARK	NJ		12/29/2000.		2,577,707					0		157,713	157,713			0
00-1000701	VILLANOVA	PA		12/17/2001.		1,017,199					0		137,685	137,685			0
00-1000949	STOW	OH		05/30/2002.		498,851					0		61,665	61,665			0
00-1001038	ITHACA	NY		10/01/2002.		4,083,238					0		122,103	122,103			0
00-1001090	MASON	OH		12/20/2002.		2,299,975					0		79,997	79,997			0
00-1001203	NILES	IL		12/30/2002.		1,529,418					0		53,547	53,547			0
00-1101880	HOUSTON	TX		08/30/2012.		20,489,485					0		417,523	417,523			0
00-1101900	BELLEVUE	WA		12/06/2012.		11,443,020					0		307,970	307,970			0
00-1101968	ELGIN	IL		05/06/2013.		2,225,000					0		19,396	19,396			0
00-1102528	SEATTLE	WA		05/11/2016.							0		218,771	218,771			0
03-4002170	SALT LAKE CITY	UT		12/28/1999.		3,817,762					0		368,099	368,099			0
0299999. Total - Mortgages With Partial Repayments						56,746,137	0	0	0	0	0	0	2,756,596	2,756,596	0	0	0
0599999. Total Mortgages						65,047,695	0	0	0	0	0	0	11,058,154	11,058,154	0	0	0

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Designation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSO Capital Opportunities Fund III LP		Wilmington	DE	GSO Capital Partners LP		06/03/2016	2	473,783	471,800	471,800	(1,983)						9,526,141	0.150
	Newstone Capital Partners III, LP		Wilmington	DE	Newstone Capital Partners		09/20/2016	2	3,753,140	3,753,140	3,753,140							6,246,860	1.250
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated									4,226,923	4,224,940	4,224,940	(1,983)	0	0	0	0	0	15,773,001	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Dyal Capital Partners III		New York	NY	NB Dyal Associates III, LP		09/30/2016	3	1,817,141	1,817,141	1,817,141							8,421,350	0.220
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									1,817,141	1,817,141	1,817,141	0	0	0	0	0	0	8,421,350	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Better Health, LLC		Columbus	OH	Nationwide Mutual Fire Ins Co		12/31/2010			(1,390)	(1,390)								25.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated									0	(1,390)	(1,390)	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	520 Park Master Tenant LLC		Baltimore	MD	The Time Group		06/20/2014		4,993,711	1,010,806	1,010,806		(49,248)				241		99.000
	526 Superior Avenue Ltd		Cleveland	OH	526 Superior Manager LLC		09/04/2015		239,700	239,700	239,700							1,510,300	50.000
	CDS Enterprises Master Tenant LLC		Columbus	OH	Casto Communities		10/30/2014		4,926,043	507,337	507,337		(1,322,356)					231,012	98.990
	Charlton MT LLC		Charlton	MA	SFC Solar LLC		12/24/2014		5,157,262	734,787	734,787							316,944	49.500
	Drury Cleveland LLC		Cape Girardeau	MO	DSW Inns LLC		01/08/2016		2,358,574	32,382	32,382		(2,326,193)					2,054,743	0.600
	Eastgate MT LLC		St. Louis	MO	Bobb LLC		05/06/2016		2,620,006	328,563	328,563		(2,291,443)					1,888,706	99.000
	Laurel Hill Venture LLC		Madison	WI	Laurel Hill Managing Member LLC		12/15/2015		100,880	100,880	100,880							1,880,815	0.160
	NTW Master Tenant LLC		Cleveland	OH	Morgan Warehouse Realty LLC		10/29/2015		4,084,448	818,655	818,655		(3,265,793)					2,900,000	99.000
	Penelope Solar LLC		Town of Lansing	NY	Odyssey Solar I LLC		08/28/2014		2,246,001	263,773	263,773		(12,475)						99.000
	Plant 64 Master Tenant LLC		Winston-Salem	NC	Pennrose		08/22/2014		5,298,158	612,781	612,781								57.790
	Strata Fund 24 Lessee LLC		Chapel Hill	NC	Strata Fund 24 Lessor LLC		06/05/2015		19,676,293	4,785,352	4,785,352		(589,090)						99.500
	Telemachus Solar LLC		Washington	DC	Odyssey Solar 2 LLC		10/09/2015		2,932,505	439,195	439,195								99.000
	US Regional Logistics Program, L.P		Dover	DE	US RLP GP, LLC		10/18/2016		8,834,392	8,834,392	8,834,392							1,890,911	6.670
	Woodward Landlord LLC		Mount Vernon	OH	Woodward Manager LLC		12/31/2015		171,521	171,521	171,521							573,376	20.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									63,639,494	18,880,124	18,880,124	0	(9,856,598)	0	0	0	241	13,246,807	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NMFIC), LLC		Columbus	OH	Nationwide Mutual Fire Insurance Company		03/16/2016		4,488,714	4,488,714	4,488,714								100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated									4,488,714	4,488,714	4,488,714	0	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Prisma Spectrum Fund, LP		Jersey City	NJ	Prisma Capital Partners, LP		12/30/2008	13	5,404,694	47,247,425	47,247,425	(4,812,617)							14.080
	Riverview Multi Series Fund LLC - Class N		Red Bank	NJ	Riverview Alternative Investment Advisors LLC		12/30/2008	13	36,415	36,415	36,415								61.750
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									5,441,109	47,283,840	47,283,840	(4,812,617)	0	0	0	0	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 33 LLC		Cleveland	OH	Red Capital Partners		10/01/2013		43,306,256	17,727,840	17,727,840		(9,441,341)						47.500
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC		Columbus	OH	Apollo Housing Capital		10/01/2013		62,005,102	28,503,987	28,503,987		(12,316,835)					2,285,044	49.500
	WNC Institutional Tax Credit Fund XXIV LLC		Irvine	CA	WNC Advisors, LLC		02/14/2007		117,800	10,342,851	10,342,851		(6,328,618)					701,465	95.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated									105,429,158	56,574,678	56,574,678	0	(28,086,794)	0	0	0	0	2,986,509	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	NTCIF-2011 LLC		Columbus	OH	Nationwide Mutual Fire Ins Co		04/03/2012		51,619,424	32,379,571	32,379,571		(5,036,849)						50.000

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC Desig-nation	Date Originally Acquired	Type and Strategy	Actual Cost	Fair Value	Book/Adjusted Carrying Value Less Encumbrances	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Foreign Exchange Change in B./A.C.V.	Investment Income	Commitment for Additional Investment	Percentage of Ownership
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated									51,619,424	32,379,571	32,379,571	0	(5,036,849)	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									180,553,825	128,780,723	128,780,723	(4,814,600)	(37,943,392)	0	0	0	241	40,427,667	XXX
4599999. Subtotal - Affiliated									56,108,138	36,866,895	36,866,895	0	(5,036,849)	0	0	0	0	0	XXX
4699999. Totals									236,661,963	165,647,618	165,647,618	(4,814,600)	(42,980,241)	0	0	0	241	40,427,667	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated										
	GSO Capital Opportunities Fund III LP	Wilmington	DE	GSO Capital Partners LP	06/03/2016.	2	473,859			0.150
	Newstone Capital Partners III, LP	Wilmington	DE	Newstone Capital Partners	09/20/2016.	2	3,783,908			1.250
	Prudential Capital Partners, LP	Chicago	IL	Prudential Capital Group	12/31/2000.	2		1,343		0.810
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							4,257,767	1,343	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	Dyal Capital Partners III	New York	NY	NB Dyal Associates III, LP	09/30/2016.	3	2,013,491			0.220
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							2,013,491	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	520 Park Master Tenant LLC	Baltimore	MD	The Time Group	06/20/2014.			18,236		99.000
	526 Superior Avenue Ltd	Cleveland	OH	526 Superior Manager LLC	09/04/2015.			62,500		50.000
	CDS Enterprises Master Tenant LLC	Columbus	OH	Casto Communities	10/30/2014.			304,029		98.990
	Charlton MT LLC	Charlton	MA	SFC Solar LLC	12/24/2014.			5,611		49.500
	Drury Cleveland LLC	Cape Girardeau	MO	DSW Inns LLC	01/08/2016.		2,358,574			0.600
	Eastgate MT LLC	St. Louis	MO	Bobb LLC	05/06/2016.		2,620,006			99.000
	Laurel Hill Venture LLC	Madison	WI	Laurel Hill Managing Member LLC	12/15/2015.			250		0.160
	NTW Master Tenant LLC	Cleveland	OH	Morgan Warehouse Realty LLC	10/29/2015.			2,919,335		99.000
	Penelope Solar LLC	Town of Lansing	NY	Odyssey Solar I LLC	08/28/2014.			5,814		99.000
	Plant 64 Master Tenant LLC	Winston-Salem	NC	Pennrose	08/22/2014.			35,944		57.790
	River House Landlord LLC	Roanoke	VA	Edward B Walker	11/28/2012.			754		1.000
	Rose Hill Owner LLC	Asheville	NC	FLS Operations LLC	12/31/2012.			5,000		89.000
	Strata Fund 24 Lessee LLC	Chapel Hill	NC	Strata Fund 24 Lessor LLC	06/05/2015.			9,033		99.500
	Telemachus Solar LLC	Washington	DC	Odyssey Solar 2 LLC	10/09/2015.			5,814		99.000
	Town Of Dunn Solar Farm - Owner	Asheville	NC	FLS Operations LLC	12/31/2012.			5,000		89.990
	US Regional Logistics Program, L.P.	Dover	DE	US RLP GP, LLC	10/18/2016.		8,834,392			6.670
	Woodward Landlord LLC	Mount Vernon	OH	Woodward Manager LLC	12/31/2015.			20,551		20.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							13,812,972	3,397,871	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
	NW REI (NMFIC), LLC	Columbus	OH	Nationwide Mutual Fire Insurance Company	03/16/2016.		4,567,208			100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							4,567,208	0	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Key Tax Credit Investment Members No. 33 LLC	Columbus	OH	Key Corporation	04/07/2003.			1,260		99.990
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC	Columbus	OH	Apollo Housing Capital	10/01/2013.			190,000		49.500
	WNC Institutional Tax Credit Fund XXIV LLC	Irvine	CA	WNC Advisors, LLC	02/14/2007.			117,800		95.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	309,060	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011 LLC	Columbus	OH	Nationwide Mutual Fire Ins Co.	04/03/2012.			2,177,399		50.000
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated							0	2,177,399	0	XXX
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated										
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	TCB Mecklenberg Mill, Inc. #8	12/20/2013.			11,611		50.000
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	11,611	0	XXX
4499999. Subtotal - Unaffiliated							20,084,230	3,719,885	0	XXX
4599999. Subtotal - Affiliated							4,567,208	2,177,399	0	XXX
4699999. Totals							24,651,438	5,897,284	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
	GSO Capital Opportunities Fund III LP	Wilmington	DE	Distribution	06/03/2016.	11/16/2016.	76					0		76	76			0	
	Newstone Capital Partners III, LP	Wilmington	DE	Distribution	09/20/2016.	12/27/2016.	30,768					0		30,768	30,768			0	
	Prudential Capital Partners, LP	Chicago	IL	Dissolution	12/31/2000.	04/15/2016.		(1,343)				(1,343)						0	
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated							30,844	(1,343)	0	0	0	(1,343)	0	30,844	30,844	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	Dyal Capital Partners III	New York	NY	Distribution	09/30/2016.	12/28/2016.	196,350					0		196,350	196,350			0	
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							196,350	0	0	0	0	0	0	196,350	196,350	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	520 Park Master Tenant LLC	Baltimore	MD.	Distribution	06/20/2014.	08/19/2016.	76,124					0		76,124	76,124			0	
	Bay Area Historic 2011 Fund LLC	San Francisco	CA	Fully Amortized	06/03/2011.	12/31/2016.	531,005		(467,179)			(467,179)		63,826	63,826			0	
	Charlton MT LLC	Charlton	MA	Distribution	12/24/2014.	11/14/2016.	209,470					0		209,470	209,470			0	
	Penelope Solar LLC	Town of Lansing	NY	Distribution	08/28/2014.	12/23/2016.	34,336					0		34,336	34,336			0	
	Plant 64 Master Tenant LLC	Winston-Salem	NC	Distribution	08/22/2014.	11/01/2016.	290,056					0		290,056	290,056			0	
	River House Landlord LLC	Roanoke	VA	Fully Amortized	11/28/2012.	12/31/2016.			(754)			(754)						0	2,727
	Rockbridge Real Estate Fund II	Columbus	OH	Distribution	07/07/2003.	12/21/2016.						0						0	38,803
	Rose Hill Owner LLC	Asheville	NC	Distribution	12/13/2012.	08/30/2016.			(1,592)			(1,592)		3,408	3,408			0	25,427
	Stonehenge Investor III LLC	Winston-Salem	NC	Fully Amortized	08/11/2014.	12/31/2016.	8,390		(8,390)			(8,390)						0	
	Strata Fund 24 Lessee LLC	Chapel Hill	NC	Distribution	06/05/2015.	11/10/2016.	297,030					0		297,030	297,030			0	
	Stuyvestant Hall Master Tenant LLC	Delaware	OH	Distribution	04/03/2012.	12/12/2016.						0						0	1,322
	Telemachus Solar LLC	Washington	DC	Distribution	10/09/2015.	12/28/2016.	55,989					0		55,989	55,989			0	
	Town Of Dunn Solar Farm - Owner	Asheville	NC	Distribution	12/31/2012.	08/30/2016.			(1,701)			(1,701)		3,299	3,299			0	19,966
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							1,502,400	0	(479,616)	0	0	(479,616)	0	1,033,538	1,033,538	0	0	0	88,245
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated																			
	NW REI (NMFIC), LLC	Columbus	OH	Distribution	03/16/2016.	08/31/2016.	78,494					0		78,494	78,494			0	
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated							78,494	0	0	0	0	0	0	78,494	78,494	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated																			
	Prisma Spectrum Fund, LP	Jersey City	NJ	Distribution	12/30/2008.	07/01/2016.	80,000,000					0		80,000,000	80,000,000			0	
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated							80,000,000	0	0	0	0	0	0	80,000,000	80,000,000	0	0	0	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated																			
	Key Tax Credit Investment Members No. 33 LLC	Columbus	OH	Fully Amortized	04/07/2003.	12/31/2016.			(1,260)			(1,260)						0	
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated							0	0	(1,260)	0	0	(1,260)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Nationwide Affordable Housing Fund 51 State	Wilmington	DE	Fully Amortized	12/20/2013.	12/31/2016.			(11,611)			(11,611)						0	
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated							0	0	(11,611)	0	0	(11,611)	0	0	0	0	0	0	0
4499999. Subtotal - Unaffiliated							81,729,594	(1,343)	(492,487)	0	0	(493,830)	0	81,260,732	81,260,732	0	0	0	88,245
4599999. Subtotal - Affiliated							78,494	0	0	0	0	0	0	78,494	78,494	0	0	0	0
4699999. Totals							81,808,088	(1,343)	(492,487)	0	0	(493,830)	0	81,339,226	81,339,226	0	0	0	88,245

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																					
455780 AG 1	Indonesia (Republic of) AID Sr Nt			4	1	490,500	112.671	507,019	450,000	463,642		(2,458)			8.900	7.467	JD	3,338	40,050	10/18/2001.	06/01/2021.
491798 AA 2	Kenya (Republic of) AID Sr Nt			4	1	218,500	108.398	216,796	200,000	203,122		(1,403)			10.000	8.355	AO	4,222	20,000	10/18/2001.	10/15/2018.
912810 FH 6	U S Treasury 04/15/2029 TIPS	SD			1	196,944	201.037	245,265	122,000	209,738	3,147	(1,856)			3.875	2.288	AO	1,490	6,869	04/15/2009.	04/15/2029.
912810 FR 4	U S Treasury 01/15/2025 TIPS				1	80,492,689	147.246	110,434,453	75,000,000	95,926,248	1,547,850	23,842			2.375	2.411	JJ	1,055,236	2,255,250	05/15/2007.	01/15/2025.
912810 FS 2	U S Treasury 01/15/2026 TIPS	SD			1	128,582,548	137.206	171,508,103	125,000,000	150,449,977	2,443,885	153,367			2.000	2.144	JJ	1,406,565	3,006,088	12/11/2007.	01/15/2026.
912810 RR 1	U S Treasury 02/15/2046 TIPS				1	21,752,151	102.450	19,803,611	19,330,000	21,820,673	92,614	(24,092)			1.000	0.601	FA	74,487		08/18/2016.	02/15/2046.
912828 H4 5	U S Treasury 01/15/2025 TIPS				1	46,340,129	100.372	45,167,539	45,000,000	46,511,421	197,789	(26,497)			0.250	0.091	JJ	53,040		08/18/2016.	01/15/2025.
912828 MF 4	U S Treasury 01/15/2020 TIPS				1	90,472,701	117.565	105,808,318	90,000,000	100,770,233	1,617,041	(47,212)			1.375	1.320	JJ	639,037	1,365,748	01/19/2010.	01/15/2020.
912828 N7 1	U S Treasury 01/15/2026 TIPS				1	127,469,553	102.724	123,269,003	120,000,000	127,904,653	664,456	(229,356)			0.625	0.105	JJ	352,808		08/18/2016.	01/15/2026.
0199999. U.S. Government - Issuer Obligations						496,015,715	XXX	576,960,107	475,102,000	544,259,707	6,566,782	(155,665)	0	0	XXX	XXX	XXX	3,590,223	6,694,005	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z			4	1	1,396,473	112.388	1,577,308	1,403,451	1,397,796		114			6.750	6.895	MON	7,894	94,733	01/24/2002.	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1			4	1	333,044	114.524	363,253	317,185	324,957		(343)			6.750	5.976	MON	1,784	21,410	11/02/2001.	06/15/2028.
0299999. U.S. Government - Residential Mortgage-Backed Securities						1,729,517	XXX	1,940,561	1,720,636	1,722,753	0	(229)	0	0	XXX	XXX	XXX	9,678	116,143	XXX	XXX
U.S. Government - Other Loan-Backed and Structured Securities																					
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed			4	1	4,805,000	112.456	5,403,501	4,805,000	4,805,000					6.850	6.851	AO	69,486	329,143	03/13/2001.	04/15/2022.
0499999. U.S. Government - Other Loan-Backed and Structured Securities						4,805,000	XXX	5,403,501	4,805,000	4,805,000	0	0	0	0	XXX	XXX	XXX	69,486	329,143	XXX	XXX
0599999. Total - U.S. Government						502,550,232	XXX	584,304,169	481,627,636	550,787,460	6,566,782	(155,894)	0	0	XXX	XXX	XXX	3,669,387	7,139,291	XXX	XXX
All Other Governments - Issuer Obligations																					
000000 00 0	Russian Federation Sr Nt		D		2FE	637,500	102.345	614,070	600,000	636,984		(516)			4.750	3.958	MN	2,692	14,250	10/31/2016.	05/27/2026.
000000 00 0	Province of Neuquen Nt		D	4	4FE	1,106,750	103.500	1,086,750	1,050,000	1,086,582	(19,359)	(809)			8.625	7.725	FMAN	12,327	10,781	11/29/2016.	05/12/2028.
040114 GS 3	Argentina (Republic of) Sr Nt		D		4FE	1,203,950	105.000	1,155,000	1,100,000	1,155,000	(47,643)	(1,307)			7.500	6.167	AO	15,813		11/01/2016.	04/22/2026.
0699999. All Other Governments - Issuer Obligations						2,948,200	XXX	2,855,820	2,750,000	2,878,566	(67,002)	(2,632)	0	0	XXX	XXX	XXX	30,832	25,031	XXX	XXX
1099999. Total - All Other Governments						2,948,200	XXX	2,855,820	2,750,000	2,878,566	(67,002)	(2,632)	0	0	XXX	XXX	XXX	30,832	25,031	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13062P BM 3	California St GO				1FE	19,348,000	122.744	24,548,800	20,000,000	19,557,774		28,751			5.000	5.266	FA	416,667	1,000,000	02/29/2008.	02/01/2028.
25476F DG 0	District Columbia GO Ser B				1FE	10,929,999	114.228	11,325,706	9,915,000	10,302,068		(78,140)			5.250	4.270	JD	43,378	520,538	06/01/2007.	06/01/2021.
57582N FN 0	Massachusetts St GO Cons Ln Ser D	SD			1FE	2,241,720	110.001	2,200,020	2,000,000	2,051,699		(18,492)			5.500	4.430	FA	45,833	110,000	09/22/2003.	08/01/2019.
57582N SH 9	Massachusetts St GO Ref Ser D				1FE	2,267,200	107.322	2,146,440	2,000,000	2,040,612		(21,973)			5.500	4.281	AO	27,500	110,000	10/02/2003.	10/01/2018.
57582N XM 2	Massachusetts St GO Ref Ser B	SD			1FE	11,418,578	124.776	13,032,853	10,445,000	11,065,736		(44,813)			5.250	4.537	FA	228,484	548,363	07/13/2007.	08/01/2027.
57582P AF 7	Massachusetts St GO Ref Ser B	SD			1FE	5,735,800	122.590	6,129,500	5,000,000	5,407,814		(38,533)			5.250	4.121	MS	87,500	262,500	10/05/2006.	09/01/2025.
57582R LE 4	Massachusetts St GO Ser G			2	1FE	12,766,838	104.397	11,744,663	11,250,000	12,721,458		(45,380)			4.000	2.470	MS	150,000		08/25/2016.	09/01/2034.
605580 JD 2	Mississippi St GO Ref Ser A				1FE	8,980,960	112.804	9,024,320	8,000,000	8,323,055		(76,464)			5.250	4.100	MN	70,000	420,000	08/24/2006.	11/01/2020.
605580 SM 2	Mississippi St GO MBIA- IBC				1FE	5,739,720	112.804	5,922,210	5,250,000	5,410,384		(37,711)			5.250	4.375	MN	45,938	275,625	04/20/2006.	11/01/2020.
641461 JB 5	Nevada St GO Cap Impt & Cultural Aff Ser			2	1FE	5,924,640	105.308	6,318,480	6,000,000	5,963,504		5,716			5.000	5.130	JD	25,000	300,000	12/04/2008.	06/01/2022.
641461 JG 4	Nevada St GO Cap Impt & Cultural Aff			2	1FE	10,369,000	105.308	10,530,800	10,000,000	10,063,454		(42,528)			5.000	4.532	JD	41,667	500,000	07/16/2008.	06/01/2027.
93974B 2V 3	Washington St GO Ser C - Var Purp			2	1FE	10,421,862	103.855	10,634,752	10,240,000	10,262,673		(21,629)			5.000	4.771	JJ	256,000	512,000	03/10/2008.	01/01/2027.
93974B 4A 7	Washington St GO Ser D			2	1FE	9,843,495	103.855	11,247,497	10,830,000	10,691,894		129,754			5.000	6.336	JJ	270,750	541,500	12/04/2008.	01/01/2033.
93974C BM 1	Washington St GO Ser A Var Purpose			2	1FE	5,573,650	105.591	5,585,764	5,290,000	5,340,888		(32,153)			5.000	4.331	JJ	132,250	264,500	07/16/2008.	07/01/2024.
93974C BS 8	Washington St GO Ser A Var Purpose			2	1FE	10,211,800	105.591	10,559,100	10,000,000	10,038,540		(24,232)			5.000	4.731	JJ	250,000	500,000	07/18/2008.	07/01/2029.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						131,773,262	XXX	140,950,905	126,220,000	129,241,553	0	(317,827)	0	0	XXX	XXX	XXX	2,090,967	5,865,026	XXX	XXX
1799999. Total - U.S. States, Territories & Possessions (Direct and Guaranteed)						131,773,262	XXX	140,950,905	126,220,000	129,241,553	0	(317,827)	0	0	XXX	XXX	XXX	2,090,967	5,865,026	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
114889 VE 5	Broward Cnty FL GO Ref Ser B			2	1FE	9,151,865	112.182	9,535,470	8,500,000	8,732,255		(52,211)			5.000	4.250	JJ	212,500	425,000	05/31/2007.	01/01/2022.
114889 VF 2	Broward Cnty FL GO Ref Ser B			2	1FE	5,501,696	112.059	5,737,421	5,120,000	5,256,110		(30,582)			5.000	4.270	JJ	128,000	256,000	05/29/2007.	01/01/2023.
167485 R6 0	Chicago IL GO Proj & Ref Ser C			2	2FE	13,902,758	102.288	13,389,499	13,090,000	13,186,240		(92,284)			5.000	4.241	JJ	327,250	654,500	10/26/2007.	01/01/2025.
167501 2S 3	Chicago Ill Brd Ed Sch Ref GO Ser A				4FE	5,688,231	100.297	5,305,711	5,290,000	5,305,711	129,126	(19,623)			5.500	4.880	JD	24,246	290,950	04/02/2008.	12/01/2026.
167505 AB 2	Chicago Ill Brd Ed Sch Ref GO Ser B				4FE	9,357,782	101.814	8,918,906	8,760,000	8,882,539	164,477	(60,246)			5.000	4.231	JD	36,500	438,000	08/03/2007.	12/01/2018.
167505 BH 8	Chicago Ill Brd Ed Sch Ref GO Ser A- AMB				1FE	8,072,198	107.700	7,689,780	7,140,000	7,806,677		(41,573)			5.500	4.480	JD	32,725	392,700	08/26/2009.	12/01/2028.
181059 PH 3	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S			2	1FE	10,477,300	105.528	10,552,800	10,000,000	10,083,591		(54,555)			5.000	4.400	JD	22,222	500,000	07/08/2008.	06/15/2023.
230342 AR 8	Culver City Calif Sch Facs GO Uni Sch Di				1FE	1,500,180	116.025	1,548,934	1,335,000	1,395,288		(11,630)			5.500	4.401	FA	30,594	73,425	11/04/2005.	08/01/2021.
234685 HG 3	Dallas Cnty TX Comm College GO Dist Ref			2	1FE	11,048,263	104.362	11,505,911	11,025,000	11,028,548		(3,004)			5.000	4.970	FA	208,250	551,250	12/01/2008.	02/15/2023.
239427 AH 0	Dawson Ridge Met Dist GO #1 CO Ltd Tax	@			1	18,705,602	87.701	34,904,998	39,800,000	29,543,983		1,492,085				5.250	N/A			02/28/2008.	10/01/2022.
249174 HL 0	Denver CO City & Cnty GO Sch Dist No 1 R				1FE	4,584,965	119.156	4,587,506	3,850,000	4,157,659		(45,331)			5.500	3.971	JD	17,646	211,750	06/29/2005.	12/01/2022.
382604 VN 3	Goose Creek TX Cons ISD GO Ref & Schoolh				1FE	9,357,821	110.085	9,555,378	8,680,000	8,881,148		(59,116)			5.000	4.200	FA	163,956	434,000	05/24/2007.	02/15/2020.
414004 3V 1	Harris Cnty TX GO Ref Ser C				1FE	5,435,300	123.459	6,172,950	5,000,000	5,266,271		(21,614)			5.250	4.560	FA	99,167	262,500	07/13/2007.	08/15/2026.
414004 3Y 5	Harris Cnty TX GO Ref Ser C				1FE	13,246,374	126.364	15,365,862	12,160,000	12,910,385		(43,028)			5.250	4.600	FA	241,173	638,400	07/13/2007.	08/15/2029.
414004 3Z 2	Harris Cnty TX GO Ref Ser C				1FE	7,832,728	127.176	9,137,596	7,185,000	7,646,286		(23,885)			5.250	4.610	FA	142,503	377,213	07/13/2007.	08/15/2030.
442331 QE 7	Houston TX GO Pub Impt Ref Ser A			2	1FE	4,585,460	104.394	4,958,715	4,750,000	4,663,400		11,604			5.000	5.351	MS	79,167	237,500	12/04/2008.	03/01/2023.
442402 6V 0	Houston TX ISD GO Ref Ser B			2	1FE	10,542,200	100.421	10,042,100	10,000,000	10,007,414		(59,662)			5.000	4.380	FA	188,889	500,000	12/13/2005.	02/15/2023.
442403 DH 1	Houston TX ISD GO Schoolhouse			2	1FE	5,144,300	100.467	5,023,350	5,000,000	5,002,387		(19,195)			5.000	4.601	FA	94,444	250,000	03/11/2008.	02/15/2024.
484026 JL 4	Kane County IL Sch Dist GO Ser A				1FE	18,521,669	139.570	17,571,863	12,590,000	15,751,778		(373,336)			9.000	4.739	JJ	566,550	1,133,100	04/15/2008.	01/01/2024.
484026 JM 2	Kane County IL Sch Dist GO Ser A				1FE	12,273,168	143.663	12,240,088	8,520,000	10,683,850		(214,498)			9.000	5.093	JJ	383,400	766,800	03/03/2008.	01/01/2025.
508205 FP 1	Lake Cnty IL & McHenry CntysGO Cmnty Uni				1FE	9,253,290	107.292	8,824,767	8,225,000	8,408,837		(90,650)			5.250	4.025	JD	35,984	431,813	08/16/2005.	12/01/2018.
512804 QZ 1	Lakota OH Loc Sch Dist GO Ref Ser A				1FE	3,177,929	114.860	3,279,253	2,855,000	2,977,855		(22,037)			5.250	4.270	JD	12,491	149,888	10/24/2005.	12/01/2021.
593388 3S 8	Miami FL GO Ref Homeland Def Impt PJ A				1FE	5,273,950	100.000	5,000,000	5,000,000	5,000,000		(34,374)			5.000	4.290	JJ	125,000	250,000	06/28/2007.	01/01/2017.
742327 CD 9	Princeton OH City Sch Dist GO Ref Sch Im			4	1FE	8,551,520	123.790	9,903,200	8,000,000	8,403,844		(20,104)			5.250	4.750	JD	35,000	420,000	03/11/2008.	12/01/2030.
791639 KJ 5	St Louis MO Brd of Ed GO Direct Dep Prog				1FE	7,528,360	112.870	7,900,900	7,000,000	7,196,211		(41,366)			5.000	4.271	AO	87,500	350,000	05/30/2007.	04/01/2021.
797355 YY 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	6,584,762	122.056	7,079,248	5,800,000	6,309,141		(33,702)			5.250	4.275	JJ	152,250	304,500	07/18/2007.	07/01/2028.
797355 ZF 4	San Diego CA Uni Sch Dist GO Ref 1998 Se				1FE	5,709,670	122.056	6,102,800	5,000,000	5,459,079		(30,459)			5.250	4.233	JJ	131,250	262,500	07/18/2007.	07/01/2028.
847082 HH 0	Spartanburg Cnty SC Sch GO No 7			2	1FE	2,089,740	100.641	2,012,820	2,000,000	2,001,434		(8,654)			5.000	4.550	MS	33,333	100,000	09/16/2003.	03/01/2020.
89438V YM 2	Travis Cnty TX GO Ref			2	1FE	3,286,560	100.688	3,020,640	3,000,000	3,004,932		(29,800)			5.250	4.220	MS	52,500	157,500	04/05/2005.	03/01/2018.
952347 UG 5	West Contra Costa CA GO Election of 2005				1FE	7,151,835	133.079	8,184,359	6,150,000	6,840,679		(43,899)			6.000	4.730	FA	153,750	369,000	08/08/2008.	08/01/2028.
1899999. U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations						243,537,476	XXX	265,052,825	240,825,000	241,793,532	293,603	(76,729)	0	0	XXX	XXX	XXX	3,818,240	11,188,289	XXX	XXX
2499999. Total - U.S. Political Subdivisions of States, Territories & Possessions						243,537,476	XXX	265,052,825	240,825,000	241,793,532	293,603	(76,729)	0	0	XXX	XXX	XXX	3,818,240	11,188,289	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																					
052414 KM 0	Austin TX Elec Util Sys Rev Ref Ser A			2	1FE	7,208,220	107.104	7,684,712	7,175,000	7,182,399		(3,680)			5.250	5.191	MN	48,132	376,688	07/24/2008.	11/15/2027.
052414 KN 8	Austin TX Elec Util Sys Rev Ref Ser A			2	1FE	7,540,199	107.104	8,070,286	7,535,000	7,536,129		(561)			5.250	5.241	MN	50,547	395,588	07/24/2008.	11/15/2028.
052476 RX 8	Austin TX Wtr & Wastewtr Rev Ref			2	1FE	5,308,401	103.358	5,343,609	5,170,000	5,184,819		(16,346)			5.000	4.660	MN	33,031	258,500	11/09/2007.	11/15/2027.
052476 RY 6	Austin TX Wtr & Wastewtr Rev Ref			2	1FE	5,567,451	103.358	5,617,507	5,435,000	5,449,203		(15,662)			5.000	4.690	MN	34,724	271,750	11/09/2007.	11/15/2028.
123550 GG 4	Butler Cnty OH Hosp Facs Rev Kettering H			2	1FE	4,780,700	109.561	5,478,050	5,000,000	4,819,515		8,103			5.250	5.622	AO	65,625	262,500	06/30/2011.	04/01/2031.
167592 P5 7	Chicago IL O'Hare Int Arpt Rev Ref Gen A				1FE	9,094,090	103.899	8,602,837	8,280,000	8,364,271		(80,840)			5.250	4.200	JJ	217,350	434,700	12/15/2005.	01/01/2018.
235241 EY 8	Dallas TX Area Rapid Tr Rev Sr Lien				1FE	5,498,700	124.901	6,245,050	5,000,000	5,349,056		(19,529)			5.250	4.530	JD	21,875	262,500	11/06/2007.	12/01/2029.
240523 UG 3	De Kalb Cnty GA Wtr & Sew Rev Ref Ser B				1FE	8,428,986	120.564	9,259,315	7,680,000	8,091,345		(43,706)			5.250	4.426	AO	100,800	403,200	06/19/2008.	10/01/2024.
251237 6P 3	Detroit MI Sewer Disp Rev Ref Sr Lien Se			2	1FE	11,247,800	111.822	11,182,200	10,000,000	10,375,254		(136,710)			7.000	5.376	JJ	350,000	700,000	06/05/2009.	07/01/2027.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29270C LX 1	Energy NW WA Elec Rev Ref Columbia Stati				1FE	10,745,900	111.312	11,131,200	10,000,000	10,241,513		(62,722)			5.000	4.250	JJ	250,000	500,000	05/31/2007.	07/01/2020.
303891 SN 6	Fairfax Cnty VA Wtr Auth Rev Ref Sub Ser				1FE	3,256,028	111.574	3,246,803	2,910,000	3,007,168		(27,460)			5.250	4.140	AO	38,194	152,775	12/05/2005.	04/01/2020.
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom			2	1FE	9,759,315	95.518	9,321,903	9,759,315	9,759,315					2.550	2.550	MON	20,739	53,232	08/25/2016.	01/01/2043.
341507 TL 5	Florida St Bd Ed Lottery Rev Ser A				1FE	5,503,336	101.990	5,283,082	5,180,000	5,199,782		(38,346)			5.000	4.220	JJ	129,500	259,000	07/18/2007.	07/01/2017.
341507 TV 3	Florida St Bd Ed Lottery Rev Ser A			2	1FE	15,257,527	102.986	15,751,709	15,295,000	15,272,080		1,843			5.000	5.020	JJ	382,375	764,750	03/28/2008.	07/01/2026.
414009 AS 9	Harris Cnty TX Cultural Ed Rev Methodist				1FE	2,120,700	107.859	2,157,180	2,000,000	2,027,066		(13,208)			5.500	4.752	JD	9,167	110,000	08/06/2008.	12/01/2018.
442348 4P 0	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien			2	1FE	7,670,850	109.485	8,211,375	7,500,000	7,587,032		(16,986)			5.000	4.711	JJ	187,500	375,000	06/29/2011.	07/01/2022.
442348 4Q 8	Houston TX Arpt Sys Rev AMT-Ref-Sub Lien			2	1FE	1,515,180	109.308	1,639,620	1,500,000	1,507,749		(1,506)			5.000	4.871	JJ	37,500	75,000	06/29/2011.	07/01/2023.
455057 ER 6	Indiana St Fin Auth Rev St Revolving Fd				1FE	5,478,050	107.985	5,399,250	5,000,000	5,096,842		(43,539)			5.250	4.269	FA	109,375	262,500	04/13/2006.	02/01/2019.
455141 NB 3	Indiana Trans Fin Auth Hwy Rev Ref Ser B				1FE	9,445,336	107.800	9,119,880	8,460,000	8,658,682		(97,711)			5.500	4.210	JD	38,775	465,300	06/05/2007.	12/01/2018.
455141 NC 1	Indiana Trans Fin Auth Hwy Rev Ref Ser B				1FE	10,770,900	110.817	11,081,700	10,000,000	10,231,898		(72,733)			5.500	4.640	JD	45,833	550,000	02/29/2008.	12/01/2019.
46874T DT 6	Jackson TN Hospital Rev Preref Jackson M			2	1	4,564,554	104.939	4,869,170	4,640,000	4,606,331		25,333			5.375	5.988	AO	62,350	249,400	04/30/2015.	04/01/2028.
46874T EE 8	Jackson TN Hospital Rev Unref Jackson Ma			2	1FE	1,635,907	104.421	1,759,494	1,685,000	1,640,525		2,762			5.375	5.696	AO	22,642	90,569	04/30/2015.	04/01/2028.
56036Y AP 0	Main St Natural Gas Inc GA Rev Ser B				2FE	4,774,750	108.645	5,432,250	5,000,000	4,911,024		18,399			5.000	5.480	MS	73,611	250,000	11/14/2007.	03/15/2021.
56036Y DE 2	Main St Natural Gas Inc GA Rev Gas Proj				2FE	4,266,564	114.079	5,202,002	4,560,000	4,399,231		18,908			5.500	6.150	MS	73,847	250,800	03/12/2008.	09/15/2023.
575579 LH 8	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	5,755,350	124.932	6,246,600	5,000,000	5,474,609		(31,528)			5.250	4.201	JJ	131,250	262,500	03/01/2006.	07/01/2028.
575579 LJ 4	Massachusetts Bay Tr Auth Rev Sr Ser A				1FE	4,600,840	125.310	5,012,400	4,000,000	4,392,632		(23,412)			5.250	4.231	JJ	105,000	210,000	03/01/2006.	07/01/2029.
575579 XJ 1	Massachusetts Bay Tr Auth Rev Preref SR				1	166,112	102.234	158,463	155,000	156,033		(2,003)			5.500	4.140	JJ	4,263	8,525	06/28/2011.	07/01/2017.
575579 XL 6	Massachusetts Bay Tr Auth Rev Unref SR S				1FE	5,192,329	102.274	4,955,175	4,845,000	4,877,278		(62,606)			5.500	4.140	JJ	133,238	266,475	06/28/2011.	07/01/2017.
57586C S8 9	Massachusetts St Hlth & Ed Rev Auth Bost				1FE	11,568,453	125.758	13,399,515	10,655,000	11,274,606		(39,891)			5.500	4.831	JD	48,835	586,025	02/27/2008.	06/01/2028.
576049 V9 8	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	11,096,300	124.184	12,418,400	10,000,000	10,730,594		(47,348)			5.250	4.437	FA	218,750	525,000	10/15/2007.	08/01/2028.
576049 W2 2	Massachusetts St Wr Rs Aut Rev Ref Gen S				1FE	5,476,200	124.369	6,218,450	5,000,000	5,337,472		(19,512)			5.250	4.540	FA	109,375	262,500	08/21/2008.	08/01/2029.
576051 LK 0	Massachusetts St Wr Rs Aut Rev Preref Re			2	1FE	822,320	102.436	819,488	800,000	805,552		(9,218)			5.250	4.035	FA	17,500	42,000	02/24/2015.	08/01/2018.
576051 MA 1	Massachusetts St Wr Rs Aut Rev Preref 20			2	1FE	7,446,829	102.436	7,447,097	7,270,000	7,318,628		(80,716)			5.250	4.078	FA	159,031	381,675	05/20/2015.	08/01/2018.
576051 MC 7	Massachusetts St Wr Rs Aut Rev Unref 201			2	1FE	4,731,417	102.436	4,747,909	4,635,000	4,661,563		(44,036)			5.250	4.245	FA	101,391	243,338	05/20/2015.	08/01/2018.
591745 B7 8	Metro Atlanta RTA GA Rev Sales Tax Ref S				1FE	5,485,350	124.399	6,219,950	5,000,000	5,311,058		(22,731)			5.250	4.500	JJ	131,250	262,500	11/06/2007.	07/01/2027.
592597 3V 8	Metropolitan Trans Auth NY Rev FGIC TCRS			4	1FE	5,641,400	101.109	5,055,450	5,000,000	5,034,422		(66,786)			5.500	4.095	JJ	137,500	275,000	12/07/2005.	07/01/2017.
59259R NV 2	Metropolitan Trans Auth NY Rev Ser A				1FE	9,596,755	117.810	10,320,156	8,760,000	9,170,643		(59,760)			5.500	4.580	MN	61,563	481,800	08/05/2008.	11/15/2022.
59333A GP 0	Miami-Dade Cnty FL Ed Fac Rev Auth Ref U				1FE	12,218,030	118.477	13,032,470	11,000,000	11,720,856		(62,117)			5.250	4.380	AO	144,375	577,500	05/29/2007.	04/01/2026.
59333P W5 3	Miami-Dade Cnty FL Rev Preref AMT Ref Se			2	1FE	2,598,352	104.570	2,771,105	2,650,000	2,608,996		10,644			5.125	6.438	AO	33,953	67,906	09/02/2016.	10/01/2024.
59333P W6 1	Miami-Dade Cnty FL Rev Unref AMT Ref Ser			2	1FE	5,233,541	104.166	5,572,881	5,350,000	5,237,671		4,130			5.125	5.461	AO	68,547	137,094	09/02/2016.	10/01/2024.
60411K BG 6	Minnesota Pub Fac Auth Rev Ser B				1FE	4,316,320	107.838	4,313,520	4,000,000	4,072,041		(31,291)			5.000	4.121	MS	66,667	200,000	10/10/2007.	03/01/2019.
646135 5N 9	New Jersey St Trans Auth Rev Trans Sys S				1FE	5,719,000	108.404	5,420,200	5,000,000	5,202,701		(63,423)			5.500	4.030	JD	12,222	275,000	05/16/2007.	12/15/2019.
646136 LU 3	New Jersey St Trans Fd Rev Trans Sys Ser				1FE	11,266,400	111.442	11,144,200	10,000,000	10,592,046		(85,401)			5.500	4.360	JD	24,444	550,000	07/31/2007.	12/15/2022.
649902 LS 0	New York St Dorm Auth Rev Pers Inc Tax R			2	1FE	5,134,100	100.817	5,040,850	5,000,000	5,003,645		(17,737)			5.000	4.630	MS	73,611	250,000	04/01/2008.	03/15/2025.
649902 NB 5	New York St Dorm Auth Rev Pers Inc Tax R			2	1FE	10,157,500	104.699	10,469,900	10,000,000	10,023,013		(18,228)			5.000	4.800	MS	147,222	500,000	02/28/2008.	03/15/2022.
650013 T3 9	New York St Hwy&Bldg Tr Fd Rev Ser B				1FE	13,697,450	112.327	13,591,567	12,100,000	12,578,384		(135,092)			5.500	4.185	AO	166,375	665,500	04/01/2008.	04/01/2020.
650033 3K 7	New York St Urban Dev Corp Rev Ref St Fa			4	1FE	5,269,107	106.749	4,889,104	4,580,000	4,772,929		(54,343)			5.700	4.296	AO	65,265	261,060	09/22/2005.	04/01/2020.
66285W NG 7	North Texas Tollway Auth Rev Ref-Ser A			2	1FE	4,542,000	113.657	4,546,280	4,000,000	4,459,464		(49,312)			5.000	3.351	JJ	100,000	200,000	04/09/2015.	01/01/2030.
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb			2	1FE	7,185,000	96.640	6,943,584	7,185,000	7,185,000					2.720	2.720	MON	16,286	195,432	03/13/2013.	11/01/2041.
67760H CH 2	Ohio St Tpk Commn Rev Ser A			4	1FE	2,998,288	120.729	3,126,881	2,590,000	2,817,371		(19,949)			5.500	4.325	FA	53,814	142,450	10/21/2005.	02/15/2026.
677659 SF 2	Ohio St Wtr Dev Auth Rev Ref Wtr Dev Fre				1FE	6,322,860	114.339	6,174,306	5,400,000	5,690,786		(67,370)			5.500	4.000	JD	24,750	297,000	07/14/2005.	12/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
677659 WW 0	Ohio St Wtr Dev Auth Rev Ref Fresh Wtr S.			4	1FE	14,050,109	124.471	15,409,510	12,380,000	13,548,450		(60,219)			5.250	4.339	JD	54,163	649,950	07/12/2007.	12/01/2030.
67766W GQ 9	Ohio St Wtr Dev Auth Rev Ref Wtr Quality.				1FE	11,271,900	103.849	10,384,900	10,000,000	10,114,619		(120,821)			5.250	3.961	JD	43,750	525,000	03/01/2005.	12/01/2017.
709222 CX 9	Pennsylvania St Tpk Commn Rev Ref Ser A.				1FE	6,586,931	122.998	7,416,779	6,030,000	6,412,094		(22,134)			5.250	4.580	JJ	145,976	316,575	06/18/2007.	07/15/2029.
71884W AM 3	Phoenix AZ Civic Impt Corp Rev Conv Cap.				1FE	3,431,396	117.083	5,233,610	4,470,000	4,724,645		(33,067)			5.500	4.480	JJ	122,925	245,850	09/22/2005.	07/01/2023.
759136 MJ 0	Regional Tran Dist CO Sale Rev Tax Ref S.				1FE	9,012,204	115.514	9,651,195	8,355,000	8,624,621		(48,983)			5.250	4.499	MN	73,106	438,638	06/14/2007.	11/01/2021.
759136 MK 7	Regional Tran Dist CO Sale Rev Tax Ref S.				1FE	3,474,477	117.475	3,782,695	3,220,000	3,337,769		(17,303)			5.250	4.529	MN	28,175	169,050	06/14/2007.	11/01/2022.
759911 ZK 9	Regional Trans Auth IL Ref Rev Ser A.				1FE	5,501,100	108.695	5,434,750	5,000,000	5,123,510		(47,495)			5.500	4.410	JD	22,917	275,000	06/22/2007.	06/01/2019.
785138 AQ 1	SA Energy Acq Fac Corp Rev TX Gas Supply.				1FE	10,097,500	112.247	11,224,700	10,000,000	10,047,661		(7,144)			5.500	5.400	FA	229,167	566,000	05/16/2008.	08/01/2022.
786107 KW 1	Sacramento Cnty CA Arpt Rev AMT Sub & PF.			2	1FE	7,051,766	105.459	7,086,845	6,720,000	6,780,194		(37,666)			5.750	5.122	JJ	193,200	386,400	04/18/2008.	07/01/2024.
79575D WW 6	Salt River Proj AZ El Rev Ser A.			2	1FE	2,062,300	103.906	2,078,120	2,000,000	2,007,696		(7,354)			5.000	4.602	JJ	50,000	100,000	03/06/2008.	01/01/2021.
79575E AR 9	Salt Verde AZ Fin Corp Gas Rev Nat Gas U.			4	2FE	8,838,955	111.056	9,900,642	8,915,000	8,856,297		2,356			5.000	5.061	JD	37,146	445,750	10/12/2007.	12/01/2032.
837152 KX 4	South Carolina Trans Rev Infrastructure.				1FE	7,083,252	112.186	7,286,481	6,495,000	6,697,311		(48,794)			5.250	4.340	AO	85,247	340,988	07/19/2007.	10/01/2020.
86657M BD 7	Sumter Landing FL CDD Rec Rev Txbl Ref.			4	1FE	10,000,000	100.415	10,041,500	10,000,000	10,000,000					4.878	4.878	AO	121,950	471,540	09/25/2015.	10/01/2034.
899518 BP 8	Tulsa Cnty OK Indl Auth CapRev Impt Ser.				1FE	7,024,095	101.429	6,592,885	6,500,000	6,520,991		(55,339)			5.000	4.110	MN	41,528	325,000	11/29/2005.	05/15/2017.
91417K JX 0	University CO System Rev Enterprise Ref-.			2	1FE	3,290,274	121.303	3,584,504	2,955,000	2,971,043		(37,770)			5.000	3.667	JD	12,313	147,750	02/09/2007.	06/01/2026.
915115 Y2 9	University TX Perm Univ Fd Rev Ref Ser B.				1FE	21,748,424	125.190	24,599,835	19,650,000	21,086,181		(84,123)			5.250	4.480	JJ	515,813	1,031,625	07/23/2007.	07/01/2029.
915137 K2 8	University TX Rev Fin Sys Ser C.				1FE	13,817,830	113.812	14,795,560	13,000,000	13,325,553		(62,243)			5.000	4.395	FA	245,556	650,000	07/11/2007.	08/15/2021.
917565 FQ 1	Utah Tran Auth Sales Tax Rev Ref Sub Ser.			4	1FE	10,888,600	121.377	12,137,700	10,000,000	10,581,350		(38,451)			5.000	4.350	JD	22,222	500,000	05/24/2007.	06/15/2028.
92706N DE 0	VLG Center FL CDD Rec Rev Txbl Ref.			4	1FE	5,429,246	104.695	5,397,027	5,155,000	5,410,952		(14,750)			4.756	4.250	MN	40,862	245,172	09/23/2015.	11/01/2029.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations.						496,337,406	XXX	519,185,323	465,584,315	479,179,159	0	(2,456,233)	0	0	XXX	XXX	XXX	6,845,985	23,730,320	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																					
3128HJ AG 1	FHLMC Gold PC Pool #W30007.			4	1	21,084,511	115.821	21,322,020	18,409,396	20,911,541		(172,970)			6.423	3.475	MON	98,536	1,083,899	01/12/2016.	08/15/2028.
312905 KJ 0	FHLMC REMIC Ser 1060-X.			4	1	25,576	99.091	24,799	25,026	25,265		(44)			7.250	6.446	MON	151	1,814	08/26/1998.	03/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA.			4	1	9,546	108.164	10,729	9,919	9,808		12			8.400	9.267	MON	69	833	06/24/1991.	08/15/2021.
31339D KD 9	FHLMC REMIC Ser 2415 CE.			4	1	1,594	100.072	1,545	1,544	1,541		(4)			5.500	4.968	MON	7	85	11/25/2003.	02/15/2017.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z.			4	1	71,648	109.175	75,605	69,251	70,267		(85)			6.750	6.000	MON	390	4,675	11/02/2001.	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z.			4	1	671,319	112.852	752,873	667,132	667,684		(150)			6.500	6.427	MON	3,614	43,364	11/13/2001.	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M.			4	1	285,955	114.669	315,955	275,536	281,212		(236)			7.000	6.068	MON	1,607	19,288	10/24/2001.	11/20/2027.
31340Y BH 1	FHLMC REMIC Ser 6-C.			4	1	206	101.922	196	193	194		(1)			9.050	6.301	MON	1	17	12/30/1991.	06/15/2019.
31340Y KX 6	FHLMC REMIC Ser 33-D.			4	1	733	101.111	695	687	689		(2)			8.000	6.819	MON	2	55	07/19/1993.	04/15/2020.
31340Y QS 1	FHLMC REMIC Ser 46-B.			4	1	1,928	102.972	1,880	1,826	1,840		(7)			7.800	6.176	MON	6	142	09/10/1992.	09/15/2020.
31358K 7A 0	FNMA REMIC Ser 1991-164PX.			4	1	53,549	108.560	55,978	51,564	52,198		(91)			7.500	6.433	MON	322	3,867	02/19/1998.	12/25/2021.
31358L VM 5	FNMA REMIC Ser G92-14Z.			4	1	37,160	106.493	38,960	36,584	36,703		(37)			7.000	6.589	MON	213	2,561	03/09/1998.	02/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G.			4	1	119,622	106.823	138,903	130,030	126,964		194			5.500	6.621	MON	596	7,152	06/15/1993.	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA.			4	1	86,453	106.877	93,628	87,603	87,023		15			6.500	6.710	MON	475	5,694	06/17/1993.	07/25/2023.
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z.			4	1	59,607	100.131	61,211	61,131	60,491		563			6.640	7.067	MON	338	4,059	03/23/2001.	05/17/2036.
313602 3E 2	FNMA REMIC Ser 1989-67D.			4	1	4,667	104.531	4,895	4,683	4,657					9.000	9.128	MON	35	421	09/14/1989.	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G.			4	1	10,422	106.063	11,489	10,832	10,713		13			8.600	9.299	MON	78	932	08/30/1989.	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E.			4	1	7,468	107.995	8,072	7,474	7,434		(1)			9.500	9.593	MON	59	710	02/23/1990.	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D.			4	1	49,158	107.840	53,354	49,475	49,161					9.500	9.691	MON	392	4,700	03/14/1990.	04/25/2020.
313603 JJ 2	FNMA REMIC Ser 1989-90E.			4	1	6,217	106.828	6,764	6,331	6,282		3			8.700	9.064	MON	46	551	07/31/1990.	12/25/2019.
31377M AP 6	FNMA DUS Pool #380814.			4	1	1,025,209	105.854	1,011,128	955,210	966,624		(4,879)			6.030	5.013	MON	4,800	57,599	11/14/2003.	12/25/2019.
3138WE VB 2	FNMA Pool #AS5109.			4	1	16,255,943	102.572	16,117,457	15,713,342	16,242,791		(4,969)			3.500	2.865	MON	45,831	549,967	06/04/2015.	06/25/2045.

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
3138YG XE 7	FNMA Pool #AY3376			4	1	19,812,631	102.569	19,785,252	19,289,699	19,800,576		(5,663)			3.500	3.013	MON	56,262	675,139	06/23/2015.	04/25/2045.
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC			4	1	699	99.685	691	694	691		(1)			5.000	4.822	MON	3	35	10/22/2003.	10/25/2017.
31392V KE 1	FHLMC REMIC Ser 2497 OE			4	1	35,791	101.047	35,456	35,089	35,067		(60)			5.500	5.116	MON	161	1,930	11/13/2003.	09/15/2017.
3140E8 FP 8	FNMA Pool #BA3773			4	1	13,049,282	99.451	12,745,682	12,815,991	13,044,506		(3,498)			3.000	2.663	MON	32,040	384,480	10/27/2015.	11/25/2045.
31417D LN 1	FNMA Pool #AB6632			4	1	42,503,131	103.088	41,878,655	40,624,259	42,458,952		(33,328)			3.500	2.719	MON	118,487	1,421,849	10/20/2015.	10/25/2042.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						115,270,025	XXX	114,553,872	109,340,501	114,960,874	0	(225,226)	0	0	XXX	XXX	XXX	364,521	4,275,818	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																					
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z			4	1	221,519	99.001	204,180	206,241	217,337		(639)			7.125	6.325	MON	1,225	14,695	05/13/2004.	01/17/2037.
2799999. U.S. Special Revenue - Commercial Mortgage-Backed Securities						221,519	XXX	204,180	206,241	217,337	0	(639)	0	0	XXX	XXX	XXX	1,225	14,695	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																					
083778 DT 4	Bergen County NJ Impt Auth Rev LBASS Cnt				1FE	3,207,434	109.440	3,261,312	2,980,000	3,038,160		(18,683)			5.000	4.270	MN	19,039	149,000	11/10/2005.	11/15/2019.
083778 DU 1	Bergen County NJ Impt Auth Rev LBASS Cnt				1FE	3,762,093	113.630	3,931,598	3,460,000	3,574,597		(20,789)			5.000	4.240	MN	22,106	173,000	12/08/2005.	11/15/2021.
14329N BR 4	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,052,060	96.593	1,931,860	2,000,000	1,805,922		86,351				4.960	N/A			12/07/2005.	02/01/2019.
14329N BS 2	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,494,390	94.069	2,822,070	3,000,000	2,576,259		124,141				5.000	N/A			12/07/2005.	02/01/2020.
14329N BU 7	Carmel IN Redev Auth Rev LBASS Cap App P	@			1FE	1,321,323	88.825	2,633,661	2,965,000	2,297,593		112,420				5.080	N/A			12/07/2005.	02/01/2022.
14329N BV 5	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,319,984	85.996	2,691,675	3,130,000	2,302,678		113,309				5.110	N/A			12/07/2005.	02/01/2023.
14329N BW 3	Carmel IN Redev Auth Rev LBASS Cap Appre	@			1FE	1,506,341	82.839	3,123,030	3,770,000	2,633,409		130,069				5.130	N/A			12/07/2005.	02/01/2024.
408395 MK 4	Hammond IN Multi Sch Bldg Rev LBASS Ref			2	1FE	3,518,806	106.612	3,534,188	3,315,000	3,356,502		(19,074)			5.000	4.351	JJ	76,429	165,750	08/24/2006.	07/15/2025.
462462 BM 3	Iowa Hsg Fin Auth Rev LBASS MF FHA Ins M			2	1FE	371,864	101.181	435,078	430,000	414,442		3,054			6.000	7.000	AO	6,450	25,800	11/29/1978.	04/01/2021.
485052 TN 4	Kansas City MO Mun AsstCor Rev LBASS Ref				1FE	10,803,950	109.636	11,084,200	10,110,000	10,312,151		(56,162)			5.000	4.340	AO	106,717	505,500	04/05/2006.	04/15/2020.
490303 GG 3	Kent Cnty MI Bldg Auth Rev LBASS Ref				1FE	2,768,265	123.774	2,958,199	2,390,000	2,604,338		(18,103)			5.500	4.330	JD	10,954	131,450	10/13/2005.	06/01/2026.
57563R GV 5	Massachusetts Educ Fin Rev LBASS Ser I				1FE	7,435,123	106.548	7,778,004	7,300,000	7,334,214		(15,822)			5.500	5.250	JJ	200,750	401,500	06/26/2009.	01/01/2019.
57563R GW 3	Massachusetts Educ Fin Rev LBASS Ser I				1FE	7,913,829	108.521	8,356,117	7,700,000	7,773,712		(22,066)			5.750	5.400	JJ	221,375	442,750	06/26/2009.	01/01/2020.
645918 TG 8	New Jersey Econ Dev Auth Rev LBASS Trans				1FE	5,283,350	103.480	5,174,000	5,000,000	5,045,974		(32,922)			5.000	4.282	MN	41,667	250,000	08/07/2008.	05/01/2018.
92817S FS 2	Virginia St Pub Sch Auth Rev LBASS Ser B			2	1FE	11,736,693	102.322	11,224,723	10,970,000	11,025,195		(91,589)			5.000	4.118	FA	228,542	548,500	10/16/2007.	08/01/2020.
976710 HU 0	Wisconsin Hsg Fin Auth Rev LBASS Multi F			2	1	124,487	103.433	138,617	134,016	133,421		612			6.100	6.609	JD	681	8,175	06/02/1978.	06/01/2021.
2899999. U.S. Special Revenue - Other Loan-Backed and Structured Securities						63,619,992	XXX	71,078,332	68,654,016	66,228,567	0	274,746	0	0	XXX	XXX	XXX	934,710	2,801,425	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						675,448,942	XXX	705,021,707	643,785,073	660,585,937	0	(2,407,352)	0	0	XXX	XXX	XXX	8,146,441	30,822,258	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
000000 00 0	Tronair Parent Inc 2nd Lien Term Ln Nt 1				4Z	1,930,000	100.000	2,000,000	2,000,000	1,931,188		1,188			9.588	10.234	MJSD	12,784	27,083	10/19/2016.	09/08/2024.
00003# AA 1	A&E Television Networks LLC Sr Nt				1	12,000,000	101.456	12,174,762	12,000,000	12,000,000					3.110	3.110	FA	133,730	373,200	08/22/2012.	08/22/2019.
001192 AL 7	AGL Capital Corp Sr Nt				2FE	1,015,230	102.523	1,025,230	1,000,000	1,013,918		(1,281)			3.875	3.690	MN	4,951	38,427	12/18/2015.	11/15/2025.
00162F AC 4	Apple Leisure Group 1st Lien Term Ln Nt				4FE	10,592,804	100.000	10,694,752	10,694,752	10,652,685		17,363			7.000	7.195	MON	2,080	759,030	03/18/2013.	02/28/2019.
00206R AX 0	AT&T Inc Sr Nt				2FE	11,297,200	105.758	10,575,750	10,000,000	10,745,343		(159,039)			4.450	2.633	MN	56,861	445,000	05/23/2013.	05/15/2021.
00206R CX 8	AT&T Inc Sr Nt				2FE	10,254,275	109.292	10,929,190	10,000,000	10,201,873		(52,402)			5.875	5.078	AO	146,875	587,500	03/21/2016.	10/01/2019.
00206R CY 6	AT&T Inc Sr Nt				2FE	25,577,772	107.506	27,413,954	25,500,000	25,563,736		(14,036)			5.200	5.114	MS	390,433	663,000	03/21/2016.	03/15/2020.
00287Y AQ 2	ABBVIE Inc Sr Nt				2FE	4,991,250	99.049	4,952,440	5,000,000	4,992,474		758			3.600	3.621	MN	23,500	180,000	05/05/2015.	05/14/2025.
00287Y AY 5	ABBVIE Inc Sr Nt				2FE	5,155,675	95.143	4,757,135	5,000,000	5,151,025		(4,650)			3.200	2.831	MN	20,889	80,889	08/24/2016.	05/14/2026.
018522 H# 2	Allete Inc 1st Mtg Bd				1	6,000,000	100.674	6,040,464	6,000,000	6,000,000					3.020	3.020	MS	53,353	181,200	09/16/2014.	09/15/2021.
02209S AD 5	Altria Group Inc Co Gtd Nt				1FE	25,967,760	114.356	24,014,676	21,000,000	22,302,197		(644,504)			9.700	6.113	MN	288,575	2,037,000	04/08/2010.	11/10/2018.
02209S AL 7	Altria Group Inc Co Gtd Nt	LS			1FE	2,987,250	108.980	3,269,394	3,000,000	2,993,717		1,274			4.750	4.804	MN	22,167	142,500	05/02/2011.	05/05/2021.
02209S AS 2	Altria Group Inc Sr Nt				1FE	4,968,900	105.662	5,283,085	5,000,000	4,977,725		2,664			4.000	4.073	JJ	83,889	200,000	10/28/2013.	01/31/2024.
023608 AG 7	Ameren Corp Sr Nt				2FE	10,013,060	100.499	10,049,900	10,000,000	10,011,504		(1,265)			3.650	3.635	FA	137,889	264,625	11/17/2015.	02/15/2026.

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
02361D AE 0	Ameren Illinois Co Sr Nt	LS			1FE	10,677,018	103.963	10,396,320	10,000,000	10,095,959		(105,540)			6.125	4.983	MN	78,264	612,500	10/01/2010	11/15/2017
02361D AP 5	Ameren Illinois Co Sr Nt				1FE	999,430	101.023	1,010,226	1,000,000	999,504		52			3.250	3.257	MS	10,833	32,500	12/03/2014	03/01/2025
02666Q G7 2	American Honda Fin Corp MT Nt				1FE	2,071,020	105.291	2,000,529	1,900,000	1,990,988		(23,102)			3.875	2.517	MS	20,451	73,625	05/29/2013	09/21/2020
03040W AK 1	American Water Cap Corp Sr Nt				1FE	8,529,419	105.370	8,940,602	8,485,000	8,520,775		(4,171)			3.850	3.781	MS	108,891	326,673	09/02/2014	03/01/2024
03040W AL 9	American Water Cap Corp Sr Nt				1FE	8,988,030	102.335	9,210,168	9,000,000	8,990,482		997			3.400	3.415	MS	102,000	306,000	08/11/2014	03/01/2025
031162 AX 8	Amgen Inc Sr Nt				2FE	5,373,600	106.055	5,302,735	5,000,000	5,070,617		(47,013)			6.150	5.102	JD	25,625	307,500	06/04/2009	06/01/2018
031162 BQ 2	Amgen Inc Sr Nt				2FE	5,007,700	100.326	5,016,310	5,000,000	5,000,604		(1,612)			2.125	2.092	MN	13,576	106,250	05/25/2012	05/15/2017
03305@ AB 0	Anchor Hocking Exit Term Ln Nt 1				4FE	2,938,175	97.000	2,907,441	2,997,362	2,907,441	115,770	19,112			10.000	10.921	MJSD	24,978	304,732	06/02/2015	05/21/2018
03523T BP 2	Anheuser-Busch InBev WldwdInc Sr Nt				2FE	2,066,329	98.421	2,197,732	2,233,000	2,124,834		17,430			2.500	3.469	JJ	25,742	55,825	06/26/2013	07/15/2022
035240 AA 8	Anheuser-Busch Inbev Worldwide Sr Nt				1FE	14,998,884	107.104	16,065,630	15,000,000	14,999,449		566			6.500	6.500	JJ	449,583		12/16/2016	07/15/2018
037833 BZ 2	Apple Inc Sr Nt				1FE	4,986,350	93.855	4,692,735	5,000,000	4,986,844		494			2.450	2.481	FA	50,021		07/28/2016	08/04/2026
05348E AQ 2	AvalonBay Communities Inc Sr Nt				1FE	2,780,730	99.686	2,990,583	3,000,000	2,855,428		22,274			2.950	3.901	MS	26,058	88,500	06/21/2013	09/15/2022
05569A AB 5	BP AMI Leasing Inc Co Gtd Nt				1FE	4,820,888	107.285	4,371,856	4,075,000	4,352,636		(113,361)			5.523	2.519	MN	33,134	225,062	09/06/2012	05/08/2019
06050T JZ 6	Bank of America NA Sub Bk Nt				1FE	9,712,500	120.647	12,064,740	10,000,000	9,740,172		6,542			6.000	6.230	AO	126,667	600,000	04/18/2012	10/15/2036
06051G EX 3	Bank of America Corp Nt				2FE	4,999,150	100.855	5,042,740	5,000,000	4,999,613		183			2.600	2.604	JJ	59,944	130,000	10/17/2013	01/15/2019
06051G FH 7	Bank of America Corp Sub Nt				2FE	11,991,240	101.870	12,224,448	12,000,000	11,992,983		763			4.200	4.209	FA	175,000	504,000	08/21/2014	08/26/2024
075887 BF 5	Becton Dickinson & Co Sr Nt				2FE	6,139,080	102.262	6,135,732	6,000,000	6,114,477		(11,958)			3.734	3.458	JD	9,957	224,040	12/16/2014	12/15/2024
09062X AC 7	Biogen Inc Sr Nt				2FE	4,989,600	101.275	5,063,770	5,000,000	4,992,158		1,981			2.900	2.945	MS	42,694	145,000	09/10/2015	09/15/2020
092113 AG 4	Black Hills Corp Sr Nt				2FE	3,392,580	110.235	3,307,041	3,000,000	3,353,128		(39,452)			5.875	2.386	JJ	81,271		07/28/2016	07/15/2020
092113 AH 2	Black Hills Corp Sr Nt				2FE	6,071,300	105.305	6,160,348	5,850,000	6,019,168		(20,233)			4.250	3.768	MN	21,409	248,625	06/12/2014	11/30/2023
092113 AK 5	Black Hills Corp Sr Nt				2FE	7,990,160	100.399	8,031,896	8,000,000	7,993,253		3,093			2.500	2.543	JJ	94,444	98,889	01/08/2016	01/11/2019
092113 AM 1	Black Hills Corp Sr Nt				2FE	2,529,525	95.694	2,392,353	2,500,000	2,528,678		(847)			3.150	3.017	JJ	28,875		08/25/2016	01/15/2027
096630 AC 2	Boardwalk Pipelines LLC Sr Nt				2FE	4,470,400	95.198	4,759,910	5,000,000	4,609,764		53,904			3.375	4.873	FA	70,313	168,750	04/21/2014	02/01/2023
10112R AX 2	Boston Properties LP Sr Nt				2FE	4,985,400	98.752	4,937,580	5,000,000	4,986,610		1,210			3.650	3.685	FA	76,042	96,826	01/08/2016	02/01/2026
12189L AR 2	Burlington Northern Santa Fe Nt				1FE	3,878,888	105.127	3,942,248	3,750,000	3,848,824		(11,340)			3.750	3.338	AO	35,156	140,625	05/14/2014	04/01/2024
12189L AT 8	Burlington Northern Santa Fe Sr Nt				1FE	12,970,230	102.949	13,383,305	13,000,000	12,976,498		2,645			3.400	3.427	MS	147,333	442,000	08/11/2014	09/01/2024
124857 AD 5	CBS Corp Co Gtd Nt				2FE	8,988,930	110.384	9,934,578	9,000,000	8,995,744		1,147			5.750	5.766	AO	109,250	517,500	03/30/2010	04/15/2020
12527G AB 9	CF Industries Inc Nt				3FE	21,162,463	109.000	18,530,000	17,000,000	18,530,000	(589,034)	(594,869)			7.125	3.153	MN	201,875	1,211,250	06/03/2013	05/01/2020
12527G AC 7	CF Industries Inc Nt	LS			3FE	5,494,885	89.900	4,944,500	5,500,000	4,944,500	(552,053)	473			3.450	3.461	JD	15,813	189,750	05/20/2013	06/01/2023
125896 BK 5	CMS Energy Corp Sr Nt				2FE	3,180,052	109.548	3,050,912	2,785,000	3,145,685		(34,367)			5.050	2.387	MS	41,411	70,321	06/16/2016	03/15/2022
126408 HB 2	CSX Corp Sr Nt	LS			2FE	15,986,400	101.862	16,297,936	16,000,000	15,989,407		1,205			3.400	3.410	FA	226,667	544,000	07/16/2014	08/01/2024
12656* AF 9	CSLB Holdings Inc Sr Nt Ser F				1	16,000,000	100.051	16,008,176	16,000,000	16,000,000					2.570	2.570	MS	107,369	411,200	03/27/2013	03/27/2020
131347 BY 1	Calpine Corp 1st Lien HY Nt				3FE	5,633,995	104.250	5,333,430	5,116,000	5,333,430	(169,582)	54,472			7.875	6.293	JJ	185,775	402,885	09/11/2014	01/15/2023
14040H BJ 3	Capital One Financial Corp Sr Nt				2FE	4,999,600	100.333	5,016,630	5,000,000	4,999,639		33			4.200	4.201	AO	36,167	210,000	10/26/2015	10/29/2025
14040H BK 0	Capital One Financial Corp Sr Nt				2FE	6,402,191	96.940	6,228,363	6,425,000	6,403,001		809			3.750	3.793	JJ	102,398		07/25/2016	07/28/2026
140420 NB 2	Capital One Bank USA NA Sub Nt				2FE	13,146,284	99.061	12,877,956	13,000,000	13,136,088		(10,195)			3.375	3.185	FA	165,750	219,375	06/16/2016	02/15/2023
14042E 4A 5	Capital One NA Sr Nt				2FE	4,981,550	100.222	5,011,120	5,000,000	4,989,853		3,634			2.400	2.479	MS	38,667	120,000	09/02/2014	09/05/2019
14042R BT 7	Capital One NA Sr Nt				2FE	4,992,250	97.571	4,878,550	5,000,000	4,992,697		447			2.250	2.283	MS	33,750		09/08/2016	09/13/2021
14149Y AT 5	Cardinal Health Inc Sr Nt				2FE	1,515,771	107.245	1,430,642	1,334,000	1,431,064		(22,988)			4.625	2.673	JD	2,742	61,698	02/27/2013	12/15/2020
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt				3FE	7,365,387	100.542	7,361,077	7,321,417	7,355,367	(8,795)	(1,224)			4.250	4.141	MON	864	40,056	11/18/2016	05/20/2021
14912L 5P 2	Caterpillar Finl Svcs Corp Sr Nt				1FE	4,990,350	99.771	4,988,545	5,000,000	4,997,700		1,954			1.300	1.340	MS	21,667	65,000	02/25/2013	03/01/2018
151020 AE 4	Celgene Corp Sr Nt				2FE	5,642,045	104.544	5,509,448	5,270,000	5,466,910		(48,608)			3.950	2.900	AO	43,946	208,165	07/26/2013	10/15/2020
151020 AH 7	Celgene Corp Sr Nt				2FE	6,962,060	100.891	7,062,363	7,000,000	6,977,191		3,634			3.250	3.314	FA	85,944	227,500	08/09/2012	08/15/2022

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
166764 AG 5	Chevron Corp Sr Nt				1FE	4,000,000	100.965	4,038,616	4,000,000	4,000,000					2.427	2.427	JD	1,888	97,080	06/17/2013.	06/24/2020.
171798 AC 5	Cimarex Energy Co Sr Nt				2FE	2,500,000	103.995	2,599,870	2,500,000	2,500,000					4.375	4.375	JD	9,115	109,375	05/20/2014.	06/01/2024.
17275R AR 3	Cisco Systems Inc Sr Nt				1FE	6,495,385	101.318	6,585,657	6,500,000	6,497,940		923			2.125	2.140	MS	46,042	138,125	02/24/2014.	03/01/2019.
17275R BJ 0	Cisco Sys Inc Sr Nt				1FE	9,998,600	97.597	9,759,660	10,000,000	9,998,676		76			1.850	1.853	MS	51,903		09/13/2016.	09/20/2021.
172967 EV 9	Citigroup Inc Sr Nt				2FE	6,180,500	114.084	5,704,180	5,000,000	5,393,040		(151,447)			8.500	4.969	MN	46,042	425,000	02/23/2011.	05/22/2019.
172967 HD 6	Citigroup Inc Sr Nt				2FE	8,979,300	103.038	9,273,393	9,000,000	8,985,053		1,883			3.875	3.903	AO	63,938	348,750	10/21/2013.	10/25/2023.
17401Q AB 7	Citizens Bank NA/RI Sr Nt				2FE	8,991,540	100.336	9,030,267	9,000,000	8,994,929		1,654			2.450	2.470	JD	16,538	220,500	12/01/2014.	12/04/2019.
174610 AJ 4	Citizens Financial Group Sub Nt				2FE	4,038,160	100.467	4,018,660	4,000,000	4,034,924		(3,187)			4.350	4.228	FA	72,500	174,483	12/17/2015.	08/01/2025.
174610 AK 1	Citizens Financial Group Sr Nt				2FE	2,031,660	101.582	2,031,636	2,000,000	2,029,607		(2,053)			4.300	4.100	JD	6,689	86,000	03/10/2016.	12/03/2025.
184496 AL 1	Clean Harbors Inc Sr Nt				3FE	5,901,500	102.270	5,931,660	5,800,000	5,867,820		(181)			5.125	4.828	JD	24,771	297,250	05/21/2014.	06/01/2021.
191216 BZ 2	Coca-Cola Co Sr Nt				1FE	4,994,200	94.177	4,708,825	5,000,000	4,994,375		175			2.250	2.263	MS	37,500		08/29/2016.	09/01/2026.
20030N AZ 4	Comcast Corp Co Gtd Nt				1FE	7,370,650	109.399	7,657,902	7,000,000	7,112,354		(41,192)			5.700	5.009	JJ	199,500	399,000	09/02/2009.	07/01/2019.
20030N BA 8	Comcast Corp Sr Nt	M			1FE	25,015,050	109.157	27,289,350	25,000,000	25,005,592		(1,595)			5.150	5.142	MS	429,167	1,287,500	02/24/2010.	03/01/2020.
205887 BL 5	ConAgra Foods Inc Sr Nt				2FE	2,632,135	106.354	2,610,981	2,455,000	2,554,124		(25,104)			4.950	3.747	FA	45,909	121,523	10/04/2013.	08/15/2020.
205887 BR 2	ConAgra Foods Inc Sr Nt				2FE	4,804,800	99.907	4,995,365	5,000,000	4,830,679		24,450			3.200	3.831	JJ	69,333	160,000	12/08/2015.	01/25/2023.
212015 AN 1	Continental Resources Inc Sr Nt	LS			3FE	4,982,657	92.250	4,612,500	5,000,000	4,612,500	(373,946)	1,553			3.800	3.842	JD	15,833	190,000	09/08/2014.	06/01/2024.
22003B AJ 5	Corporate Office Prop LP Sr Nt				2FE	14,608,680	102.066	15,003,761	14,700,000	14,638,114		12,521			3.700	3.804	JD	24,173	543,900	09/10/2014.	06/15/2021.
22025Y AM 2	Corrections Corp of America Sr Nt	LS			3FE	997,500	99.750	997,500	1,000,000	997,500	7,063	437			4.125	4.176	AO	10,313	41,250	10/29/2014.	04/01/2020.
224044 BS 5	Cox Communications Inc Sr Nt				2FE	1,071,790	105.512	1,055,121	1,000,000	1,013,988		(9,300)			6.250	5.211	JD	5,208	62,500	09/17/2009.	06/01/2018.
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp				3FE	2,117,880	102.000	2,120,580	2,079,000	2,115,130		(2,750)			4.500	4.171	JJ	43,139	46,778	06/16/2016.	01/15/2023.
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt				3FE	2,003,750	94.250	1,885,000	2,000,000	1,885,000	(118,715)	(35)			4.250	4.226	MS	25,028		09/08/2016.	09/30/2026.
232820 AJ 9	Cytec Inds Inc Sr Nt				2FE	4,965,150	96.174	4,808,675	5,000,000	4,976,967		3,240			3.500	3.583	AO	43,750	175,000	02/26/2013.	04/01/2023.
232820 AK 6	Cytec Inds Inc Sr Nt				2FE	6,788,235	94.655	6,389,192	6,750,000	6,781,567		(3,085)			3.950	3.884	MN	44,438	266,625	11/07/2014.	05/01/2025.
23311V AD 9	DCP Midstream Operating Sr Nt				3FE	4,582,650	96.188	4,809,400	5,000,000	4,705,055	891,145	39,744			3.875	4.993	MS	57,049	193,750	09/26/2013.	03/15/2023.
233331 AR 8	DTE Energy Co Sr Nt				2FE	5,492,150	103.462	5,173,080	5,000,000	5,471,474		(20,676)			3.850	2.364	JD	16,042	96,250	08/30/2016.	12/01/2023.
233851 BE 3	Daimler Fin NA LLC Sr Nt				1FE	8,384,124	100.615	8,451,685	8,400,000	8,390,122		2,192			2.875	2.905	MS	74,463	241,500	03/03/2014.	03/10/2021.
233851 BJ 2	Daimler Fin NA LLC Sr Nt				1FE	7,427,925	99.552	7,466,378	7,500,000	7,443,205		6,473			3.250	3.364	FA	101,563	243,750	07/24/2014.	08/01/2024.
25271C AK 8	Diamond Offshore Drilling Inc Nt	LS			3FE	10,745,100	103.725	10,372,500	10,000,000	10,215,330		(85,314)			5.875	4.886	MN	97,917	587,500	10/22/2009.	05/01/2019.
25468P DK 9	Disney Walt Co Sr Nt				1FE	4,980,000	99.498	4,974,915	5,000,000	4,981,805		1,805			3.000	3.046	FA	57,500	89,583	01/05/2016.	02/13/2026.
25470D AC 3	Discovery Communications Co Gtd Nt				2FE	10,042,600	107.335	10,733,520	10,000,000	10,017,081		(4,484)			5.050	4.995	JD	42,083	505,000	06/11/2010.	06/01/2020.
25470D AF 6	Discovery Communications Nt				2FE	3,774,080	99.664	3,986,560	4,000,000	3,851,660		24,268			3.300	4.076	MN	16,867	132,000	08/23/2013.	05/15/2022.
25470D AH 2	Discovery Communications Sr Nt				2FE	4,662,950	97.489	4,874,450	5,000,000	4,769,472		31,828			3.250	4.094	AO	40,625	162,500	06/24/2013.	04/01/2023.
256746 AB 4	Dollar Tree Inc Sr Nt				3FE	5,431,250	105.882	5,294,100	5,000,000	5,294,100	(115,171)	(21,979)			5.750	4.227	MS	95,833	143,750	08/10/2016.	03/01/2023.
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1				3FE	4,931,454	100.708	4,956,226	4,921,368	4,931,013		(441)			3.249	3.024	MON	4,860	37,414	09/22/2016.	07/06/2022.
25746U CA 5	Dominion Resources Inc Sr Nt				2FE	8,986,500	101.069	9,096,183	9,000,000	8,991,965		2,625			2.500	2.532	JD	18,750	225,000	11/17/2014.	12/01/2019.
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt				2FE	5,187,978	106.647	5,306,745	4,976,000	5,014,331		(26,865)			6.820	6.208	MN	56,561	339,363	01/19/2009.	05/01/2018.
26441C AK 1	Duke Energy Corp Sr Nt				2FE	4,994,550	100.425	5,021,265	5,000,000	4,998,359		1,101			2.100	2.123	JD	4,667	105,000	06/10/2013.	06/15/2018.
26884T AA 0	ERAC USA Finance Company Sr Nt				2FE	11,341,332	108.970	10,740,073	9,856,000	10,658,051		(199,956)			5.250	2.940	AO	129,360	517,440	06/30/2014.	10/01/2020.
277432 AH 3	Eastman Chem Co Sr Nt				2FE	998,980	108.180	1,081,802	1,000,000	999,659		107			5.500	5.513	MN	7,028	55,000	10/28/2009.	11/15/2019.
281020 AJ 6	Edison International Sr Nt				1FE	7,098,350	98.825	6,917,715	7,000,000	7,094,203		(4,147)			2.950	2.711	MS	60,803	106,692	09/08/2016.	03/15/2023.
28501* AS 4	Electric Transmission TX LLC Sr Nt Ser D				2	7,000,000	100.018	7,001,228	7,000,000	7,000,000					2.500	2.500	JD	8,750	175,000	06/13/2013.	06/13/2019.
29250R AS 5	Enbridge Energy Partners LP Sr Nt				2FE	8,484,525	106.493	7,986,953	7,500,000	7,990,065		(143,883)			5.200	3.042	MS	114,833	390,000	05/30/2013.	03/15/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
29250R AU 0	Enbridge Energy Partners LP Sr Nt				2FE	8,705,082	104.070	8,533,773	8,200,000	8,503,223		(53,885)			4.200	3.343	MS	101,407	344,400	05/28/2013.	09/15/2021.
29273R AQ 2	Energy Transfer Partners Sr Nt				2FE	4,987,900	107.074	5,353,675	5,000,000	4,993,173		1,145			5.200	5.231	FA	108,333	260,000	01/09/2012.	02/01/2022.
29364D AR 1	Entergy Arkansas Inc 1st Mtg Bd				1FE	6,980,260	100.370	7,025,928	7,000,000	6,986,661		1,855			3.050	3.083	JD	17,792	213,500	05/22/2013.	06/01/2023.
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd				1FE	13,177,679	101.905	12,454,792	12,222,000	13,149,136		(28,543)			3.500	2.568	AO	106,943	231,840	09/07/2016.	04/01/2026.
29379V AZ 6	Enterprise Products Operations Nt				2FE	6,871,410	101.236	7,086,492	7,000,000	6,913,253		12,309			3.350	3.575	MS	69,047	234,500	06/19/2013.	03/15/2023.
29379V BH 5	Enterprise Products Operations Sr Nt				2FE	1,992,700	100.363	2,007,252	2,000,000	1,993,565		582			3.700	3.742	FA	27,956	74,000	05/04/2015.	02/15/2026.
30161M AH 6	Exelon Generation Co LLC Sr Nt	LS			2FE	2,098,000	103.927	2,078,544	2,000,000	2,075,232		(18,514)			4.000	2.932	AO	20,000	80,000	10/07/2015.	10/01/2020.
30219G AK 4	Express Scripts Hldg Co Sr Nt				2FE	4,963,600	98.821	4,941,035	5,000,000	4,971,781		3,250			3.500	3.587	JD	7,778	175,000	06/02/2014.	06/15/2024.
302508 AQ 9	FMR Corp Bd				1FE	3,074,567	128.853	3,006,138	2,333,000	2,935,534		(34,694)			7.570	4.792	JD	7,849	176,608	08/27/2012.	06/15/2029.
30251B AE 8	FMR LLC Sr Nt				1FE	5,125,535	105.442	5,272,095	5,000,000	5,117,858		(2,167)			5.150	4.987	FA	107,292	257,500	02/13/2013.	02/01/2043.
31428X BF 2	Fedex Corp Sr Nt				2FE	2,993,880	99.314	2,979,414	3,000,000	2,994,299		419			3.250	3.274	AO	24,375	50,646	03/21/2016.	04/01/2026.
316773 AD 2	Fifth Third Bancorp Sub Bk Nt				2FE	2,062,488	103.155	1,959,936	1,900,000	2,062,488					4.500	2.494	JD	7,125	85,500	11/13/2013.	06/01/2018.
316773 CT 5	Fifth Third Bancorp Sr Nt				2FE	5,191,400	101.100	5,055,000	5,000,000	5,175,435		(15,965)			2.875	1.855	JJ	61,493		08/25/2016.	07/27/2020.
345397 WF 6	Ford Motor Cr Co Sr Nt				2FE	6,887,533	103.029	6,982,255	6,777,000	6,854,504		(11,859)			4.250	4.024	MS	80,806	288,023	01/28/2014.	09/20/2022.
345397 WY 5	Ford Motor Cr Co Sr Nt				2FE	2,000,000	99.852	1,997,030	2,000,000	2,000,000					2.597	2.597	MN	8,224	51,940	10/28/2014.	11/04/2019.
345397 XA 6	Ford Motor Cr Co Sr Nt				2FE	5,500,000	98.880	5,438,384	5,500,000	5,500,000					3.219	3.219	JJ	84,588	177,045	01/06/2015.	01/09/2022.
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt	LS			3FE	3,276,072	91.750	3,027,750	3,300,000	3,027,750	(254,516)	2,470			3.875	3.973	MS	37,652	127,875	10/10/2014.	03/15/2023.
361448 AL 7	GATX Corp Sr Nt	LS			2FE	11,051,500	107.877	10,787,660	10,000,000	10,711,688		(148,253)			4.850	3.112	JD	40,417	485,000	08/25/2014.	06/01/2021.
361448 AR 4	GATX Corp Sr Nt				2FE	3,300,396	99.998	3,299,937	3,300,000	3,300,216		(95)			2.500	2.497	MS	24,292	82,500	10/03/2014.	03/15/2019.
361448 AV 5	GATX Corp Sr Nt	LS			2FE	9,950,000	98.767	9,876,690	10,000,000	9,969,129		9,005			2.600	2.700	MS	65,722	260,000	10/28/2014.	03/30/2020.
375558 AU 7	Gilead Sciences Inc Sr Nt				1FE	5,198,862	107.584	5,108,093	4,748,000	5,024,582		(47,048)			4.400	3.112	JD	17,409	208,912	06/21/2013.	12/01/2021.
379352 AL 1	Global Marine Inc Sr Nt				4FE	4,505,490	81.000	3,645,000	4,500,000	3,645,000	1,462,774	(274)			7.000	6.986	JD	26,250	315,000	01/25/2012.	06/01/2028.
38141G VP 6	Goldman Sachs Group Inc Sr Nt				1FE	5,502,405	100.432	5,523,760	5,500,000	5,501,958		(477)			2.750	2.740	MS	44,535	151,250	10/16/2015.	09/15/2020.
38143U 8F 1	Goldman Sachs Group LP Sr Nt				1FE	3,993,360	100.462	4,018,496	4,000,000	3,994,424		1,064			2.875	2.911	FA	40,250	57,500	02/22/2016.	02/25/2021.
391164 AF 7	Great Plains Energy Sr Nt				2FE	12,528,781	108.447	11,968,233	11,036,000	12,087,246		(162,790)			5.292	3.365	JD	25,957	584,025	05/14/2014.	06/15/2022.
404119 BU 2	HCA Inc High Yield Corp				3FE	12,023,125	98.250	11,790,000	12,000,000	11,790,000	(232,514)	(611)			4.500	4.477	FA	204,000		08/24/2016.	02/15/2027.
404121 AC 9	HCA Inc 1st Lien Nt				3FE	2,235,000	109.400	2,188,000	2,000,000	2,169,837	41,366	(50,529)			6.500	3.599	FA	49,111	130,000	09/09/2015.	02/15/2020.
404122 AT 0	HCA Inc Term Ln B7 Nt 1				3FE	3,764,004	101.018	3,778,701	3,740,625	3,763,874		(130)			3.588	3.515	MON	746	5,592	12/15/2016.	02/09/2024.
40426W AV 3	HRPT Properties Tr Sr Nt				2FE	12,495,731	102.534	11,837,573	11,545,000	11,739,224		(113,227)			6.650	4.966	JJ	354,015	767,743	05/07/2012.	01/15/2018.
410345 AL 6	Hanesbrands Ind Sr Nt				3FE	1,256,250	97.750	1,221,875	1,250,000	1,221,875	(34,183)	(192)			4.875	4.810	MN	7,786	31,992	06/14/2016.	05/15/2026.
41283D AB 9	Harley-Davidson Inc Co Gtd Nt				1FE	2,862,691	106.911	2,469,633	2,310,000	2,456,964		(98,341)			6.800	2.322	JD	6,981	157,080	09/14/2012.	06/15/2018.
423457 AB 6	Helmerich & Payne Intl Sr Nt				2FE	1,280,673	103.327	1,291,590	1,250,000	1,277,016		(2,665)			4.650	4.334	MS	17,115	58,125	08/14/2015.	03/15/2025.
438516 BL 9	Honeywell International Inc Sr Nt			2	1FE	3,583,324	94.654	3,502,198	3,700,000	3,584,627		1,303			2.500	2.866	MN	15,674		11/10/2016.	11/01/2026.
446150 AG 9	Huntington Bancshares Sub Bk Nt				2FE	3,263,843	113.225	3,238,241	2,860,000	3,064,599		(45,860)			7.000	4.981	JD	8,898	200,200	08/16/2012.	12/15/2020.
446150 AJ 3	Huntington Bancshares Sr Nt				2FE	7,485,225	101.410	7,605,743	7,500,000	7,487,440		2,215			3.150	3.193	MS	70,219	118,125	03/09/2016.	03/14/2021.
449669 CD 0	IMC Global Inc Sr Nt				2FE	4,467,920	106.619	4,264,776	4,000,000	4,103,910		(61,071)			7.375	5.637	FA	122,917	295,000	12/23/2009.	08/01/2018.
459200 GM 7	International Bus Machs Corp Nt				1FE	2,301,280	110.404	2,208,084	2,000,000	2,068,478		(35,583)			7.625	5.582	AO	32,194	152,500	02/19/2009.	10/15/2018.
465685 AE 5	ITC Holdings Corp Sr Nt				2FE	6,252,908	104.291	5,475,257	5,250,000	5,483,345		(211,662)			6.050	1.878	JJ	133,226	317,625	04/03/2013.	01/31/2018.
465685 AJ 4	ITC Holdings Corp Sr Nt				2FE	7,028,290	100.229	7,016,037	7,000,000	7,022,013		(2,457)			3.650	3.602	JD	11,356	255,500	05/29/2014.	06/15/2024.
46625H JC 5	JPMorgan Chase & Co Sr Nt				1FE	4,478,355	106.980	4,814,078	4,500,000	4,488,631		2,173			4.350	4.411	FA	73,950	195,750	12/15/2011.	08/15/2021.
46625H JY 7	JPMorgan Chase & Co Sub Nt				2FE	2,984,250	101.184	3,035,511	3,000,000	2,987,367		1,385			3.875	3.939	MS	35,844	116,250	09/03/2014.	09/10/2024.
48121C VZ 6	JPMorgan Chase Sub Bk Nt				1FE	11,094,162	102.263	10,250,803	10,024,000	10,122,698		(187,504)			6.000	4.033	JJ	294,037	601,440	04/20/2011.	07/05/2017.
48121C YK 6	JPMorgan Chase Sub Bk Nt				1FE	6,641,100	103.198	6,191,904	6,000,000	6,083,275		(107,901)			6.000	4.092	AO	90,000	360,000	04/21/2011.	10/01/2017.

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
485170 AR 5	Kansas City Southern Inds Inc Sr Nt				2FE	2,146,088	101.378	2,149,214	2,120,000	2,144,808		(1,280)			3.850	3.656	MN	10,429	40,810	07/26/2016.	11/15/2023.
491674 BK 2	Kentucky Utilities Co 1st Mtg Bd				1FE	2,498,925	101.697	2,542,435	2,500,000	2,499,047		96			3.300	3.305	AO	20,625	83,188	09/21/2015.	10/01/2025.
49327M 2K 9	Key Bank NA Sr Nt				1FE	9,976,300	99.841	9,984,090	10,000,000	9,979,557		2,074			3.300	3.328	JD	27,500	330,000	05/27/2015.	06/01/2025.
49338C AB 9	Keyspan Gas East Corp Sr Nt				1FE	8,021,365	94.934	7,499,762	7,900,000	8,017,585		(3,780)			2.742	2.566	FA	87,851		08/17/2016.	08/15/2026.
49446R AN 9	Kimco Realty Corp Sr Nt				2FE	2,482,975	101.478	2,536,945	2,500,000	2,485,621		2,221			3.400	3.510	MN	14,167	87,833	10/07/2015.	11/01/2022.
494550 AY 2	Kinder Morgan Energy - LP Sr Nt				2FE	3,997,460	104.312	4,172,484	4,000,000	3,999,638		303			5.950	5.958	FA	89,911	238,000	02/06/2008.	02/15/2018.
494550 BC 9	Kinder Morgan Energy - LP Sr Nt				2FE	19,959,200	109.589	21,917,760	20,000,000	19,981,738		3,782			5.800	5.825	MS	386,667	1,160,000	09/11/2009.	03/01/2021.
494550 BL 9	Kinder Morgan Energy - LP Sr Nt				2FE	5,273,580	102.671	5,338,866	5,200,000	5,253,901		(8,491)			3.950	3.745	MS	68,467	205,400	07/28/2014.	09/01/2022.
50075N AU 8	Kraft Foods Inc Sr Nt				2FE	20,355,760	104.606	19,875,140	19,000,000	19,215,368		(188,763)			6.125	5.037	FA	484,896	1,163,750	02/11/2010.	02/01/2018.
50076Q AX 4	Kraft Foods Group Inc Sr Nt				2FE	4,541,346	106.598	4,135,991	3,880,000	4,107,215		(133,845)			6.125	2.467	FA	84,498	237,650	08/27/2013.	08/23/2018.
50077L AH 9	Kraft Heinz Foods Co Sr Nt				2FE	7,985,726	100.950	8,076,016	8,000,000	7,987,151		1,425			2.800	2.849	JJ	111,378		08/19/2016.	07/02/2020.
50540R AJ 1	Laboratory Corp of America Sr Nt				2FE	3,847,186	107.207	3,752,228	3,500,000	3,675,131		(37,188)			4.625	3.239	MN	20,684	161,875	08/28/2012.	11/15/2020.
53117C AR 3	Liberty Property LP Sr Nt				2FE	5,916,300	100.522	6,031,344	6,000,000	5,928,296		7,246			3.750	3.921	AO	56,250	225,000	05/06/2015.	04/01/2025.
53154* AD 5	Liberty Utilities Finance Sr Nt Ser C				2FE	6,000,000	100.937	6,056,227	6,000,000	6,000,000					3.230	3.230	JJ	81,288	193,800	07/31/2013.	07/31/2020.
532716 AU 1	Limited Brands Inc High Yield Corp				3FE	1,342,300	106.750	1,323,700	1,240,000	1,323,700	(10,719)	(7,881)			5.625	3.967	FA	26,350	34,875	07/05/2016.	02/15/2022.
539830 BH 1	Lockheed Martin Corp Sr Nt				2FE	4,971,880	102.171	5,108,560	5,000,000	4,974,738		2,738			3.550	3.616	JJ	81,847	114,389	11/17/2015.	01/15/2026.
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd				1FE	1,036,610	100.935	1,009,350	1,000,000	1,033,632		(2,978)			3.300	2.863	AO	8,250	33,275	02/04/2016.	10/01/2025.
579780 AJ 6	McCormick & Co Inc Sr Nt				1FE	1,407,837	102.430	1,454,502	1,420,000	1,411,458		1,118			3.500	3.602	MS	16,567	49,700	08/15/2013.	09/01/2023.
581557 BE 4	McKesson Corp Sr Nt				2FE	5,830,385	103.067	5,926,358	5,750,000	5,811,712		(7,065)			3.796	3.625	MS	64,268	218,270	05/07/2014.	03/15/2024.
58405U AD 4	Medco Health Solutions Inc Sr Nt				2FE	6,879,240	105.892	6,353,538	6,000,000	6,156,040		(123,502)			7.125	4.868	MS	125,875	427,500	04/15/2010.	03/15/2018.
585055 AN 6	Medtronic Inc Sr Nt				1FE	722,456	107.689	753,824	700,000	706,098		(2,557)			5.600	5.176	MS	11,542	39,200	06/08/2009.	03/15/2019.
585055 AS 5	Medtronic Inc Sr Nt				1FE	2,772,313	106.946	2,582,736	2,415,000	2,585,504		(50,994)			4.450	2.156	MS	31,643	107,468	03/19/2013.	03/15/2020.
585055 BS 4	Medtronic Inc Sr Nt				1FE	6,082,769	102.971	6,178,284	6,000,000	6,072,738		(7,609)			3.500	3.330	MS	61,833	210,000	09/02/2015.	03/15/2025.
594918 BR 4	Microsoft Corp Sr Nt				1FE	2,994,420	94.470	2,834,091	3,000,000	2,994,617		197			2.400	2.421	FA	28,600		08/01/2016.	08/08/2026.
60871R AG 5	Molson Coors Brewing Co Sr Nt				2FE	11,590,858	94.531	10,776,557	11,400,000	11,583,818		(7,040)			3.000	2.806	JJ	165,300		07/22/2016.	07/15/2026.
617446 7P 8	Morgan Stanley Dean Witter Sr Nt				1FE	9,949,200	109.521	10,952,090	10,000,000	9,978,617		5,289			5.500	5.567	JJ	239,861	550,000	07/21/2010.	07/24/2020.
617446 8C 6	Morgan Stanley Dean Witter Sr Nt				1FE	2,588,425	102.502	2,562,543	2,500,000	2,579,249		(7,766)			4.000	3.567	JJ	43,889	100,000	10/16/2015.	07/23/2025.
61761J ZN 2	Morgan Stanley Sub Nt				2FE	4,097,510	98.991	4,207,113	4,250,000	4,114,132		10,271			3.950	4.338	AO	31,710	167,875	05/12/2015.	04/23/2027.
626717 AE 2	Murphy Oil Corp Sr Nt				3FE	6,067,200	100.500	6,030,000	6,000,000	6,014,448		(14,972)			3.500	2.237	JD	17,500	180,000	05/28/2013.	12/01/2017.
628530 AX 5	Mylan Inc Sr Nt				2FE	7,486,367	100.579	7,543,418	7,500,000	7,495,200		3,144			2.600	2.644	JD	3,792	195,000	03/04/2014.	06/24/2018.
629377 BS 0	NRG Energy Inc Sr Nt				4FE	431,495	104.250	426,383	409,000	426,383	44,543	(1,598)			7.875	6.690	MN	4,116	32,209	09/10/2015.	05/15/2021.
63946C AD 0	NBCUniversal Enterprise Sr Nt				1FE	6,996,010	100.361	7,025,284	7,000,000	6,998,464		651			1.974	1.984	AO	29,171	138,180	03/20/2013.	04/15/2019.
64952W CH 4	New York Life Global Fdg Sec Nt				1FE	9,972,700	93.195	9,319,510	10,000,000	9,973,685		985			2.350	2.381	JJ	109,014		08/17/2016.	07/14/2026.
651229 AV 8	Newell Rubbermaid Inc Sr Nt				2FE	10,996,590	103.731	11,410,377	11,000,000	10,996,926		336			3.850	3.855	AO	105,875	212,926	03/18/2016.	04/01/2023.
651639 AL 0	Newmont Mining Corp Co Gtd Nt				2FE	4,975,100	106.964	5,348,215	5,000,000	4,991,913		2,678			5.125	5.189	AO	64,063	256,250	09/15/2009.	10/01/2019.
65339K AK 6	Nextera Energy Capital Sr Nt				2FE	4,000,000	101.266	4,050,632	4,000,000	4,000,000					2.700	2.700	MS	31,800	108,000	03/06/2014.	09/15/2019.
65473Q AS 2	NiSource Finance Corp Nt				2FE	4,229,320	105.316	4,212,620	4,000,000	4,040,122		(31,538)			6.400	5.525	MS	75,378	256,000	12/08/2009.	03/15/2018.
65473Q AT 0	NiSource Finance Corp Nt				2FE	537,950	109.155	545,775	500,000	510,276		(4,628)			6.800	5.717	JJ	15,678	34,000	12/08/2009.	01/15/2019.
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt	LS			1FE	4,990,500	96.495	4,824,770	5,000,000	4,991,048		548			1.900	1.940	MS	28,236		09/07/2016.	09/14/2021.
655044 AH 8	Noble Energy Inc Sr Nt	LS			2FE	4,984,750	100.762	5,038,105	5,000,000	4,987,579		1,324			3.900	3.937	MN	24,917	195,000	11/04/2014.	11/15/2024.
666807 BF 8	Northrop Grumman Corp Sr Nt				2FE	6,980,680	100.275	7,019,236	7,000,000	6,994,360		3,903			1.750	1.808	JD	10,208	122,500	05/28/2013.	06/01/2018.
666807 BG 6	Northrop Grumman Corp Sr Nt				2FE	1,046,490	101.945	1,019,454	1,000,000	1,045,692		(798)			3.250	2.493	FA	13,542		11/09/2016.	08/01/2023.
66988A AB 0	Novant Health Inc Nt				1FE	10,127,000	110.471	11,047,080	10,000,000	10,042,846		(13,599)			5.850	5.684	MN	97,500	585,000	09/16/2009.	11/01/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
67059T AA 3	Nustar Logistics Co Gtd Nt				3FE	6,942,554	106.750	6,922,738	6,485,000	6,586,993	37,836	(73,650)			8.150	6.849	AO	111,578	528,528	09/01/2009.	04/15/2018.
68389X BB 0	Oracle Corp Sr Nt				1FE	5,430,425	99.306	5,461,803	5,500,000	5,439,947		9,522			2.500	2.720	MN	17,569	137,500	01/28/2016.	05/15/2022.
693304 AT 4	Peco Energy Co 1st Mtg Bd				1FE	1,070,480	99.911	999,114	1,000,000	1,068,106		(2,374)			3.150	2.290	AO	6,650	15,750	08/24/2016.	10/15/2025.
69349L AG 3	PNC Bank NA Sub Bk Nt				1FE	4,631,346	98.442	4,922,085	5,000,000	4,747,662		38,190			2.700	3.669	MN	22,500	135,000	10/28/2013.	11/01/2022.
69349L AQ 1	PNC Bank NA Sub Nt				1FE	3,010,189	105.663	3,169,881	3,000,000	3,007,974		(730)			4.200	4.164	MN	21,000	126,000	10/21/2013.	11/01/2025.
693656 AA 8	PVH CORP Sr Nt				3FE	4,488,750	101.500	4,567,500	4,500,000	4,490,725	90,646	1,329			4.500	4.540	JD	9,000	202,500	09/17/2015.	12/15/2022.
694308 HP 5	Pacific Gas & Elec Co Sr Nt				1FE	4,063,618	97.971	3,967,834	4,050,000	4,062,629		(989)			2.950	2.911	MS	39,825	59,738	03/01/2016.	03/01/2026.
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1				4	7,313,379	100.000	7,313,379	7,313,379	7,313,379					8.000	8.134	MON	50,381	455,102	03/01/2016.	06/30/2020.
713448 DC 9	Pepsico Inc Sr Nt				1FE	2,497,300	100.177	2,504,430	2,500,000	2,497,931		520			2.150	2.173	AO	11,497	53,750	10/08/2015.	10/14/2020.
71579U AB 1	Petco Animal Supplies Term Ln B-1 Nt 1				4FE	5,031,250	100.653	5,032,640	5,000,000	5,030,908		(342)			5.000	4.913	JAJO	21,528		12/06/2016.	01/26/2023.
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1				3FE	9,626,766	100.307	9,954,881	9,924,433	9,637,331		10,565			4.000	4.649	JAJO	87,114		10/14/2016.	03/10/2022.
718172 AT 6	Philip Morris Intl Inc Sr Nt				1FE	3,213,560	97.847	3,424,628	3,500,000	3,305,570		30,573			2.500	3.597	FA	31,354	87,500	11/13/2013.	08/22/2022.
720198 AC 4	Piedmont Operating Partnership Sr Nt				2FE	928,450	94.501	945,008	1,000,000	947,270		6,990			3.400	4.351	JD	2,833	34,000	03/12/2014.	06/01/2023.
720198 AD 2	Piedmont Operating Partnership Sr Nt				2FE	1,129,117	99.606	1,095,665	1,100,000	1,122,525		(2,522)			4.450	4.118	MS	14,413	48,950	05/20/2014.	03/15/2024.
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond				1FE	5,433,550	103.394	5,169,710	5,000,000	5,406,155		(27,395)			3.600	2.366	MS	53,000	90,000	06/15/2016.	03/15/2024.
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1				4FE	4,292,693	99.500	4,288,763	4,310,315	4,283,852	13,899	2,741			4.500	4.605	MJSD	539	196,766	06/30/2015.	05/20/2021.
74273@ AA 1	PRIT Core Realty Hldgs LLC Sr Nt Ser A				2	10,000,000	101.796	10,179,644	10,000,000	10,000,000					3.250	3.250	FA	123,681	325,000	02/14/2013.	02/14/2020.
74340X AN 1	Prologis LP Sr Nt				2FE	11,677,800	113.750	11,375,030	10,000,000	10,648,995		(209,473)			7.375	4.888	AO	124,965	737,500	07/12/2011.	10/30/2019.
74456Q BK 1	Public Svc Elec & Gas Sr Nt				1FE	6,469,700	100.784	6,550,986	6,500,000	6,475,472		2,714			3.050	3.104	MN	25,332	198,250	11/04/2014.	11/15/2024.
74834L AS 9	Quest Diagnostics Inc Co Gtd Nt				2FE	5,590,950	107.332	5,366,595	5,000,000	5,310,267		(67,400)			4.700	3.128	AO	58,750	235,000	08/07/2012.	04/01/2021.
74836H AC 1	Questar Pipeline Co Nt				1FE	7,712,700	103.998	7,799,843	7,500,000	7,533,712		(28,961)			5.830	5.404	JD	36,438	437,250	09/08/2009.	02/01/2018.
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1				2FE	12,836,848	101.089	13,041,889	12,901,354	12,832,608		(4,239)			3.195	2.905	MON	2,290	73,847	10/26/2016.	10/05/2022.
756109 AL 8	Realty Income Corp Sr Nt				2FE	1,148,800	110.926	1,109,262	1,000,000	1,135,073		(13,727)			5.750	2.233	JJ	26,514		07/21/2016.	01/15/2021.
760759 AH 3	Republic Services Inc Co Gtd Nt				2FE	21,881,522	107.948	23,748,626	22,000,000	21,954,549		12,920			5.000	5.071	MS	366,667	1,100,000	08/05/2010.	03/01/2020.
760761 AB 2	Republic Services Inc Co Gtd Nt				2FE	4,058,979	108.825	4,352,980	4,000,000	4,020,568		(6,922)			5.500	5.293	MS	64,778	220,000	08/03/2010.	09/15/2019.
761713 BR 6	Reynolds American Inc Sr Nt				2FE	4,997,450	100.492	5,024,610	5,000,000	4,999,037		1,541			2.300	2.331	FA	41,528	115,000	12/23/2015.	08/21/2017.
779382 AP 5	Rowan Companies Inc Co Gtd Nt				4FE	2,790,460	94.500	2,504,250	2,650,000	2,504,250	(230,913)	(12,439)			4.875	4.205	JD	10,766	129,188	09/04/2012.	06/01/2022.
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp				3FE	3,157,500	106.250	3,187,500	3,000,000	3,150,577		(6,923)			5.625	4.693	AO	35,625	84,375	08/24/2016.	04/15/2023.
785592 AH 9	Sabine Pass Liquefaction Hgh Yld Corp 1s				3FE	2,687,500	109.500	2,737,500	2,500,000	2,678,021		(9,479)			6.250	4.691	MS	46,007	78,125	09/06/2016.	03/15/2022.
81211K AX 8	Sealed Air Corp Sr Nt				3FE	1,803,163	103.250	1,724,275	1,670,000	1,724,275	(74,219)	(4,668)			5.500	4.425	MS	27,045	45,925	08/09/2016.	09/15/2025.
817565 CB 8	Service Corp Intl Sr Nt				3FE	1,025,000	104.250	1,042,500	1,000,000	1,023,626		(1,374)			5.375	4.988	MN	6,868	26,875	06/14/2016.	05/15/2024.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt				4FE	3,433,650	101.000	3,501,707	3,467,037	3,447,980	682	5,899			5.750	6.000	MJSD	3,323	210,791	06/09/2015.	11/23/2019.
82967N AJ 7	Sirius XM Radio Inc Nt				3FE	626,563	101.500	634,375	625,000	626,180		(243)			4.250	4.189	MN	3,394	26,563	09/09/2015.	05/15/2020.
832696 AK 4	Smucker JM Co Sr Nt				2FE	5,617,542	100.834	5,802,997	5,755,000	5,632,846		12,555			3.500	3.804	MS	59,308	201,425	10/13/2015.	03/15/2025.
83578B AH 6	Sophia LP Term Ln Nt 1				4FE	2,480,143	100.729	2,487,653	2,469,644	2,479,850		(294)			4.750	4.695	MJSD	326	24,175	10/17/2016.	09/21/2022.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd			4	1FE	3,535,714	98.372	3,478,167	3,535,714	3,535,714					1.845	1.845	FA	27,181	65,234	01/13/2015.	02/01/2022.
842587 CJ 4	Southern Co Sr Nt				2FE	4,989,900	101.027	5,051,345	5,000,000	4,996,513		2,033			2.450	2.493	MS	40,833	122,500	08/21/2013.	09/01/2018.
84611@ AB 9	Sovos Compliance LLC Additional Term Ln				4	4,136,905	100.000	4,239,357	4,239,357	4,143,027		6,122			8.250	8.892	MJSD	972	152,750	07/26/2016.	03/01/2022.
86765B AG 4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt				2FE	12,016,780	107.957	12,954,864	12,000,000	12,006,297		(1,820)			5.500	5.481	FA	249,333	660,000	03/02/2010.	02/15/2020.
870845 AC 8	Swiss Bank Corp-NY Sub Nt				2FE	6,581,686	125.716	6,336,096	5,040,000	6,325,589		(104,525)			7.750	4.470	MS	130,200	390,600	06/03/2014.	09/01/2026.
871829 AM 9	Sysco Corp Sr Nt				2FE	2,570,808	107.132	2,731,866	2,550,000	2,555,721		(2,389)			5.375	5.266	MS	39,596	137,063	06/05/2009.	03/17/2019.
871829 AX 5	Sysco Corp Sr Nt				2FE	4,990,450	100.864	5,043,180	5,000,000	4,992,745		1,829			2.600	2.641	AO	32,500	131,083	09/23/2015.	10/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
87264A AK 1	T-Mobile USA Inc Hgh Yld Nt				3FE	5,182,667	104.000	5,200,000	5,000,000	5,117,454		(3,953)			6.250	5.620	AO	78,125	312,500	02/10/2014.	04/01/2021.
87305Q CH 2	TTX Co Sr Nt				1FE	8,002,235	99.824	7,985,888	8,000,000	8,002,245		(237)			3.600	3.596	JJ	132,800	288,000	11/13/2014.	01/15/2025.
87875U AK 8	Teco Finance Inc Gtd Nt				2FE	3,982,080	106.191	4,247,652	4,000,000	3,993,237		1,898			5.150	5.208	MS	60,656	206,000	03/04/2010.	03/15/2020.
88224P JS 9	Texas Capital Bk NA Sr Nt	LS			3FE	10,000,000	96.065	9,606,470	10,000,000	9,606,470	(393,530)				5.250	5.250	JJ	220,208	525,000	01/28/2014.	01/31/2026.
887317 AF 2	Time Warner Inc Co Gtd Nt				2FE	9,984,250	106.747	10,674,670	10,000,000	9,994,136		1,656			4.875	4.895	MS	143,542	487,500	03/04/2010.	03/15/2020.
887317 AW 5	Time Warner Inc Sr Nt				2FE	4,988,000	99.440	4,972,000	5,000,000	4,989,788		1,029			3.600	3.628	JJ	83,000	200,500	05/28/2015.	07/15/2025.
88732J AH 1	Time Warner Cable Inc Co Gtd Nt				2FE	3,027,040	101.419	3,042,573	3,000,000	3,001,418		(4,145)			5.850	5.703	MN	29,250	175,500	07/15/2009.	05/01/2017.
88732J AL 2	Time Warner Cable Inc Sr Nt				2FE	3,189,750	106.762	3,202,860	3,000,000	3,039,014		(24,202)			6.750	5.832	JJ	101,250	202,500	07/15/2009.	07/01/2018.
89054X AB 1	Topaz Solar Farms LLC Nt				2FE	2,116,077	98.458	2,042,604	2,074,586	2,112,888		(923)			4.875	4.741	MS	25,565	101,136	04/24/2013.	09/30/2039.
893570 BM 2	Transcontinental Gas P L Corp Deb				2FE	789,250	119.217	834,516	700,000	755,147		(3,934)			7.250	6.176	JD	4,229	50,750	02/24/2005.	12/01/2026.
893830 AZ 2	Transocean Sedco Forex Inc Co Gtd Nt				4FE	5,740,750	90.500	4,525,000	5,000,000	4,525,000	1,674,639	361			9.100	7.810	JD	20,222	442,500	01/26/2012.	12/15/2041.
893830 BB 4	Transocean Sedco Forex Inc Co Gtd Nt	LS			4FE	4,783,920	100.000	4,000,000	4,000,000	4,000,000	1,493,677	(78,677)			7.125	4.529	JD	12,667	305,000	08/07/2012.	12/15/2021.
90131H BL 8	21st Century Fox America Sr Nt				2FE	10,852,158	123.056	12,305,550	10,000,000	10,819,889		(19,452)			6.650	5.958	MN	84,972	665,000	04/06/2015.	11/15/2037.
902494 AX 1	Tyson Foods Inc Sr Nt				2FE	15,255,700	101.879	15,281,910	15,000,000	15,203,949		(21,906)			3.950	3.743	FA	223,833	592,500	09/02/2014.	08/15/2024.
90261X HK 1	Swiss Bank Corp-NY Sr Nt				1FE	7,970,240	99.591	7,967,248	8,000,000	7,979,756		5,960			2.350	2.432	MS	49,611	188,000	05/27/2015.	03/26/2020.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1				4FE	7,776,603	94.500	7,382,222	7,811,875	7,382,222	192,093	3,204			5.250	5.341	MJSD	1,235	415,834	12/31/2015.	05/27/2021.
90351H AB 4	US Foods Inc Term Ln Nt 1				4FE	7,737,892	100.893	7,746,767	7,678,208	7,736,590		(1,303)			4.020	3.900	MON	2,568	47,187	11/18/2016.	06/27/2023.
907818 DY 1	Union Pacific Corp Nt				1FE	1,998,620	101.629	2,032,588	2,000,000	1,998,870		121			3.250	3.258	JJ	29,972	65,000	08/07/2014.	01/15/2025.
911312 AK 2	United Parcel Service Sr Nt				1FE	16,388,960	107.390	15,034,530	14,000,000	14,955,825		(412,446)			5.125	2.002	AO	179,375	717,500	06/04/2013.	04/01/2019.
911312 AY 2	United Parcel Service Sr Nt				1FE	4,641,648	94.544	4,538,117	4,800,000	4,643,431		1,783			2.400	2.780	MN	21,440		11/10/2016.	11/15/2026.
91159H HL 7	US Bancorp Sr Nt				1FE	4,999,300	100.229	5,011,460	5,000,000	4,999,423		123			2.350	2.353	JJ	49,611	58,750	01/26/2016.	01/29/2021.
91324P CU 4	UnitedHealth Group Inc Sr Nt				1FE	7,477,125	98.830	7,412,280	7,500,000	7,480,861		3,736			2.125	2.189	MS	46,927	88,542	02/22/2016.	03/15/2021.
91911X AM 6	Valeant Pharmaceuticals Intl Co Gtd Nt				4FE	2,970,000	86.188	2,585,625	3,000,000	2,585,625	(400,039)	3,236			7.000	7.148	AO	52,500	210,000	07/07/2011.	10/01/2020.
92343V BR 4	Verizon Communications Inc Sr Nt				2FE	5,391,700	110.574	5,528,715	5,000,000	5,288,393		(36,684)			5.150	4.155	MS	75,819	257,500	01/21/2014.	09/15/2023.
92343V DD 3	Verizon Communications Inc Sr Nt				2FE	9,974,500	92.055	9,205,520	10,000,000	9,975,467		967			2.625	2.654	FA	109,375		07/27/2016.	08/15/2026.
92826C AB 8	Visa Inc Sr Nt				1FE	8,088,880	100.311	8,024,872	8,000,000	8,072,973		(15,907)			2.200	1.959	JD	8,311	176,000	02/02/2016.	12/14/2020.
92890H AC 6	WEA Fin LLC/Westfield Sr Nt				2FE	6,983,218	101.113	7,077,896	7,000,000	6,986,528		1,482			3.750	3.779	MS	75,833	262,500	09/10/2014.	09/17/2024.
93933W AA 4	Washington Mutual Bk FA Sub Bk Nt				6*		0.010	700	7,000,000						6.875		JD			12/22/2016.	06/15/2020.
941063 AQ 2	Waste Management Inc Co Gtd Nt				2FE	7,764,710	107.867	7,550,704	7,000,000	7,433,398		(96,526)			4.600	3.006	MS	107,333	322,000	06/03/2013.	03/01/2021.
942683 AE 3	Watson Pharmaceuticals Inc Sr Nt				2FE	4,777,035	109.253	4,244,475	3,885,000	4,257,143		(136,078)			6.125	2.337	FA	89,895	237,956	01/15/2013.	08/15/2019.
942683 AG 8	Watson Pharmaceuticals Inc Sr Nt				2FE	1,008,340	100.191	1,001,911	1,000,000	1,001,374		(1,816)			1.875	1.689	AO	4,688	18,750	01/17/2013.	10/01/2017.
94974B FQ 8	Wells Fargo & Co Sub Nt				1FE	5,188,612	100.550	5,228,621	5,200,000	5,195,364		2,201			2.150	2.195	JJ	51,552	111,800	10/21/2013.	01/15/2019.
94974B FY 1	Wells Fargo & Co Sr Nt				1FE	1,248,713	101.319	1,266,486	1,250,000	1,248,939		91			4.100	4.111	JD	3,986	51,250	05/27/2014.	06/03/2026.
96950F AD 6	Williams Partners LP Sr Nt				2FE	3,989,245	106.842	4,273,676	4,000,000	3,996,023		1,115			5.250	5.284	MS	61,833	210,000	07/12/2010.	03/15/2020.
96950F AL 8	Williams Partners LP Sr Nt				2FE	3,478,860	102.723	3,595,288	3,500,000	3,484,483		1,885			4.500	4.576	MN	20,125	157,500	11/12/2013.	11/15/2023.
976657 AL 0	Wisconsin Energy Corp Sr Nt				2FE	3,073,740	101.913	3,057,393	3,000,000	3,068,295		(5,445)			3.550	3.240	JD	4,733	106,500	03/09/2016.	06/15/2025.
982526 AU 9	Wrigley Wm Jr Co Sr Nt				2FE	4,990,650	100.895	5,044,735	5,000,000	4,996,500		1,880			2.400	2.440	AO	23,333	120,000	10/16/2013.	10/21/2018.
000000 00 0	Burger King Term Ln B2 Nt 1		A		4FE	1,004,931	100.750	1,004,931	997,450	1,004,743		(188)			3.750	3.606	MJSD	104	5,417	11/08/2016.	12/12/2021.
008916 AG 3	Agrium Inc Sr Nt				2FE	1,379,867	125.133	1,445,291	1,155,000	1,353,263		(5,521)			7.125	5.656	MN	8,687	82,294	07/12/2011.	05/23/2036.
15135U AD 1	Cenovus Energy Inc Sr Nt				2FE	10,023,169	106.974	10,697,400	10,000,000	10,008,563		(2,778)			5.700	5.666	AO	120,333	570,000	07/08/2010.	10/15/2019.
292505 AD 6	EnCana Corp Sr Nt				3FE	3,530,340	107.714	3,231,420	3,000,000	3,231,420	(235,476)	(15,977)			6.500	5.146	FA	73,667	195,000	09/05/2012.	08/15/2034.
65334H AG 7	Nexen Inc Sr Nt				1FE	5,005,150	118.520	5,925,980	5,000,000	5,005,089		(61)			6.400	6.391	MN	40,889	320,000	06/30/2011.	05/15/2037.
65334H AK 8	Nexen Inc Sr Nt				1FE	5,335,700	108.701	5,435,055	5,000,000	5,117,951		(41,706)			6.200	5.210	JJ	130,028	310,000	02/02/2011.	07/30/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
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
654677 AB 9	Niska Gas Storage Can Fin Sr Nt.		A		5FE	9,777,600	100.500	10,050,000	10,000,000	9,874,554	1,199,645	49,910			6.500	7.114	AO	162,500	650,000	01/09/2015.	04/01/2019.
655422 AU 7	Xstrata Canada Corp Sr Nt.	LS			2FE	946,200	101.604	1,158,283	1,140,000	1,125,283		30,643			5.500	8.469	JD	2,787	62,700	06/10/2009.	06/15/2017.
878742 AW 5	Teck Cominco Ltd Co Gtd Nt.	LS			4FE	1,049,400	96.368	1,060,048	1,100,000	1,049,400	613,079	36	47,715		6.250	6.271	JJ	31,701	68,750	06/29/2011.	07/15/2041.
89153U AE 1	Total Capital Canada Ltd Sr Nt.		A		1FE	1,998,080	99.990	1,999,804	2,000,000	1,999,589		390			1.450	1.470	JJ	13,372	29,000	01/10/2013.	01/15/2018.
98417E AC 4	Xstrata Finance Canada Gtd Nt.				2FE	4,711,391	109.736	4,865,685	4,434,000	4,680,512		(5,521)			6.900	6.413	MN	39,093	305,946	03/22/2010.	11/15/2037.
000000 00 0	Evraz Group SA Sr Nt.		D		4FE	514,995	104.682	523,410	500,000	514,340		(655)			6.500	5.538	AO	6,229		10/31/2016.	04/22/2020.
000000 00 0	Petra Diamonds LLC Sr Nt.		D	2	4FE	521,250	103.250	516,250	500,000	516,250	(4,493)	(507)			8.250	6.366	MN	3,552		12/06/2016.	05/31/2020.
000000 00 0	Grupo Famsa SA de CV Sr Nt.		D		4FE	717,813	68.750	584,375	850,000	584,375	(138,127)	4,689			7.250	12.813	JD	5,135	30,813	11/02/2016.	06/01/2020.
000000 00 0	Digicel Limited Sr Nt.		D		5FE	1,064,760	85.797	1,029,564	1,200,000	1,029,564	(39,865)	4,669			8.250	11.936	MS	25,025		10/31/2016.	09/30/2020.
000000 00 0	Braskem SA Sr Nt.		D		2FE	781,410	104.750	785,625	750,000	780,371		(1,039)			5.750	4.695	AO	9,104		10/31/2016.	04/15/2021.
000000 00 0	Digicel Limited Sr Nt.		D		5FE	1,472,397	76.000	1,406,000	1,850,000	1,406,000	(74,765)	8,368			7.125	12.412	AO	32,953		10/31/2016.	04/01/2022.
000000 00 0	Navios SA Logistics Inc Sr Nt.		D		4FE	537,469	94.500	637,875	675,000	540,239		2,770			7.250	12.492	MN	8,156		11/02/2016.	05/01/2022.
000000 00 0	Grupo Posadas SAB CV Sr Nt.		D	2	4FE	1,556,441	99.702	1,495,530	1,500,000	1,495,530	(59,450)	(1,461)			7.875	6.912	JD	328	59,063	11/01/2016.	06/30/2022.
000000 00 0	Compania Minera Milpo Sr Nt.		D		3FE	740,625	98.473	738,548	750,000	738,548	(2,236)	158			4.625	4.855	MS	8,961		11/16/2016.	03/28/2023.
000000 00 0	AES El Salvador Trust II Sr Nt.		D		4FE	915,000	92.250	922,500	1,000,000	916,359		1,359			6.750	8.504	MS	17,438		11/10/2016.	03/28/2023.
000000 00 0	Lukoil Intl Finance BV Sr Nt.		D		2FE	1,627,200	100.918	1,614,688	1,600,000	1,626,594		(606)			4.563	4.260	AO	13,588		10/31/2016.	04/24/2023.
000000 00 0	Credito Real Sab De CV Sr Nt.		D		3FE	1,971,250	101.875	1,935,625	1,900,000	1,935,625	(34,444)	(1,181)			7.250	6.548	JJ	61,605		10/31/2016.	07/20/2023.
000000 00 0	Comcel Trust Sr Nt.		D		3FE	744,785	101.483	735,752	725,000	735,752	(8,745)	(289)			6.875	6.397	FA	20,076		10/31/2016.	02/06/2024.
000000 00 0	Odebrecht Finance LTD Sr Nt.		D		4FE	1,815,500	57.833	2,053,072	3,550,000	1,830,407		14,907			4.375	14.619	AO	28,474		11/29/2016.	04/25/2025.
000000 00 0	Braskem SA Sr Nt.		D		2FE	1,091,843	99.550	1,045,275	1,050,000	1,091,843					7.125	6.789	JJ	33,042		11/01/2016.	07/22/2041.
00507U AS 0	Actavis Funding SCS Sr Nt.		D		2FE	6,994,436	100.118	7,008,246	7,000,000	6,995,288		497			3.800	3.809	MS	78,322	266,000	03/03/2015.	03/15/2025.
034863 AB 6	Anglo American Capital Co Gtd Nt.		C		3FE	6,100,000	114.250	5,712,500	5,000,000	5,323,521		(129,252)			9.375	6.266	AO	108,073	468,750	10/26/2009.	04/08/2019.
03938L AM 6	ArcelorMittal Sr Nt.		C		3FE	2,548,060	117.000	2,340,000	2,000,000	2,196,289	394,299	(73,010)			10.850	6.397	JD	18,083	217,000	04/01/2010.	06/01/2019.
05565Q BJ 6	BP Capital Markets PLC Sr Nt.		C		1FE	10,028,600	106.007	10,600,660	10,000,000	10,007,801		(3,317)			4.750	4.712	MS	146,458	475,000	07/01/2009.	03/10/2019.
05565Q CJ 5	BP Capital Markets PLC Nt.		C		1FE	2,903,124	105.112	2,943,122	2,800,000	2,873,859		(9,570)			3.994	3.550	MS	29,511	111,832	10/22/2013.	09/26/2023.
05565Q CR 7	BP Capital Markets PLC Sr Nt.		D		1FE	6,250,000	100.606	6,287,869	6,250,000	6,250,000					2.237	2.237	MN	19,807	139,813	02/05/2014.	05/10/2019.
05578Q AB 9	BPCE SA Sub Nt.		D		2FE	5,221,600	101.661	5,083,030	5,000,000	5,177,058		(19,212)			5.150	4.590	JJ	114,444	257,500	08/05/2014.	07/21/2024.
05578Q AD 5	BPCE SA Sub Nt.		D		2FE	5,914,620	97.427	5,845,626	6,000,000	5,929,950		6,878			4.500	4.673	MS	79,500	270,000	09/08/2014.	03/15/2025.
11042B AA 0	British Airways Plc PTC.		D	4	2FE	6,607,828	105.000	6,439,182	6,132,555	6,388,043		(65,840)			5.625	3.281	MJSD.	10,540	344,956	03/05/2014.	06/20/2020.
134638 AC 9	Camposol SA Sec Nt.		D		5FE	1,052,625	95.750	1,053,250	1,100,000	1,050,932	(2,214)	521			10.500	11.734	JJ	53,258		12/13/2016.	07/15/2021.
20445P AE 5	Cia Latino Americana Sr Nt.		D		4FE	495,000	98.000	490,000	500,000	490,000	(5,189)	189			9.500	9.700	JJ	21,243		10/31/2016.	07/20/2023.
21684A AA 4	Rabobank Nederland Sub Nt.		D		1FE	5,951,160	105.209	6,312,540	6,000,000	5,963,908		4,322			4.625	4.728	JD	23,125	277,500	11/25/2013.	12/01/2023.
22112E AC 2	Cosan Luxembourg SA Sr Nt.		D		3FE	1,820,000	99.750	1,745,625	1,750,000	1,745,625	(73,873)	(502)			7.000	6.456	JJ	64,993		11/01/2016.	01/20/2027.
22303Q AG 5	Covidien International Fin SA Gtd Nt.		C		1FE	2,765,850	103.562	2,589,050	2,500,000	2,530,165		(37,030)			6.000	4.418	AO	31,667	150,000	09/16/2009.	10/15/2017.
25156P AV 5	Deutsche Telekom Sr Nt.		D		2FE	4,999,700	95.521	4,776,035	5,000,000	4,999,711		11			2.485	2.486	MS	35,204		09/13/2016.	09/19/2023.
40052V AC 8	Grupo Bimbo SAB De CV Sr Nt.		D		2FE	15,061,755	99.486	14,922,855	15,000,000	15,051,354		(5,877)			3.875	3.822	JD	6,458	581,250	01/08/2015.	06/27/2024.
404280 AK 5	HSBC Holdings PLC Sr Nt.		C		1FE	8,980,470	108.071	9,726,354	9,000,000	8,990,469		1,959			5.100	5.128	AO	109,650	459,000	03/29/2011.	04/05/2021.
44920U AD 0	Hyundai Capital Services Sr Nt.		C		2FE	1,064,250	101.009	1,010,086	1,000,000	1,010,026		(14,192)			3.500	2.041	MS	10,500	35,000	01/15/2013.	09/13/2017.
44963L AA 4	IHS Netherlands Holdco Sr Nt.		D	2	4FE	1,356,875	102.382	1,330,969	1,300,000	1,330,969	(23,871)	(2,036)			9.500	8.191	AO	21,956		10/31/2016.	10/27/2021.
463588 AA 1	IRSA Propiedades Com Sr Nt.		D	4	4FE	557,500	105.875	529,375	500,000	529,375	(27,021)	(1,104)			8.750	6.515	MS	11,910		11/02/2016.	03/23/2023.
478375 AD 0	Johnson Control Intl plc Sr Nt.		D		2FE	3,999,889	107.593	4,303,708	4,000,000	3,999,902		13			5.000	4.998	MS	50,556		12/28/2016.	03/30/2020.
65504L AC 1	Noble Hldg Intl Co Gtd Nt.	LS	C		3FE	2,042,540	101.500	2,030,000	2,000,000	2,017,515		(4,396)			4.900	4.632	FA	40,833	98,000	07/22/2010.	08/01/2020.
71647N AP 4	Petrobras Global Finance Sr Nt.		D		4FE	1,431,170	107.750	1,400,750	1,300,000	1,400,750	(26,331)	(4,089)			8.375	5.820	MN	11,492	54,438	10/31/2016.	05/23/2021.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
767201 AH 9	Rio Tinto Finance USA Ltd Co Gtd Nt		C		1FE	12,300,000	115.305	11,530,540	10,000,000	10,679,324		(265,005)			9.000	5.839	MN	150,000	900,000	09/15/2009.	05/01/2019.
803070 AB 7	Sappi Papier Holding AG Sr Nt		D		4FE	161,438	92.000	161,000	175,000	161,000	(451)	14			7.500	8.404	JD	583		12/16/2016.	06/15/2032.
82620K AE 3	Siemens Financieringsmat Sr Nt		D		1FE	12,930,320	100.267	13,034,671	13,000,000	12,940,778		5,887			3.250	3.312	MN	39,903	422,500	10/09/2015.	05/27/2025.
86959L AE 3	Svenska Handelsbanken AB Sr Nt		C		1FE	5,142,950	108.125	5,406,235	5,000,000	5,054,663		(15,270)			5.125	4.757	MS	64,774	256,250	05/21/2010.	03/30/2020.
86960B AQ 5	Svenska Handelsbanken AB Sr Nt		D		1FE	7,974,580	96.572	7,725,720	8,000,000	7,976,139		1,559			1.875	1.942	MS	47,500		08/31/2016.	09/07/2021.
902133 AF 4	Tyco Electronics Group Co Gtd Nt		C		1FE	7,145,040	103.725	6,742,125	6,500,000	6,574,211		(95,474)			6.550	4.971	AO	106,438	425,750	02/08/2010.	10/01/2017.
928670 AX 6	Volkswagen Intl Fin NV Sr Nt		D		2FE	9,490,120	99.964	9,496,609	9,500,000	9,496,154		1,981			2.125	2.147	MN	22,991	201,875	11/13/2013.	11/20/2018.
947075 AB 3	Weatherford Intl Inc Co Gtd Nt	LS	C		5FE	7,065,287	80.250	5,376,750	6,700,000	5,376,750	862,730	(8,480)			6.500	6.073	FA	181,458	435,500	07/12/2011.	08/01/2036.
950399 AA 3	Welltec A/S Sr Nt	LS	C		4FE	13,557,500	100.500	14,070,000	14,000,000	13,802,160	597,631	79,528			8.000	8.602	FA	466,667	1,120,000	12/03/2012.	02/01/2019.
984245 AM 2	YPF Sociedad Anonima Sr Nt		D	4	4FE	771,750	107.260	750,820	700,000	750,820	(18,615)	(2,315)			8.500	5.816	MS	16,197		11/01/2016.	03/23/2021.
G1745* AG 6	Brookfield Utilities UK PLC Priv Pl Nt (		B		2FE	15,238,000	101.981	12,584,497	12,340,000	12,340,000				(2,396,000)	4.050	4.050	AO	102,731	534,296	04/17/2013.	04/17/2023.
G2615@ AA 2	DCC plc Sr Nt Ser A		D		2	13,000,000	101.627	13,211,573	13,000,000	13,000,000					3.410	3.410	AO	81,272	443,300	04/25/2013.	04/25/2020.
G4035E AA 1	Gold Fields Orogen Hold Sr Nt		D		3FE	1,727,625	98.300	1,671,100	1,700,000	1,671,100	(55,484)	(1,041)			4.875	4.419	AO	19,338		10/31/2016.	10/07/2020.
G6037A AA 2	Metalloinvest Finance LT Nt		D		3FE	1,563,750	104.928	1,573,914	1,500,000	1,560,898		(2,852)			5.625	4.289	AO	17,344		10/31/2016.	04/17/2020.
G6710E AL 4	Odebrecht Finance LTD Sr Nt		D		4FE	323,200	58.250	372,800	640,000	323,575		375			7.125	14.504	JD	633	22,800	10/31/2016.	06/26/2042.
G7770# AB 8	Sage Group plc Nt		D		2	21,000,000	100.552	21,115,821	21,000,000	21,000,000					3.080	3.080	MN	73,663	646,800	05/20/2013.	05/20/2020.
L6388F AL 6	Millicom Intl Cellular Sr Nt		D		3FE	1,413,990	105.428	1,423,278	1,350,000	1,412,120		(1,870)			6.625	5.517	AO	18,881		10/31/2016.	10/15/2021.
L78043 AA 1	Puma Energy Holdings Sr Nt		D		3FE	1,554,750	103.406	1,551,090	1,500,000	1,551,090	(1,902)	(1,758)			6.750	5.766	FA	42,188		10/31/2016.	02/01/2021.
L9183M AD 0	TMK OAO Sr Nt		D		4FE	1,056,250	103.500	1,035,000	1,000,000	1,035,000	(18,741)	(2,509)			6.750	4.940	AO	16,500		10/31/2016.	04/03/2020.
M2R15V AA 5	Albaraka Turk Katilim BA Sr Nt		D		3FE	757,425	99.580	746,850	750,000	746,850	(10,212)	(363)			6.250	5.839	JD	130	23,438	10/31/2016.	06/30/2019.
M8933F AF 4	Turkiye IS Bankasi AS Sub Nt		D		3FE	648,375	95.375	619,938	650,000	619,938	(28,480)	42			6.000	6.050	AO	7,258		10/31/2016.	10/24/2022.
N54468 AD 0	MARFRIG Holding Europe Sr Nt		D		4FE	1,245,600	103.392	1,240,704	1,200,000	1,240,704	(2,514)	(2,382)			6.875	5.305	JD	1,604	41,250	11/02/2016.	06/24/2019.
N9417J AB 7	VTR Finance BV Secured Nt		D		4FE	1,257,000	103.250	1,239,000	1,200,000	1,239,000	(17,102)	(898)			6.875	6.049	JJ	38,042		11/01/2016.	01/15/2024.
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt		D		4FE	357,000	101.430	355,005	350,000	355,005	(1,912)	(83)			5.700	5.393	JJ	9,421		11/01/2016.	01/11/2025.
P2894N AC 1	Columbus Intl Inc Sr Nt		D		3FE	751,716	103.800	726,600	700,000	726,600	(23,441)	(1,675)			7.375	5.463	MS	13,050		11/01/2016.	03/30/2021.
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt		D		3FE	455,135	100.300	455,362	454,000	455,083		(52)			7.250	7.085	FA	13,257		11/07/2016.	08/06/2018.
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt		D		4FE	1,075,250	92.500	1,063,750	1,150,000	1,063,750	(14,803)	3,303			7.500	9.864	FA	33,542		10/31/2016.	02/11/2020.
P57908 AF 5	Mexichem SAB DE CV Sr Nt		D		2FE	771,659	90.001	742,508	825,000	771,777		118			5.875	6.370	MS	14,002		11/17/2016.	09/17/2044.
P6460M AJ 3	Mastellone Hermanos SA Sr Nt		D		4FE	2,072,875	108.130	1,946,340	1,800,000	1,946,340	(120,259)	(6,276)			12.625	8.591	JJ	112,363		11/15/2016.	07/03/2021.
P6638M AA 9	Metalsa SA DE CV Sr Nt		D		3FE	486,250	95.859	479,295	500,000	479,295	(7,223)	268			4.900	5.410	AO	4,560		11/04/2016.	04/24/2023.
P8704L AA 6	Sixsigma Networks Mexico Sr Nt		D		4FE	344,708	93.351	326,729	350,000	326,729	(18,112)	132			8.250	8.629	MN	4,331		11/02/2016.	11/07/2021.
P989MJ AY 7	YPF Sociedad Anonima Sr Nt		D	4	4FE	1,657,500	103.750	1,556,250	1,500,000	1,556,250	(98,036)	(3,214)			8.750	6.726	AO	31,719		11/01/2016.	04/04/2024.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						1,925,089,301	XXX	1,922,298,408	1,877,982,431	1,884,715,080	4,982,201	(6,247,719)	47,715	(2,396,000)	XXX	XXX	XXX	21,001,185	71,328,955	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2			4	1FM	3,734,536	94.701	3,790,873	4,003,008	3,734,536					2.856	4.456	MON	9,527	106,472	03/22/2007.	03/25/2047.
03072S L9 4	Ameriquest Mtg Sec Inc RMBS Ser 2005-R8			4	1FM	4,411,719	92.704	4,635,200	5,000,000	4,502,773		47,588			1.246	2.359	MON	865	49,014	11/13/2014.	10/25/2035.
03072S S6 3	Ameriquest Mtg Sec Inc RMBS Ser 2005-R10			4	1FM	13,959,375	95.869	14,380,350	15,000,000	14,256,153		151,190			1.166	2.128	MON	2,429	134,875	08/19/2014.	01/25/2036.
12668B EJ 8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4			4	1FM	5,709,733	92.794	5,926,387	6,386,619	5,709,733					5.500	8.469	MON	29,272	336,672	02/28/2006.	02/25/2036.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE			4	1FM	4,777,728	96.132	4,594,320	4,779,173	4,777,728					0.956	0.962	MON	508	32,797	03/29/2007.	02/25/2037.
17323T AA 8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2			4	1FM	11,197,976	100.963	11,371,624	11,263,216	11,200,119		831			3.500	3.559	MON	32,851	394,213	06/09/2015.	01/25/2053.
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	37,609	102.607	38,591	37,610	37,489		(50)			5.235	5.235	MON	164	1,867	02/12/2004.	11/25/2033.
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1			4	1FM	2,062,402	95.270	2,139,465	2,245,696	2,062,402					5.500	7.476	MON	10,293	123,513	03/09/2006.	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
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-			4	1FM	184,808	88.412	292,377	330,697	184,808					0.884	18.405	MON	138	2,150	11/14/2007	09/15/2030
40430H DD 7	HSI Asset Sec Corp Tr RMBS Ser 2006-OPT1			4	1FM	8,575,000	95.906	9,590,640	10,000,000	9,024,103		(88,485)			1.056	2.814	MON	1,421	78,836	11/01/2013	12/25/2035
437084 PZ 3	Home Equity Asset Tr RMBS Ser 2005-8 Cl			4	1FM	22,578,125	97.835	24,458,625	25,000,000	23,070,658		(121,955)			1.186	2.335	MON	4,004	229,862	12/01/2014	02/25/2036
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20			4	1FM	1,900,494	98.046	1,902,300	1,940,207	1,912,940		5,580			1.106	1.472	MON	238	23,150	09/25/2007	06/25/2034
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2			4	1FM	160,330	18.642	44,410	238,232	44,410	(13,961)				9.120	15.304	MON	1,811	13,350	05/09/2000	06/25/2031
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C			4	1FM	13,227,616	91.359	12,924,710	14,147,182	13,304,041		59,916			1.656	2.301	MON	4,556	197,491	09/29/2015	10/25/2034
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2			4	1FM	41	100.237	42	42	41					5.250	5.724	MON		2	11/10/2005	08/25/2036
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-			4	1FM	6,638,608	97.590	6,713,579	6,879,386	6,678,314		8,863			2.830	3.161	MON	16,226	189,463	10/04/2013	06/25/2035
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1FE	3,578,897	101.701	3,561,852	3,502,285	3,576,130		(871)			3.750	3.611	MON	10,945	131,336	08/12/2015	05/25/2054
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-			4	1FE	6,147,923	102.567	6,158,026	6,003,917	6,139,820		2,542			3.750	3.588	MON	18,762	225,147	10/02/2014	05/25/2054
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-			4	1FM	4,976,317	102.907	5,000,219	4,858,969	4,966,865		(1,380)			3.750	3.433	MON	15,184	182,211	06/23/2015	04/25/2052
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	125,353	102.270	128,201	125,355	124,999		(26)			4.820	4.826	MON	504	6,669	02/05/2004	03/25/2034
70069F MS 3	Park Place Securities Inc RMBS Ser 2005-			4	1FM	6,413,750	95.381	6,676,649	7,000,000	6,565,000		78,484			1.226	2.384	MON	1,160	67,200	10/21/2014	09/25/2035
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2			4	1FM	475,113	100.126	475,713	475,113	474,033		355			4.876	4.888	MON	1,931	22,045	11/19/2004	02/25/2035
81745Y AA 3	Sequoia Mortgage Tr RMBS Ser 2013-12 Cl			4	1FM	5,843,448	103.244	5,922,892	5,736,780	5,815,333		25,705			4.000	3.540	MON	19,123	229,471	11/07/2013	12/25/2043
863576 FK 5	Structured Asset Sec Corp RMBS Ser 2006-			4	1FM	11,466,564	86.474	11,892,769	13,753,000	11,601,772		135,208			1.106	2.777	MON	2,050	97,847	03/09/2016	02/25/2036
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-			4	1FM	38,770	100.582	39,001	38,776	38,731		(4)			5.130	5.150	MON	166	1,989	02/20/2004	03/25/2034
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-			4	1FM	375,596	96.356	401,030	416,196	375,596					4.378	7.287	MON	1,518	18,989	03/23/2007	04/25/2047
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20			4	1FM	2,064,271	74.560	2,002,230	2,685,405	2,064,271					2.115	5.351	MON	4,733	53,462	03/23/2007	04/25/2037
94983C AE 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2			4	1FM	4,641,386	102.747	4,704,193	4,578,433	4,603,763		(34,132)			3.010	2.237	MON	11,483	132,175	09/26/2013	06/25/2035
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						145,303,488	XXX	149,766,268	156,425,297	146,846,561	(13,961)	269,359	0	0	XXX	XXX	XXX	201,862	3,082,268	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	6,179,983	104.658	6,279,468	6,000,000	6,098,341		(25,390)			3.756	3.293	MON	18,781	225,372	08/13/2013	09/05/2032
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS			4	1FM	3,087,632	104.580	3,137,409	3,000,000	3,048,051		(12,351)			4.045	3.593	MON	10,112	121,341	08/13/2013	09/05/2032
12591U AD 5	Comm Mortgage Trust CMBS Ser 2014-UBS2 C			4	1FM	16,479,386	104.071	16,651,344	16,000,000	16,305,924		(63,935)			3.472	3.025	MON	46,293	555,520	03/03/2014	03/10/2047
12593J BE 5	Comm Mortgage Trust CMBS Ser 2015-CR24 C			4	1FM	15,149,318	102.038	15,305,760	15,000,000	15,125,385		(18,114)			3.432	3.308	MON	42,900	514,800	07/24/2015	08/10/2055
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C			4	1FM	3,089,920	103.321	3,099,624	3,000,000	3,079,508		(10,412)			3.525	3.066	MON	8,813	88,125	01/27/2016	02/10/2049
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20			4	1FE	3,965,485	102.750	3,955,856	3,850,000	3,965,093		(392)			3.565	3.082	MON	11,439		12/14/2016	12/15/2049
12624K AC 0	Commercial Mortgage PTC CMBS Ser 2012-CR			4	1FM	6,304,029	101.749	6,537,354	6,425,000	6,365,377		21,368			2.752	3.096	MON	14,735	176,816	08/15/2013	08/15/2045
12650Y AA 1	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB			4	1FM	7,556,070	104.216	7,607,753	7,300,000	7,527,608		(28,462)			3.639	3.052	MON	22,139	199,252	03/16/2016	11/15/2034
12650Y AG 8	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB			4	1FM	10,235,550	103.177	10,317,680	10,000,000	10,201,947		(32,796)			3.811	3.427	MON	31,757	387,432	12/04/2015	11/15/2034
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C			4	1FE	3,244,433	102.615	3,232,373	3,150,000	3,243,909		(524)			3.512	3.064	MON	9,219		12/06/2016	12/10/2049
46634G AB 7	JP Morgan Chase Comm Mtg Secs CMBS Ser 2			4	1FM	10,098,281	108.315	9,748,332	9,000,000	9,539,636		(173,979)			5.633	3.479	MON	42,248	506,970	08/23/2013	12/05/2027
46639N AR 2	JPMBB Comm Mtg Secs Tr CMBS Ser 2013-C12			4	1FM	22,659,868	102.796	22,615,164	22,000,000	22,326,976		(97,850)			3.157	2.678	MON	57,878	694,540	06/14/2013	07/15/2045
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32			4	1FE	2,883,829	102.449	2,868,578	2,800,000	2,883,529		(300)			3.514	3.054	MON	8,199		12/06/2016	12/15/2049
61762M BU 4	Morgan Stanley BAML Tr CMBS Ser 2013-C10			4	1FM	5,149,929	105.749	5,287,425	5,000,000	5,079,201		(21,088)			3.912	3.447	MON	16,300	195,600	06/24/2013	07/15/2046
61764X BG 9	Morgan Stanley BAML Tr CMBS Ser 2015-C21			4	1FM	10,299,570	101.624	10,162,350	10,000,000	10,226,990		(39,737)			3.150	2.698	MON	26,250	315,000	02/13/2015	03/15/2048
67087M AA 4	OBP Depositor LLC Tr CMBS Ser 2010-OBP C			4	1FM	11,889,176	106.342	11,133,997	10,470,000	11,197,800		(199,152)			4.646	2.550	MON	40,538	486,457	05/24/2013	07/15/2045
90270R BF 0	UBS-Barclays Comm Mort Tr CMBS Ser 2012-			4	1FM	12,889,297	100.535	13,069,576	13,000,000	12,940,925		15,093			2.459	2.601	MON	26,638	319,657	06/14/2013	12/10/2045
92939K AJ 7	WFRBS Commercial Mtg Tr CMBS Ser 2014-C2			4,6	1FE	2,000,000	2.980	1,511,362		1,585,059		(197,086)			0.413	0.772	MON	17,477	247,078	10/28/2014	11/15/2047
94988M AA 8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT			4	1FM	10,560,547	102.865	10,286,490	10,000,000	10,447,755		(66,447)			3.544	2.758	MON	29,533	354,400	04/09/2015	04/16/2035
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC			4,6	1FE	7,408,276	7.551	5,730,431		5,661,486		(974,757)			1.396	(8.039)	MON	88,277	1,118,618	03/26/2015	04/15/2050
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX			4	1FM	10,299,920	102.137	10,213,730	10,000,000	10,267,255		(32,665)			3.382	2.927	MON	28,183	281,833	02/18/2016	01/15/2059

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
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						181,430,499	XXX	178,752,056	165,995,000	177,117,755	0	(1,958,976)	0	0	XXX	XXX	XXX	597,709	6,788,811	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
00163G AR 8	ALM Loan Funding CLO Ser 2012-7A Cl A2R			4	1FE	25,000,000	99.030	24,757,605	25,000,000	25,000,000					2.730	2.739	JAJO..	144,083	20,992	09/13/2016.	10/15/2028.
001749 AN 0	American Money Mgmt Corp CLO Ser 2011-9A			4	1FE	12,000,000	100.728	12,087,324	12,000,000	12,000,000					3.380	3.394	JAJO..	85,627	194,536	03/31/2016.	01/15/2022.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A			4	1	1,971,526	114.648	2,132,379	1,859,930	1,898,262		(6,531)			7.500	6.921	MON...	6,200	139,495	08/15/2002.	06/15/2021.
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A Cl A1R			4	1FE	1,250,000	99.982	1,249,777	1,250,000	1,250,000					2.370	2.377	JAJO..	6,007		09/28/2016.	10/15/2028.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201			4	3FE	11,828,813	103.750	12,272,393	11,828,813	11,828,813					5.600	5.599	JJ.....	305,446	662,414	07/30/2014.	07/15/2020.
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013			4	2FE	918,742	106.625	937,261	879,025	907,083		(4,657)			4.950	3.976	JJ.....	20,064	43,512	07/30/2014.	01/15/2023.
03765P AA 1	Apidos CLO CLO Ser 2015-21A Cl A1			4	1FE	3,982,000	100.370	4,014,812	4,000,000	3,985,773		2,787			2.312	2.394	JAJO..	19,264	104,642	09/01/2015.	07/18/2027.
055385 AA 6	BFC Guaranty Corp CTL			4	1	263,439	103.662	283,274	273,266	271,962		677			6.250	6.787	JD.....	1,423	17,079	06/26/2001.	12/01/2017.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea			4	2	1,552,830	107.770	1,657,490	1,537,992	1,543,674		(804)			6.950	6.930	MON...	4,751	106,890	10/17/2002.	05/15/2022.
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser			4	1FE	15,436,512	102.910	15,436,512	15,000,000	15,436,459		(53)			4.000	3.882	MON...	5,000		12/16/2016.	06/28/2053.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	2,244,127	112.178	2,517,417	2,244,127	2,244,127					7.230	7.232	AO.....	34,253	162,250	08/16/2001.	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	1,428,174	106.543	1,521,619	1,428,174	1,428,174					6.260	6.261	FA.....	33,775	89,404	12/19/2001.	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le			4	1	2,634,007	105.996	2,791,942	2,634,007	2,634,007					5.980	5.981	JJ.....	72,631	157,514	11/19/2002.	01/15/2024.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage			4	1	1,770,178	119.640	2,117,839	1,770,178	1,770,178					7.290	7.406	MON...	5,735	129,046	02/28/2002.	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes			4	1	784,918	111.427	874,610	784,918	784,918					7.070	7.072	FA.....	20,964	55,494	10/17/2001.	08/15/2021.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar			4	1	1,192,910	110.817	1,321,947	1,192,910	1,192,910					6.650	6.743	MON...	3,526	79,329	12/13/2002.	10/15/2022.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls			4	2	704,651	108.006	761,069	704,651	704,651					5.330	5.390	MON...	1,669	37,558	11/05/2004.	01/15/2025.
126650 BP 4	CVS Health Corp ABS PTC Nt			4	2FE	4,736,724	112.110	4,696,162	4,188,899	4,639,026		(35,114)			6.036	4.164	MON...	14,749	252,842	03/12/2014.	12/10/2028.
126650 BQ 2	CVS Health Corp ABS PTC Nt			4	2FE	1,399,599	117.289	1,787,412	1,523,937	1,434,901		5,303			6.943	8.181	MON...	6,172	105,807	07/10/2009.	01/10/2030.
126650 BS 8	CVS Health Corp ABS PTC Nt			4	2FE	1,647,390	121.767	1,578,077	1,295,984	1,601,055		(18,930)			7.507	4.220	MON...	5,675	97,290	07/15/2014.	01/10/2032.
26250A AM 1	Dryden Sr Ln Fd CLO Ser 2011-22A Cl A2R			4	1FE	20,000,000	99.990	19,998,054	20,000,000	20,000,000					2.630	2.639	JAJO..	113,745	472,887	01/08/2014.	01/15/2022.
26250C AU 9	Dryden Sr Ln Fd CLO Ser 2012-23RA Cl A2			4	1FE	9,750,000	99.602	9,711,185	9,750,000	9,750,000					2.780	2.790	JAJO..	58,619	245,483	06/27/2014.	07/17/2023.
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser			4	3AM	225,642	100.695	228,146	226,571	225,718		5			7.850	7.985	MON...	1,482	17,823	12/02/1999.	05/18/2026.
44984R AF 5	I-Preferred Term Sec Ltd LBASS Nt Fx-to-			4	1AM	2,273,205	101.400	3,042,000	3,000,000	2,273,205					2.743	6.838	MJSD.	914	74,429	10/01/2007.	06/24/2034.
50026* AA 3	Kohls Corp CTL Shelby MI			4	2	1,142,903	114.167	1,235,076	1,081,814	1,103,314		(3,303)			7.600	6.990	MON...	3,654	82,218	09/11/2002.	12/15/2022.
52467@ AH 8	Legg Mason Mtg Cap Corp CTL			4	4	498,062	105.664	501,793	474,895	480,996		(1,410)			7.750	7.194	MON...	1,636	36,439	07/02/2002.	01/15/2021.
55954E AC 3	Magnetite CLO Ltd CLO Ser 2016-17A Cl A			4	1FE	10,000,000	100.455	10,045,516	10,000,000	10,000,000					2.431	2.438	JAJO..	49,300	126,528	02/24/2016.	04/20/2028.
55954E AE 9	Magnetite CLO Ltd CLO Ser 2016-17A Cl B1			4	1FE	10,000,000	100.090	10,009,031	10,000,000	10,000,000					3.231	3.244	JAJO..	65,522	171,639	02/24/2016.	04/20/2028.
636517 AA 2	National Inst of Hlth Fishers CTL Pl II			4	1	1,628,238	111.940	1,822,654	1,628,238	1,628,238					7.070	7.070	JJ.....	53,081	115,116	07/09/2002.	07/15/2022.
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd			4	1	1,470,321	107.289	1,577,497	1,470,321	1,470,321					5.900	5.901	JJ.....	40,001	86,749	10/22/2002.	01/15/2020.
653240 AA 9	Newtown CTL Ser 2002			4	1	1,617,775	109.656	1,774,053	1,617,832	1,617,808		3			6.082	6.160	MON...	4,373	98,397	08/08/2002.	05/15/2023.
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls			4	1	1,989,523	112.079	2,229,833	1,989,523	1,989,523					6.500	6.589	MON...	8,621	129,319	09/19/2002.	11/07/2023.
67109B CC 6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl			4	1FE	10,815,000	99.890	10,803,106	10,815,000	10,815,000					2.316	2.322	FMAN.	11,826		11/29/2016.	08/15/2029.
74040U AA 8	Preferred Term Sec Ltd LBASS IX Residual			4	6*				204,579						3.846		JAJO..			12/21/2016.	04/03/2033.
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate			4	1FE	827,509	98.860	1,290,849	1,305,734	909,571		15,635			1.583	6.383	JAJO..	5,169	16,763	05/14/2012.	07/03/2033.
74040Y AF 9	Preferred Term Sec Ltd VI LBASS Mezz Nt			4	6FE	600,574	18.680	467,000	2,500,000	467,000	171,750				2.557	70.081	JAJO..	15,980	56,872	10/02/2007.	07/03/2033.
74040Y AG 7	Preferred Term Sec Ltd LBASS X Residual			4	6*				81,515						3.596		JAJO..			12/21/2016.	07/03/2033.
74041B AA 9	Preferred Term Sec Ltd LBASS XV Residual			4	6*				382,512						4.147		MJSD.			12/21/2016.	09/26/2034.
74041D AB 3	Preferred Term Sec Ltd LBASS XXVII Resid			4	6*				2,445,700						4.746		MJSD.			12/21/2016.	12/22/2037.
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser			4	1FE	1,718,907	98.230	2,009,620	2,045,831	1,777,408		14,336			1.523	2.725	MJSD.	425	25,174	03/26/2013.	12/24/2033.
74041T AB 8	Preferred Term Sec Ltd LBASS VII Residua			4	6*				175,355						3.596		JAJO..			12/21/2016.	10/03/2032.

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
74041Y AA 9	Preferred Term Sec Ltd XII LBASS Residua			4	6*				1,170,116						4.197		MJSD.			12/21/2016.	12/24/2033.
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-			4	1FE	5,836,814	100.900	5,889,345	5,836,814	5,836,814					1.857	1.861	MJSD.	3,010	92,694	11/06/2007.	03/22/2038.
74042G AA 7	Preferred Term Sec Ltd LBASS XVI Residua			4	6*				605,927						5.998		MJSD.			12/21/2016.	03/23/2035.
74042V AA 4	Preferred Term Sec Ltd LBASS XVII Residu			4	6*				2,708,575						4.148		MJSD.			12/21/2016.	06/23/2035.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl			4	1FE	2,528,910	93.440	2,478,850	2,652,879	2,562,852		2,291			1.273	1.472	MJSD.	938	26,217	09/27/2007.	12/22/2036.
85804P AA 1	Stedman Loan Fund Ltd CLOSer2008-1A ClC			4	6*	11,009	1.000	11,009	1,100,909	11,009							JAJO..			12/21/2016.	05/16/2022.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C			4	3FE	9,452,586	109.500	10,881,032	9,937,015	9,687,208		59,271			8.390	9.400	MS.....	277,905	833,716	05/10/2012.	09/01/2023.
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1			4	1FE	1,936,067	109.904	1,865,359	1,697,262	1,905,150		(3,904)			6.630	1.602	JJ.....	48,137	112,528	05/30/2013.	01/27/2022.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1			4	1	640,008	109.206	724,584	663,502	653,152		1,862			5.082	5.576	JJ.....	16,766	33,719	02/12/2008.	01/02/2029.
91736# AA 4	United States of America BIA CTL GSA Gtd			4	1	1,023,732	109.703	1,123,068	1,023,732	1,023,732					5.730	5.731	MS.....	17,272	58,660	04/09/2003.	03/15/2024.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20			4	2	939,513	114.351	1,074,338	939,513	939,513					6.650	6.743	MON...	5,206	62,465	07/28/2002.	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L			4	1	1,198,834	128.412	1,470,348	1,145,027	1,178,793		(1,729)			7.380	7.019	MON...	3,756	84,531	07/30/2002.	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co			4	2	1,582,915	108.444	1,716,573	1,582,915	1,582,915					6.640	6.733	MON...	6,131	105,105	10/09/2002.	10/10/2024.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31			4	3Z	1,700,773	110.503	1,879,408	1,700,773	1,700,773	115,728				7.338	7.339	JJ.....	54,081	124,992	12/20/2002.	12/23/2022.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						194,155,360	XXX	200,656,248	205,357,190	194,145,986	287,478	25,735	0	0	XXX	XXX	XXX	1,664,564	5,746,557	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						2,445,978,648	XXX	2,451,472,980	2,405,759,918	2,402,825,382	5,255,718	(7,911,601)	47,715	(2,396,000)	XXX	XXX	XXX	23,465,320	86,946,591	XXX	XXX
Hybrid Securities - Issuer Obligations																					
151327 20 2	Centaur Funding Corp Pfd Stk				2FE	2,099,950	116.500	2,330,000	2,000,000	2,099,950					9.080	9.080	FMAN.		181,600	03/18/2008.	01/01/2049.
4299999. Hybrid Securities - Issuer Obligations						2,099,950	XXX	2,330,000	2,000,000	2,099,950	0	0	0	0	XXX	XXX	XXX	0	181,600	XXX	XXX
4899999. Total - Hybrid Securities						2,099,950	XXX	2,330,000	2,000,000	2,099,950	0	0	0	0	XXX	XXX	XXX	0	181,600	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						3,297,801,310	XXX	3,429,633,388	3,190,463,746	3,284,167,547	11,775,584	(9,256,805)	47,715	(2,396,000)	XXX	XXX	XXX	37,377,432	119,013,226	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						262,303,030	XXX	266,260,701	267,486,434	263,530,188	(13,961)	43,904	0	0	XXX	XXX	XXX	576,061	7,474,229	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						181,652,018	XXX	178,956,236	166,201,241	177,335,092	0	(1,959,615)	0	0	XXX	XXX	XXX	598,934	6,803,506	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						262,580,352	XXX	277,138,081	278,816,206	265,179,553	287,478	300,481	0	0	XXX	XXX	XXX	2,668,760	8,877,125	XXX	XXX
8399999. Grand Total - Bonds						4,004,336,710	XXX	4,151,988,406	3,902,967,627	3,990,212,380	12,049,101	(10,872,035)	47,715	(2,396,000)	XXX	XXX	XXX	41,221,187	142,168,086	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
70867* 11 3	Pennsylvania-American Wtr Co 9.35% Pfd (			2,735.000	100.00		273,500	100.000	273,500	273,500		25,572					0		P2A	04/23/1971.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							273,500	XXX	273,500	273,500	0	25,572	0	0	0	0	0	0	XXX	XXX
8999999. Total - Preferred Stocks							273,500	XXX	273,500	273,500	0	25,572	0	0	0	0	0	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)																	
300439 20 5	Everyware Global Inc Com			580,158.000	3,771,027	6.500	3,771,027	5,470,761				(435,119)		(435,119)		L	06/02/2015.
92531L 20 7	Verso Corp Cl A Com			467,731.000	3,320,890	7.100	3,320,890	4,768,694				(1,447,803)		(1,447,803)		L	07/15/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					7,091,917	XXX	7,091,917	10,239,455	0	0	0	(1,882,922)	0	(1,882,922)	0	XXX	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																	
63862@ 10 3	Nationwide Corp			649,510.000	232,188,426	357.482	232,188,426	178,939,615				21,909,095		21,909,095		K	12/30/2006.
G7538* 10 9	Retention Alternatives Ltd		D	120,000.000	14,455,940	120.466	14,455,940	5,200,000				14,455,940		14,455,940		K	08/01/2002.
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates					246,644,366	XXX	246,644,366	184,139,615	0	0	0	36,365,035	0	36,365,035	0	XXX	XXX
9799999. Total - Common Stock					253,736,283	XXX	253,736,283	194,379,070	0	0	0	34,482,113	0	34,482,113	0	XXX	XXX
9899999. Total Common and Preferred Stock					254,009,783	XXX	254,009,783	194,652,570	0	25,572	0	34,482,113	0	34,482,113	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
912810 RR 1	U S Treasury 02/15/2046 TIPS		08/18/2016	Barclays Capital		21,752,151	19,330,000	2,134
912828 H4 5	U S Treasury 01/15/2025 TIPS		08/18/2016	Barclays Capital		46,340,129	45,000,000	10,873
912828 N7 1	U S Treasury 01/15/2026 TIPS		08/18/2016	Barclays Capital		127,469,553	120,000,000	72,260
0599999.	Total - Bonds - U.S. Government					195,561,833	184,330,000	85,267
Bonds - All Other Government								
000000 00 0	Russian Federation Sr Nt	D	10/31/2016	Direct		637,500	600,000	12,350
000000 00 0	Province of Neuquen Nt	D	11/29/2016	Direct		1,106,750	1,050,000	12,339
040114 GS 3	Argentina (Republic of) Sr Nt	D	11/01/2016	Direct		1,203,950	1,100,000	2,750
1099999.	Total - Bonds - All Other Government					2,948,200	2,750,000	27,439
Bonds - U.S. States, Territories and Possessions								
57582R LE 4	Massachusetts St GO Ser G		08/25/2016	Barclays Capital		12,766,838	11,250,000	
1799999.	Total - Bonds - U.S. States, Territories & Possessions					12,766,838	11,250,000	0
Bonds - U.S. Special Revenue and Special Assessment								
3128HJ AG 1	FHLMC Gold PC Pool #W30007		01/12/2016	Duncan Williams		21,084,511	18,409,396	45,984
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom		08/25/2016	Citigroup		9,759,315	9,759,315	
59333P W5 3	Miami-Dade Cnty FL Rev Preref AMT Ref Se		09/02/2016	Tax Free Exchange		2,598,352	2,650,000	56,966
59333P W6 1	Miami-Dade Cnty FL Rev Unref AMT Ref Ser		09/02/2016	Tax Free Exchange		5,233,541	5,350,000	115,006
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					38,675,719	36,168,711	217,956
Bonds - Industrial and Miscellaneous								
000000 00 0	Tronair Parent Inc 2nd Lien Term Ln Nt 1		10/19/2016	Guggenheim Securities LLC		1,930,000	2,000,000	
00163G AR 8	ALM Loan Funding CLO Ser 2012-7A Cl A2R		09/13/2016	Citigroup		25,000,000	25,000,000	
001749 AN 0	American Money Mgmt Corp CLO Ser 2011-9A		03/31/2016	Citigroup		12,000,000	12,000,000	
00206R CX 8	AT&T Inc Sr Nt 5.875% 10/01/19		03/21/2016	Tax Free Exchange		10,254,275	10,000,000	277,431
00206R CY 6	AT&T Inc Sr Nt 5.200% 03/15/20		03/21/2016	Tax Free Exchange		25,577,772	25,500,000	22,100
00287Y AY 5	ABBVIE Inc Sr Nt 3.200% 05/14/26		08/24/2016	Various		5,155,675	5,000,000	47,556
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A Cl A1R		09/28/2016	Bank of America BISD Dealer		1,250,000	1,250,000	
035240 AA 8	Anheuser-Busch Inbev Worldwide Sr Nt		12/16/2016	Tax Free Exchange		14,998,884	15,000,000	408,958
037833 BZ 2	Apple Inc Sr Nt 2.450% 08/04/26		07/28/2016	Morgan/JP/Securities - Bonds		4,986,350	5,000,000	
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser		12/16/2016	Citigroup		15,436,512	15,000,000	
092113 AG 4	Black Hills Corp Sr Nt		07/28/2016	Pressprich R W		3,392,580	3,000,000	8,323
092113 AK 5	Black Hills Corp Sr Nt		01/08/2016	Credit Suisse First Boston		7,990,160	8,000,000	
092113 AM 1	Black Hills Corp Sr Nt		08/25/2016	Morgan Stanley & Co Inc		2,529,525	2,500,000	2,406
10112R AX 2	Boston Properties LP Sr Nt		01/08/2016	Morgan/JP/Securities - Bonds		4,985,400	5,000,000	
125896 BK 5	CMS Energy Corp Sr Nt 5.050% 03/15/22		06/16/2016	Merrill Lynch		3,180,052	2,785,000	37,505
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C		01/27/2016	Deutsche Bank Securities		3,089,920	3,000,000	2,644
12594P AW 1	Credit Suisse Mortgage Trust CMBS Ser 20		12/14/2016	Credit Suisse First Boston		3,965,485	3,850,000	8,007
12650Y AA 1	Credit Suisse Mtg Tr CMBS Ser 2015-GLPB		03/16/2016	Wells Fargo		7,556,070	7,300,000	14,759
14040H BK 0	Capital One Financial Corp Sr Nt		07/25/2016	Morgan Stanley & Co Inc		6,402,191	6,425,000	
140420 NB 2	Capital One Bank USA NA Sub Nt		06/16/2016	Various		13,146,284	13,000,000	153,563
14042R BT 7	Capital One NA Sr Nt 2.250% 09/13/21		09/08/2016	Morgan/JP/Securities - Bonds		4,992,250	5,000,000	
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt		11/18/2016	Various		7,365,387	7,321,417	
17275R BJ 0	Cisco Sys Inc Sr Nt 1.850% 09/20/21		09/13/2016	Morgan/JP/Securities - Bonds		9,998,600	10,000,000	
17291E AX 9	Citigroup Comm Mtg Tr CMBS Ser 2016-P6 C		12/06/2016	Citigroup		3,244,433	3,150,000	4,302
174610 AK 1	Citizens Financial Group Sr Nt		03/10/2016	Jeffries & Co Inc		2,031,660	2,000,000	24,367
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26		08/29/2016	Morgan/JP/Securities - Bonds		4,994,200	5,000,000	
228189 AB 2	Crown Amer / Cap Corp VI High Yield Corp		06/16/2016	Bank of America BISD Dealer		2,117,880	2,079,000	39,564

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
22819K AA 8	Crown Amer / Cap Corp VI Sr Nt		09/08/2016	Citigroup		2,003,750	2,000,000	
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23		08/30/2016	Suntrust		5,492,150	5,000,000	48,660
25468P DK 9	Disney Walt Co Sr Nt 3.000% 02/13/26		01/05/2016	Citigroup		4,980,000	5,000,000	
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23		08/10/2016	Goldman Sachs & Company		5,431,250	5,000,000	130,972
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1		09/22/2016	Tax Free Exchange		4,931,454	4,921,368	
281020 AJ 6	Edison International Sr Nt		09/08/2016	Various		7,098,350	7,000,000	45,233
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd		09/07/2016	Various		13,177,679	12,222,000	157,280
31428X BF 2	Fedex Corp Sr Nt 3.250% 04/01/26		03/21/2016	Deutsche Bank Securities		2,993,880	3,000,000	
316773 CT 5	Fifth Third Bancorp Sr Nt		08/25/2016	Suntrust		5,191,400	5,000,000	13,177
38143U 8F 1	Goldman Sachs Group LP Sr Nt		02/22/2016	Goldman Sachs & Company		3,993,360	4,000,000	
404119 BU 2	HCA Inc High Yield Corp		08/24/2016	Various		12,023,125	12,000,000	2,625
404122 AT 0	HCA Inc Term Ln B7 Nt 1		12/15/2016	Citigroup		3,764,004	3,740,625	
410345 AL 6	Hanesbrands Ind Sr Nt 4.875% 05/15/26		06/14/2016	Bank of America BISD Dealer		1,256,250	1,250,000	6,940
438516 BL 9	Honeywell International Inc Sr Nt		11/10/2016	Various		3,583,324	3,700,000	4,111
446150 AJ 3	Huntington Bancshares Sr Nt		03/09/2016	Goldman Sachs & Company		7,485,225	7,500,000	
485170 AR 5	Kansas City Southern Inds Inc Sr Nt		07/26/2016	Tax Free Exchange		2,146,088	2,120,000	16,097
49338C AB 9	Keyspan Gas East Corp Sr Nt		08/17/2016	Morgan Stanley & Co Inc		8,021,365	7,900,000	10,229
50077L AH 9	Kraft Heinz Foods Co Sr Nt		08/19/2016	Tax Free Exchange		7,985,726	8,000,000	29,244
532716 AU 1	Limited Brands Inc High Yield Corp		07/05/2016	Goldman Sachs & Company		1,342,300	1,240,000	27,706
546676 AW 7	Louisville Gas & Elec Co 1st Mtg Bd		02/04/2016	BNP Paribas Securities		1,036,610	1,000,000	12,008
55954E AC 3	Magnetite CLO Ltd CLO Ser 2016-17A Cl A		02/24/2016	Deutsche Bank Securities		10,000,000	10,000,000	
55954E AE 9	Magnetite CLO Ltd CLO Ser 2016-17A Cl B1		02/24/2016	Deutsche Bank Securities		10,000,000	10,000,000	
594918 BR 4	Microsoft Corp Sr Nt 2.400% 08/08/26		08/01/2016	Bank of America BISD Dealer		2,994,420	3,000,000	
60871R AG 5	Molson Coors Brewing Co Sr Nt		07/22/2016	Merrill Lynch		11,590,858	11,400,000	18,583
61691G AQ 3	Morgan Stanley BAML Tr CMBS Ser 2016-C32		12/06/2016	Bank of America BISD Dealer		2,883,829	2,800,000	5,466
64952W CH 4	New York Life Global Fdg Sec Nt		08/17/2016	Barclays Capital		9,972,700	10,000,000	24,806
651229 AV 8	Newell Rubbermaid Inc Sr Nt		03/18/2016	Goldman Sachs & Company		10,996,590	11,000,000	
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt		09/07/2016	Citigroup		4,990,500	5,000,000	
666807 BG 6	Northrop Grumman Corp Sr Nt		11/09/2016	Citigroup		1,046,490	1,000,000	9,389
67109B CC 6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl		11/29/2016	Morgan/JP/Securities - Bonds		10,815,000	10,815,000	
68389X BB 0	Oracle Corp Sr Nt 2.500% 05/15/22		01/28/2016	Wells Fargo		5,430,425	5,500,000	29,410
693304 AT 4	Peco Energy Co 1st Mtg Bd		08/24/2016	Wells Fargo		1,070,480	1,000,000	11,725
694308 HP 5	Pacific Gas & Elec Co Sr Nt		03/01/2016	Various		4,063,618	4,050,000	492
70466@ AA 6	Peach State Labs Inc Sr Sec Term Ln Nt 1		03/01/2016	Direct		7,313,379	7,313,379	
71579U AB 1	Petco Animal Supplies Term Ln B-1 Nt 1		12/06/2016	Citigroup		5,031,250	5,000,000	
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1		10/14/2016	Tax Free Exchange		9,626,766	9,924,433	
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond		06/15/2016	Merrill Lynch		5,433,550	5,000,000	47,500
74040U AA 8	Preferred Term Sec Ltd LBASS IX Residual		12/21/2016	Nationwide Mutual			204,579	
74040Y AG 7	Preferred Term Sec Ltd LBASS X Residual		12/21/2016	Nationwide Mutual			81,515	
74041B AA 9	Preferred Term Sec Ltd LBASS XV Residual		12/21/2016	Nationwide Mutual			382,512	
74041D AB 3	Preferred Term Sec Ltd LBASS XXVII Resid		12/21/2016	Nationwide Mutual			2,445,700	
74041T AB 8	Preferred Term Sec Ltd LBASS VII Residua		12/21/2016	Nationwide Mutual			175,355	
74041Y AA 9	Preferred Term Sec Ltd XII LBASS Residua		12/21/2016	Nationwide Mutual			1,170,116	
74042G AA 7	Preferred Term Sec Ltd LBASS XVI Residua		12/21/2016	Nationwide Mutual			605,927	
74042V AA 4	Preferred Term Sec Ltd LBASS XVII Residu		12/21/2016	Nationwide Mutual			2,708,575	
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1		10/26/2016	Bank of America BISD Dealer		12,836,848	12,901,354	

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756109 AL 8	Realty Income Corp Sr Nt		07/21/2016	Wells Fargo		1,148,800	1,000,000	1,757
785592 AD 8	Sabine Pass Liquefaction Hgh Yld Corp		08/24/2016	Various		3,157,500	3,000,000	62,109
785592 AH 9	Sabine Pass Liquefaction Hgh Yld Corp 1s		09/06/2016	Goldman Sachs & Company		2,687,500	2,500,000	75,521
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25		08/09/2016	Various		1,803,163	1,670,000	37,198
817565 CB 8	Service Corp Intl Sr Nt		06/14/2016	Bank of America BISD Dealer		1,025,000	1,000,000	4,778
83578B AH 6	Sophia LP Term Ln Nt 1		10/17/2016	Bank of America BISD Dealer		2,480,143	2,469,644	
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		07/26/2016	Guggenheim Securities LLC		4,136,905	4,239,357	
85804P AA 1	Stedman Loan Fund Ltd CLOSer2008-1A CIC		12/21/2016	Nationwide Indemnity		11,009	1,100,909	
863576 FK 5	Structured Asset Sec Corp RMBS Ser 2006-		03/09/2016	Nomura Securities Int'l Inc		11,466,564	13,753,000	5,404
90351H AB 4	US Foods Inc Term Ln Nt 1		11/18/2016	Various		7,737,892	7,678,208	
911312 AY 2	United Parcel Service Sr Nt		11/10/2016	Goldman Sachs & Company		4,641,648	4,800,000	7,040
91159H HL 7	US Bancorp Sr Nt 2.350% 01/29/21		01/26/2016	US Bancorp		4,999,300	5,000,000	
91324P CU 4	UnitedHealth Group Inc Sr Nt		02/22/2016	Wells Fargo		7,477,125	7,500,000	
92343V DD 3	Verizon Communications Inc Sr Nt		07/27/2016	Merrill Lynch		9,974,500	10,000,000	
92826C AB 8	Visa Inc Sr Nt 2.200% 12/14/20		02/02/2016	Morgan Stanley & Co Inc		8,088,880	8,000,000	24,933
93933W AA 4	Washington Mutual Bk FA Sub Bk Nt		12/22/2016	NLICA - Individual Closed			7,000,000	
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX		02/18/2016	Wells Fargo		10,299,920	10,000,000	23,486
976657 AL 0	Wisconsin Energy Corp Sr Nt		03/09/2016	BNP Paribas Securities		3,073,740	3,000,000	26,329
000000 00 0	Burger King Term Ln B2 Nt 1	A	11/08/2016	Morgan/JP/Securities - Bonds		1,004,931	997,450	
000000 00 0	Evraz Group SA Sr Nt 6.500% 04/22/20	D	10/31/2016	Direct		514,995	500,000	903
000000 00 0	Petra Diamonds LLC Sr Nt	D	12/06/2016	Direct		521,250	500,000	1,031
000000 00 0	Grupo Famsa SA de CV Sr Nt	D	11/02/2016	Direct		717,813	850,000	26,704
000000 00 0	Digicel Limited Sr Nt 8.250% 09/30/20	D	10/31/2016	Direct		1,064,760	1,200,000	9,075
000000 00 0	Braskem SA Sr Nt 5.750% 04/15/21	D	10/31/2016	Direct		781,410	750,000	2,156
000000 00 0	Digicel Limited Sr Nt 7.125% 04/01/22	D	10/31/2016	Direct		1,472,397	1,850,000	11,717
000000 00 0	Navios SA Logistics Inc Sr Nt	D	11/02/2016	Direct		537,469	675,000	816
000000 00 0	Grupo Posadas SAB CV Sr Nt	D	11/01/2016	Direct		1,556,441	1,500,000	40,688
000000 00 0	Compania Minera Milpo Sr Nt	D	11/16/2016	Direct		740,625	750,000	5,107
000000 00 0	AES El Salvador Trust II Sr Nt	D	11/10/2016	Direct		915,000	1,000,000	9,000
000000 00 0	Lukoil Intl Finance BV Sr Nt	D	10/31/2016	Direct		1,627,200	1,600,000	1,622
000000 00 0	Credito Real Sab De CV Sr Nt	D	10/31/2016	Direct		1,971,250	1,900,000	39,412
000000 00 0	Comcel Trust Sr Nt 6.875% 02/06/24	D	10/31/2016	Direct		744,785	725,000	12,046
000000 00 0	Odebrecht Finance LTD Sr Nt	D	11/29/2016	Direct		1,815,500	3,550,000	7,845
000000 00 0	Braskem SA Sr Nt 7.125% 07/22/41	D	11/01/2016	Direct		1,091,843	1,050,000	21,197
134638 AC 9	Camposol SA Sec Nt 10.500% 07/15/21	D	12/13/2016	Direct		1,052,625	1,100,000	47,629
20445P AE 5	Cia Latino Americana Sr Nt	D	10/31/2016	Direct		495,000	500,000	13,590
22112E AC 2	Cosan Luxembourg SA Sr Nt	D	11/01/2016	Direct		1,820,000	1,750,000	45,597
25156P AV 5	Deutsche Telekom Sr Nt	D	09/13/2016	RBC Dominion Securities		4,999,700	5,000,000	
44963L AA 4	IHS Netherlands Holdco Sr Nt	D	10/31/2016	Direct		1,356,875	1,300,000	1,715
463588 AA 1	IRSA Propiedades Com Sr Nt	D	11/02/2016	Direct		557,500	500,000	5,347
478375 AD 0	Johnson Control Intl plc Sr Nt	D	12/28/2016	Tax Free Exchange		3,999,889	4,000,000	48,889
71647N AP 4	Petrobras Global Finance Sr Nt	D	10/31/2016	Direct		1,431,170	1,300,000	48,389
803070 AB 7	Sappi Papier Holding AG Sr Nt	D	12/16/2016	Direct		161,438	175,000	219
86960B AQ 5	Svenska Handelsbanken AB Sr Nt	D	08/31/2016	Various		7,974,580	8,000,000	
984245 AM 2	YPF Sociedad Anonima Sr Nt	D	11/01/2016	Direct		771,750	700,000	6,776
G4035E AA 1	Gold Fields Orogen Hold Sr Nt	D	10/31/2016	Direct		1,727,625	1,700,000	5,755

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
G6037A AA 2	Metalloinvest Finance LT Nt	D	10/31/2016	Direct		1,563,750	1,500,000	3,516
G6710E AL 4	Odebrecht Finance LTD Sr Nt	D	10/31/2016	Direct		323,200	640,000	16,087
L6388F AL 6	Millicom Intl Cellular Sr Nt	D	10/31/2016	Direct		1,413,990	1,350,000	4,223
L78043 AA 1	Puma Energy Holdings Sr Nt	D	10/31/2016	Direct		1,554,750	1,500,000	25,594
L9183M AD 0	TMK OAO Sr Nt 6.750% 04/03/20	D	10/31/2016	Direct		1,056,250	1,000,000	5,438
M2R15V AA 5	Albaraka Turk Katilim BA Sr Nt	D	10/31/2016	Direct		757,425	750,000	15,885
M8933F AF 4	Turkiye IS Bankasi AS Sub Nt	D	10/31/2016	Direct		648,375	650,000	867
N54468 AD 0	MARFRIG Holding Europe Sr Nt	D	11/02/2016	Direct		1,245,600	1,200,000	30,479
N9417J AB 7	VTR Finance BV Secured Nt	D	11/01/2016	Direct		1,257,000	1,200,000	24,979
P2253T JE 0	Cemex SAB DE CV 1st Lien Nt	D	11/01/2016	Direct		357,000	350,000	6,262
P2894N AC 1	Columbus Intl Inc Sr Nt	D	11/01/2016	Direct		751,716	700,000	4,876
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt	D	11/07/2016	Direct		455,135	454,000	8,503
P4833J AA 4	Geopark Latin Amer Chile 1st Lien Nt	D	10/31/2016	Direct		1,075,250	1,150,000	19,646
P57908 AF 5	Mexichem SAB DE CV Sr Nt	D	11/17/2016	Direct		771,659	825,000	7,283
P6460M AJ 3	Mastellone Hermanos SA Sr Nt	D	11/15/2016	Direct		2,072,875	1,800,000	80,660
P6638M AA 9	Metalsa SA DE CV Sr Nt	D	11/04/2016	Direct		486,250	500,000	1,021
P8704L AA 6	Sixsigma Networks Mexico Sr Nt	D	11/02/2016	Direct		344,708	350,000	
P989MJ AY 7	YPF Sociedad Anonima Sr Nt	D	11/01/2016	Direct		1,657,500	1,500,000	10,938
3899999.	Total - Bonds - Industrial and Miscellaneous					583,033,381	596,785,423	2,651,175
8399997.	Total - Bonds - Part 3					832,985,971	831,284,134	2,981,837
8399998.	Total - Bonds - Summary Item from Part 5					48,716,728	51,242,781	279,372
8399999.	Total - Bonds					881,702,699	882,526,915	3,261,209
Common Stocks - Industrial and Miscellaneous								
92531L 20 7	Verso Corp Cl A Com		07/15/2016	Taxable Exchange	467,731.000	4,768,694	XXX	
9099999.	Total - Common Stocks - Industrial and Miscellaneous					4,768,694	XXX	0
9799997.	Total - Common Stocks - Part 3					4,768,694	XXX	0
9799999.	Total - Common Stocks					4,768,694	XXX	0
9899999.	Total - Preferred and Common Stocks					4,768,694	XXX	0
9999999.	Total - Bonds, Preferred and Common Stocks					886,471,393	XXX	3,261,209

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																				
455780 AG 1	Indonesia (Republic of) AID Sr Nt		12/01/2016.	Redemption 100.0000		100,000	100,000	109,000	103,578		(3,578)		(3,578)		100,000			0	6,675	06/01/2021.
491798 AA 2	Kenya (Republic of) AID Sr Nt		10/15/2016.	Redemption 100.0000		100,000	100,000	109,250	102,263		(2,263)		(2,263)		100,000			0	7,500	10/15/2018.
62938L AA 8	NRRC-B Facilities Corp CTL GSA Backed		10/15/2016.	Redemption 100.0000		740,000	740,000	740,000	740,000				0		740,000			0	36,990	04/15/2022.
911760 HH 2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z		12/01/2016.	Paydown		281,237	281,237	279,838	280,080		1,156		1,156		281,237			0	9,762	06/15/2026.
911760 LQ 7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 Cl 1		12/01/2016.	Paydown		55,245	55,245	58,007	56,658		(1,414)		(1,414)		55,245			0	1,890	06/15/2028.
912810 FH 6	U S Treasury 04/15/2029 TIPS		08/18/2016.	Barclays Capital		52,514,337	24,878,000	40,160,471	42,506,041	(4,670,858)	(237,561)		(4,908,419)		37,597,622		14,916,715	14,916,715	1,180,848	04/15/2029.
912810 PZ 5	U S Treasury 01/15/2029 TIPS		08/18/2016.	Barclays Capital		142,309,293	100,000,000	102,140,968	112,816,998	(11,394,031)	(76,854)		(11,470,885)		101,346,112		40,963,181	40,963,181	3,045,518	01/15/2029.
912828 KZ 2	U S Treasury Nt 3.250% 06/30/16		05/04/2016.	Barclays Capital		20,115,558	20,000,000	20,065,625	20,005,163		(3,152)		(3,152)		20,002,011		113,547	113,547	199,107	06/30/2016.
912828 KZ 2	U S Treasury Nt 3.250% 06/30/16		06/30/2016.	Maturity		10,000,000	10,000,000	10,032,813	10,002,582		(2,582)		(2,582)		10,000,000			0	162,500	06/30/2016.
0599999.	Total - Bonds - U.S. Government					226,215,670	156,154,482	173,695,972	186,613,363	(16,064,889)	(326,248)	0	(16,391,137)	0	170,222,227	0	55,993,443	55,993,443	4,650,790	XXX
Bonds - U.S. States, Territories and Possessions																				
57582N SD 8	Massachusetts St GO Ref Ser D		10/01/2016.	Maturity		2,000,000	2,000,000	2,257,440	2,018,925		(18,925)		(18,925)		2,000,000			0	110,000	10/01/2016.
677520 EL 8	Ohio St GO Ref Higher Ed Ser C		08/01/2016.	Maturity		3,000,000	3,000,000	3,331,320	3,021,429		(21,429)		(21,429)		3,000,000			0	150,000	08/01/2016.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					5,000,000	5,000,000	5,588,760	5,040,354	0	(40,354)	0	(40,354)	0	5,000,000	0	0	0	260,000	XXX
Bonds - U.S. Political Subdivisions of States																				
484080 NF 9	Kane McHenry Cook DeKalb IL GO Sch Dist		01/01/2016.	Call 100.0000		6,085,000	6,085,000	6,292,864	6,085,000				0		6,085,000			0	152,125	01/01/2023.
602364 5J 6	Milwaukee WI GO Ref Ser A		09/01/2016.	Maturity		2,000,000	2,000,000	2,279,460	2,019,881		(19,881)		(19,881)		2,000,000			0	105,000	09/01/2016.
656491 MW 4	Norristown PA GO Sch Dist Ref		09/01/2016.	Call 100.0000		7,690,000	7,690,000	7,417,005	7,494,922		195,078		195,078		7,690,000			0	326,825	09/01/2029.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					15,775,000	15,775,000	15,989,329	15,599,803	0	175,197	0	175,197	0	15,775,000	0	0	0	583,950	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
052414 EL 9	Austin TX Elec Util Sys Rev Ref		11/15/2016.	Call 100.0000		4,300,000	4,300,000	4,532,329	4,323,606		(23,606)		(23,606)		4,300,000			0	215,000	11/15/2018.
312905 KJ 0	FHLMC REMIC Ser 1060-X		12/01/2016.	Paydown		12,664	12,664	12,942	12,807		(144)		(144)		12,664			0	615	03/15/2021.
312906 E5 5	FHLMC REMIC Ser 1116-XA		12/01/2016.	Paydown		2,833	2,833	2,727	2,798		35		35		2,833			0	128	08/15/2021.
31339D KD 9	FHLMC REMIC Ser 2415 CE		12/01/2016.	Paydown		93,301	93,301	96,333	93,405		(104)		(104)		93,301			0	2,358	02/15/2017.
3133T3 Q2 7	FHLMC REMIC Ser 1674-Z		12/01/2016.	Paydown		27,648	27,648	28,605	28,087		(439)		(439)		27,648			0	966	02/15/2024.
3133T3 X8 6	FHLMC REMIC Ser 1683 Z		12/01/2016.	Paydown		192,903	192,903	194,114	193,106		(203)		(203)		192,903			0	6,379	02/15/2024.
3133TC 6P 8	FHLMC Structured Ser 2008 M		12/01/2016.	Paydown		52,233	52,233	54,208	53,354		(1,121)		(1,121)		52,233			0	2,054	11/20/2027.
31340Y BH 1	FHLMC REMIC Ser 6-C 9.050% 06/15/19		12/15/2016.	Paydown		1,226	1,226	1,310	1,244		(18)		(18)		1,226			0	59	06/15/2019.
31340Y KX 6	FHLMC REMIC Ser 33-D 8.000% 04/15/20		12/15/2016.	Paydown		2,549	2,549	2,720	2,565		(16)		(16)		2,549			0	105	04/15/2020.
31340Y QS 1	FHLMC REMIC Ser 46-B 7.800% 09/15/20		12/15/2016.	Paydown		3,639	3,639	3,842	3,681		(42)		(42)		3,639			0	139	09/15/2020.
31358K 7A 0	FNMA REMIC Ser 1991-164PX		12/01/2016.	Paydown		34,615	34,615	35,948	35,102		(487)		(487)		34,615			0	1,315	12/25/2021.
31358L VM 5	FNMA REMIC Ser G92-14Z		12/01/2016.	Paydown		24,808	24,808	25,198	24,914		(106)		(106)		24,808			0	816	02/25/2022.
31359B DN 4	FNMA REMIC Ser 1993-115G		12/01/2016.	Paydown		43,998	43,998	40,476	42,895		1,103		1,103		43,998			0	1,301	07/25/2023.
31359B ZK 6	FNMA REMIC Ser 1993-119GA		12/01/2016.	Paydown		29,642	29,642	29,253	29,440		201		201		29,642			0	1,036	07/25/2023.
31359K 2K 2	FNMA REMIC Ser 1996-M7 Cl Z		12/01/2016.	Paydown		2,218	2,218	2,163	2,175		44		44		2,218			0	81	05/17/2036.
31359P DJ 2	FNMA ACES Ser 1997-M2 Cl Z		12/01/2016.	Paydown		7,080	7,080	7,605	7,483		(403)		(403)		7,080			0	276	01/17/2037.
313602 3E 2	FNMA REMIC Ser 1989-67D		12/01/2016.	Paydown		4,855	4,855	4,839	4,828		27		27		4,855			0	229	10/25/2019.
313602 W4 2	FNMA REMIC Ser 1989-62G		12/01/2016.	Paydown		8,756	8,756	8,425	8,650		107		107		8,756			0	297	10/25/2019.
313603 2H 4	FNMA REMIC Ser 1990-35E		12/01/2016.	Paydown		6,593	6,593	6,587	6,558		35		35		6,593			0	436	04/25/2020.
313603 5J 7	FNMA REMIC Ser 1990-41D		12/01/2016.	Paydown		31,503	31,503	31,301	31,303		200		200		31,503			0	1,677	04/25/2020.
313603 JJ 2	FNMA REMIC Ser 1989-90E		12/01/2016.	Paydown		2,322	2,322	2,280	2,303		19		19		2,322			0	108	12/25/2019.

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
31377M AP 6	FNMA DUS Pool #380814 6.030% 12/25/19		12/01/2016	Paydown		278,728	278,728	299,154	283,482		(4,754)		(4,754)		278,728			0	9,196	12/25/2019
31377T KU 9	FNMA DUS Pool #386507 5.690% 11/25/18		06/01/2016	Paydown		760,670	760,670	787,531	764,189		(3,520)		(3,520)		760,670			0	89,186	11/25/2018
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45		12/01/2016	Paydown		3,552,462	3,552,462	3,675,133	3,673,282		(120,821)		(120,821)		3,552,462			0	76,391	06/25/2045
3138YG XE 7	FNMA Pool #AY3376 3.500% 04/25/45		12/01/2016	Paydown		4,495,626	4,495,626	4,617,500	4,616,010		(120,384)		(120,384)		4,495,626			0	99,834	04/25/2045
31392E F5 4	FNMA REMIC Ser 2002-65 Cl HC		12/01/2016	Paydown		27,657	27,657	27,877	27,602		55		55		27,657			0	669	10/25/2017
31392V KE 1	FHLMC REMIC Ser 2497 OE		12/01/2016	Paydown		88,303	88,303	90,069	88,399		(96)		(96)		88,303			0	2,477	09/15/2017
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45		12/01/2016	Paydown		2,157,230	2,157,230	2,196,499	2,196,283		(39,053)		(39,053)		2,157,230			0	41,776	11/25/2045
31417D LN 1	FNMA Pool #AB6632 3.500% 10/25/42		12/01/2016	Paydown		8,814,449	8,814,449	9,222,117	9,219,763		(405,314)		(405,314)		8,814,449			0	183,427	10/25/2042
387883 HW 4	Grant Cnty WA PUD #2 Rev P Rapids Hydro		01/01/2016	Redemption 100.0000		2,880,000	2,880,000	3,017,866	2,880,000				0		2,880,000			0	72,000	01/01/2021
387883 HX 2	Grant Cnty WA PUD #2 Rev P Rapids Hydro		01/01/2016	Redemption 100.0000		3,045,000	3,045,000	3,180,685	3,045,000				0		3,045,000			0	76,125	01/01/2022
422341 AU 1	Heartland SD Cons Pwr El Rev Ser 1977		01/01/2016	Maturity		550,000	550,000	409,712	550,000				0		550,000			0	17,531	01/01/2016
442435 EY 5	Houston TX Util Sys Rev Ref Comb First L		11/15/2016	Maturity		5,000,000	5,000,000	5,516,300	5,048,691		(48,691)		(48,691)		5,000,000			0	250,000	11/15/2016
452024 CD 2	Illinois Mun Elec Agy Supp Rev		02/01/2016	Call 100.0000		3,790,000	3,790,000	4,024,374	3,792,467		(2,467)		(2,467)		3,790,000			0	94,750	02/01/2017
452226 8H 9	Illinois St Sales Tax Rev		10/15/2016	Call 100.0000		6,000,000	6,000,000	6,219,540	6,012,232		(12,232)		(12,232)		6,000,000			0	250,000	06/15/2029
462462 BM 3	Iowa Hsg Fin Auth Rev LBASS MF FHA Ins M		04/01/2016	Call 100.0000		80,000	80,000	69,184	76,537		3,463		3,463		80,000			0	2,400	04/01/2021
49130P U5 1	Kentucky St Hsg Corp Rev LBASS AMT Sgl F		07/29/2016	Call 100.0000		5,160,000	5,160,000	5,160,000	5,160,000				0		5,160,000			0	260,529	07/01/2022
546589 LM 2	LouisvilleJeffersn Cnty KY Rev Ser A		05/15/2016	Call 100.0000		2,440,000	2,440,000	2,569,003	2,445,849		(5,849)		(5,849)		2,440,000			0	61,000	05/15/2019
581714 PD 8	McKinney TX WtrWks & Swr Rev Ref Sys		07/25/2016	Call 100.0000		1,010,000	1,010,000	1,048,744	1,010,982		(982)		(982)		1,010,000			0	43,486	03/15/2022
59259R K2 9	Metropolitan Trans Auth NY Rev Trans Ser		11/15/2016	Call 100.0000		12,360,000	12,360,000	12,895,930	12,415,113		(55,113)		(55,113)		12,360,000			0	618,000	11/15/2018
59333P SZ 2	Miami-Dade Cnty FL Rev AMT Aviation Ser		09/02/2016	Tax Free Exchange		7,831,893	8,000,000	7,718,720	7,820,981		10,912		10,912		7,831,893			0	376,972	10/01/2024
594615 CB 0	Michigan St Bldg Auth Rev LBASS Zero Cpn		10/15/2016	Call 91.4480		960,204	1,050,000	921,298	932,069		28,135		28,135		960,204			0		10/15/2018
594615 CV 6	Michigan St Bldg Auth Rev Unref LBASS Ze		10/15/2016	Call 91.4480		5,779,514	6,320,000	5,495,881	5,572,859		206,654		206,654		5,779,514			0		10/15/2018
64605L D6 2	New Jersey St Ed Fac Auth Rev Kean Unive		07/01/2016	Call 100.0000		2,710,000	2,710,000	2,862,546	2,718,887		(8,887)		(8,887)		2,710,000			0	135,500	07/01/2022
64605L D7 0	New Jersey St Ed Fac Auth Rev Kean Unive		07/01/2016	Call 100.0000		3,055,000	3,055,000	3,218,992	3,064,567		(9,567)		(9,567)		3,055,000			0	152,750	07/01/2023
64605L D8 8	New Jersey St Ed Fac Auth Rev Kean Unive		07/01/2016	Call 100.0000		3,105,000	3,105,000	3,263,634	3,114,268		(9,268)		(9,268)		3,105,000			0	155,250	07/01/2024
647200 MA 9	New Mexico Mtg Fin Auth Rev LBASS AMT SF		07/01/2016	Call 100.0000		1,530,000	1,530,000	1,530,000	1,530,000				0		1,530,000			0	74,205	07/01/2026
647200 NU 4	New Mexico Mtg Fin Auth Rev LBASS AMT SF		07/01/2016	Call 100.0000		870,000	870,000	870,000	870,000				0		870,000			0	39,245	07/01/2021
650033 3K 7	New York St Urban Dev Corp Rev Ref St Fa		04/01/2016	Call 100.0000		920,000	920,000	1,058,423	969,670		(49,670)		(49,670)		920,000			0	26,220	04/01/2020
662903 DP 5	North TX Muni Wtr Dist Sys Rev		09/01/2016	Call 100.0000		7,175,000	7,175,000	7,538,701	7,203,749		(28,749)		(28,749)		7,175,000			0	358,750	09/01/2018
677377 2M 4	Ohio St Hsg Fin Agy SF Mtg Rev LBASS Txb		12/01/2016	Call 100.0000		1,425,000	1,425,000	1,425,000	1,425,000				0		1,425,000			0	22,429	11/01/2041
762212 4D 7	Rhode Island Hsg & Mtg Fin Rev LBASS AMT		05/16/2016	Call 100.0000		1,500,000	1,500,000	1,500,000	1,500,000				0		1,500,000			0	45,000	10/01/2027
762212 4E 5	Rhode Island Hsg & Mtg Fin Rev LBASS AMT		05/16/2016	Call 100.0000		1,250,000	1,250,000	1,250,000	1,250,000				0		1,250,000			0	37,891	10/01/2029
836753 KH 5	South Broward Hospital FL Rev Preref Ref		05/01/2016	Call 100.0000		5,120,000	5,120,000	5,157,623	5,132,638		(12,638)		(12,638)		5,120,000			0	128,000	05/01/2017
836753 KU 6	South Broward Hospital FL Rev Unref Ref		06/29/2016	Call 100.0000		1,880,000	1,880,000	1,900,684	1,886,942		(6,942)		(6,942)		1,880,000			0	62,144	05/01/2017
837147 G3 5	South Carolina St Auth Rev Ref Ser B		01/01/2016	Call 100.0000		5,000,000	5,000,000	5,299,450	5,000,000				0		5,000,000			0	125,000	01/01/2021
914084 K7 2	University AR Univ Rev Var Facs UAMS Cam		03/01/2016	Call 100.0000		2,750,000	2,750,000	2,938,348	2,753,773		(3,773)		(3,773)		2,750,000			0	68,750	03/01/2018
91412F Z7 5	University CA Rev Ser L		05/15/2016	Call 101.0000		10,100,000	10,000,000	9,880,300	10,088,067		11,933		11,933		10,100,000			0	250,000	05/15/2036
944049 BX 2	Wawasee Cmnty Sch Cp IN Rev LBASS New El		08/06/2016	Call 102.0000		2,764,200	2,710,000	2,939,510	2,765,517		(1,317)		(1,317)		2,764,200			0	143,404	07/15/2021
958697 AW 4	Western MN Mun Pwr Agy Rev Ser 1977-A		01/01/2016	Maturity		90,000	90,000	89,550	90,000				0		90,000			0	2,869	01/01/2016
96106A CW 6	Westmoreland Cnty VA Indl Rev LBASS Nort		11/01/2016	Call 100.0000		3,730,000	3,730,000	3,945,631	3,751,413		(21,413)		(21,413)		3,730,000			0	186,500	11/01/2026
976710 HU 0	Wisconsin Hsg Fin Auth Rev LBASS Multi F		06/01/2016	Call 100.0000		25,000	25,000	23,223	24,775		225		225		25,000			0	763	06/01/2021
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					136,946,322	137,590,511	140,977,937	137,681,360	0	(735,041)	0	(735,041)	0	136,946,322	0	0	0	4,875,794	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																				
00162F AC 4	Apple Leisure Group 1st Lien Term Ln Nt		05/26/2016.	Redemption 100.0000		63,935	63,935	63,295	63,562		373		373		63,935			0	1,827	02/28/2019.
001749 AB 6	American Money Mgmt Corp CLO Ser 2011-9A		04/15/2016.	Paydown		12,000,000	12,000,000	11,701,500	11,843,300		156,700		156,700		12,000,000			0	181,196	01/15/2022.
01082# AA 3	Alameda Cnty CA CTL Ser 2002-A		12/15/2016.	Redemption 100.0000		148,921	148,921	157,856	152,513		(3,592)		(3,592)		148,921			0	6,228	06/15/2021.
01741R AE 2	Allegheny Technologies Inc Sr Nt		08/29/2016.	Goldman Sachs & Company		9,306,125	10,000,000	10,439,600	5,900,000	4,346,581	(29,985)		4,316,596		10,216,596		(910,471)	(910,471)	662,681	01/15/2021.
01877K AB 9	Alliance Pipeline LP Sr Nt		12/31/2016.	Redemption 100.0000		681,805	681,805	681,805	681,805				0		681,805			0	44,701	12/31/2019.
020053 AA 2	ALM Loan Funding CLO Ser 2013-8A Cl A1A		10/20/2016.	Paydown		1,250,000	1,250,000	1,247,060	1,247,370		2,630		2,630		1,250,000			0	25,638	01/20/2026.
02150W AB 9	Countrywide Alternative Ln Tr RMBS Ser 2		12/01/2016.	Paydown		2,231,343	1,896,427	1,769,238	1,769,238				0		1,769,238		462,105	462,105	34,890	03/25/2047.
02360F AC 0	Union Electric Co Nt 5.400% 02/01/16		02/01/2016.	Maturity		5,000,000	5,000,000	5,222,100	5,003,550		(3,550)		(3,550)		5,000,000			0	135,000	02/01/2016.
02376T AC 2	American Airlines Inc LBASS EETC Ser 201		07/15/2016.	Redemption 100.0000		1,269,384	1,269,384	1,269,384	1,269,384				0		1,269,384			0	55,023	07/15/2020.
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013		07/15/2016.	Redemption 100.0000		75,587	75,587	79,002	78,400		(2,813)		(2,813)		75,587			0	2,988	01/15/2023.
032511 BH 9	Anadarko Petroleum Corp Sr Nt		12/01/2016.	Call 103.9790		9,358,110	9,000,000	10,751,940	9,604,415		(246,305)		(246,305)		9,358,110			0	694,890	09/15/2017.
03305@ AB 0	Anchor Hocking Exit Term Ln Nt 1		12/30/2016.	Redemption 100.0000		30,430	30,430	29,830	28,148	1,785	497		2,282		30,430			0	2,172	05/21/2018.
05344A AN 1	Avalon IV Cap Ltd CLO Ser 2012-1AR Cl AR		06/13/2016.	Call 100.0000		9,207,225	9,207,225	9,207,225	9,207,225				0		9,207,225			0	101,959	04/17/2023.
05344A AN 1	Avalon IV Cap Ltd CLO Ser 2012-1AR Cl AR		04/18/2016.	Paydown		394,939	394,939	394,939	394,939				0		394,939			0	2,367	04/17/2023.
055385 AA 6	BFC Guaranty Corp CTL 6.250% 12/01/17		12/01/2016.	Redemption 100.0000		257,359	257,359	248,104	255,494		1,865		1,865		257,359			0	16,085	12/01/2017.
05549@ AA 3	BJs Wholesale Club Inc CTL (HG Bowie Rea		12/15/2016.	Redemption 100.0000		156,531	156,531	158,041	157,191		(660)		(660)		156,531			0	5,955	05/15/2022.
071813 BJ 7	Baxter Intl Sr Nt 1.850% 06/15/18		03/02/2016.	Call 98.3450		2,950,350	3,000,000	2,999,700	2,999,851		(49,501)		(49,501)		2,950,350			0	161,871	06/15/2018.
07387B FU 2	Bear Stearns Comm Mtg Sec Tr CMBS Ser 20		03/01/2016.	Paydown		5,500,000	5,500,000	5,738,906	5,501,027		(1,027)		(1,027)		5,500,000			0	78,843	04/12/2038.
117017 AA 1	Brunswick & Glynn Co Dev Auth CTL Rev Le		10/15/2016.	Redemption 100.0000		293,463	293,463	293,463	293,463				0		293,463			0	16,007	10/15/2022.
117017 AB 9	Brunswick & Glynn Co Dev Auth CTL Rev Le		08/15/2016.	Redemption 100.0000		175,862	175,862	175,862	175,862				0		175,862			0	8,294	02/15/2023.
117017 AC 7	Brunswick & Glynn Co Dev Auth CTL Rev Le		07/15/2016.	Redemption 100.0000		273,112	273,112	273,112	273,112				0		273,112			0	12,306	01/15/2024.
12630U AD 8	Cablevision (CSC Holdings) Term Ln B Nt		06/21/2016.	Redemption 100.0000		1,473,248	1,473,248	1,465,882	1,466,188	2,349	4,711		7,060		1,473,248			0	20,751	04/17/2020.
126408 GM 9	CSX Corp Sr Nt 6.250% 03/15/18		11/17/2016.	Call 106.8230		12,834,783	12,015,000	12,924,340	12,288,082		546,701		546,701		12,834,783			0	880,266	03/15/2018.
12644* AC 1	CTL Cap Tr CTL Ser 2002-3 Anchorage		12/15/2016.	Redemption 100.0000		86,723	86,723	86,723	86,723				0		86,723			0	3,462	12/15/2026.
12644@ AX 3	CTL Cap Tr CTL Lowes 7.070% 08/15/21		08/15/2016.	Redemption 100.0000		126,834	126,834	126,834	126,834				0		126,834			0	6,764	08/15/2021.
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar		12/15/2016.	Redemption 100.0000		161,187	161,187	161,187	161,187				0		161,187			0	5,866	10/15/2022.
12644@ BX 2	CTL Cap Tr CTL Ser 2004-9 Kohls		12/15/2016.	Redemption 100.0000		85,205	85,205	85,205	85,205				0		85,205			0	2,480	01/15/2025.
126650 BP 4	CVS Health Corp ABS PTC Nt		12/10/2016.	Redemption 100.0000		234,383	234,383	265,036	261,534		(27,151)		(27,151)		234,383			0	7,734	12/10/2028.
126650 BQ 2	CVS Health Corp ABS PTC Nt		12/10/2016.	Redemption 100.0000		69,250	69,250	63,600	64,963		4,287		4,287		69,250			0	2,632	01/10/2030.
126650 BS 8	CVS Health Corp ABS PTC Nt		12/10/2016.	Redemption 100.0000		45,768	45,768	58,178	57,211		(11,442)		(11,442)		45,768			0	1,882	01/10/2032.
12668B EJ 8	CWMBS Inc RMBS Ser 2005-85CB Cl 2A4		12/01/2016.	Paydown		1,557,054	1,365,928	1,221,160	1,221,160				0		1,221,160		335,894	335,894	51,929	02/25/2036.
131347 BY 1	Calpine Corp 1st Lien HY Nt		12/19/2016.	Call 103.0000		1,499,680	1,456,000	1,603,420	1,550,640	4,117	(55,077)		(50,960)		1,499,680			0	163,709	01/15/2023.
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE		12/28/2016.	Paydown		1,326,915	1,326,915	1,326,514	1,326,514		401		401		1,326,915			0	4,741	02/25/2037.
17323T AA 8	Citigroup Mtg Loan Tr RMBS Ser 2015-RP2		12/01/2016.	Paydown		2,934,448	2,934,448	2,917,451	2,917,793		16,655		16,655		2,934,448			0	57,352	01/25/2053.
20030N AG 6	Comcast Corp Co Gtd Nt		06/15/2016.	Maturity		3,000,000	3,000,000	3,044,700	3,003,443		(3,443)		(3,443)		3,000,000			0	74,250	06/15/2016.
24702N AD 2	Dell International Inc Term Ln C Nt 1		09/07/2016.	Redemption 100.0000		726,846	726,846	723,211	724,699		2,147		2,147		726,846			0	21,348	10/29/2018.
25459H AT 2	DirectTV Holdings/Fin Gtd Nt		03/21/2016.	Tax Free Exchange		25,577,772	25,500,000	25,665,900	25,581,665		(3,893)		(3,893)		25,577,772			0	710,600	03/15/2020.
25459H AU 9	DirectTV Holdings/Fin Gtd Nt		03/21/2016.	Tax Free Exchange		10,254,275	10,000,000	10,591,700	10,268,510		(14,236)		(14,236)		10,254,275			0	287,431	10/01/2019.
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1		09/22/2016.	Redemption 100.0000		14,912,367	14,912,367	15,013,788	14,848,296	154,807	(90,736)		64,071		14,912,367			0	299,507	02/06/2022.
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1		09/22/2016.	Tax Free Exchange		926,880	921,368	928,278	917,419	10,131	(670)		9,461		926,880			0	25,380	02/06/2022.
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt		10/11/2016.	Call 108.5490		5,453,502	5,024,000	5,238,022	5,089,825		363,676		363,676		5,453,502			0	323,601	05/01/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own		12/20/2016	Income									0					0	25,869	01/15/2027
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser		12/01/2016	Paydown		85,838	85,838	85,486	85,513		325		325		85,838			0	3,716	05/18/2026
35671D AU 9	Freeport-McMoran Copper & Gold Sr Nt		03/14/2016	Various		8,211,125	14,300,000	13,741,700	13,797,938		9,979		9,979		13,807,917		(5,596,792)	(5,596,792)	228,812	03/01/2022
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt		03/17/2016	Various		722,063	1,000,000	984,420	986,828		323		323		987,151		(265,089)	(265,089)	19,450	03/15/2023
35671D BG 9	Freeport-McMoran Copper & Gold Sr Nt		02/29/2016	Various		5,919,875	10,800,000	10,637,154	10,689,173		2,587		2,587		10,691,760		(4,771,885)	(4,771,885)	134,217	03/15/2020
36228F C3 8	GS Mortgage Securities Corp RMBS Ser 200		12/01/2016	Paydown		35,436	35,436	35,435	35,368		68		68		35,436			0	903	11/25/2033
362341 Q6 9	GSAA Home Equity Tr RMBS Ser 2005-9F Cl1		12/01/2016	Paydown		622,003	622,003	571,235	571,235		50,768		50,768		622,003			0	17,666	12/25/2035
39538W CZ 9	Greenpoint Mtg Funding Tr RMBS Ser 2005-		12/15/2016	Paydown		107,854	107,854	60,274	60,274		47,580		47,580		107,854			0	328	09/15/2030
423074 AZ 6	Heinz /H J/ Co Nt 2.800% 07/02/20		08/19/2016	Tax Free Exchange		7,985,726	8,000,000	7,981,840	7,983,533		2,193		2,193		7,985,726			0	253,244	07/02/2020
42833U AB 4	Hi-Crush Partners Term Ln Nt 1		06/20/2016	Morgan Stanley & Co Inc		700,600	980,000	984,900	761,134	222,772	(302)		222,470		983,604		(283,004)	(283,004)	22,043	04/28/2021
42833U AB 4	Hi-Crush Partners Term Ln Nt 1		03/31/2016	Redemption 100.0000		2,500	2,500	2,513	1,942	568	(10)		558		2,500			0	30	04/28/2021
437690 AL 4	Homestar Mtg Acceptance Corp RMBS Ser 20		12/27/2016	Paydown		719,594	719,594	704,865	707,411		12,183		12,183		719,594			0	4,888	06/25/2034
438516 AZ 9	Honeywell International Inc Sr Nt		12/01/2016	Call 107.5430		6,452,580	6,000,000	5,972,760	5,989,892		462,688		462,688		6,452,580			0	388,333	02/15/2019
456606 AG 7	Indymac Home Eq Mtg Ln ABS Tr RMBS Ser 2		12/01/2016	Paydown			127,137	85,563	31,151	54,413			54,413		85,563		(85,563)	(85,563)	5,184	06/25/2031
478366 AU 1	Johnson Controls Inc Sr Nt		12/28/2016	Tax Free Exchange		4,003,889	4,000,000	3,999,580	3,999,861		28		28		3,999,889		4,000	4,000	248,889	03/30/2020
485170 AK 0	Kansas City Southern Inds Inc Sr Nt		07/26/2016	Tax Free Exchange		2,146,088	2,120,000	2,148,145	2,147,938		(1,850)		(1,850)		2,146,088			0	51,466	11/15/2023
50026* AA 3	Kohls Corp CTL Shelby MI		12/15/2016	Redemption 100.0000		137,156	137,156	144,901	140,301		(3,145)		(3,145)		137,156			0	5,712	12/15/2022
52467@ AH 8	Legg Mason Mtg Cap Corp CTL		12/15/2016	Redemption 100.0000		95,196	95,196	99,840	96,702		(1,506)		(1,506)		95,196			0	4,004	01/15/2021
542514 HT 4	Long Beach Mtg Loan Tr RMBS Ser 2004-4 C		12/25/2016	Paydown		1,162,818	1,162,818	1,087,234	1,088,591		74,226		74,226		1,162,818			0	12,267	10/25/2034
580645 AE 9	McGraw-Hill Cos Sr Nt 5.900% 11/15/17		07/29/2016	Tax Free Exchange		7,992,047	8,000,000	7,956,200	7,988,512		3,535		3,535		7,992,047			0	372,356	11/15/2017
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1		12/08/2016	Redemption 100.0000		3,584,906	3,584,906	3,569,756	3,555,033	15,681	14,192		29,873		3,584,906			0	151,389	05/31/2021
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1		06/30/2016	Tax Free Exchange		3,759,831	3,773,585	3,757,637	3,742,140	16,507	1,184		17,691		3,759,831			0	89,311	05/31/2021
59020U P7 4	Merrill Lynch Crd Bse A S & S RMBS Ser 2		12/01/2016	Paydown		1,362	1,362	1,326	1,343		19		19		1,362			0	24	08/25/2036
59020U YN 9	Merrill Lynch Mortgage Tr RMBS Ser 2005-		12/01/2016	Paydown		1,904,628	1,904,628	1,837,966	1,846,506		58,123		58,123		1,904,628			0	28,243	06/25/2035
61751X AE 0	Morgan Stanley Cap I CMBS Ser 2007-T25 C		11/01/2016	Paydown		14,706,015	14,706,015	13,973,515	14,624,830		81,184		81,184		14,706,015			0	564,060	11/12/2049
628530 AW 7	Mylan Inc Sr Nt 1.800% 06/24/16		06/24/2016	Maturity		4,500,000	4,500,000	4,497,385	4,499,458		542		542		4,500,000			0	40,500	06/24/2016
629377 BS 0	NRG Energy Inc Sr Nt 7.875% 05/15/21		11/03/2016	Call 103.9380		1,579,858	1,520,000	1,603,600	1,425,000	168,204	(13,346)		154,858		1,579,858			0	100,466	05/15/2021
62937N AT 4	NRG Energy Inc Term Ln B Nt 1		06/30/2016	Redemption 100.0000		9,554,813	9,554,813	9,554,813	9,289,074	265,738			265,738		9,554,813			0	132,668	07/01/2018
636517 AA 2	National Inst of Hlth Fishers CTL Pl II		07/15/2016	Redemption 100.0000		177,395	177,395	177,395	177,395				0		177,395			0	9,584	07/15/2022
64508Q AA 3	New Haven Fed Office Bldg Ls CTL GSA Gtd		07/15/2016	Redemption 100.0000		157,757	157,757	157,757	157,757				0		157,757			0	7,015	01/15/2020
64828Y AQ 4	New Residential Mtg Ln Tr RMBS Ser 2014-		12/01/2016	Paydown		1,392,681	1,392,681	1,423,146	1,422,391		(29,711)		(29,711)		1,392,681			0	28,765	05/25/2054
64828Y AR 2	New Residential Mtg Ln Tr RMBS Ser 2014-		12/01/2016	Paydown		2,387,453	2,387,453	2,444,717	2,440,484		(53,031)		(53,031)		2,387,453			0	49,312	05/25/2054
64829C AD 0	New Residential Mtg Ln Tr RMBS Ser 2015-		12/01/2016	Paydown		1,824,871	1,824,871	1,868,943	1,871,199		(46,327)		(46,327)		1,824,871			0	35,677	04/25/2052
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1		07/15/2016	Taxable Exchange		5,390,757	19,305,000	2,815,383	6,853,275	96,525	(122,549)	4,011,867	(4,037,891)		2,815,383		2,575,374	2,575,374	653,092	02/11/2021
653240 AA 9	Newtown CTL Ser 2002 6.082% 05/15/23		12/15/2016	Redemption 100.0000		184,134	184,134	184,128	184,131		3		3		184,134			0	6,225	05/15/2023
65473Q AU 7	NiSource Finance Corp Nt		03/15/2016	Maturity		3,000,000	3,000,000	3,733,410	3,028,138		(28,138)		(28,138)		3,000,000			0	161,250	03/15/2016
65535V CN 6	Nomura Asset Sec Corp RMBS Ser 2004-AP1		12/01/2016	Paydown		112,159	112,159	112,157	111,864		296		296		112,159			0	3,283	03/25/2034
67020B AA 8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls		12/07/2016	Redemption 100.0000		220,728	220,728	220,728	220,728				0		220,728			0	7,848	11/07/2023
69362B BA 9	PSEG Power LLC Sr Nt 4.300% 11/15/23		06/10/2016	Morgan Stanley & Co Inc		2,081,100	2,000,000	2,111,380	2,104,510		(5,486)		(5,486)		2,099,024		(17,924)	(17,924)	50,167	11/15/2023
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate		10/03/2016	Paydown		256,376	256,376	162,478	175,521		80,855		80,855		256,376			0	1,741	07/03/2033
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser		12/27/2016	Paydown		1,024,327	1,024,327	860,639	882,752		141,575		141,575		1,024,327			0	8,623	12/24/2033

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 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
74042C AA 6	Preferred Term Sec Ltd LBASS Sr Nt Cl A-	..	12/22/2016.	Paydown		10,643	10,643	10,643	10,643				0		10,643			0	139	03/22/2038.
74043A AD 3	Preferred Term Sec Ltd LBASS XXIII Nt Cl	..	12/22/2016.	Paydown		56,736	56,736	54,084	54,761		1,974		1,974		56,736			0	332	12/22/2036.
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1	..	12/30/2016.	Redemption 100.0000		58,628	58,628	58,948	58,042	879	(293)		586		58,628			0	1,293	05/20/2021.
74967D AA 5	RMAT RMBS Ser 2015-RPL1 Cl A1	..	08/11/2016.	Paydown		15,613,437	15,613,437	15,613,437	15,545,160	68,278			68,278		15,613,437			0	380,936	05/26/2020.
759950 EL 8	Renaissance Home Equity Ln Tr RMBS Ser 2	..	12/01/2016.	Paydown		297,532	297,532	297,532	296,634		898		898		297,532			0	7,995	02/25/2035.
779382 AN 0	Rowan Companies Inc Sr Nt	..	12/19/2016.	Call 99.5500		9,955,000	10,000,000	10,244,400	10,067,646		(112,646)		(112,646)		9,955,000			0	950,000	09/01/2017.
81745Y AA 3	Sequoia Mortgage Tr RMBS Ser 2013-12 Cl	..	12/01/2016.	Paydown		2,623,452	2,623,452	2,672,232	2,647,620		(24,167)		(24,167)		2,623,452			0	61,970	12/25/2043.
820922 AV 4	Shearson Lehman CMO Inc CMBS Mtg Bkd Ser	..	06/01/2016.	Paydown		21,800	21,800	19,891	21,355		445		445		21,800			0	250	05/01/2017.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt	..	12/30/2016.	Redemption 100.0000		27,481	27,481	27,206	27,276		205		205		27,481			0	1,114	11/23/2019.
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt	..	03/31/2016.	Tax Free Exchange		54,634	55,022	54,471	54,610		23		23		54,634			0	844	11/23/2019.
82967N AQ 1	Sirius XM Radio Inc Nt	..	10/01/2016.	Call 102.9380		643,363	625,000	657,031	653,182		(9,819)		(9,819)		643,363			0	36,719	10/01/2020.
842400 GF 4	Southern CA Edison Co 1st Mtg Bd	..	08/01/2016.	Paydown		642,857	642,857	642,857	642,857				0		642,857			0	8,896	02/01/2022.
86359B JU 6	Structured Asset Sec Corp RMBS Ser 2004-	..	12/01/2016.	Paydown		45,591	45,591	45,584	45,543		49		49		45,591			0	1,061	03/25/2034.
86363G AJ 3	Structured Asset Sec Corp RMBS Ser 2007-	..	12/01/2016.	Paydown		315,393	322,994	291,486	291,486				0		291,486		23,907	23,907	7,756	04/25/2047.
89054X AB 1	Topaz Solar Farms LLC Nt	..	09/30/2016.	Redemption 100.0000		105,714	105,714	107,828	107,713		(1,999)		(1,999)		105,714			0	4,301	09/30/2039.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C	..	03/01/2016.	Redemption 100.0000		433,169	433,169	412,052	419,696		13,473		13,473		433,169			0	18,171	09/01/2023.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1	..	12/20/2016.	Various		263,310	274,281	273,043	252,339	20,744	109		20,853		273,191		(9,881)	(9,881)	14,186	05/27/2021.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1	..	09/29/2016.	Redemption 100.0000		109,249	109,249	108,585	100,509	8,261	479		8,740		109,249			0	4,349	05/27/2021.
907831 AA 9	Union Pacific RR ABS PTC Ser 2001-1	..	01/27/2016.	Redemption 100.0000		636,468	636,468	726,019	715,889		(79,421)		(79,421)		636,468			0	21,099	01/27/2022.
90783V AA 3	Union Pacific RR ABS PTC Ser 2005-1	..	07/02/2016.	Redemption 100.0000		41,735	41,735	40,257	40,967		768		768		41,735			0	1,450	01/02/2029.
913017 BQ 1	United Technologies Corp Sr Nt	..	12/01/2016.	Call 109.5900		1,561,657	1,425,000	1,535,224	1,466,273		95,384		95,384		1,561,657			0	116,375	02/01/2019.
91736# AA 4	United States of America BIA CTL GSA Gtd	..	09/15/2016.	Redemption 100.0000		106,251	106,251	106,251	106,251				0		106,251			0	4,588	03/15/2024.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20	..	12/01/2016.	Paydown		313,703	339,351	260,859	260,859				0		260,859		52,844	52,844	4,152	04/25/2037.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20	..	12/01/2016.	Redemption 100.0000		58,612	58,612	58,612	58,612				0		58,612			0	2,132	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L	..	12/15/2016.	Redemption 100.0000		38,513	38,513	40,323	39,707		(1,194)		(1,194)		38,513			0	1,529	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co	..	12/10/2016.	Redemption 100.0000		149,183	149,183	149,183	149,183				0		149,183			0	5,420	10/10/2024.
94983C AE 7	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2	..	12/01/2016.	Paydown		1,258,053	1,258,053	1,275,351	1,274,392		(16,339)		(16,339)		1,258,053			0	18,877	06/25/2035.
94989E AH 0	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC	..	12/01/2016.	Paydown				54,672	48,974		(48,974)		(48,974)					0	4,617	04/15/2050.
98149B AK 7	World Kitchen LLC Term Ln Nt 1	..	12/06/2016.	Bank of Montreal		3,882,860	3,962,102	3,922,481	3,897,718	45,313	7,597		52,910		3,950,628		(67,767)	(67,767)	206,415	04/02/2018.
98149B AK 7	World Kitchen LLC Term Ln Nt 1	..	04/29/2016.	Redemption 100.0000		179,984	179,984	178,184	177,059	2,058	866		2,924		179,984			0	3,251	04/02/2018.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31	..	07/15/2016.	Redemption 100.0000		92,700	92,700	92,700	86,392	6,308			6,308		92,700			0	6,613	12/23/2022.
448058 C* 6	Husky Injection Molding 1st Lien Term Ln	..	01/14/2016.	Goldman Sachs & Company		1,960,103	1,997,557	1,971,076	1,923,274	50,728	135		50,863		1,974,137		(14,034)	(14,034)	3,302	06/30/2021.
878742 AW 5	Teck Cominco Ltd Co Gtd Nt	..	12/07/2016.	Various		3,358,375	3,900,000	3,841,420	1,716,000	2,173,645	114	47,715	2,126,044		3,842,044		(483,669)	(483,669)	288,003	07/15/2041.
03938L AU 8	ArcelorMittal Sr Nt 6.500% 03/01/21	C	06/07/2016.	Various		7,222,500	7,000,000	6,290,340	5,634,230	947,864	61,679		1,009,543		6,643,773		578,727	578,727	350,368	03/01/2021.
11042B AA 0	British Airways Plc PTC	D	12/20/2016.	Redemption 100.0000		1,752,158	1,752,158	1,887,951	1,843,967		(91,808)		(91,808)		1,752,158			0	61,599	06/20/2020.
29358Q AA 7	Ensco Plc Sr Nt 4.700% 03/15/21	C	04/05/2016.	Call 69.0000		1,380,000	2,000,000	1,395,740	1,977,047		(14,782)	582,265	(597,047)		1,380,000			0	112,222	03/15/2021.
449786 AL 6	Ing Bank NV Sr Nt 4.000% 03/15/16	C	03/15/2016.	Maturity		8,000,000	8,000,000	7,995,680	7,999,808		192		192		8,000,000			0	160,000	03/15/2016.
67102Q AB 4	Oak Hill Credit Partners CLO Ser 2012-7A	C	12/15/2016.	Call 100.0000		10,000,000	10,000,000	9,983,000	9,985,251		14,749		14,749		10,000,000			0	222,161	11/20/2023.
71647N AB 5	Petrobras Global Finance Nt	D	01/27/2016.	Various		7,337,500	10,000,000	9,935,200	7,600,000	2,364,024	849		2,364,873		9,964,874		(2,627,374)	(2,627,374)	160,833	01/15/2019.
74986@ AE 1	RREEF America REIT II Inc Sr Nt	D	01/06/2016.	Call 105.5194		10,551,940	10,000,000	10,635,300	10,470,000		81,940		81,940		10,551,940			0	32,967	06/13/2017.
76720A AM 8	Rio Tinto Finance USA PLC Sr Nt	C	01/05/2016.	Morgan Stanley & Co Inc		3,424,085	3,500,000	3,468,010	3,482,266		111		111		3,482,377		(58,292)	(58,292)	5,250	12/14/2018.
78572M AF 2	SABMiller Plc Nt 6.500% 07/15/18	C	12/16/2016.	Tax Free Exchange		15,013,884	15,000,000	14,994,600	14,998,260		623		623		14,998,884		15,000	15,000	1,383,958	07/15/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					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
3899999.	Total - Bonds - Industrial and Miscellaneous					358,413,393	384,785,425	371,195,138	361,974,017	11,048,280	1,176,837	4,641,847	7,583,270	0	369,557,287	0	(11,143,894)	(11,143,894)	13,808,719	XXX
8399997.	Total - Bonds - Part 4					742,350,385	699,305,418	707,447,136	706,908,897	(5,016,609)	250,391	4,641,847	(9,408,065)	0	697,500,836	0	44,849,549	44,849,549	24,179,253	XXX
8399998.	Total - Bonds - Summary Item from Part 5					47,606,099	51,242,781	48,716,728			773,963	122,549	651,414		49,368,140		(1,762,041)	(1,762,041)	1,292,539	XXX
8399999.	Total - Bonds					789,956,484	750,548,199	756,163,864	706,908,897	(5,016,609)	1,024,354	4,764,396	(8,756,651)	0	746,868,976	0	43,087,508	43,087,508	25,471,792	XXX
Preferred Stocks - Industrial and Miscellaneous																				
338135 2* 6	Fitchburg Gas & Elec Lt Co 5.125% Cum Pf		01/29/2016.	Call 101.2800	240.000	24,307		19,092	17,723	1,369			1,369		19,092		5,215	5,215		XXX
8499999.	Total - Preferred Stocks - Industrial and Miscellaneous					24,307	XXX	19,092	17,723	1,369	0	0	1,369	0	19,092	0	5,215	5,215	0	XXX
8999997.	Total - Preferred Stocks - Part 4					24,307	XXX	19,092	17,723	1,369	0	0	1,369	0	19,092	0	5,215	5,215	0	XXX
8999999.	Total - Preferred Stocks					24,307	XXX	19,092	17,723	1,369	0	0	1,369	0	19,092	0	5,215	5,215	0	XXX
Common Stocks - Industrial and Miscellaneous																				
55303C 2# 7	MGM Com		04/15/2016.	Morgan/JP/Securities - Bonds	35,742.000	2,501,974	XXX	878,590	2,734,263	(1,855,673)			(1,855,673)		878,590		1,623,384	1,623,384		XXX
656568 10 2	Nortel Networks Corp (New) Com	A	03/17/2016.	Income			XXX						0					0	4,708	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					2,501,974	XXX	878,590	2,734,263	(1,855,673)	0	0	(1,855,673)	0	878,590	0	1,623,384	1,623,384	4,708	XXX
9799997.	Total - Common Stocks - Part 4					2,501,974	XXX	878,590	2,734,263	(1,855,673)	0	0	(1,855,673)	0	878,590	0	1,623,384	1,623,384	4,708	XXX
9799999.	Total - Common Stocks					2,501,974	XXX	878,590	2,734,263	(1,855,673)	0	0	(1,855,673)	0	878,590	0	1,623,384	1,623,384	4,708	XXX
9899999.	Total - Preferred and Common Stocks					2,526,281	XXX	897,682	2,751,986	(1,854,304)	0	0	(1,854,304)	0	897,682	0	1,628,599	1,628,599	4,708	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					792,482,765	XXX	757,061,546	709,660,883	(6,870,913)	1,024,354	4,764,396	(10,610,955)	0	747,766,658	0	44,716,107	44,716,107	25,476,500	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment																				
3128HJ AG 1	FHLMC Gold PC Pool #W30007		01/12/2016	Duncan Williams	12/01/2016	Paydown	921,502	1,055,408	921,502	921,502		(133,906)		(133,906)				0	29,872	2,302
34074M PG 0	Florida St Hsg Fin Corp Rev Txbl Ref Hom		08/25/2016	Citigroup	12/01/2016	Call 100.0000	240,685	240,685	240,685	240,685				0				0	1,043	
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						1,162,187	1,296,093	1,162,187	1,162,187	0	(133,906)	0	(133,906)	0	0	0	0	30,915	2,302
Bonds - Industrial and Miscellaneous																				
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt		11/02/2016	Various	12/30/2016	Redemption 100.0000	1,101,785	1,111,295	1,101,785	1,101,785		(9,510)		(9,510)				0	5,259	
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1		03/01/2016	Morgan/JP/Securities - Bonds	09/22/2016	Tax Free Exchange	4,000,000	4,005,000	4,004,574	4,004,574		(426)		(426)				0	86,849	
404122 AT 0	HCA Inc Term Ln B7 Nt 1		12/15/2016	Citigroup	12/30/2016	Redemption 100.0000	9,375	9,434	9,375	9,375		(59)		(59)				0	14	
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1		11/16/2016	Jeffries & Co Inc	12/08/2016	Redemption 100.0000	2,799,760	2,824,258	2,799,760	2,799,760		(24,498)		(24,498)				0	11,239	
58504F AC 9	Medpace Holdings Inc Term Ln Nt 6		06/30/2016	Tax Free Exchange	12/08/2016	Redemption 100.0000	3,490,566	3,477,861	3,490,566	3,490,566		12,705		12,705				0	24,731	436
58504F AC 9	Medpace Holdings Inc Term Ln Nt 5		05/31/2016	Tax Free Exchange	05/31/2016	Redemption 100.0000	283,019	281,974	283,019	283,019		1,045		1,045				0		75
58504F AC 9	Medpace Holdings Inc Term Ln Nt 5		05/31/2016	Tax Free Exchange	06/30/2016	Tax Free Exchange	188,679	187,983	187,987	187,987		5		5				0	967	50
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1		07/15/2016	Interest Capitalization	07/15/2016	Taxable Exchange	531,774	531,774	67,801	531,774		122,549	122,549	0			(463,973)	(463,973)		
651714 BA 4	Newpage Corp New Money TL Nt 1		01/28/2016	Barclays Capital	07/15/2016	Redemption 100.0000	5,862,262	5,862,262	5,862,262	5,862,262				0				0	295,272	
651714 BE 6	Newpage Corp Rollup DIP Nt 1		07/15/2016	Interest Capitalization	07/15/2016	Taxable Exchange	302,205	302,205	151,102	302,205				0			(151,102)	(151,102)	2,974	
651714 BE 6	Newpage Corp Rollup DIP Nt 1		03/31/2016	Taxable Exchange	07/15/2016	Taxable Exchange	5,606,450	3,644,192	2,803,225	3,981,867		337,675		337,675			(1,178,643)	(1,178,643)	299,230	121,317
70466@ AA 6	1		03/01/2016	Direct	12/30/2016	Redemption 100.0000	186,621	186,621	186,621	186,621				0				0	6,526	
71677H AB 1	PetSmart Inc Term Ln Nt 1		03/08/2016	Citigroup	07/29/2016	Redemption 100.0000	50,378	48,678	50,378	50,378		1,700		1,700				0	576	
71677H AB 1	PetSmart Inc Term Ln Nt 1		03/09/2016	Citigroup	10/14/2016	Tax Free Exchange	6,607,893	6,390,702	6,404,362	6,404,362		13,660		13,660				0	123,308	
71677H AB 1	PetSmart Inc Term Ln Nt 1		06/14/2016	Tax Free Exchange	10/14/2016	Tax Free Exchange	6,658,270	6,447,835	6,458,549	6,458,549		10,714		10,714				0	95,898	
71677H AB 1	PetSmart Inc Term Ln Nt 3		03/09/2016	Citigroup	06/14/2016	Tax Free Exchange	3,341,730	3,231,870	3,236,103	3,236,103		4,233		4,233				0	38,386	
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1		10/14/2016	Tax Free Exchange	10/31/2016	Redemption 100.0000	25,189	24,413	25,189	25,189		776		776				0	48	
74966U AN 0	RPI Finance Trust Term Ln 5 Nt 1		10/26/2016	Bank of America BISD Dealer	12/30/2016	Redemption 100.0000	32,334	32,173	32,334	32,334		162		162				0	185	
78409V AA 2	S&P Global Inc Sr Nt 5.900% 11/15/17.		07/29/2016	Tax Free Exchange	10/20/2016	Call 105.2890	8,000,000	7,992,047	8,423,120	8,423,120		431,073		431,073				0	242,556	136,356
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt		03/31/2016	Tax Free Exchange	04/06/2016	Redemption 100.0000	55,022	54,634	55,022	55,022		388		388				0	53	44
83578B AH 6	Sophia LP Term Ln Nt 1		10/17/2016	Bank of America BISD Dealer	12/30/2016	Redemption 100.0000	6,297	6,321	6,297	6,297		(24)		(24)				0		
84611@ AB 9	Sovos Compliance LLC Additional Term Ln		07/26/2016	Guggenheim Securities LLC	12/30/2016	Redemption 100.0000	10,643	10,386	10,643	10,643		257		257				0	161	
90351H AB 4	US Foods Inc Term Ln Nt 1		09/21/2016	Citigroup	12/30/2016	Redemption 100.0000	21,792	21,983	21,792	21,792		(191)		(191)				0	166	
000000 00 0	Burger King Term Ln B2 Nt 1	A	11/08/2016	Morgan/JP/Securities - Bonds	12/30/2016	Redemption 100.0000	2,550	2,569	2,550	2,550		(19)		(19)				0		
G6710E AL 4	Odebrecht Finance LTD Sr Nt	D	10/31/2016	Direct	12/02/2016	Direct	360,000	181,800	213,600	181,923		123		123			31,677	31,677	11,392	9,049
P3642B BF 2	Grupo Elektra Sab De CV Sr Nt	D	11/07/2016	Direct	12/30/2016	Call 101.8125	546,000	550,365	555,896	555,896		5,531		5,531				0	15,834	9,743
3899999.	Total - Bonds - Industrial and Miscellaneous						50,080,594	47,420,635	46,443,912	48,205,953	0	907,869	122,549	785,320	0	0	(1,762,041)	(1,762,041)	1,261,624	277,070
8399998.	Total - Bonds						51,242,781	48,716,728	47,606,099	49,368,140	0	773,963	122,549	651,414	0	0	(1,762,041)	(1,762,041)	1,292,539	279,372
9999999.	Total - Bonds, Preferred and Common Stocks							48,716,728	47,606,099	49,368,140	0	773,963	122,549	651,414	0	0	(1,762,041)	(1,762,041)	1,292,539	279,372

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 - Non-Insurer Which Controls Insurer											
63862@ 10 3	Nationwide Corporation		00000	31-4416546	2ciA1	YES	17,741,373	232,188,426		649,510.000	4.8
1599999. Total - Common Stocks - Non-Insurer Which Controls Insurer							17,741,373	232,188,426	0	XXX	XXX
Common Stocks - Other Affiliates											
G7538* 10 9	Retention Alternatives, LTD	D	00000	82-0549218	2ciB4	NO		14,455,940	14,455,940	120,000.000	100.0
1799999. Total - Common Stocks - Other Affiliates							0	14,455,940	14,455,940	XXX	XXX
1899999. Total - Common Stocks							17,741,373	246,644,366	14,455,940	XXX	XXX
1999999. Total - Preferred and Common Stock							17,741,373	246,644,366	14,455,940	XXX	XXX

1. Amount of insurer's capital and surplus from the prior period's statutory statement reduced by any admitted EDP, goodwill and net deferred tax assets included therein: $.....2,434,158,735.

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
Preferred Stocks					
	NWD Investment Management Inc.	Nationwide Corporation		23,800.000	4.8
0199999. Total Preferred Stock			0	XXX	XXX
Common Stocks					
	Nationwide Financial Services, Inc.	Nationwide Corporation	17,741,373	4.760	4.8
	Nationwide Global Holdings, Inc.	Nationwide Corporation	-	0.048	4.8
	NWD Investment Management Inc.	Nationwide Corporation		45,636.500	4.8
0299999. Total - Common Stock			17,741,373	XXX	XXX
0399999. Total - Preferred and Common Stock			17,741,373	XXX	XXX

SCHEDULE DA - PART 1

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

1	2	Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
		3	4					9	10	11	12			15	16	17	18	19	20	
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																				
60934N 10 4	Federated Govt Obligations Fd			12/30/2016.	Direct	XXX	5,887,935						5,887,935	1,791		0.385	0.245	MON..	1,093	
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							5,887,935	0	0	0	0	XXX	5,887,935	1,791	0	XXX	XXX	XXX	1,093	0
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn			12/30/2016.	Various	12/30/2017.	112,222,540					112,222,540	112,222,540			0.420	0.147	MON..	15,424	
9099999. Total - Other Short-Term Invested Assets							112,222,540	0	0	0	0	XXX	112,222,540	0	0	XXX	XXX	XXX	15,424	0
9199999. Total - Short-Term Investments							118,110,475	0	0	0	0	XXX	118,110,475	1,791	0	XXX	XXX	XXX	16,517	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)
Swaps - Hedging Effective - Foreign Exchange																						
Pay Fixed GBP Receive Float USD Currency Swap	AFS Bond -- G1745*AG6	D 1-1	Currency	Citibank NA E57ODZWZ7FF32TWEFA76	03/13/2013	04/17/2023		14,920,000	4.44 USD (4.11 GBP)			148,301	2,580,000		2,160,318		2,396,000			187,183		100 / 100
0879999. Total-Swaps-Hedging Effective-Foreign Exchange										0	0	148,301	2,580,000	XXX	2,160,318	0	2,396,000	0	0	187,183	XXX	XXX
0909999. Total-Swaps-Hedging Effective										0	0	148,301	2,580,000	XXX	2,160,318	0	2,396,000	0	0	187,183	XXX	XXX
1179999. Total-Swaps-Foreign Exchange										0	0	148,301	2,580,000	XXX	2,160,318	0	2,396,000	0	0	187,183	XXX	XXX
1209999. Total-Swaps										0	0	148,301	2,580,000	XXX	2,160,318	0	2,396,000	0	0	187,183	XXX	XXX
1399999. Total-Hedging Effective										0	0	148,301	2,580,000	XXX	2,160,318	0	2,396,000	0	0	187,183	XXX	XXX
1449999. TOTAL										0	0	148,301	2,580,000	XXX	2,160,318	0	2,396,000	0	0	187,183	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
001	REBALANCES PORTFOLIO DURATION
002	MANAGES CASH FLOW RISK
003	HEDGES THE EQUITY RISK OF A LIABILITY
004	HEDGES THE INTEREST RATE RISK OF AN ASSET
005	HEDGES THE INTEREST RATE RISK OF A LIABILITY
006	HEDGES THE CREDIT RISK OF AN ASSET
007	REPLICATION OF AN INDEX
008	HEDGES THE CURRENCY RISK OF AN ASSET
009	HEDGES THE CURRENCY RISK OF A LIABILITY

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)

NONE

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			18	19	20	21	22
															15	16	17					
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
Long Futures																						
Replication																						
																		0				
0000ESH7	452	22,600	S&P 500 MINI Futures Contract	Equity Replication	D 1-1	Equity / Index	03/15/2017	CME	SNZ2OJLFK8MNNCLQOF3	12/15/2016	2,231.5010	2,236.2000	(201,140)					106,197	106,197	2,560,713	.005	.50
0000MEH7	263	13,150	MSCI Emerginig Markets Index Futures Contract	Equity Replication	D 1-1	Equity / Index	03/15/2017	ICE	5493004R83R1LVX2IL36	12/15/2016	878.8470	858.9000	(76,270)					(262,303)	(262,303)	2,199,088	.005	.50
0000MFH7	439	21,950	MSCI EAFE MINI INDEX Futures Contract	Equity Replication	D 1-1	Equity / Index	03/15/2017	ICE	5493004R83R1LVX2IL36	12/15/2016	1,681.0647	1,675.6000	116,335					(119,950)	(119,950)	627,357	.005	.50
1299999. Total-Long Futures-Replication													(161,075)	0	0	0	0	(276,056)	(276,056)	5,387,158	XXX	XXX
1329999. Total-Long Futures													(161,075)	0	0	0	0	(276,056)	(276,056)	5,387,158	XXX	XXX
Short Futures																						
Hedging Other																						
0000FVH7	600	600,000	US 5 YR TREASURY NT Futures Contract	Bond Portoflio Duration	D 1-1	Interest Rate	03/15/2017	CBT	549300EX04Q2QBFQTQ27	12/15/2016	118.2267	117.6600	(98,438)					340,003	340,003	608,274	.004	1,000
13429999. Total-Short Futures-Hedging Other													(98,438)	0	0	0	0	340,003	340,003	608,274	XXX	XXX
1389999. Total-Short Futures													(98,438)	0	0	0	0	340,003	340,003	608,274	XXX	XXX
1409999. Total-Hedging Other													(98,438)	0	0	0	0	340,003	340,003	608,274	XXX	XXX
1419999. Total-Replication													(161,075)	0	0	0	0	(276,056)	(276,056)	5,387,158	XXX	XXX
1449999. TOTAL													(259,513)	0	0	0	0	63,947	63,947	5,995,432	XXX	XXX

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
UBS Warburg London	540,000	325,034	865,034
Total Net Cash Deposits	540,000	325,034	865,034

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	REPLICATION OF AN EQUITY

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																			
Replication																			
0000ESU6	452	22,600	S&P 500 MINI Futures Contract	Equity Replication	D 1-1	Equity / Index	09/15/2016	CME SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,171.1250	09/15/2016	2,184.1230	Sale	293,755	293,755			005	50
0000MEU6	263	13,150	MSCI Emerginig Markets Index Futures Contract	Equity Replication	D 1-1	Equity / Index	09/15/2016	ICE 5493004R83R1LVX2IL36	06/15/2016	900.1550	09/15/2016	926.0268	Sale	340,214	340,214			005	50
0000MFU6	439	21,950	MSCI EAFE MINI INDEX Futures Contract	Equity Replication	D 1-1	Equity / Index	09/15/2016	ICE 5493004R83R1LVX2IL36	06/15/2016	1,702.0924	09/15/2016	1,731.2079	Sale	639,087	639,087			005	50
0000ESZ6	452	22,600	S&P 500 MINI Futures Contract	Equity Replication	D 1-1	Equity / Index	12/15/2016	CME SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,178.1000	12/15/2016	2,236.5980	Sale	1,322,055	1,322,055			005	50
0000MEZ6	263	13,150	MSCI Emerginig Markets Index Futures Contract	Equity Replication	D 1-1	Equity / Index	12/15/2016	ICE 5493004R83R1LVX2IL36	09/15/2016	927.1000	12/15/2016	878.8060	Sale	(635,066)	(635,066)			005	50
0000MFZ6	439	21,950	MSCI EAFE MINI INDEX Futures Contract	Equity Replication	D 1-1	Equity / Index	12/15/2016	ICE 5493004R83R1LVX2IL36	09/15/2016	1,726.7000	12/15/2016	1,684.2060	Sale	(932,743)	(932,743)			005	50
1299999. Total-Long Futures-Replication														1,027,301	1,027,301	0	0	XXX	XXX
1329999. Total-Long Futures														1,027,301	1,027,301	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
0000FVH6	600	600,000	US 5 YR TREASURY NT Futures Contract	Bond Portoflio Duration	D 1-1	Interest Rate	03/15/2016	CBT 549300EX04Q2QBFQTQ27	12/15/2016	118.6016	03/15/2016	121.1923	Sale	(1,554,442)	(1,554,442)			004	1,000
0000FVM6	600	600,000	US 5 YR TREASURY NT Futures Contract	Bond Portoflio Duration	D 1-1	Interest Rate	06/15/2016	CBT 549300EX04Q2QBFQTQ27	03/15/2016	121.0859	06/15/2016	120.4579	Sale	376,808	376,808			004	1,000
0000FVU6	1,200	1,200,000	US 5 YR TREASURY NT Futures Contract	Bond Portoflio Duration	D 1-1	Interest Rate	09/15/2016	CBT 549300EX04Q2QBFQTQ27	12/15/2016	120.0702	09/15/2016	120.7757	Sale	(846,630)	(846,630)			004	1,000
0000FVZ6	600	600,000	US 5 YR TREASURY NT Futures Contract	Bond Portoflio Duration	D 1-1	Interest Rate	12/15/2016	CBT 549300EX04Q2QBFQTQ27	09/15/2016	121.4924	12/15/2016	118.6981	Sale	1,676,610	1,676,610			004	1,000
1349999. Total-Short Futures-Hedging Other														(347,654)	(347,654)	0	0	XXX	XXX
1389999. Total-Short Futures														(347,654)	(347,654)	0	0	XXX	XXX
1409999. Total-Hedging Other														(347,654)	(347,654)	0	0	XXX	XXX
1419999. Total-Replication														1,027,301	1,027,301	0	0	XXX	XXX
1449999. TOTAL														679,647	679,647	0	0	XXX	XXX

(a)

Code	Description of Hedged Risk(s)
1	HEDGES THE EQUITY RISK OF A LIABILITY
2	HEDGES THE INTEREST RATE RISK OF A LIABILITY
3	REBALANCES PORTFOLIO CURRENCY EXPOSURE
4	REBALANCES PORTFOLIO DURATION
5	REPLICATION OF AN EQUITY

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	865,034		865,034	116,335	(375,848)	116,335	5,995,432	5,995,432
NAIC 1 Designation											
Citibank NA E57ODZWZ7FF32TWEFA76	Y	Y	2,233,147	2,580,000		346,853	2,160,318		0	187,183	187,183
0299999. Total NAIC 1 Designation			2,233,147	2,580,000	0	346,853	2,160,318	0	0	187,183	187,183
0999999. Gross Totals			2,233,147	3,445,034	0	1,211,888	2,276,653	(375,848)	116,335	6,182,615	6,182,615
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				3,445,034	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)
Collateral Pledged by Reporting Entity								
CBT - Futures 549300EX04Q2QBFQTQ27	CASH		CASH	87,763		87,763		I
CME - Futures SNZ2OJLFK8MNNCLQOF39	CASH		CASH	369,465		369,465		I
ICE - Futures 5493004R83R1LVX2IL36	CASH		CASH	407,806		407,806		I
CBT - Securities 549300EX04Q2QBFQTQ27	Securities	20030N BA 8	Comcast Corp Sr Nt	520,511	476,844	476,951	03/01/2020.	I
CME - Securities SNZ2OJLFK8MNNCLQOF39	Securities	20030N BA 8	Comcast Corp Sr Nt	2,191,248	2,007,420	2,007,869	03/01/2020.	I
ICE - Securities 5493004R83R1LVX2IL36	Securities	20030N BA 8	Comcast Corp Sr Nt	2,418,639	2,215,736	2,216,231	03/01/2020.	I
0199999. Totals				5,995,432	4,700,000	5,566,086	XXX	XXX
Collateral Pledged to Reporting Entity								
Citibank NA - OTC E57ODZWZ7FF32TWEFA76	CASH		CASH	2,233,147		XXX		V
0299999. Totals				2,233,147	0	XXX	XXX	XXX

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
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						
362351 AA 6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl		1FM	409,714	409,714	12/25/2046
590212 AB 2	Merrill Lynch Mortgage Tr RMBS Ser 2006-		1FM	92,831	92,831	06/25/2037
81378E AA 1	Securitized AB Receivables LLC RMBS Ser		1FM	1,737,197	1,737,197	05/25/2037
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities			2,239,742	2,239,742	XXX
3899999.	Total - Industrial & Miscellaneous (Unaffiliated)			2,239,742	2,239,742	XXX
6299999.	Total - Residential Mortgage-Backed Securities			2,239,742	2,239,742	XXX
6699999.	Subtotal - Bonds			2,239,742	2,239,742	XXX
Cash Equivalents (Schedle E Part 2 Type)						
000000 00 0	Overnight Repos SEC LENDING ONLY			23,678,275	23,678,275	01/03/2017
9199999.	Total - Cash Equivalents (Schedule E Part 2 Type)			23,678,275	23,678,275	XXX
9999999.	Totals			25,918,017	25,918,017	XXX

General Interrogatories:

1. The activity for the year: Fair Value $.....(10,996,460) Book/Adjusted Carrying Value $.....(10,996,460)
2. Average balance for the year: Fair Value $.....26,750,799 Book/Adjusted Carrying Value $.....26,750,799
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
   NAIC 1: $.....2,239,742 NAIC 2: $.....0 NAIC 3: $.....0 NAIC 4: $.....0 NAIC 5: $.....0 NAIC 6: $.....0

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, NY					859,039	XXX
0199999. Total - Open Depositories		XXX	XXX	0	0	859,039	XXX
0399999. Total Cash on Deposit		XXX	XXX	0	0	859,039	XXX
0599999. Total Cash		XXX	XXX	0	0	859,039	XXX

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

1. January	328,432	4. April	(74,527)	7. July	252,269	10. October	194,482
2. February	7,708	5. May	407,745	8. August	117,196	11. November	(118,988)
3. March	453,581	6. June	2,719,897	9. September	544,716	12. December	859,039

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
				3	4	5	6
	States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama AL						
2.	Alaska AK						
3.	Arizona AZ						
4.	Arkansas AR	B	For protection of state's ph's			156,827	177,756
5.	California CA	B	Workers compensation			2,595,601	3,057,012
6.	Colorado CO						
7.	Connecticut CT						
8.	Delaware DE	B	Workers compensation			132,396	150,927
9.	District of Columbia DC						
10.	Florida FL						
11.	Georgia GA	B	For protection of state's ph's			183,866	208,403
12.	Hawaii HI						
13.	Idaho ID	B	Workers compensation			30,775	33,000
14.	Illinois IL						
15.	Indiana IN						
16.	Iowa IA						
17.	Kansas KS						
18.	Kentucky KY						
19.	Louisiana LA						
20.	Maine ME						
21.	Maryland MD						
22.	Massachusetts MA	B	Multiple			194,681	220,662
23.	Michigan MI						
24.	Minnesota MN						
25.	Mississippi MS						
26.	Missouri MO						
27.	Montana MT	B	Workers compensation			30,090	34,302
28.	Nebraska NE						
29.	Nevada NV						
30.	New Hampshire NH						
31.	New Jersey NJ						
32.	New Mexico NM	B	For protection of state's ph's			323,143	346,503
33.	New York NY	ST	Workers compensation			10,000	10,000
34.	North Carolina NC	B	For protection of state's ph's			361,080	411,619
35.	North Dakota ND						
36.	Ohio OH	B	For protection of all ph's	2,703,907	3,064,750		
37.	Oklahoma OK						
38.	Oregon OR	B	Workers compensation			730,055	827,483
39.	Pennsylvania PA						
40.	Rhode Island RI						
41.	South Carolina SC						
42.	South Dakota SD						
43.	Tennessee TN						
44.	Texas TX						
45.	Utah UT						
46.	Vermont VT						
47.	Virginia VA						
48.	Washington WA						
49.	West Virginia WV						
50.	Wisconsin WI						
51.	Wyoming WY						
52.	American Samoa AS						
53.	Guam GU						
54.	Puerto Rico PR						
55.	US Virgin Islands VI	B	For protection of state's ph's			601,800	686,032
56.	Northern Mariana Islands MP						
57.	Canada CAN						
58.	Aggregate Alien and Other OT	XXX	XXX	0	0	209,738	245,265
59.	Total	XXX	XXX	2,703,907	3,064,750	5,560,052	6,408,964

DETAILS OF WRITE-INS

5801.	United States	B	Workers compensation			209,738	245,265
5802.							
5803.							
5898.	Summary of remaining write-ins for line 58 from overflow page	XXX	XXX	0	0	0	0
5899.	Total (Lines 5801 thru 5803+5898) (Line 58 above)	XXX	XXX	0	0	209,738	245,265

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