

NATIONWIDE MUTUAL INSURANCE COMPANY
SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	613,882,791	2.1	613,882,791		613,882,791	2.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....	707,624	0.0	707,624		707,624	0.0
1.22 Issued by U.S. government sponsored agencies.....	41,319,086	0.1	41,319,086		41,319,086	0.1
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....	10,043,283	0.0	10,043,283		10,043,283	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	400,037,455	1.4	400,037,455		400,037,455	1.4
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	591,535,812	2.1	591,535,812		591,535,812	2.1
1.43 Revenue and assessment obligations.....	1,924,365,532	6.7	1,924,365,532		1,924,365,532	6.7
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.....	11,389	0.0	11,389		11,389	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	716,809,651	2.5	716,809,651		716,809,651	2.5
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.....	73,830,784	0.3	73,830,784		73,830,784	0.3
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.....	920,301,452	3.2	920,301,452	563,952	920,865,404	3.2
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	7,007,732,097	24.5	7,007,732,097	4,000,515	7,011,732,612	24.5
2.2 Unaffiliated non-U.S. securities (including Canada).....	1,148,320,634	4.0	1,148,320,634		1,148,320,634	4.0
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....	2,744,340	0.0	2,744,340		2,744,340	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....	178,000	0.0	178,000		178,000	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....		0.0			0	0.0
3.32 Unaffiliated.....	1,588,393	0.0	1,588,393		1,588,393	0.0
3.4 Other equity securities:						
3.41 Affiliated.....	8,146,810,211	28.5	8,146,810,211		8,146,810,211	28.5
3.42 Unaffiliated.....	25,810,816	0.1	25,810,816		25,810,816	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.....	471,936,838	1.7	471,936,838		471,936,838	1.7
4.5 Commercial loans.....	493,595,415	1.7	493,595,415		493,595,415	1.7
4.6 Mezzanine real estate loans.....	86,768,183	0.3	86,768,183		86,768,183	0.3
5. Real estate investments:						
5.1 Property occupied by company.....	553,448,063	1.9	553,448,063		553,448,063	1.9
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....	30,170,616	0.1	30,170,616		30,170,616	0.1
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....	1,253,733	0.0	1,253,733		1,253,733	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....	2,638,992	0.0	2,638,992		2,638,992	0.0
8. Receivables for securities.....	250,761	0.0	250,761		250,761	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....	38,902,858	0.1	38,902,858	XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	468,089,127	1.6	468,089,127	34,338,391	502,427,518	1.8
11. Other invested assets.....	4,801,470,799	16.8	4,801,470,800		4,801,470,800	16.8
12. Total invested assets.....	28,574,554,735	100.0	28,574,554,736	38,902,858	28,574,554,736	100.0

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		640,654,745
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).....	33,670,116	33,670,116
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.....		2,906,962
5.	Deduct amounts received on disposals, Part 3, Column 15.....		55,211,940
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.....	37,147,477	
8.2	Totals, Part 3, Column 9.....		37,147,477
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		584,872,406
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		584,872,406

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

1.	Book value/recorded investment excluding accrued interest, December 31 of prior year.....		791,201,518
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 7).....	312,012,127	
2.2	Additional investment made after acquisition (Part 2, Column 8).....	42,654,148	354,666,275
3.	Capitalized deferred interest and other:		
3.1	Totals, Part 1, Column 12.....	7,658,045	
3.2	Totals, Part 3, Column 11.....	1,420,313	9,078,358
4.	Accrual of discount.....		905,525
5.	Unrealized valuation increase (decrease):		
5.1	Totals, Part 1, Column 9.....		
5.2	Totals, Part 3, Column 8.....	(237,879)	(237,879)
6.	Total gain (loss) on disposals, Part 3, Column 18.....		4,986,043
7.	Deduct amounts received on disposals, Part 3, Column 15.....		105,589,174
8.	Deduct amortization of premium and mortgage interest points and commitment fees.....		59,676
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).....		1,054,950,990
12.	Total valuation allowance.....		(2,650,558)
13.	Subtotal (Line 11 plus Line 12).....		1,052,300,432
14.	Deduct total nonadmitted amounts.....		
15.	Statement value at end of current period (Line 13 minus Line 14).....		1,052,300,432

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SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year.....		3,473,727,781
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8).....	222,168,642	
2.2	Additional investment made after acquisition (Part 2, Column 9).....	519,478,580	741,647,222
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.....	(53,173,915)	
5.2	Totals, Part 3, Column 9.....	28,926,657	(24,247,258)
6.	Total gain (loss) on disposals, Part 3, Column 19.....		(33,532,241)
7.	Deduct amounts received on disposals, Part 3, Column 16.....		597,122,737
8.	Deduct amortization of premium and depreciation.....		79,826,133
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17.....	3,002,872	
9.2	Totals, Part 3, Column 14.....	100	3,002,972
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).....		3,483,649,606
12.	Deduct total nonadmitted amounts.....		72,864,051
13.	Statement value at end of current period (Line 11 minus Line 12).....		3,410,785,555

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		21,206,214,202
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		3,971,237,138
3.	Accrual of discount.....		34,151,262
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	34,671,909	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	394,494,478	
4.4	Part 4, Column 11.....	34,545,429	463,711,816
5.	Total gain (loss) on disposals, Part 4, Column 19.....		9,328,153
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		3,978,967,621
7.	Deduct amortization of premium.....		47,714,661
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15.....	(79,724)	
8.2	Part 2, Section 1, Column 19.....		
8.3	Part 2, Section 2, Column 16.....		
8.4	Part 4, Column 15.....	1,098,429	1,018,705
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14.....	14,887,750	
9.2	Part 2, Section 1, Column 17.....		
9.3	Part 2, Section 2, Column 14.....		
9.4	Part 4, Column 13.....	6,604,396	21,492,146
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		21,637,486,848
11.	Deduct total nonadmitted amounts.....		11,457,470
12.	Statement value at end of current period (Line 10 minus Line 11).....		21,626,029,378

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	667,207,045	709,647,927	632,827,933	616,069,297
	2. Canada.....	4,576,468	4,533,621	5,251,425	4,463,954
	3. Other Countries.....	5,466,816	5,496,840	5,667,483	5,325,000
	4. Totals.....	677,250,329	719,678,388	643,746,841	625,858,251
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	400,037,454	411,401,106	416,206,304	387,165,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	591,535,817	631,228,511	612,144,394	575,145,000
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.....	2,703,822,349	2,844,976,369	2,749,399,454	2,609,779,912
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	7,927,931,033	8,091,774,635	7,984,436,538	8,052,955,527
	9. Canada.....	165,990,627	169,618,538	168,434,219	185,023,780
	10. Other Countries.....	982,330,009	991,851,385	992,694,193	988,811,523
	11. Totals.....	9,076,251,669	9,253,244,558	9,145,564,950	9,226,790,830
Parent, Subsidiaries and Affiliates	12. Totals.....				
	13. Total Bonds.....	13,448,897,618	13,860,528,932	13,567,061,943	13,424,738,993
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	178,000	178,000	192,908	
	15. Canada.....				
	16. Other Countries.....				
	17. Totals.....	178,000	178,000	192,908	
Parent, Subsidiaries and Affiliates	18. Totals.....				
	19. Total Preferred Stocks.....	178,000	178,000	192,908	
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	30,143,549	30,143,549	30,074,420	
	21. Canada.....				
	22. Other Countries.....				
	23. Totals.....	30,143,549	30,143,549	30,074,420	
Parent, Subsidiaries and Affiliates	24. Totals.....	8,158,267,680	8,158,267,680	7,154,542,028	
	25. Total Common Stocks.....	8,188,411,229	8,188,411,229	7,184,616,448	
	26. Total Stocks.....	8,188,589,229	8,188,589,229	7,184,809,356	
	27. Total Bonds and Stocks.....	21,637,486,847	22,049,118,161	20,751,871,299	

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	14,846,922	134,909,344	328,583,304	99,497,276	93,908,523	XXX	671,745,369	5.0	838,435,888	6.7	671,745,369	
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	14,846,922	134,909,344	328,583,304	99,497,276	93,908,523	XXX	671,745,369	5.0	838,435,888	6.7	671,745,369	0
2. All Other Governments												
2.1 NAIC 1		1,489,846	3,086,622			XXX	4,576,468	0.0	6,730,635	0.1	4,576,468	
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3			2,106,840			XXX	2,106,840	0.0		0.0	2,106,840	
2.4 NAIC 4		269,057	2,142,485	948,433		XXX	3,359,975	0.0		0.0		3,359,975
2.5 NAIC 5						XXX	0	0.0	942,494	0.0		
2.6 NAIC 6						XXX	0	0.0	1,969,958	0.0		
2.7 Totals	0	1,758,903	7,335,947	948,433	0	XXX	10,043,283	0.1	9,643,087	0.1	6,683,308	3,359,975
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	65,119,293	249,775,494	78,787,826	6,354,842		XXX	400,037,455	3.0	440,450,923	3.5	400,037,455	
3.2 NAIC 2						XXX	0	0.0	8,225,000	0.1		
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	65,119,293	249,775,494	78,787,826	6,354,842	0	XXX	400,037,455	3.0	448,675,923	3.6	400,037,455	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1	122,041,541	232,518,828	127,383,301	94,033,097	5,239,209	XXX	581,215,976	4.3	685,303,392	5.4	581,215,976	
4.2 NAIC 2		5,000,000				XXX	5,000,000	0.0		0.0	5,000,000	
4.3 NAIC 3						XXX	0	0.0	5,266,248	0.0		
4.4 NAIC 4			5,319,836			XXX	5,319,836	0.0		0.0	5,319,836	
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	122,041,541	237,518,828	132,703,137	94,033,097	5,239,209	XXX	591,535,812	4.4	690,569,640	5.5	591,535,812	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1	239,771,328	837,905,662	855,860,292	590,206,513	128,592,754	XXX	2,652,336,549	19.7	2,863,096,912	22.7	2,652,336,549	
5.2 NAIC 2		6,906,358	32,579,441		12,000,000	XXX	51,485,799	0.4	48,246,765	0.4	51,485,799	
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	239,771,328	844,812,020	888,439,733	590,206,513	140,592,754	XXX	2,703,822,348	20.1	2,911,343,677	23.1	2,703,822,348	0

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

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

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.....	447,296,471	1,772,558,439	1,806,019,939	350,922,592	104,443,808	XXX	4,481,241,249	33.3	3,651,390,895	29.0	2,654,403,810	1,826,837,439
6.2 NAIC 2.....	268,451,727	1,294,190,649	1,485,203,479	95,385,223	146,009,792	XXX	3,289,240,870	24.4	2,660,640,866	21.1	2,613,023,164	676,217,706
6.3 NAIC 3.....	23,718,066	241,878,545	314,928,780	21,655,714	9,753,121	XXX	611,934,226	4.5	700,586,049	5.6	471,085,956	140,848,270
6.4 NAIC 4.....	4,268,719	291,264,098	269,302,632	8,033,167	3,010,515	XXX	575,879,131	4.3	515,145,534	4.1	476,537,507	99,341,624
6.5 NAIC 5.....	18,698,867	59,309,454	15,377,993	8,677,150		XXX	102,063,464	0.8	156,958,145	1.2	17,737,695	84,325,769
6.6 NAIC 6.....	754,513	1,781,612	238,212	7,735,349	1,785,783	XXX	12,295,469	0.1	10,597,632	0.1	1,400,026	10,895,443
6.7 Totals.....	763,188,363	3,660,982,797	3,891,071,035	492,409,195	265,003,019	XXX	9,072,654,409	67.4	7,695,319,121	61.1	6,234,188,158	2,838,466,251
7. Hybrid Securities												
7.1 NAIC 1.....					1,497,307	XXX	1,497,307	0.0	1,497,305	0.0	1,497,307	
7.2 NAIC 2.....					2,099,950	XXX	2,099,950	0.0	2,099,950	0.0		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	3,597,257	XXX	3,597,257	0.0	3,597,255	0.0	1,497,307	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

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

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

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).....889,075,555	3,229,157,613	3,199,721,284	1,141,014,320	333,681,601	0	8,792,650,373	65.4	XXX	XXX	6,965,812,934	1,826,837,439
10.2 NAIC 2	(d).....268,451,727	1,306,097,007	1,517,782,920	95,385,223	160,109,742	0	3,347,826,619	24.9	XXX	XXX	2,669,508,963	678,317,656
10.3 NAIC 3	(d).....23,718,066	241,878,545	317,035,620	21,655,714	9,753,121	0	614,041,066	4.6	XXX	XXX	473,192,796	140,848,270
10.4 NAIC 4	(d).....4,268,719	291,533,155	276,764,953	8,981,600	3,010,515	0	584,558,942	4.3	XXX	XXX	481,857,343	102,701,599
10.5 NAIC 5	(d).....18,698,867	59,309,454	15,377,993	8,677,150	0	(c).....0	102,063,464	0.8	XXX	XXX	17,737,695	84,325,769
10.6 NAIC 6	(d).....754,513	1,781,612	238,212	7,735,349	1,785,783	0	(c).....12,295,469	0.1	XXX	XXX	1,400,026	10,895,443
10.7 Totals	1,204,967,447	5,129,757,386	5,326,920,982	1,283,449,356	508,340,762	0	(b).....13,453,435,933	100.0	XXX	XXX	10,609,509,757	2,843,926,176
10.8 Line 10.7 as a % of Col. 7	9.0	38.1	39.6	9.5	3.8	0.0	100.0	XXX	XXX	XXX	78.9	21.1
11. Total Bonds Prior Year												
11.1 NAIC 1	1,340,579,703	3,097,607,238	2,237,313,535	1,445,404,721	366,000,753	XXX	XXX	XXX	8,486,905,950	67.4	7,053,963,586	1,432,942,364
11.2 NAIC 2	153,088,369	1,179,114,653	1,138,737,711	76,791,057	171,480,791	XXX	XXX	XXX	2,719,212,581	21.6	2,088,383,958	630,828,623
11.3 NAIC 3	14,614,533	348,742,082	329,032,927	7,775,969	5,686,786	XXX	XXX	XXX	705,852,297	5.6	517,552,007	188,300,290
11.4 NAIC 4	15,947,252	212,938,024	279,163,211	7,097,047	XXX	XXX	XXX	XXX	515,145,534	4.1	395,990,871	119,154,663
11.5 NAIC 5	55,043,162	57,507,113	33,580,531	11,769,833	XXX	XXX	XXX	(c).....0	157,900,639	1.3	26,699,194	131,201,445
11.6 NAIC 6	2,850,677	119,224	1,661,824	3,143,112	4,792,753	XXX	XXX	XXX	(c).....12,567,590	0.1	2,715,810	9,851,780
11.7 Totals	1,582,123,696	4,896,028,334	4,019,489,739	1,551,981,739	547,961,083	XXX	XXX	XXX	(b).....12,597,584,591	100.0	10,085,305,426	2,512,279,165
11.8 Line 11.7 as a % of Col. 9	12.6	38.9	31.9	12.3	4.3	XXX	XXX	XXX	100.0	XXX	80.1	19.9
12. Total Publicly Traded Bonds												
12.1 NAIC 1	771,127,593	2,318,961,430	2,621,225,854	959,638,035	294,860,022		6,965,812,934	51.8	7,053,963,586	56.0	6,965,812,934	XXX
12.2 NAIC 2	165,800,049	1,094,440,935	1,217,594,621	72,399,821	119,273,537		2,669,508,963	19.8	2,088,383,958	16.6	2,669,508,963	XXX
12.3 NAIC 3	19,116,737	185,663,722	240,316,628	18,342,588	9,753,121		473,192,796	3.5	517,552,007	4.1	473,192,796	XXX
12.4 NAIC 4	4,035,110	256,564,494	219,088,140	694,201	1,475,398		481,857,343	3.6	395,990,871	3.1	481,857,343	XXX
12.5 NAIC 5	17,737,695	17,737,695					17,737,695	0.1	26,699,194	0.2	17,737,695	XXX
12.6 NAIC 6	445,723	954,303					1,400,026	0.0	2,715,810	0.0	1,400,026	XXX
12.7 Totals	960,525,212	3,874,322,579	4,298,225,243	1,051,074,645	425,362,078	0	10,609,509,757	78.9	10,085,305,426	80.1	10,609,509,757	XXX
12.8 Line 12.7 as a % of Col. 7	9.1	36.5	40.5	9.9	4.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	7.1	28.8	31.9	7.8	3.2	0.0	78.9	XXX	XXX	XXX	78.9	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1	117,947,962	910,196,183	578,495,430	181,376,285	38,821,579		1,826,837,439	13.6	1,432,942,364	11.4	XXX	1,826,837,439
13.2 NAIC 2	102,651,678	211,656,072	300,188,299	22,985,402	40,836,205		678,317,656	5.0	630,828,623	5.0	XXX	678,317,656
13.3 NAIC 3	4,601,329	56,214,823	76,718,992	3,313,126			140,848,270	1.0	188,300,290	1.5	XXX	140,848,270
13.4 NAIC 4	233,609	34,968,661	57,676,813	8,287,399	1,535,117		102,701,599	0.8	119,154,663	0.9	XXX	102,701,599
13.5 NAIC 5	18,698,867	41,571,759	15,377,993	8,677,150			84,325,769	0.6	131,201,445	1.0	XXX	84,325,769
13.6 NAIC 6	308,790	827,309	238,212	7,735,349	1,785,783		10,895,443	0.1	9,851,780	0.1	XXX	10,895,443
13.7 Totals	244,442,235	1,255,434,807	1,028,695,739	232,374,711	82,978,684	0	2,843,926,176	21.1	2,512,279,165	19.9	XXX	2,843,926,176
13.8 Line 13.7 as a % of Col. 7	8.6	44.1	36.2	8.2	2.9	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	1.8	9.3	7.6	1.7	0.6	0.0	21.1	XXX	XXX	XXX	XXX	21.1

(a) Includes \$.....2,256,378,034 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....41,119,841 current year, \$.....65,693,825 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 \$.....49,847,367 current year, \$.....119,566,445 prior year of bonds with 5* designations and \$.....1,135,325 current year, \$.....4,792,753 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 \$.....4,538,322; 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.....	4,764,397	106,808,461	325,728,668	99,426,177	93,908,523	.XXX.	630,636,226	4.7	782,832,154	6.2	630,636,226	
	1.2 Residential Mortgage-Backed Securities.....	10,082,525	28,100,884	2,854,636	71,099		.XXX.	41,109,144	0.3	55,603,734	0.4	41,109,144	
	1.3 Commercial Mortgage-Backed Securities.....						.XXX.	0	0.0		0.0		
	1.4 Other Loan-Backed and Structured Securities.....						.XXX.	0	0.0		0.0		
	1.5 Totals.....	14,846,922	134,909,345	328,583,304	99,497,276	93,908,523	.XXX.	671,745,370	5.0	838,435,888	6.7	671,745,370	0
	All Other Governments												
	2.1 Issuer Obligations.....		1,758,904	7,335,947	948,433		.XXX.	10,043,284	0.1	9,643,088	0.1	6,683,308	3,359,976
	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	1,758,904	7,335,947	948,433	0	.XXX.	10,043,284	0.1	9,643,088	0.1	6,683,308	3,359,976
3.	U.S. States, Territories and Possessions, Guaranteed												
	3.1 Issuer Obligations.....	65,119,293	249,775,494	78,787,826	6,354,842		.XXX.	400,037,455	3.0	448,675,923	3.6	400,037,455	
	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.....	65,119,293	249,775,494	78,787,826	6,354,842	0	.XXX.	400,037,455	3.0	448,675,923	3.6	400,037,455	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
	4.1 Issuer Obligations.....	122,041,541	237,518,828	132,703,136	94,033,097	5,239,209	.XXX.	591,535,811	4.4	690,569,640	5.5	591,535,811	
	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.....	122,041,541	237,518,828	132,703,136	94,033,097	5,239,209	.XXX.	591,535,811	4.4	690,569,640	5.5	591,535,811	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
	5.1 Issuer Obligations.....	140,350,074	513,541,547	675,874,040	397,850,573	89,734,244	.XXX.	1,817,350,478	13.5	1,845,445,855	14.6	1,817,350,478	
	5.2 Residential Mortgage-Backed Securities.....	91,805,004	257,819,225	181,611,379	166,086,517	50,858,510	.XXX.	748,180,635	5.6	843,492,691	6.7	748,180,635	
	5.3 Commercial Mortgage-Backed Securities.....	56,167	269,176	464,089	675,152		.XXX.	1,464,584	0.0	1,519,316	0.0	1,464,584	
	5.4 Other Loan-Backed and Structured Securities.....	7,560,084	73,182,071	30,490,224	25,594,272		.XXX.	136,826,651	1.0	220,885,813	1.8	136,826,651	
	5.5 Totals.....	239,771,329	844,812,019	888,439,732	590,206,514	140,592,754	.XXX.	2,703,822,348	20.1	2,911,343,675	23.1	2,703,822,348	0
6.	Industrial and Miscellaneous (unaffiliated)												
	6.1 Issuer Obligations.....	433,235,261	2,568,081,176	3,051,852,849	158,848,824	179,128,168	.XXX.	6,391,146,278	47.5	5,312,553,001	42.2	5,059,400,024	1,331,746,254
	6.2 Residential Mortgage-Backed Securities.....	65,069,114	165,066,502	129,297,075	137,187,762	22,528,487	.XXX.	519,148,940	3.9	564,303,716	4.5	383,706,815	135,442,125
	6.3 Commercial Mortgage-Backed Securities.....	144,428,456	301,119,954	330,715,541	3,996,580	15,036,979	.XXX.	795,297,510	5.9	573,473,869	4.6	569,508,236	225,789,274
	6.4 Other Loan-Backed and Structured Securities.....	120,455,532	626,715,164	379,205,569	192,376,028	48,309,385	.XXX.	1,367,061,678	10.2	1,244,988,534	9.9	221,573,082	1,145,488,596
	6.5 Totals.....	763,188,363	3,660,982,796	3,891,071,034	492,409,194	265,003,019	.XXX.	9,072,654,406	67.4	7,695,319,120	61.1	6,234,188,157	2,838,466,249
7.	Hybrid Securities												
	7.1 Issuer Obligations.....					2,099,950	.XXX.	2,099,950	0.0	2,099,950	0.0		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.....					1,497,307	.XXX.	1,497,307	0.0	1,497,305	0.0	1,497,307	
	7.5 Totals.....	0	0	0	0	3,597,257	.XXX.	3,597,257	0.0	3,597,255	0.0	1,497,307	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

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

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

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.....	765,510,566	3,677,484,410	4,272,282,466	757,461,946	370,110,094	XXX.....	9,842,849,482	73.2	XXX.....	XXX.....	8,505,643,302	1,337,206,180
10.2 Residential Mortgage-Backed Securities.....	166,956,643	450,986,611	313,763,090	303,345,378	73,386,997	XXX.....	1,308,438,719	9.7	XXX.....	XXX.....	1,172,996,594	135,442,125
10.3 Commercial Mortgage-Backed Securities.....	144,484,623	301,389,130	331,179,630	4,671,732	15,036,979	XXX.....	796,762,094	5.9	XXX.....	XXX.....	570,972,820	225,789,274
10.4 Other Loan-Backed and Structured Securities.....	128,015,616	699,897,235	409,695,793	217,970,300	49,806,692	XXX.....	1,505,385,636	11.2	XXX.....	XXX.....	359,897,040	1,145,488,596
10.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0
10.6 Totals.....	1,204,967,448	5,129,757,386	5,326,920,979	1,283,449,356	508,340,762	0	13,453,435,931	100.0	XXX.....	XXX.....	10,609,509,756	2,843,926,175
10.7 Line 10.6 as a % of Col. 7.....	9.0	38.1	39.6	9.5	3.8	0.0	100.0	XXX.....	XXX.....	XXX.....	78.9	21.1
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	1,097,234,980	3,716,159,449	2,961,978,337	974,660,683	341,786,162	XXX.....	XXX.....	XXX.....	9,091,819,611	72.2	7,850,882,537	1,240,937,074
11.2 Residential Mortgage-Backed Securities.....	164,044,412	453,079,642	306,307,329	362,997,920	176,970,838	XXX.....	XXX.....	XXX.....	1,463,400,141	11.6	1,298,683,870	164,716,271
11.3 Commercial Mortgage-Backed Securities.....	118,949,886	220,008,370	228,973,458	7,061,471	29,204,083	XXX.....	XXX.....	XXX.....	574,993,185	4.6	479,792,422	95,200,763
11.4 Other Loan-Backed and Structured Securities.....	201,894,416	506,780,874	522,230,614	207,261,665	29,204,083	XXX.....	XXX.....	XXX.....	1,467,371,652	11.6	455,946,595	1,011,425,057
11.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....
11.6 Totals.....	1,582,123,694	4,896,028,335	4,019,489,738	1,551,981,739	547,961,083	XXX.....	XXX.....	XXX.....	12,597,584,589	100.0	10,085,305,424	2,512,279,165
11.7 Line 11.6 as a % of Col. 9.....	12.6	38.9	31.9	12.3	4.3	XXX.....	XXX.....	XXX.....	100.0	XXX.....	80.1	19.9
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	638,514,130	3,100,607,035	3,676,690,285	737,045,449	352,786,403	XXX.....	8,505,643,302	63.2	7,850,882,537	62.3	8,505,643,302	XXX.....
12.2 Residential Mortgage-Backed Securities.....	140,341,911	410,841,614	294,266,212	271,800,076	55,746,781	XXX.....	1,172,996,594	8.7	1,298,683,870	10.3	1,172,996,594	XXX.....
12.3 Commercial Mortgage-Backed Securities.....	134,829,446	167,096,891	253,334,352	675,152	15,036,979	XXX.....	570,972,820	4.2	479,792,422	3.8	570,972,820	XXX.....
12.4 Other Loan-Backed and Structured Securities.....	46,839,726	195,777,037	73,934,391	41,553,968	1,791,918	XXX.....	359,897,040	2.7	455,946,595	3.6	359,897,040	XXX.....
12.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	XXX.....	XXX.....	0	XXX.....
12.6 Totals.....	960,525,213	3,874,322,577	4,298,225,240	1,051,074,645	425,362,081	0	10,609,509,756	78.9	10,085,305,424	80.1	10,609,509,756	XXX.....
12.7 Line 12.6 as a % of Col. 7.....	9.1	36.5	40.5	9.9	4.0	0.0	100.0	XXX.....	XXX.....	XXX.....	100.0	XXX.....
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	7.1	28.8	31.9	7.8	3.2	0.0	78.9	XXX.....	XXX.....	XXX.....	78.9	XXX.....
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....	126,996,436	576,877,375	595,592,181	20,416,497	17,323,691	XXX.....	1,337,206,180	9.9	1,240,937,074	9.9	XXX.....	1,337,206,180
13.2 Residential Mortgage-Backed Securities.....	26,614,732	40,144,997	19,496,878	31,545,302	17,640,216	XXX.....	135,442,125	1.0	164,716,271	1.3	XXX.....	135,442,125
13.3 Commercial Mortgage-Backed Securities.....	9,655,177	134,292,239	77,845,278	3,996,580	.....	....XXX.....	225,789,274	1.7	95,200,763	0.8	XXX.....	225,789,274
13.4 Other Loan-Backed and Structured Securities.....	81,175,890	504,120,198	335,761,402	176,416,332	48,014,774	XXX.....	1,145,488,596	8.5	1,011,425,057	8.0	XXX.....	1,145,488,596
13.5 SVO Identified Funds.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	.....	.....0	0.0	XXX.....	XXX.....	XXX.....	0
13.6 Totals.....	244,442,235	1,255,434,809	1,028,695,739	232,374,711	82,978,681	0	2,843,926,175	21.1	2,512,279,165	19.9	XXX.....	2,843,926,175
13.7 Line 13.6 as a % of Col. 7.....	8.6	44.1	36.2	8.2	2.9	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.....	1.8	9.3	7.6	1.7	0.6	0.0	21.1	XXX.....	XXX.....	XXX.....	XXX.....	21.1

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	504,125,107	1,519,775	.....	.....502,605,332	.....
2. Cost of short-term investments acquired.....	26,045,995,621	48,672,486	.....	.....25,997,323,135	.....
3. Accrual of discount.....	0	.....	.....	.....	.....
4. Unrealized valuation increase (decrease).....	6	.....	.....	.....6	.....
5. Total gain (loss) on disposals.....	0	.....	.....	.....	.....
6. Deduct consideration received on disposals.....	25,793,040,310	45,653,939	.....	.....25,747,386,371	.....
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).....	757,080,424	4,538,322	0	752,542,102	0
11. Deduct total nonadmitted amounts.....	0	.....	.....	.....	.....
12. Statement value at end of current period (Line 10 minus Line 11).....	757,080,424	4,538,322	0	752,542,102	0

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

Pool of Short Term Assets, Reverse Repurchase Agreement, and Other MM Mutual Funds

\$10

NATIONWIDE MUTUAL INSURANCE COMPANY

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).....		(75,570,487)
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.....	23,398,302	
3.2	Section 2, Column 19.....		23,398,302
4.	Total gain (loss) on termination recognized, Section 2, Column 22.....		575,000
5.	Considerations received/(paid) on terminations, Section 2, Column 15.....		575,000
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.....		
8.2	Section 2, Column 20.....		0
9.	Book/Adjusted Carrying Value at end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 + 7 + 8).....		(52,172,185)
10.	Deduct nonadmitted assets.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		(52,172,185)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year).....			29,929,916
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column).....			(23,623,678)
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.....	5,662,398		
3.14	Section 1, Column 18, prior year.....	4,888,793	773,605	773,605
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.....	5,662,398		
3.24	Section 1, Column 19, prior year.....	4,888,793	773,605	773,605
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).....		108,358,845	
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).....	108,358,845	108,358,845	
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).....			6,306,238
7.	Deduct nonadmitted assets.....			
8.	Statement value at end of current period (Line 6 minus Line 7).....			6,306,238

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							
1	2	3	4	5	6	7	8	Derivative Instrument(s) Open			Cash Instrument(s) Held				
								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# AH7...	Replication of an exchange traded fund	Common Sto	53,293	122,610,020	118,892,085	12/15/2016	03/15/2017	S&P 500 MINI Futures Contract.....		(474,309)	912828 H4 5	U S Treasury 01/15/2025 TIPS.....	1.....	122,610,020	119,366,394
78479# AH7...	Replication of an exchange traded fund	Common Sto	49,055	110,495,614	112,379,543	12/15/2016	03/15/2017	S&P 500 MINI Futures Contract.....		(436,585)	31417G ZX 7	FNMA Pool #AB9757.....	1.....	110,495,614	112,816,129
78479# AH7...	Replication of an exchange traded fund	Common Sto	43,152	115,899,968	131,738,156	12/15/2016	03/15/2017	S&P 500 MINI Futures Contract.....		(384,056)	912810 FS 2	U S Treasury 01/15/2026 TIPS.....	1.....	115,899,968	132,122,212
55370@ AB0..	Replication of an exchange traded fund	Common Sto	13,400	11,912,398	13,766,617	12/15/2016	03/15/2017	MSCI Emerginig Markets Index Futures Contract		(77,720)	912828 MF 4	U S Treasury 01/15/2023 TIPS.....	1.....	11,912,398	13,844,337
55370* AB2....	Replication of an exchange traded fund	Common Sto	39,876	67,498,562	66,669,441	12/15/2016	03/15/2017	MSCI EAFE MINI INDEX Futures Contract		211,345	3138WE NA 3	FNMA Pool #AS4884.....	1.....	67,498,562	66,458,096
55370* AB2....	Replication of an exchange traded fund	Common Sto	26,826	46,762,384	46,224,025	12/15/2016	03/15/2017	MSCI EAFE MINI INDEX Futures Contract		142,175	3138WF B6 2	FNMA Pool #AS5460.....	1.....	46,762,384	46,081,850
55370* AB2....	Replication of an exchange traded fund	Common Sto	25,661	43,186,294	42,871,680	12/15/2016	03/15/2017	MSCI EAFE MINI INDEX Futures Contract		136,001	3138WE RA 9	FNMA Pool #AS4980.....	1.....	43,186,294	42,735,679
55370* AB2....	Replication of an exchange traded fund	Common Sto	23,618	40,618,966	40,418,820	12/15/2016	03/15/2017	MSCI EAFE MINI INDEX Futures Contract		125,176	3138WE VB 2	FNMA Pool #AS5109.....	1.....	40,618,966	40,293,643
55370* AB2....	Replication of an exchange traded fund	Common Sto	14,369	29,532,323	34,000,278	12/15/2016	03/15/2017	MSCI EAFE MINI INDEX Futures Contract		76,157	912810 PS 1	U S Treasury 01/15/2027 TIPS.....	1.....	29,532,323	33,924,121
9999999.	Total.....			588,516,529	606,960,645	XXX....	XXX....	XXX.....	0	(681,815)	XXX.....	XXX.....	XXX.....	588,516,529	607,642,460

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	1	59,359,914	13	667,436,138	0	0
2. Add: Opened or Acquired Transactions.....			1	59,359,914	12	607,718,241	9	588,516,529	22	1,255,594,683
3. Add: Increases in Replication (Synthetic Asset) Transactions Statement Value.....	XXX.....		XXX.....		XXX.....	357,984	XXX.....		XXX.....	357,984
4. Less: Closed or Disposed of Transactions.....							13	667,436,138	13	667,436,138
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	1	59,359,914	13	667,436,138	9	588,516,529	9	588,516,529

NATIONWIDE MUTUAL INSURANCE COMPANY
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.....	<u>(52,172,184)</u>
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance.....	<u>6,306,238</u>
3.	Total (Line 1 plus Line 2).....	<u>(45,865,946)</u>
4.	Part D, Section 1, Column 5.....	<u>8,945,230</u>
5.	Part D, Section 1, Column 6.....	<u>(54,811,176)</u>
6.	Total (Line 3 minus Line 4 minus Line 5).....	<u>0</u>
		Fair Value Check
7.	Part A, Section 1, Column 16.....	<u>(52,489,892)</u>
8.	Part B, Section 1, Column 13.....	<u>(4,426,471)</u>
9.	Total (Line 7 plus Line 8).....	<u>(56,916,363)</u>
10.	Part D, Section 1, Column 8.....	<u>3,572,034</u>
11.	Part D, Section 1, Column 9.....	<u>(60,488,397)</u>
12.	Total (Line 9 minus Line 10 minus Line 11).....	<u>0</u>
		Potential Exposure Check
13.	Part A, Section 1, Column 21.....	<u>14,898,521</u>
14.	Part B, Section 1, Column 20.....	<u>45,730,007</u>
15.	Part D, Section 1, Column 11.....	<u>60,628,528</u>
16.	Total (Line 13 plus Line 14 minus Line 15).....	<u>(0)</u>

NATIONWIDE MUTUAL INSURANCE COMPANY
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.....	456,000,000	456,000,000	
3. Accrual of discount.....	0		
4. Unrealized valuation increase (decrease).....	0		
5. Total gain (loss) on disposals.....	0		
6. Deduct consideration received on disposals.....	456,000,000	456,000,000	
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

(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																
One Nationwide Plaza (Home Office).....		Columbus.....	Ohio...	01/01/1976..	12/28/2015..	173,460,567	.....	.....75,426,432	88,200,000	8,379,038	.....	.....	.....(8,379,038)	.....	.....21,872,799	8,291,450
Plaza 2, 280 N. High St.....		Columbus.....	Ohio...	01/01/1996..	12/28/2015..	43,331,429	.....	.....20,428,454	24,900,057	1,957,526	.....	.....	.....(1,957,526)	.....	.....6,323,013	3,055,062
Plaza 3, 245 N. High.....		Columbus.....	Ohio...	01/01/1989..	12/28/2015..	129,521,459	.....	.....134,193,900	54,600,000	7,352,358	.....	.....	.....(7,352,358)	.....	.....16,489,932	8,202,807
Atrium, PL3.....		Columbus.....	Ohio...	01/01/1989..	1/0/1900.....	14,888,469	.....	.....8,134,137	5,400,000	265,812	.....	.....	.....(265,812)	.....	.....65,123	531,533
215 N. Front St.....		Columbus.....	Ohio...	01/01/1998..	12/28/2015..	25,134,860	.....	.....16,807,294	8,750,000	764,995	.....	.....	.....(764,995)	.....	.....2,762,134	1,264,424
High St Walkway.....		Columbus.....	Ohio...	1/0/1900.....	12/28/2015..	950,877	.....	.....185,278	3,150,057	34,623	.....	.....	.....(34,623)	.....	.....128,218	203,654
Airport Hangar, 3945 Bridgeway Ave.....		Columbus.....	Ohio...	01/01/2002..	12/28/2015..	14,839,568	.....	.....7,176,108	4,233,314	612,864	.....	.....	.....(612,864)	.....	.....1,703,347	731,616
Data Center East, 7300 Souder Rd.....		New Albany.....	Ohio...	11/25/2008..	12/28/2015..	99,737,765	.....	.....80,090,131	49,700,000	4,786,795	.....	.....	.....(4,786,795)	.....	.....10,110,354	4,750,837
Hotel & Conf Ctr, 100 Green Meadows Dr.....		Lewis Center.....	Ohio...	01/01/1960..	12/28/2015..	35,483,748	.....	.....25,369,841	7,447,900	2,013,807	.....	.....	.....(2,013,807)	.....	.....14,303,121	10,785,347
Data Center North, 281 East Powell Rd.....		Lewis Center.....	Ohio...	06/30/1986..	12/28/2015..	64,674,441	.....	.....25,373,284	19,430,700	3,109,318	.....	.....	.....(3,109,318)	.....	.....8,986,947	4,892,265
9201 Columbus Pike (23 & Powell Rd).....		Lewis Center.....	Ohio...	02/20/2009..	12/28/2015..	447,151	.....	.....384,424	723,200	(58,298)	.....	.....	.....58,298	.....	.....91,198	50,925
Delaware Bank, 9191 Columbus Pike.....		Lewis Center.....	Ohio...	01/01/1998..	12/28/2015..	2,505,572	.....	.....1,740,989	1,084,800	85,970	.....	.....	.....(85,970)	.....	.....167,817	52,512
1100 Market Ave N.....		Canton.....	Ohio...	01/01/1981..	12/28/2015..	22,694,718	.....	.....9,753,272	5,345,514	690,040	.....	.....	.....(690,040)	.....	.....2,160,614	1,138,700
1100 Locust St.....		Des Moines.....	Iowa...	04/30/2001..	12/28/2015..	114,847,137	.....	.....	.....80,230,000	.....	.....	.....	.....0	.....	.....14,903,746	8,195,189
1200 Locust St.....		Des Moines.....	Iowa...	12/30/2001..	12/28/2015..	51,445,125	.....	.....40,221,017	41,390,000	1,616,045	.....	.....	.....(1,616,045)	.....	.....6,959,503	3,863,627
204 12th St.....		Des Moines.....	Iowa...	02/08/2008..	12/28/2015..	6,313,775	.....	.....4,648,721	2,848,700	239,209	.....	.....	.....(239,209)	.....	.....370,332	363,183
Garage, 1100 Walnut St.....		Des Moines.....	Iowa...	04/30/2001..	12/28/2015..	7,737,783	.....	.....5,544,611	19,050,000	183,386	.....	.....	.....(183,386)	.....	.....235,174	1,195,984
Garage, 1200 Mulberry St.....		Des Moines.....	Iowa...	06/01/2007..	12/28/2015..	4,723,585	.....	.....4,528,058	11,240,000	64,863	.....	.....	.....(64,863)	.....	.....	.....726,533
Land, 1321 Mulberry St.....		Des Moines.....	Iowa...	03/18/2011..	12/28/2015..	200,000	.....	.....200,000	213,000	.....	.....	.....	.....0	.....	.....	.....12,039
3300 SW Williston Rd.....		Gainesville.....	Florida	01/01/1979..	12/28/2015..	20,545,499	.....	.....10,756,645	13,956,800	(2,255,658)	.....	.....	.....2,255,658	.....	.....3,632,352	2,427,318
4401 Creedmoor Rd.....		Raleigh.....	North C	01/01/1987..	12/28/2015..	2,519,898	.....	.....15,725,158	17,085,510	992,431	.....	.....	.....(992,431)	.....	.....3,310,199	1,753,061
9903 Nationwide Dr.....		San Antonio.....	Texas...	02/24/2011..	12/28/2015..	61,594,032	.....	.....48,865,530	52,001,510	2,994,657	.....	.....	.....(2,994,657)	.....	.....6,626,593	3,541,831
8877 N. Gainey Center Dr.....		Scottsdale.....	Arizona	07/31/2007..	12/28/2015..	41,435,916	.....	.....17,949,408	28,947,130	1,740,277	.....	.....	.....(1,740,277)	.....	.....4,544,857	2,150,365
Condo, 8989 E Gainey Center Dr #145.....		Scottsdale.....	Arizona	01/31/2006..	12/28/2015..	282,000	.....	.....179,187	349,272	.....	.....	.....	.....0	.....	.....	.....
Other Aggregates.....								(233,816)					0			
0199999. Properties Occupied by the Reporting Entity - Health Care Delivery.....						939,315,374	0	553,448,063	540,277,464	35,570,058	0	0	(35,570,058)	0	125,747,373	68,180,262
0399999. Total - Properties Occupied by the Reporting Entity.....						939,315,374	0	553,448,063	540,277,464	35,570,058	0	0	(35,570,058)	0	125,747,373	68,180,262
Properties Held for the Production of Income																
1300 Walnut St.....		Des Moines.....	Iowa...	03/18/2011..	12/28/2015..	2,804,421	.....	.....2,431,807	1,633,520	63,877	.....	.....	.....(63,877)	.....	.....196,541	148,029
1300 Locust St.....		Des Moines.....	Iowa...	12/17/2007..	12/28/2015..	499,472	.....	.....395,954	209,000	4,807	.....	.....	.....(4,807)	.....	.....	.....36,014
285 N. Front St, Parking Garage.....		Columbus.....	Ohio...	01/01/1998..	12/28/2015..	40,045,625	.....	.....21,415,807	26,000,029	1,011,409	.....	.....	.....(1,011,409)	.....	.....2,734,520	2,108,944
202 N. Marconi Blvd, Hickory Garage.....		Columbus.....	Ohio...	01/01/1978..	12/28/2015..	8,697,706	.....	.....5,927,048	4,985,029	235,184	.....	.....	.....(235,184)	.....	.....133,639	416,577
0499999. Total - Properties Held for the Production of Income.....						52,047,224	0	30,170,616	32,827,578	1,315,277	0	0	(1,315,277)	0	3,064,700	2,709,564
Properties Held for Sale																
Groffs Mill Rd Land 12.34 Acres.....		Harleysville.....	Pennsy	12/03/2012..	12/28/2015..	458,337	.....	.....1,253,733	471,860	262,142	.....	.....	.....(262,142)	.....	.....	.....13,309
448 Maple Ave 43.25 Acres.....		Harleysville.....	Pennsy	12/03/2012..	12/28/2015..	719,373	.....	.....	.....1,547,230	.....	.....	.....	.....0	.....	.....	.....5,376
0599999. Total - Properties Held for Sale.....						1,177,710	0	1,253,733	2,019,090	262,142	0	0	(262,142)	0	0	18,685
0699999. Totals.....						992,540,308	0	584,872,413	575,124,132	37,147,477	0	0	(37,147,477)	0	128,812,073	70,908,511

SCHEDULE A - PART 2

Showing all Real Estate ACQUIRED and Additions Made During the Year

1	Location		4	5	6	7	8	9
	2	3						
Description of Property	City	State	Date Acquired	Name of Vendor	Actual Cost at Time of Acquisition	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Additional Investment Made After Acquisition
Acquired by Purchase								
One Nationwide Plaza (Home Office).....	Columbus.....	Ohio....	01/01/1976.	.....	.....	.....	.....75,426,432	5,743,159
Hotel & Conf Ctr, 100 Green Meadows Dr.....	Lewis Center.....	Ohio....	01/01/1960.	.....	.....	.....	.....25,369,841	1,550,322
215 N. Front St.....	Columbus.....	Ohio....	01/01/1998.	.....	.....	.....	.....16,807,294	1,524,398
Plaza 3, 245 N. High.....	Columbus.....	Ohio....	01/01/1989.	.....	.....	.....	.....134,193,900	3,308,787
285 N. Front St, Parking Garage.....	Columbus.....	Ohio....	01/01/1998.	.....	.....	.....	.....21,422,114	1,425,968
4401 Creedmoor Rd.....	Raleigh.....	North Ca	01/01/1987.	.....	.....	.....	.....15,725,158	13,878,780
Groffs Mill Rd Land 12.34 Acres.....	Harleysville.....	Pennsylv	12/03/2012.	.....	.....	.....	.....1,253,733	262,142
Plaza 2, 280 N. High St.....	Columbus.....	Ohio....	01/01/1996.	.....	.....	.....	.....20,428,454	2,514,452
1200 Locust St.....	Des Moines.....	Iowa....	12/30/2001.	.....	.....	.....	.....40,221,017	162,891
1000 Nationwide.....	Harrisburg.....	Pennsylv	01/01/1980.	.....	.....	.....	.....19,322	122,015
Data Center North, 281 East Powell Rd.....	Lewis Center.....	Ohio....	06/30/1986.	.....	.....	.....	.....25,373,284	730,762
Garage, 1100 Walnut St.....	Des Moines.....	Iowa....	04/30/2001.	.....	.....	.....	.....5,544,611	60,206
3300 SW Williston Rd.....	Gainesville.....	Florida.	01/01/1979.	.....	.....	.....	.....10,756,645	2,620,299
Garage, 1200 Mulberry St.....	Des Moines.....	Iowa....	06/01/2007.	.....	.....	.....	.....4,528,058	42,164
8877 N. Gainey Center Dr.....	Scottsdale.....	Arizona	07/31/2007.	.....	.....	.....	.....17,949,408	96,389
9903 Nationwide Dr.....	San Antonio.....	Texas..	02/24/2011.	.....	.....	.....	.....48,865,530	26,054
Data Center East, 7300 Souder Rd.....	New Albany.....	Ohio....	11/25/2008.	.....	.....	.....	.....80,090,131	202,476
202 N. Marconi Blvd, Hickory Garage.....	Columbus.....	Ohio....	01/01/1978.	.....	.....	.....	.....5,927,048	109,910
Airport Hangar, 3945 Bridgeway Ave.....	Columbus.....	Ohio....	01/01/2002.	.....	.....	.....	.....7,176,108	7,600
9201 Columbus Pike (23 & Powell Rd).....	Lewis Center.....	Ohio....	02/20/2009.	.....	.....	.....	.....384,424	.....
0199999. Total - Acquired by Purchase.....	.....	.....	.....	.....	.....0	0	557,462,512	34,388,774
Acquired by Internal Transfer								
Hotel & Conf Ctr, 100 Green Meadows Dr.....	Lewis Center.....	Ohio....	01/01/1960.	.....	.....	.....	.....25,369,841	(1,307,368)
215 N. Front St.....	Columbus.....	Ohio....	01/01/1998.	.....	.....	.....	.....16,807,294	(46,800)
Groffs Mill Rd Land 12.34 Acres.....	Harleysville.....	Pennsylv	12/03/2012.	.....	.....	.....	.....1,253,733	.....
Plaza 2, 280 N. High St.....	Columbus.....	Ohio....	01/01/1996.	.....	.....	.....	.....20,428,454	1,084,162
Plaza 3, 245 N. High.....	Columbus.....	Ohio....	01/01/1989.	.....	.....	.....	.....134,193,900	104,205
1200 Locust St.....	Des Moines.....	Iowa....	12/30/2001.	.....	.....	.....	.....40,221,017	2,535
1000 Nationwide.....	Harrisburg.....	Pennsylv	01/01/1980.	.....	.....	.....	.....19,322	(69,548)
8877 N. Gainey Center Dr.....	Scottsdale.....	Arizona	07/31/2007.	.....	.....	.....	.....17,949,408	(87,511)
9201 Columbus Pike (23 & Powell Rd).....	Lewis Center.....	Ohio....	02/20/2009.	.....	.....	.....	.....384,424	(382,965)
9903 Nationwide Dr.....	San Antonio.....	Texas..	02/24/2011.	.....	.....	.....	.....48,865,530	(15,368)
0299999. Total - Acquired by Internal Transfer.....	.....	.....	.....	.....	.....0	0	305,492,923	(718,658)
0399999. Totals.....	.....	.....	.....	.....	.....0	0	862,955,435	33,670,116

SCHEDULE A - PART 3

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

1	Location		4	5	6	7	8	Change in Book/Adjusted Carrying Value Less Encumbrances					14	15	16	17	18	19	20
	2	3						9	10	11	12	13							
Description of Property	City	State	Disposal Date	Name of Purchaser	Actual Cost	Expended for Additions, Permanent Improvements and Changes in Encumbrances	Book/Adjusted Carrying Value Less Encumbrances Prior Year	Current Year's Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (11 - 9 - 10)	Total Foreign Exchange Change in B./A. C. V.	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Amounts Received During Year	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Gross Income Earned Less Interest Incurred on Encumbrances	Taxes, Repairs and Expenses Incurred
Property Disposed																			
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus.....	Colum			2,024,251	.....	.....2,024,251	.....	.....	.....	.....0	.....	.....	.....	.....	.....(37,628)	(37,628)	.....	.....
Plaza 3 and Atrium.....	Columbus.....	Colum	06/24/2016.		300,755	.....	.....300,755	.....	.....	.....	.....0	.....	.....	.....	.....	.....(36,659)	(36,659)	.....	.....
5151 Blazer Parkway.....	Dublin.....	Dublin	04/05/2016.		3,672,725	.....	.....3,672,725	.....	.....	.....	.....0	.....	.....3,672,725	1,754,687	.....	.....(1,918,038)	(1,918,038)	-	(28,150)
1000 Nationwide.....	Harrisburg.....	Harris	04/25/2016.		17,998,915	.....	.....6,031,034	.....	.....	.....	.....0	.....	.....6,195,908	22,703,656	.....	.....16,507,748	16,507,748	767,377	1,154,801
355 Maple Ave.....	Harleysville.....	Harley	04/25/2016.		25,217,230	18,436,195	35,708,208	.....	.....	.....	.....0	.....	.....35,266,178	30,379,511	.....	.....(4,886,667)	(4,886,667)	2,911,128	1,506,932
280 Plaza N High St.....	Columbus.....	Colum	06/24/2016.		2,306,101	.....	.....2,306,101	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
1200 Locust.....	Des Moines.....	Des M	06/24/2016.		509,243	.....	.....509,243	.....	.....	.....	.....0	.....	.....	.....	.....	.....(460,633)	(460,633)	.....	.....
Plaza 3 and Atrium.....	Columbus.....	Colum	06/24/2016.		300,755	.....	.....300,755	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
Gainey II - 8877 N. Gainey Center Drive, Scottsdale, AZ	Scottsdale.....	Scotts	06/24/2016.		32,498	.....	.....32,498	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
1100 Walnut St Garage.....	Des Monies.....	Des M			172,856	.....	.....172,856	.....	.....	.....	.....0	.....	.....	.....	.....	.....	.....0	.....	.....
1 parcel bounded by Nationwide Blvd., High, Chestnut and Front Sts.	Columbus.....	Colum			2,024,251	.....	.....2,024,251	.....	.....	.....	.....0	.....	.....	.....	.....	.....(963,078)	(963,078)	.....	.....
N. Front St., Parking Garage.....	Columbus.....	Colum			2,128,524	.....	.....2,128,524	.....	.....	.....	.....0	.....	.....	.....	.....	.....(1,112,575)	(1,112,575)	.....	.....
Hickory St. Garage.....	Columbus.....	Colum			565,751	.....	.....565,751	.....	.....	.....	.....0	.....	.....	.....	.....	.....(281,836)	(281,836)	.....	.....
Others.....					374,086	.....	.....374,086	.....	.....	.....	.....0	.....	.....	.....374,086	.....	.....	.....0	.....	.....
1100 Locust.....	Des Moines.....	Des M			2,031,284	.....	.....2,031,284	.....	.....	.....	.....0	.....	.....	.....	.....	.....(1,443,887)	(1,443,887)	.....	.....
Training Ctr., Powell Rd & US 23, totaling 39,172 sq ft.	Lewis Center.....	Lewis			2,413,364	.....	.....2,413,364	.....	.....	.....	.....0	.....	.....	.....	.....	.....(1,616,010)	(1,616,010)	.....	.....
4401 Creedmoor.....	Raleigh.....	Raleig			7,211,205	.....	.....7,211,205	.....	.....	.....	.....0	.....	.....	.....	.....	.....(515,003)	(515,003)	.....	.....
3300 SW Williston.....	Gainesville.....	Gaine			1,897,616	.....	.....1,897,616	.....	.....	.....	.....0	.....	.....	.....	.....	.....(328,772)	(328,772)	.....	.....
0199999. Total - Property Disposed.....					71,181,411	18,436,195	69,704,507	0	0	0	0	0	45,134,811	55,211,940	0	2,906,962	2,906,962	3,678,505	2,633,583
0399999. Totals.....					71,181,411	18,436,195	69,704,507	0	0	0	0	0	45,134,811	55,211,940	0	2,906,962	2,906,962	3,678,505	2,633,583

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														
00-1000038.....		VISTA.....	CA.....		08/31/2000.....	8.640.....	436,748						2,199,315	03/24/2006
00-1000391.....		BROOKLYN.....	OH.....		01/11/2001.....	8.340.....	1,806,146						6,666,667	11/15/2000
00-1000449.....		EAST MEADOW.....	NY.....		12/29/2000.....	8.310.....	2,854,840						6,117,688	12/21/2000
00-1000450.....		MIDLAND PARK.....	NJ.....		12/29/2000.....	8.310.....	2,728,507						5,882,572	12/22/2000
00-1000714.....		CLOSTER.....	NJ.....		11/08/2001.....	7.740.....	1,017,671						3,391,045	09/14/2001
00-1000791.....		MILWAUKEE.....	WI.....		12/17/2001.....	7.050.....	213,944						2,390,000	12/04/2001
00-1000804.....		DAVENPORT.....	IA.....		02/14/2002.....	7.000.....	1,223,276						3,850,000	12/20/2001
00-1000869.....		CINCINNATI.....	OH.....		03/13/2002.....	7.680.....	53,375						6,650,000	02/15/2002
00-1000926.....		MARIETTA.....	GA.....		12/23/2002.....	6.550.....	1,088,415						2,268,846	12/13/2002
00-1000949.....		STOW.....	OH.....		05/30/2002.....	7.620.....	486,549		(17,516)				1,252,291	05/06/2002
00-1001038.....		ITHACA.....	NY.....		10/01/2002.....	6.780.....	7,922,269						17,655,884	08/01/2007
00-1001090.....		MASON.....	OH.....		12/20/2002.....	5.960.....	8,552,839		(42,160)				14,372,653	11/07/2002
00-1001203.....		NILES.....	IL.....		12/30/2002.....	5.890.....	2,213,806						4,003,636	12/19/2002
00-1100109.....		MILFORD.....	OH.....		09/23/2003.....	5.350.....	178,051						1,382,549	08/01/2003
00-1101391.....		JACKSONVILLE.....	FL.....		05/01/2007.....	5.750.....	6,808,524						19,200,000	04/11/2007
00-1101824.....		BURLINGTON.....	KY.....		08/06/2012.....	3.800.....	4,044,411						14,290,000	05/22/2012
00-1101891.....		HOUSTON.....	TX.....		09/06/2012.....	3.500.....	17,427,492						24,860,000	08/25/2012
00-1101917.....		LAS VEGAS.....	NV.....		11/15/2012.....	4.400.....	10,630,655						15,980,000	11/06/2012
00-1101947.....		ALPHARETTA.....	GA.....		02/14/2013.....	3.000.....	8,750,000						13,510,000	01/31/2013
00-1101969.....		JACKSONVILLE.....	FL.....		09/12/2013.....	3.950.....	5,695,501						12,980,000	08/19/2013
00-1102024.....		LAS VEGAS.....	NV.....		10/11/2013.....	4.380.....	1,413,776						2,646,423	10/03/2013
00-1102039.....		FT WORTH.....	TX.....		09/10/2013.....	3.940.....	18,711,958						25,520,000	09/04/2013
00-1102074.....		HOUSTON.....	TX.....		10/22/2013.....	3.950.....	20,000,000						29,763,578	10/16/2013
00-1102076.....		MISSION VIEJO.....	CA.....		11/19/2013.....	3.960.....	13,380,000						18,002,892	11/01/2013
00-1102135.....		ANN ARBOR.....	MI.....		01/30/2014.....	3.680.....	17,500,000						23,620,000	01/27/2014
00-1102144.....		RENO.....	NV.....		04/25/2014.....	3.100.....	25,800,000						39,454,528	04/18/2014
00-1102151.....		DENVER.....	CO.....		09/18/2014.....	3.970.....	14,500,000						24,612,174	05/02/2014
00-1102154.....		BUENA PARK.....	CA.....		05/28/2014.....	3.470.....	8,554,443						13,360,000	04/21/2014
00-1102163.....		STERLING.....	VA.....		06/04/2014.....	3.970.....	23,500,000						32,459,072	05/27/2014
00-1102178.....		EAST RUTHERFORD.....	NJ.....		07/10/2014.....	3.330.....	15,448,690						22,496,070	06/06/2014
00-1102194.....		HOBOKEN.....	NJ.....		08/01/2014.....	2.890.....	70,000,000						97,310,000	07/03/2014
00-1102201.....		SUWANEE.....	GA.....		08/25/2014.....	3.410.....	22,630,000						34,930,000	08/18/2014
00-1102207.....		CINCINNATI.....	OH.....		01/05/2015.....	3.830.....	6,205,201						20,450,000	09/02/2014
00-1102212.....		SCOTTSDALE.....	AZ.....		11/07/2014.....	3.650.....	4,318,655						6,590,000	10/07/2014
00-1102221.....		NEW ALBANY.....	OH.....		07/01/2015.....	4.000.....	14,490,567						22,600,000	11/14/2014
00-1102248.....		ORLANDO.....	FL.....		11/04/2014.....	3.750.....	22,795,894						40,320,000	10/10/2014
00-1102261.....		LAS VEGAS.....	NV.....		04/10/2015.....	4.430.....	5,500,000						7,260,000	12/16/2014
00-1102273.....		RANCHO CUCAMONGA.....	CA.....		12/23/2014.....	2.830.....	44,100,000						69,310,000	11/20/2014
00-1102347.....		NORWOOD.....	OH.....		04/01/2015.....	3.130.....	67,000,000						95,570,000	03/27/2015
00-1102395.....		DULUTH.....	GA.....		08/13/2015.....	2.940.....	12,000,000						20,030,000	07/16/2015
00-1102396.....		FAYETTEVILLE.....	GA.....		08/13/2015.....	2.940.....	10,000,000						16,090,000	07/22/2015
00-1102398.....		RENTON.....	WA.....		08/06/2015.....	3.390.....	4,017,205						10,400,000	07/29/2015
00-1102406.....		GREENWOOD VILLAGE.....	CO.....		12/15/2015.....	3.230.....	64,100,000						91,640,000	10/09/2015
00-1102417.....		NATICK.....	MA.....		09/30/2015.....	3.680.....	4,231,932						21,600,000	08/14/2015

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
00-1102424.....		AUSTIN.....	TX.....		08/31/2015.....	3.110.....	19,965,000.....						26,820,000.....	08/19/2015
00-1102437.....		CAMBRIDGE.....	MA.....		09/30/2015.....	3.180.....	6,500,000.....						20,620,000.....	09/23/2015
00-1102438.....		CAMBRIDGE.....	MA.....		09/30/2015.....	3.180.....	7,500,000.....						16,760,000.....	09/23/2015
00-1102456.....		ALLENTOWN.....	PA.....		01/14/2016.....	2.930.....	8,743,723.....						23,750,000.....	12/11/2015
00-1102482.....		BOCA RATON.....	FL.....		01/12/2016.....	2.340.....	25,000,000.....						38,025,862.....	12/03/2015
00-1102486.....		CHELSEA.....	MA.....		12/10/2015.....	3.640.....	7,262,243.....						11,190,000.....	11/16/2015
00-1102518.....		ANN ARBOR.....	MI.....		05/13/2016.....	2.580.....	47,850,000.....						71,330,000.....	03/08/2016
00-1102533.....		ORLANDO.....	FL.....		03/11/2016.....	3.150.....	25,500,000.....						42,180,000.....	02/25/2016
00-1102548.....		SALT LAKE CITY.....	UT.....		04/11/2016.....	3.120.....	27,000,000.....						38,300,000.....	03/29/2016
00-1102575.....		COLUMBUS.....	OH.....	S.....	05/20/2016.....	2.870.....	20,900,875.....						53,000,000.....	05/12/2016
00-1102579.....		PHOENIX.....	AZ.....		07/19/2016.....	3.100.....	12,525,000.....						16,990,000.....	06/16/2016
00-1102594.....		RALEIGH.....	NC.....		05/12/2016.....	2.470.....	31,320,000.....						44,440,000.....	05/04/2016
00-1102623.....		TAMPA.....	FL.....		06/30/2016.....	2.620.....	49,514,600.....						75,220,000.....	06/29/2016
00-1102633.....		POWAY.....	CA.....		09/14/2016.....	3.540.....	10,068,385.....						14,490,000.....	09/12/2016
00-1102637.....		ATLANTA.....	GA.....		08/08/2016.....	2.870.....	26,017,293.....						36,930,000.....	08/03/2016
00-1102652.....		NORTH LOGAN.....	UT.....		10/25/2016.....	3.350.....	21,500,000.....						29,000,000.....	09/19/2016
00-1102686.....		CHICAGO.....	IL.....		12/22/2016.....	2.440.....	15,150,000.....						22,580,000.....	11/29/2016
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....							956,648,459.....	0.....	(59,676).....	0.....	0.....	0.....	1,546,563,745.....	XXX
E04.1 Mortgages in Good Standing - Mezzanine Loans														
99-0000021.....		SAN ANTONIO.....	TX.....		01/24/2014.....	10.000.....	7,883,148.....				747,224.....		53,500,000.....	11/11/2013
99-0000022.....		HOUSTON.....	TX.....		03/14/2014.....	11.000.....	12,978,508.....				1,346,090.....		100,500,000.....	11/08/2013
99-0000031.....		PORTLAND.....	OR.....		02/20/2015.....	13.000.....	14,592,737.....				1,769,960.....		53,900,000.....	11/13/2014
99-0000032.....		NORWALK.....	CT.....		04/06/2015.....	11.000.....	5,590,929.....				579,874.....		53,600,000.....	01/16/2015
99-0000033.....		NORWALK.....	CT.....		04/06/2015.....	11.000.....	2,485,733.....				257,812.....		24,600,000.....	01/16/2015
99-0000034.....		HOUSTON.....	TX.....		02/06/2015.....	10.000.....	12,394,076.....				837,330.....		87,663,585.....	11/14/2014
99-0000035.....		TAMPA.....	FL.....		02/20/2015.....	10.500.....	9,093,303.....				902,639.....		68,181,187.....	12/04/2014
99-0000036.....		BIRMINGHAM.....	AL.....		09/10/2015.....	13.000.....	5,770,060.....				614,744.....		38,615,730.....	03/16/2015
99-0000040.....		SCOTTSDALE.....	AZ.....		01/28/2016.....	10.000.....	9,810,173.....				228,173.....		72,600,000.....	11/10/2015
99-0000042.....		JACKSONVILLE.....	FL.....		10/13/2016.....	12.000.....	660,433.....				5,116.....		42,022,191.....	08/02/2016
99-0000043.....		PEARLAND.....	TX.....		03/04/2016.....	12.000.....	5,509,083.....				369,083.....		22,500,000.....	02/03/2016
99-0000057.....		SAN ANTONIO.....	TX.....		09/30/2016.....	11.000.....	0.....						36,200,000.....	09/06/2016
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....							86,768,183.....	0.....	0.....	0.....	7,658,045.....	0.....	653,882,693.....	XXX
0899999. Total - Mortgages in Good Standing.....							1,043,416,642.....	0.....	(59,676).....	0.....	7,658,045.....	0.....	2,200,446,438.....	XXX
Restructured Mortgages - Commercial Mortgages - All Other														
00-1002016.....		OBETZ.....	OH.....		03/31/2003.....	5.050.....	2,717,885.....						6,880,000.....	02/13/2003
00-1101437.....		STAMFORD.....	CT.....		03/01/2007.....	4.000.....	8,816,464.....						28,100,000.....	07/24/2012
1399999. Total - Restructured Mortgages - Commercial Mortgages - All Other.....							11,534,349.....	0.....	0.....	0.....	0.....	0.....	34,980,000.....	XXX
1699999. Total - Restructured Mortgages.....							11,534,349.....	0.....	0.....	0.....	0.....	0.....	34,980,000.....	XXX
3399999. Totals.....							1,054,950,991.....	0.....	(59,676).....	0.....	7,658,045.....	0.....	2,235,426,438.....	XXX

General Interrogatory:

- Mortgages in good standing \$.....0 unpaid taxes \$.....0 interest due and unpaid.
- Restructured mortgages \$.....0 unpaid taxes \$.....0 interest due and unpaid.
- Mortgages with overdue interest over 90 days not in process of foreclosure \$.....0 unpaid taxes \$.....0 interest due and unpaid.
- 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								
00-1102456.....	ALLENTOWN.....	PA.....		01/14/2016.....	2.930	8,900,000		23,750,000
00-1102482.....	BOCA RATON.....	FL.....		01/12/2016.....	2.340	25,000,000		38,025,862
00-1102518.....	ANN ARBOR.....	MI.....		05/13/2016.....	2.580	47,850,000		71,330,000
00-1102533.....	ORLANDO.....	FL.....		03/11/2016.....	3.150	25,500,000		42,180,000
00-1102548.....	SALT LAKE CITY.....	UT.....		04/11/2016.....	3.120	27,000,000		38,300,000
00-1102575.....	COLUMBUS.....	OH.....	S.....	05/20/2016.....	2.870	10,000,000	16,500,000	53,000,000
00-1102579.....	PHOENIX.....	AZ.....		07/19/2016.....	3.100	12,525,000		16,990,000
00-1102594.....	RALEIGH.....	NC.....		05/12/2016.....	2.470	31,320,000		44,440,000
00-1102623.....	TAMPA.....	FL.....		06/30/2016.....	2.620	49,514,600		75,220,000
00-1102633.....	POWAY.....	CA.....		09/14/2016.....	3.540	10,100,000		14,490,000
00-1102637.....	ATLANTA.....	GA.....		08/08/2016.....	2.870	26,200,000		36,930,000
00-1102652.....	NORTH LOGAN.....	UT.....		10/25/2016.....	3.350	21,500,000		29,000,000
00-1102686.....	CHICAGO.....	IL.....		12/22/2016.....	2.440	15,150,000		22,580,000
0599999. Total - Mortgages in Good Standing - Commercial Mortgages - All Other.....						310,559,600	16,500,000	506,235,862
Mortgages in Good Standing - Mezzanine Loans								
99-0000034.....	HOUSTON.....	TX.....		02/06/2015.....	10.000		9,525,181	87,663,585
99-0000036.....	BIRMINGHAM.....	AL.....		09/10/2015.....	13.000		2,704,177	38,615,730
99-0000040.....	SCOTTSDALE.....	AZ.....		01/28/2016.....	10.000	0	9,582,000	72,600,000
99-0000042.....	JACKSONVILLE.....	FL.....		10/13/2016.....	12.000	0	655,316	42,022,191
99-0000043.....	PEARLAND.....	TX.....		03/04/2016.....	12.000	1,452,527	3,687,473	22,500,000
99-0000057.....	SAN ANTONIO.....	TX.....		09/30/2016.....	11.000	0		36,200,000
0699999. Total - Mortgages in Good Standing - Mezzanine Loans.....						1,452,527	26,154,148	299,601,506
0899999. Total - Mortgages in Good Standing.....						312,012,127	42,654,148	805,837,368
3399999. Totals.....						312,012,127	42,654,148	805,837,368

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																	
00-1001164.....	CHESTERFIELD.....	VA.....	.....	11/20/2002.	09/01/2016.	4,541,296	.....	.....	.....	.....	.....0	.....	.....4,541,296	4,541,296	.....	.....	.....0
00-1100106.....	WINTERPARK.....	FL.....	.....	01/29/2004.	01/08/2016.	2,424,413	.....	.....16,079	.....	.....	.....16,079	.....	.....2,440,492	3,401,774	.....	.....961,282	961,282
00-1100107.....	WINTERPARK.....	FL.....	.....	11/24/2004.	01/08/2016.	2,115,776	.....	.....13,292	.....	.....	.....13,292	.....	.....2,129,068	2,968,800	.....	.....839,732	839,732
00-1100934.....	CARMEL.....	IN.....	.....	10/13/2005.	09/01/2016.	897,208	.....	.....99,173	.....	.....	.....99,173	.....	.....996,381	1,379,686	.....	.....383,305	383,305
00-1100962.....	SAN FRANCISCO.....	CA.....	.....	09/15/2005.	06/01/2016.	1,034,215	.....	.....	.....	.....	.....0	.....	.....1,034,215	1,034,215	.....	.....	.....0
00-1101027.....	KING OF PRUSSIA.....	PA.....	.....	11/18/2005.	06/01/2016.	4,409,683	.....	.....	.....	.....	.....0	.....	.....4,409,683	4,409,683	.....	.....	.....0
00-1101039.....	GREENVILLE.....	SC.....	.....	01/25/2006.	01/28/2016.	10,000,000	.....	.....	.....	.....	.....0	.....	.....10,000,000	10,000,000	.....	.....	.....0
00-1101520.....	FORT MYERS.....	FL.....	.....	08/09/2007.	10/13/2016.	7,821,570	.....	.....776,982	.....	.....	.....776,982	.....	.....8,598,552	11,400,275	.....	.....2,801,724	2,801,724
00-1101903.....	NEW YORK.....	NY.....	.....	11/01/2012.	11/01/2016.	30,000,000	.....	.....	.....	.....	.....0	.....	.....30,000,000	30,000,000	.....	.....	.....0
99-0000027.....	SAN DIEGO.....	CA.....	.....	07/10/2014.	08/09/2016.	20,121,097	.....	.....	.....	.....1,420,313	1,420,313	.....	.....21,541,410	21,541,410	.....	.....	.....0
0199999. Total - Mortgages Closed by Repayment.....						83,365,259	0	905,525	0	1,420,313	2,325,838	0	85,691,097	90,677,140	0	4,986,043	4,986,043
Mortgages With Partial Repayments																	
00-1000038.....	VISTA.....	CA.....	.....	08/31/2000.	.....	.....531,296	.....	.....	.....	.....	.....0	.....	.....94,548	94,548	.....	.....	.....0
00-1000391.....	BROOKLYN.....	OH.....	.....	01/11/2001.	.....	.....2,154,223	.....	.....	.....	.....	.....0	.....	.....348,077	348,077	.....	.....	.....0
00-1000449.....	EAST MEADOW.....	NY.....	.....	12/29/2000.	.....	.....3,057,116	.....	.....	.....	.....	.....0	.....	.....202,276	202,276	.....	.....	.....0
00-1000450.....	MIDLAND PARK.....	NJ.....	.....	12/29/2000.	.....	.....2,906,326	.....	.....	.....	.....	.....0	.....	.....177,819	177,819	.....	.....	.....0
00-1000714.....	CLOSTER.....	NJ.....	.....	11/08/2001.	.....	.....1,178,193	.....	.....	.....	.....	.....0	.....	.....160,523	160,523	.....	.....	.....0
00-1000791.....	MILWAUKEE.....	WI.....	.....	12/17/2001.	.....	.....324,888	.....	.....	.....	.....	.....0	.....	.....110,943	110,943	.....	.....	.....0
00-1000804.....	DAVENPORT.....	IA.....	.....	02/14/2002.	.....	.....1,409,614	.....	.....	.....	.....	.....0	.....	.....186,338	186,338	.....	.....	.....0
00-1000869.....	CINCINNATI.....	OH.....	.....	03/13/2002.	.....	.....113,089	.....	.....	.....	.....	.....0	.....	.....59,714	59,714	.....	.....	.....0
00-1000926.....	MARIETTA.....	GA.....	.....	12/23/2002.	.....	.....1,153,184	.....	.....	.....	.....	.....0	.....	.....64,768	64,768	.....	.....	.....0
00-1000949.....	STOW.....	OH.....	.....	05/30/2002.	.....	.....565,730	.....	.....	.....	.....	.....0	.....	.....61,665	61,665	.....	.....	.....0
00-1001038.....	ITHACA.....	NY.....	.....	10/01/2002.	.....	.....8,166,476	.....	.....	.....	.....	.....0	.....	.....244,207	244,207	.....	.....	.....0
00-1001090.....	MASON.....	OH.....	.....	12/20/2002.	.....	.....8,901,652	.....	.....	.....	.....	.....0	.....	.....306,653	306,653	.....	.....	.....0
00-1001203.....	NILES.....	IL.....	.....	12/30/2002.	.....	.....2,294,126	.....	.....	.....	.....	.....0	.....	.....80,320	80,320	.....	.....	.....0
00-1002016.....	OBETZ.....	OH.....	.....	03/31/2003.	.....	.....2,791,411	.....	.....	.....	.....	.....0	.....	.....73,525	73,525	.....	.....	.....0
00-1100109.....	MILFORD.....	OH.....	.....	09/23/2003.	.....	.....272,571	.....	.....	.....	.....	.....0	.....	.....94,520	94,520	.....	.....	.....0
00-1101391.....	JACKSONVILLE.....	FL.....	.....	05/01/2007.	.....	.....7,193,326	(237,879)	.....	.....	.....	.....(237,879)	.....	.....146,923	146,923	.....	.....	.....0
00-1101437.....	STAMFORD.....	CT.....	.....	03/01/2007.	.....	.....10,920,520	.....	.....	.....	.....	.....0	.....	.....2,104,057	2,104,057	.....	.....	.....0
00-1101824.....	BURLINGTON.....	KY.....	.....	08/06/2012.	.....	.....4,662,062	.....	.....	.....	.....	.....0	.....	.....617,650	617,650	.....	.....	.....0
00-1101891.....	HOUSTON.....	TX.....	.....	09/06/2012.	.....	.....17,791,309	.....	.....	.....	.....	.....0	.....	.....363,817	363,817	.....	.....	.....0
00-1101917.....	LAS VEGAS.....	NV.....	.....	11/15/2012.	.....	.....10,819,382	.....	.....	.....	.....	.....0	.....	.....188,727	188,727	.....	.....	.....0
00-1101969.....	JACKSONVILLE.....	FL.....	.....	09/12/2013.	.....	.....6,223,991	.....	.....	.....	.....	.....0	.....	.....528,490	528,490	.....	.....	.....0
00-1102024.....	LAS VEGAS.....	NV.....	.....	10/11/2013.	.....	.....1,502,233	.....	.....	.....	.....	.....0	.....	.....88,457	88,457	.....	.....	.....0
00-1102039.....	FT WORTH.....	TX.....	.....	09/10/2013.	.....	.....19,054,249	.....	.....	.....	.....	.....0	.....	.....342,291	342,291	.....	.....	.....0
00-1102154.....	BUENA PARK.....	CA.....	.....	05/28/2014.	.....	.....8,737,310	.....	.....	.....	.....	.....0	.....	.....182,867	182,867	.....	.....	.....0
00-1102207.....	CINCINNATI.....	OH.....	.....	01/05/2015.	.....	.....6,368,559	.....	.....	.....	.....	.....0	.....	.....163,359	163,359	.....	.....	.....0
00-1102212.....	SCOTTSDALE.....	AZ.....	.....	11/07/2014.	.....	.....4,436,435	.....	.....	.....	.....	.....0	.....	.....117,780	117,780	.....	.....	.....0
00-1102221.....	NEW ALBANY.....	OH.....	.....	07/01/2015.	.....	.....14,853,147	.....	.....	.....	.....	.....0	.....	.....362,580	362,580	.....	.....	.....0
00-1102248.....	ORLANDO.....	FL.....	.....	11/04/2014.	.....	.....23,409,217	.....	.....	.....	.....	.....0	.....	.....613,322	613,322	.....	.....	.....0
00-1102398.....	RENTON.....	WA.....	.....	08/06/2015.	.....	.....4,405,068	.....	.....	.....	.....	.....0	.....	.....387,863	387,863	.....	.....	.....0
00-1102417.....	NATICK.....	MA.....	.....	09/30/2015.	.....	.....4,462,405	.....	.....	.....	.....	.....0	.....	.....230,473	230,473	.....	.....	.....0

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
00-1102456.....	ALLENTOWN.....	PA.....	.....	01/14/2016.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....156,277	156,277	.....	.....	.....0
00-1102486.....	CHELSEA.....	MA.....	.....	12/10/2015.....	.....	.....7,500,000	.....	.....	.....	.....	.....0	.....	.....237,757	237,757	.....	.....	.....0
00-1102575.....	COLUMBUS.....	OH.....	S.....	05/20/2016.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....5,599,125	5,599,125	.....	.....	.....0
00-1102633.....	POWAY.....	CA.....	.....	09/14/2016.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....31,615	31,615	.....	.....	.....0
00-1102637.....	ATLANTA.....	GA.....	.....	08/08/2016.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....182,707	182,707	.....	.....	.....0
0299999. Total - Mortgages With Partial Repayments.....						188,159,108	(237,879)	0	0	0	(237,879)	0	14,912,034	14,912,034	0	0	0
0599999. Total Mortgages.....						271,524,367	(237,879)	905,525	0	1,420,313	2,087,959	0	100,603,131	105,589,174	0	4,986,043	4,986,043

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																			
E07	Ashmore Emerging Markets Corporate High Yield Fund Ltd.		London.....	England.....	Ashmore Investment Management.....		05/10/2011.....		100,513,373	111,679,449	111,679,449	8,609,138							44.800
	Clareant European Direct Lending Fund II SCSp.....		Kirchberg.....	Luxemb.....	Alcentra Limited.....		09/17/2015.....	2	16,569,634	17,947,250	17,947,250	1,377,615						33,430,366	4.460
	Clareant European DLF Investor Feeder LP (fka: Alcentra)		St. Helier.....	Jersey.....	Alcentra Limited.....		11/13/2014.....	2	33,671,795	34,687,752	34,687,752	144,224					2,209,578	6,146,279	4.270
	GSO Capital Opportunities Fund II LP.....		New York.....	NY.....	GSO Capital Partners LP.....		06/30/2011.....	2	32,170,707	32,951,443	32,951,443	(817,327)					1,081,330	23,422,002	1.880
	GSO Capital Opportunities Fund III LP.....		Wilmington.....	DE.....	GSO Capital Partners LP.....		06/03/2016.....	2	1,421,350	1,415,399	1,415,399	(5,951)					-	28,578,422	0.460
	GSO Capital Solutions Fund II LP.....		New York.....	NY.....	GSO Capital Partners LP.....		06/06/2013.....	3	10,892,767	11,513,819	11,513,819	192,722					679,637	14,525,658	0.500
	GSO European Senior Debt Fund LP.....		Wilmington.....	Cayman.....	GSO Capital Partners LP.....		11/25/2014.....	2	11,117,422	10,785,290	10,785,290	(332,132)					735,633	54,439,493	16.670
	Guggenheim Private Debt Fund 2.0-I, LLC.....		Wilmington.....	DE.....	Guggenheim PDF 2.0.....		06/03/2016.....	2	25,881,820	26,036,733	26,036,733	154,913					-	14,118,180	5.330
	Kayne Senior Credit II Fund, L.P.....		Wilmington.....	DE.....	Kayne Senior Credit.....		06/23/2014.....	2	28,752,283	28,752,283	28,752,283	-					2,945,682	8,508,263	17.390
	Newstone Capital Partners II, LP.....		Wilmington.....	CA.....	Newstone Capital Partners.....		12/29/2010.....	2	13,659,327	13,659,327	13,659,327	(102,512)					951,022	3,103,184	3.320
	Newstone Capital Partners III, LP.....		Wilmington.....	DE.....	Newstone Capital Partners.....		09/20/2016.....	2	7,506,281	7,506,281	7,506,281	-					-	12,493,719	2.500
	Newstone Capital Partners, LP.....		Wilmington.....	CA.....	Newstone Capital Partners.....		05/31/2007.....	2	1,093,679	1,351,457	1,351,457	257,778					217,174	610,128	1.730
	NW Private Debt, LLC.....		Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....		01/01/2016.....	2	56,960,550	58,855,074	58,855,074	1,894,524					3,684,172	11,502,838	14.700
	Oaktree Opportunities Fund X, L.P.....		Grand Cayman.....	Cayman.....	Oaktree Capital Management.....		05/12/2015.....	3	5,250,000	5,764,601	5,764,601	575,714					185,898	9,750,000	0.370
	TCW Direct Lending LLC.....		Dover.....	DE.....	TCW Asset Management.....		03/20/2015.....	3	27,431,082	28,045,818	28,045,818	1,007,599	-	-	-	-	-	29,332,639	2.980
	Vista Credit Opportunities Fund II - B, L.P.....		San Francisco.....	CA.....	Vista Credit Opportunities Managment.....		06/01/2016.....	2	8,006,063	8,006,063	8,006,063	-	-	-	-	-	68,096	2,006,987	1.990
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....									380,898,133	398,958,039	398,958,039	12,956,305	0	0	0	0	12,758,222	251,968,158	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
	1492 Capital LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		07/23/2008.....	2	66,630,178	50,827,253	50,827,253	(8,500,333)					6,212,271		100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....									66,630,178	50,827,253	50,827,253	(8,500,333)	0	0	0	0	6,212,271	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP.....		London.....	England.....	3i Plc.....		02/27/2008.....	3	1,214,860	742,615	742,615	(196,960)	-	-	-	-	-	471,100	0.290
	Actera Partners L.P.....		Istanbul.....	Turkey.....	Actera Group, Ltd.....		08/24/2007.....	3	3,681,836	4,517,633	4,517,633	(927,396)	-	-	-	148,761	2,065,980	150,467	1.550
	Actis Global 4 LP.....		London.....	England.....	Actis GP, LLP.....		12/15/2011.....	3	19,363,557	19,353,684	19,353,684	(1,430,984)	-	-	-	-	435,419	11,721,496	1.360
	Activa Capital II.....		Paris.....	France.....	Activa Capital.....		04/23/2007.....	3	3,684,211	3,359,833	3,359,833	447,464	-	-	-	(21,972)	-	550,769	1.560
	Advent Central & Eastern Europe IV, LP.....		Boston.....	MA.....	Advent International Corp.....		02/19/2008.....	3	1,150,439	591,759	591,759	(375,543)	-	-	-	6,590	-	656,473	0.500
	Advent International GPE VIII-B, LP.....		Wilmington.....	DE.....	Advent International Corp.....		01/28/2016.....	3	336,000	336,000	336,000	-	-	-	-	-	-	15,664,000	0.120
	Affinity Asia Pacific Fund III.....		Grand Cayman.....	Cayman.....	Affinity Equity Partners.....		12/15/2006.....	3	6,772,992	4,129,695	4,129,695	(1,127,443)	-	-	-	-	-	964,545	0.610

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
E07.1	AIF Capital Asia III LP.....	.....	Port-Louis.....	Mauritiu.....	AIF Capital Asia III, GP Ltd.....	.....	12/15/2006.....	3.....	3,165,744.....	3,441,038.....	3,441,038.....	(93,891).....	-	-	-	-	66,834.....	53,179.....	1.370.....
	Ampersand Partners VIII.....	.....	Wilmington.....	DE.....	Ampersand Managment LLC.....	.....	03/13/2015.....	3.....	7,276,416.....	7,793,025.....	7,793,025.....	1,002,885.....	-	-	-	-	22,800,000.....	11,320.....	11.320.....
	Apax Europe VII.....	.....	New York.....	NY.....	Apax Ventures Worldwide, LLP.....	.....	03/10/2007.....	3.....	14,988,851.....	12,197,025.....	12,197,025.....	457,228.....	-	-	-	832,269.....	209,053.....	505,658.....	0.490.....
	ArcLight Energy Partners V, LP.....	.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	.....	09/30/2011.....	3.....	19,050,021.....	16,947,922.....	16,947,922.....	856,449.....	-	-	-	-	4,472,184.....	0.910.....	0.910.....
	ArcLight Energy Partners VI, LP.....	.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	.....	07/02/2015.....	3.....	6,704,094.....	6,921,098.....	6,921,098.....	466,170.....	-	-	-	-	9,225,516.....	0.290.....	0.290.....
	Azure Midstream Holdings LLC.....	.....	Dover.....	DE.....	Energy Spectrum Partners.....	.....	11/12/2013.....	3.....	15,000,000.....	7,014,000.....	7,014,000.....	(6,255,862).....	-	-	-	-	-	2.890.....	2.890.....
	BCV Investments S.C.A.....	.....	Rome.....	Italy....	Cinven.....	.....	01/23/2007.....	3.....	2,334,784.....	680,081.....	680,081.....	350,541.....	-	-	-	(34,829).....	-	44,430.....	44.430.....
	BioMotiv, LLC.....	.....	Cleveland.....	OH.....	BioMotiv.....	.....	07/12/2013.....	1.....	2,467,500.....	3,281,250.....	3,281,250.....	-	-	-	-	-	4,875,000.....	9.870.....	9.870.....
	Bridgepoint Europe III L.P.....	.....	Edinburgh.....	Scotland.....	Bridgepoint Capital.....	.....	04/27/2005.....	3.....	11,658,597.....	12,462,028.....	12,462,028.....	(1,423,498).....	-	-	-	(119,947).....	297,319.....	2,145,352.....	0.900.....
	Bridgepoint Europe IV LP.....	.....	Frankfurt.....	German.....	Bridgepoint Capital.....	.....	11/22/2007.....	3.....	14,866,650.....	13,719,703.....	13,719,703.....	(1,568,783).....	-	-	-	283,441.....	3,803,591.....	2,549,612.....	0.520.....
	CA Hire Co-Investment, L.P.....	.....	George Town.....	Cayman.....	Carlyle Group, L.P.....	.....	12/20/2007.....	3.....	8,113,623.....	1,800,988.....	1,800,988.....	(615,912).....	-	-	-	-	-	-	3.220.....
	Carlyle Europe Partners II, L.P.....	.....	New York.....	NY.....	Carlyle Group, L.P.....	.....	12/13/2004.....	3.....	1,781,499.....	504,279.....	504,279.....	(108,155).....	-	-	-	246,836.....	63,767.....	780,013.....	0.550.....
	Carlyle Europe Partners III, L.P.....	.....	New York.....	NY.....	Carlyle Group, L.P.....	.....	02/05/2007.....	3.....	4,560,702.....	3,891,022.....	3,891,022.....	(1,810,780).....	-	-	-	793,274.....	2,443,174.....	1,442,433.....	0.250.....
	Catalyst Fund V, L.P.....	.....	Toronto.....	Canada.....	Catalyst Group, LLC.....	.....	08/12/2015.....	3.....	4,589,747.....	4,589,747.....	4,589,747.....	-	-	-	-	-	198,787.....	23,250,000.....	2.000.....
	Catterton Partners VII, L.P.....	.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	.....	09/03/2013.....	3.....	17,279,280.....	20,721,114.....	20,721,114.....	602,421.....	-	-	-	-	60,520.....	780,535.....	1.120.....
	CBPE Capital Fund VIII A LP.....	.....	London.....	England.....	CBPE Capital.....	.....	03/03/2009.....	3.....	2,808,356.....	4,050,774.....	4,050,774.....	660,785.....	-	-	-	(735,454).....	304,344.....	466,775.....	1.230.....
	CHAMP II Worldwide, L.P.....	.....	New York.....	NY.....	Castle Harlan, Inc.....	.....	06/24/2005.....	3.....	1,534,180.....	542,085.....	542,085.....	368,518.....	-	-	-	(15,332).....	15,782.....	527,021.....	1.740.....
	CHK Mid-Con Co-Invest Preferred LP.....	.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	.....	03/26/2012.....	3.....	51,751,141.....	14,160,316.....	14,160,316.....	(27,832,277).....	-	-	-	-	-	-	6.670.....
	CHK Mid-Con Co-Invest Royalty LP.....	.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	.....	03/26/2012.....	3.....	4,246,768.....	2,968,235.....	2,968,235.....	(5,598,808).....	-	-	-	-	-	-	6.670.....
	ChrysCapital V, LLC.....	.....	Port Louis.....	Mauritiu.....	ChrysCapital.....	.....	07/20/2007.....	3.....	443,258.....	1,043,773.....	1,043,773.....	173,694.....	-	-	-	-	-	-	0.480.....
	Comvest Investment Partners IV, LP.....	.....	West Palm Beach.....	FL.....	Comvest Investment Partners.....	.....	07/29/2011.....	3.....	13,521,850.....	13,521,850.....	13,521,850.....	(3,574,371).....	-	-	-	-	4,240,764.....	10,167,025.....	5.150.....
	CVC European Equity Partners IV L.P.....	.....	London.....	England.....	CVC Capital Partners.....	.....	07/29/2005.....	3.....	1,705,617.....	1,142,944.....	1,142,944.....	(415,053).....	-	-	-	(29,712).....	771,471.....	856,512.....	0.120.....
	CVC IV Tandem Fund.....	.....	London.....	England.....	CVC Capital Partners.....	.....	01/02/2007.....	3.....	1,997,469.....	708,796.....	708,796.....	56,217.....	-	-	-	240,027.....	-	1,531,608.....	0.410.....
	Cyprium Investors III, LP(fka KPP Investors III).....	.....	Cleveland.....	OH.....	Cyprium Investors.....	.....	12/29/2006.....	2.....	1,108,428.....	1,411,010.....	1,411,010.....	(331,985).....	-	-	-	-	1,481,967.....	2,476,935.....	10.000.....
	Cyprium Investors IV.....	.....	Cleveland.....	OH.....	Cyprium Investors.....	.....	07/18/2012.....	2.....	22,021,802.....	22,271,009.....	22,271,009.....	249,207.....	-	-	-	-	1,279,946.....	14,604,161.....	8.000.....
	Doughty Hanson & Co IV LP 4.....	.....	London.....	England.....	Doughty Hanson & Co. Managers, Ltd.....	.....	01/31/2005.....	3.....	3,266,247.....	1,429,303.....	1,429,303.....	55,446.....	-	-	-	(44,837).....	-	210,467.....	0.670.....
	Doughty Hanson & Co V LP No.2.....	.....	London.....	England.....	Doughty Hanson & Co. Managers, Ltd.....	.....	03/02/2007.....	3.....	2,915,785.....	2,615,220.....	2,615,220.....	102,313.....	-	-	-	(97,876).....	-	1,716,122.....	0.250.....
	Dyal Capital Partners III.....	.....	New York.....	NY.....	NB Dyal Associates III, LP.....	.....	09/30/2016.....	3.....	5,451,422.....	5,451,422.....	5,451,422.....	-	-	-	-	-	-	25,264,051.....	0.670.....

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
	EnCap Energy Capital Fund IX LP.....	.....	Dallas.....	TX.....	EnCap Investments, L.P.....	.....	12/07/2012	3	15,195,604	15,195,604	15,195,604	1,193,660	-	-	-	-	3,689,294	4,634,801	0.510
	EnCap Energy Capital Fund VII, L.P.....	.....	Dallas.....	TX.....	EnCap Investments, L.P.....	.....	09/28/2007	3	7,656,794	3,145,097	3,145,097	(1,432,669)	-	-	-	-	-	1,235,250	1.250
	EnCap Energy Capital Fund VIII Co-Investors LP.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	12/08/2011	3	8,392,502	5,052,473	5,052,473	1,054,118	-	-	-	-	-	97,650	1.760
	EnCap Energy Capital Fund VIII LP.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	12/15/2010	3	12,247,876	7,224,454	7,224,454	(1,885,558)	-	-	-	-	-	1,944,308	0.500
	EnCap Energy Capital Fund X, L.P.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	03/31/2015	3	4,558,524	4,341,228	4,341,228	(88,821)	-	-	-	-	-	10,441,476	0.230
	EnCap Flatrock Midstream Fund III, L.P.....	.....	Houston.....	TX.....	EnCap Investments, L.P.....	.....	04/30/2014	3	3,944,735	3,938,035	3,938,035	91,210	-	-	-	-	368,578	7,978,473	0.400
	Energy Spectrum Partners V, LP.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	12/01/2007	3	-	214,557	214,557	(239,900)	-	-	-	-	44,610	1,235,874	2.450
	Energy Spectrum VI, L.P.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	02/28/2011	3	17,611,421	14,857,271	14,857,271	(141,217)	-	-	-	-	-	6,420,697	3.000
	Energy Spectrum VII, L.P.....	.....	Dallas.....	TX.....	Energy Spectrum Partners.....	.....	11/03/2014	3	6,927,257	5,641,654	5,641,654	(609,700)	-	-	-	-	-	23,074,493	2.500
	Energy Trust Partners Fund IV, L.P.....	.....	Dallas.....	TX.....	Energy Trust Capital.....	.....	08/30/2013	3	3,314,682	4,028,361	4,028,361	(4,599,294)	-	-	-	-	6,194,115	8,950,126	14.100
	FourPoint Holdings, LLC.....	.....	Greenwood Village.....	CO.....	GSO Capital Partners LP.....	.....	11/03/2014	3	23,300,000	14,261,000	14,261,000	(9,039,000)	-	-	-	-	-	-	3.580
	Fourth Cinvn.....	.....	London.....	England	Cinvn.....	.....	02/24/2006	3	6,051,428	3,926,036	3,926,036	(1,449,990)	-	-	-	1,697,700	1,555,968	3,136,182	0.500
	FPG International Holdings, LP.....	.....	Grand Cayman.....	Cayman	Fox Paine & Company, LLC.....	.....	11/10/2015	3	783,955	802,411	802,411	18,456	-	-	-	-	-	-	1.100
	Global Infrastructure Partners.....	.....	New York.....	NY.....	Global Infrastructure Management LLC.....	.....	12/14/2007	3	4,182,838	9,256,550	9,256,550	(2,201,322)	-	-	-	-	6,946,755	2,977,406	0.430
	Green Mountain Partners III.....	.....	Quechee.....	VT.....	Green Mountain Advisors, Inc.....	.....	10/01/2002	2	5,359,749	5,871,537	5,871,537	(2,102,298)	-	-	-	-	169,695	9.470	
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	.....	New York.....	NY.....	HarbourVest Partners, LLC.....	.....	12/31/2000	3	109,972	100,789	100,789	1,775	-	-	-	-	-	67,500	0.140
	HarborVest Partners VI - Partnership Fund, LP.....	.....	New York.....	NY.....	HarbourVest Partners, LLC.....	.....	12/31/2000	1	334,788	334,788	334,788	35,535	-	-	-	-	1,326	70,000	0.120
	HgCapital 5, L.P.....	.....	London.....	England	HG Capital.....	.....	01/17/2006	3	-	830,158	830,158	131,212	-	-	-	105,307	10,249	547,209	0.720
	Highland Capital Partners VI, LP.....	.....	Lexington.....	MA.....	Highland Capital Partners LP.....	.....	10/22/2001	1	1,216,342	1,216,342	1,216,342	61,830	-	-	-	-	5,907	-	1.280
	Highland Capital Partners VII, LP.....	.....	Lexington.....	MA.....	Highland Capital Partners LP.....	.....	10/28/2005	1	1,892,197	1,928,903	1,928,903	102,168	-	-	-	-	14,178	-	0.630
	ICG Europe VI.....	.....	St Helier.....	Jersey	Intermediate Capital Managers Limited.....	.....	06/26/2015	2	4,710,047	5,208,218	5,208,218	693,904	-	-	-	(273,993)	-	27,868,005	1.030
	Ironbridge Fund II, LP.....	.....	Sidney.....	Australia	Ironbridge Capital Pty.....	.....	09/01/2006	3	3,445,405	1,768,321	1,768,321	(417,057)	-	-	-	(146,794)	943,735	548,929	1.240
	IVF V (Mauritius) Holdings Limited.....	.....	Port Louis.....	Mauritius	India Value Fund Advisors.....	.....	03/18/2015	3	7,599,324	6,970,596	6,970,596	(83,872)	-	-	-	-	-	12,389,000	2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.....	.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....	.....	08/31/2010	2	5,697,203	5,650,208	5,650,208	874,320	-	-	-	-	-	4,234,240	5.000
	L Catterton Growth Partners III, L.P.....	.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	.....	02/25/2016	3	1,716,860	1,609,168	1,609,168	(107,692)	-	-	-	-	-	6,283,140	1.300
	Lovell Minnick Equity Partners III LP.....	.....	El Segundo.....	CA.....	Lovell Minnick Equity Partners, LP.....	.....	09/26/2008	3	14,990,256	19,925,495	19,925,495	(3,787,000)	-	-	-	-	3,526,533	1,706,061	6.350
	Macquarie Infrastructure Partners A/B, LP.....	.....	New York.....	NY.....	Macquarie Global Property Advisors.....	.....	02/08/2007	3	28,912,603	31,454,521	31,454,521	806,233	-	-	-	-	6,650,846	166,516	0.880
	MBK Partners Fund III, L.P.....	.....	Central.....	Hong Kong	MBK Partners.....	.....	05/17/2013	3	21,057,197	23,331,256	23,331,256	347,027	-	-	-	-	15,226	7,801,700	1.120
	MCP Private Capital Fund II.....	.....	Luxembourg City.....	Luxembourg	Metric Capital Partners II GP S.a.r.l.....	.....	05/07/2014	2	5,566,043	5,702,794	5,702,794	133,108	-	-	-	(180,518)	58,655	6,826,211	2.670
	Mercato Partners Growth III, L.P.....	.....	Salt Lake City.....	UT.....	Mercato Partners Growth III, GP.....	.....	03/12/2015	3	3,917,088	3,053,475	3,053,475	(863,613)	-	-	-	-	-	16,100,000	8.130
	Meritech Capital Partners II, LP.....	.....	Palo Alto.....	CA.....	Meritech Capital Partners.....	.....	12/31/2000	1	342,916	679,164	679,164	177,760	-	-	-	-	-	-	1.020
	Navis Asia Fund V, L.P.....	.....	Kuala Lumpur.....	Malaysia	Navis Asia Fund, Ltd.....	.....	02/01/2007	3	4,392,225	4,247,167	4,247,167	(593,818)	-	-	-	-	870,679	.....	.....1.010
	Navis Asia Fund VII, L.P.....	.....	Grand Cayman.....	Cayman	Navis Asia Fund, Ltd.....	.....	01/29/2014	3	13,386,621	15,780,217	15,780,217	3,383,883	-	-	-	-	1,159,299	12,795,000	1.670

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
E07.3	NCT Ventures Fund I L.P.....		Columbus.....	OH.....	NCT Ventures.....		06/20/2008	1	3,475,275	4,422,135	4,422,135	617,736	-	-	-	-	-	-	22.450
	NCT Ventures Fund II L.P.....		Wilmington.....	DE.....	NCT Ventures.....		06/20/2008	1	1,157,060	924,422	924,422	(110,651)	-	-	-	-	-	1,342,940	9.070
	New York Life Investment Management Mezzanine Partners II, LP		New York.....	NY.....	GoldPoint Partners.....		10/31/2007	2	1,831,650	850,565	850,565	(547,037)	-	-	-	-	-	2,912,166	2.500
	Northstar Mezzanine Partners III.....		Minneapolis.....	MN.....	Northstar Capital, Ltd.....		10/01/2002	2	402,050	321,814	321,814	62,336	-	-	-	-	-	-	8.060
	Northstar Mezzanine Partners V, L.P.....		Minneapolis.....	MN.....	Northstar Capital, Ltd.....		02/12/2008	2	6,919,493	7,864,398	7,864,398	133,155	-	-	-	-	929,455	1,969,393	3.880
	Northstar Seidler Mezzanine Partners II, LP		Minneapolis.....	MN.....	Northstar Capital, Ltd.....		12/31/2000	2	713,409	180,908	180,908	193,841	-	-	-	-	-	-	4.170
	One Rock Capital Partners, L.P.....		New York.....	NY.....	One Rock Capital Partners.....		01/30/2014	3	9,382,212	13,423,223	13,423,223	3,454,386	-	-	-	-	4,689	8,392,048	4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)		Foster City.....	CA.....	Fox Paine & Company, LLC.....		08/15/2006	3	8,686,570	6,106,782	6,106,782	(2,579,788)	-	-	-	-	-	295,308	1.270
	Peppertree Capital Fund IV, LP.....		Chagrin Falls.....	OH.....	Peppertree Capital.....		09/30/2013	3	12,676,576	14,498,551	14,498,551	704,325	-	-	-	-	-	1,225,000	11.200
	Peppertree Capital Fund VI, LP.....		Wilmington.....	DE.....	Peppertree Capital.....		05/05/2016	3	2,844,000	2,797,888	2,797,888	(46,112)	-	-	-	-	-	15,156,000	8.000
	Permira IV.....		New York.....	NY.....	Permira.....		07/18/2006	3	3,493,621	2,868,171	2,868,171	(320,368)	-	-	-	678,169	1,930,364	215,668	0.110
	Prudential Capital Partners II, LP.....		Chicago.....	IL.....	Prudential Capital Group.....		04/28/2005	2	581,742	503,144	503,144	(78,598)	-	-	-	-	12,310	1,155,967	1.290
	Prudential Capital Partners III, LP		Chicago.....	IL.....	Prudential Capital Group.....		10/15/2008	2	3,736,988	4,047,997	4,047,997	(847,290)	-	-	-	-	979,597	1,474,524	1.030
	Rev1 Fund I, LLC.....		Columbus.....	OH.....	Rev1 Ventures.....		06/30/2016	1	122,241	61,652	61,652	(60,589)	-	-	-	-	-	3,370,359	24.900
	Ripley Cable Holdings I, L.P.....		Grand Cayman.....	Cayman	Carllyle Group, L.P.....		08/22/2006	3	384,416	1,406,175	1,406,175	1,021,759	-	-	-	-	-	179,049	2.030
	Silver Lake Partners II, LP.....		Menlo Park.....	CA.....	Silver Lake Partners, LLC.....		07/28/2004	3	2,705,848	3,037,883	3,037,883	(876,778)	-	-	-	-	1,098,170	1,765,793	0.420
	Silver Lake Partners III, LP.....		Menlo Park.....	CA.....	Silver Lake Partners, LLC.....		12/19/2006	3	21,887,500	24,881,808	24,881,808	2,994,308	-	-	-	-	5,835,142	4,270,167	0.430
	Silver Lake Partners IV , L.P.....		Menlo Park.....	CA.....	Silver Lake Partners, LLC.....		04/02/2013	3	19,128,772	20,993,976	20,993,976	112,216	-	-	-	-	4,142,652	13,994,247	0.310
	Siris Partners III, L.P.....		Wilmington.....	DE.....	Siris Capital Group, LLC.....		12/02/2014	3	2,641,914	1,797,709	1,797,709	(771,076)	-	-	-	-	-	3,858,086	0.370
	Sorenson Capital Partners III, L.P.....		Wilmington.....	DE.....	Sorenson Capital Associates III, LP.....		05/31/2014	3	17,776,538	17,361,043	17,361,043	2,006,994	-	-	-	-	-	18,012,624	10.820
	SPE I Partners LP.....		Greenwich.....	CT.....	ESL Investments.....		07/26/2007	3	1,699,594	277,206	277,206	(138)	-	-	-	-	-	-	0.130
	Sprint Co-Invest, L.P.....		Grand Cayman.....	Cayman	Kohlberg, Kravis, Roberts & Co.....		08/03/2007	3	115,527	1,509,318	1,509,318	(355,563)	-	-	-	19,916	495,788	-	0.700
	Stonehenge Opportunity Fund II, LP		Columbus.....	OH.....	Stonehenge Partners, Inc.....		10/28/2004	3	-	84,816	84,816	(1,341,968)	-	-	-	-	597,000	372,500	2.810
	Stonehenge Opportunity Fund III, LP.....		Columbus.....	OH.....	Stonehenge Partners, Inc.....		11/30/2010	3	3,300,000	3,919,640	3,919,640	645,733	-	-	-	-	-	1,400,000	5.000
	SVB Capital Partners III, L.P.....		Menlo Park.....	CA.....	SVB Capital Partners III LLC.....		01/31/2014	1	3,852,888	3,479,380	3,479,380	(84,234)	-	-	-	-	-	2,562,750	3.890
	SVB Venture Overage Fund, L.P.....		Wilmington.....	DE.....	SVB Capital Partners III LLC.....		06/17/2015	1	3,224,494	3,708,364	3,708,364	571,314	-	-	-	-	-	4,303,801	3.000
	TA X, LP.....		Boston.....	MA.....	TA Associates, Inc.....		05/27/2004	3	644,900	677,824	677,824	32,924	-	-	-	-	126,967	350,000	0.290
	TCW Cresent Mezzanine III.....		Los Angeles.....	CA.....	TCW Group, Inc., The.....		10/01/2002	2	471,364	318,782	318,782	(228,186)	-	-	-	-	-	-	0.850
	TDR Capital II 'C' L.P.....		London.....	England	Tudor Investment Corporation.....		06/26/2006	3	9,336,951	9,420,436	9,420,436	173,983	-	-	-	(350,396)	-	1,306,346	0.550
	Terra Firma Deutsche Annington L.P.....		St Peter Port.....	Guernsey	Terra Firma Capital Partners Ltd.....		05/24/2006	3	1,894,478	112,318	112,318	16,140	-	-	-	(4,122)	-	1,089,894	0.640

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
	TPG Asia VI, L.P.....		Grand Cayman.....	Cayman.....	TPG Asia.....		04/07/2014.....	3.....	11,846,968.....	13,268,551.....	13,268,551.....	1,959,479.....	-.....	-.....	-.....	-.....	352,019.....	13,041,070.....	0.710.....
	TPG Partners VII, L.P.....		Fort Worth.....	TX.....	TPG GenPar VII, L.P.....		05/27/2015.....	3.....	8,674,444.....	8,660,257.....	8,660,257.....	282,137.....	-.....	-.....	-.....	-.....	-.....	31,314,598.....	0.450.....
	TPG VII Ensemble Co-Invest, L.P.....		Fort Worth.....	TX.....	TPG GenPar VII, L.P.....		09/18/2015.....	3.....	7,511,724.....	7,742,979.....	7,742,979.....	231,255.....	-.....	-.....	-.....	-.....	-.....	-.....	1.310.....
	Trident IV, LP.....		Greenwich.....	CT.....	Stone Point Capital LLC.....		05/21/2007.....	3.....	13,965,955.....	14,477,832.....	14,477,832.....	(901,793).....	-.....	-.....	-.....	-.....	2,855,136.....	3,287,797.....	1.590.....
	Trident V, LP.....		Greenwich.....	CT.....	Stone Point Capital LLC.....		12/20/2010.....	3.....	12,148,728.....	15,129,079.....	15,129,079.....	207,101.....	-.....	-.....	-.....	-.....	1,479,515.....	1,116,023.....	0.420.....
	Unison Capital Partners II (F), L.P.....		Tokyo.....	Japan.....	Unison Capital, Inc.....		11/01/2004.....	3.....	68,606.....	68,888.....	68,888.....	(126,983).....	-.....	-.....	-.....	6,364.....	-.....	1,804,700.....	2.830.....
	VEPF V Co-Invest 1, L.P.....		Dover.....	DE.....	Vista Equity Partners, LLC.....		12/04/2014.....	3.....	11,042,180.....	11,564,614.....	11,564,614.....	554,155.....	-.....	-.....	-.....	-.....	-.....	-.....	7.330.....
	VEPF V Co-Invest 2, L.P.....		Dover.....	DE.....	Vista Equity Partners, LLC.....		02/29/2016.....	3.....	2,281,735.....	2,279,873.....	2,279,873.....	(1,862).....	-.....	-.....	-.....	-.....	-.....	-.....	76.530.....
	Vista Equity Partners Fund V, L.P.....		Dover.....	DE.....	Vista Equity Partners, LLC.....		07/11/2014.....	3.....	19,823,118.....	20,171,579.....	20,171,579.....	(522,418).....	-.....	-.....	-.....	-.....	2,124,823.....	4,815,675.....	0.390.....
	Vista Equity Partners Fund VI, L.P.....		Dover.....	DE.....	Vista Equity Partners, LLC.....		02/29/2016.....	3.....	8,833,171.....	8,879,940.....	8,879,940.....	46,769.....	-.....	-.....	-.....	-.....	-.....	14,721,206.....	0.310.....
	Vista Foundation III, L.P.....		Dover.....	DE.....	Vista Equity Partners, LLC.....		05/12/2016.....	3.....	1,850,082.....	1,705,172.....	1,705,172.....	(144,910).....	-.....	-.....	-.....	-.....	-.....	14,644,706.....	0.660.....
	Yukon Capital Partners II, LP.....		Minneapolis.....	DE.....	Yukon Partners.....		11/05/2013.....	2.....	18,512,589.....	19,423,056.....	19,423,056.....	785,506.....	-.....	-.....	-.....	-.....	1,067,367.....	10,544,631.....	7.380.....
	Yukon Capital Partners, LP.....		Minneapolis.....	DE.....	Yukon Partners.....		06/15/2011.....	2.....	18,891,615.....	24,502,521.....	24,502,521.....	705,706.....	-.....	-.....	-.....	-.....	1,870,158.....	8,299,440.....	16.780.....
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....									802,167,164.....	747,592,793.....	747,592,793.....	(60,808,069).....	0.....	0.....	0.....	3,002,872.....	75,865,518.....	524,973,732.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Co-Investment Fund, LLC.....		Columbus.....	OH.....	Rev1 Ventures.....		02/28/2008.....	1.....	645,597.....	266,509.....	266,509.....	(317,781).....							40.000.....
	Nationwide Asset Management, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		08/31/2007.....		2,000,000.....	7,509,339.....	7,509,339.....	1,532,974.....							100.000.....
	Nationwide Lloyds.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		12/31/2000.....		30,810,019.....	28,700,635.....	28,700,635.....	392,817.....							100.000.....
	Nationwide Mutual Capital LLC.....		Columbus.....	OH.....	Nationwide Strategic Investments.....		07/31/2002.....	3.....	23,098,536.....	9,707,116.....	9,707,116.....	3,225,551.....							100.000.....
	Nationwide Private Equity Fund, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		10/14/2004.....	3.....	-.....	48,057,276.....	48,057,276.....	1,917,039.....					3,750,988.....		100.000.....
	Nationwide Services Company.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		12/31/2000.....		11,596,107.....	(6,151,367).....	(6,151,367).....	(9,126,367).....							100.000.....
	Nationwide Ventures, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		06/30/2007.....	1.....	-.....	2,385,723.....	2,385,723.....	(37,330).....							100.000.....
	NNOV8, LLC.....		Columbus.....	OH.....	Nationwide Mutual Insurance Co.....		08/30/2013.....		15,000,000.....	6,900,722.....	6,900,722.....	(2,101,338).....							100.000.....
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....									83,150,259.....	97,375,953.....	97,375,953.....	(4,514,435).....	0.....	0.....	0.....	0.....	3,750,988.....	0.....	XXX.....
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	AEW Core Property Trust (U.S.), Inc.....		Baltimore.....	MD.....	AEW Core Property Trust.....		03/31/2015.....		67,626,411.....	74,448,877.....	74,448,877.....	3,971,507.....	-.....	-.....	-.....	-.....	2,270,243.....	-.....	0.720.....
	Blue Vista Sponsor Equity Fund II, LLC.....		Chicago.....	IL.....	Blue Vista Capital Management.....		08/01/2007.....			2,096,197.....	2,096,197.....	(644,063).....	-.....	-.....	-.....	-.....	1,673,657.....	-.....	10.340.....
	Bridgepoint Hospitality Holdings LLC.....		Columbus.....	OH.....	RockBridge Capital, LLC.....		12/09/2005.....		299,300.....	299,300.....	299,300.....	1,004,331.....	-.....	-.....	-.....	-.....	3,391,301.....	-.....	48.830.....
	CCP NI Master Tenant 2 LLC.....		Santa Monica.....	CA.....	CCP NI Managing Member 2 LLC.....		12/10/2015.....		5,750,548.....	786,712.....	786,712.....	-.....	.....	(17,691).....	-.....	-.....	-.....	-.....	50.000.....
	CCP NI Master Tenant LLC.....		Santa Monica.....	CA.....	CCP NI Owner LLC.....		07/31/2015.....		9,983,821.....	1,974,852.....	1,974,852.....	-.....	.....	(3,340,637).....	-.....	-.....	-.....	-.....	50.000.....
	CIM Fund VIII, L.P.....		Los Angeles.....	CA.....	CIM Fund VIII, GP, LLC.....		12/31/2014.....		17,346,896.....	17,965,204.....	17,965,204.....	811,496.....	-.....	-.....	-.....	-.....	-.....	9,585,566.....	1.030.....
	Community Reinvestment Partners, LP.....		Palm Beach Gardens.....	FL.....	Community Reinvestment Partners, LLC.....		11/09/2004.....		4,627,136.....	3,169,877.....	3,169,877.....	95,130.....	-.....	-.....	-.....	-.....	-.....	-.....	12.140.....
	CR Tenant LLC.....		Columbus.....	OH.....	Cristo Rey Columbus High School.....		05/23/2014.....		6,632,590.....	665,426.....	665,426.....	-.....	.....	(48,480).....	-.....	-.....	189.....	-.....	98.990.....
	Crow Holdings Realty Partners V, L.P.....		Dallas.....	SD.....	Crow Holdings Capital Partners, LLC.....		01/14/2008.....		3,396,395.....	3,396,395.....	3,396,395.....	-.....	-.....	-.....	-.....	-.....	241,377.....	2,470,767.....	4.640.....
	Crow Holdings Realty Partners VII, LP.....		Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....		05/01/2015.....		12,140,164.....	12,117,052.....	12,117,052.....	(23,112).....	-.....	-.....	-.....	-.....	-.....	8,255,400.....	1.330.....
	Crow Holdings Retail Fund, L.P.....		Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....		04/01/2015.....		11,352,392.....	11,352,392.....	11,352,392.....	185,218.....	-.....	-.....	-.....	-.....	206,350.....	3,574,297.....	5.080.....
	Exeter Industrial Value Fund III, L.P.....		Conshohocken.....	PA.....	Exeter Property Group III, L.P.....		03/27/2014.....		17,986,968.....	19,013,376.....	19,013,376.....	800,350.....	-.....	-.....	-.....	-.....	1,066,567.....	2,000,000.....	2.500.....
	FMC Pier 2 Sublessor LLC.....		San Francisco.....	CA.....	Fort Mason Center.....		08/15/2014.....		4,399,363.....	549,530.....	549,530.....	-.....	.....	(592,247).....	-.....	-.....	-.....	3,857,799.....	99.000.....
	GEM Realty Fund VI, LP.....		Wilmington.....	DE.....	GEM Capital, LP.....		04/15/2016.....		2,672.....	2,672.....	2,672.....	-.....	-.....	-.....	-.....	-.....	-.....	24,000,000.....	2.400.....

E07.4

SCHEDULE BA - PART 1

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

E07.5

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
4299999. Total - Any Other Class of Asset - Unaffiliated.....									500,003	500,003	500,003	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated.....									...2,006,592,421	...1,675,778,607	...1,675,778,607	..(46,712,047)	..(63,289,789)	0	0	3,002,872	116,165,701	...1,166,565,243	XXX
4599999. Subtotal - Affiliated.....									...1,551,425,400	...1,807,871,124	...1,807,871,124	(6,461,868)	(5,018,512)	0	0	0	66,465,124	2,882,731	XXX
4699999. Totals.....									3,558,017,821	3,483,649,731	...3,483,649,731	..(53,173,915)	..(68,308,301)	0	0	3,002,872	182,630,825	...1,169,447,974	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										
	Clareant European Direct Lending Fund II SCSp.....	Kirchberg.....	Luxembourg.....	Alcentra Limited.....	09/17/2015.....	2	-	2,797,610	-	4.460
	GSO Capital Opportunities Fund II LP.....	New York.....	NY.....	GSO Capital Partners LP.....	06/30/2011.....	2	-	5,718,574	-	1.880
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE.....	GSO Capital Partners LP.....	06/03/2016.....	2	1,421,578	-	-	0.460
	GSO Capital Solutions Fund II LP.....	New York.....	NY.....	GSO Capital Partners LP.....	06/06/2013.....	3	-	6,119,747	-	0.500
	GSO European Senior Debt Fund LP.....	Wilmington.....	Cayman Isl.....	GSO Capital Partners LP.....	11/25/2014.....	2	-	12,642,002	-	16.670
	Guggenheim Private Debt Fund 2.0-I, LLC.....	Wilmington.....	DE.....	Guggenheim PDF 2.0.....	06/03/2016.....	2	25,881,820	-	-	5.330
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE.....	Kayne Senior Credit.....	06/23/2014.....	2	-	11,858,640	-	17.390
	Newstone Capital Partners II, LP.....	Wilmington.....	CA.....	Newstone Capital Partners.....	12/29/2010.....	2	-	3,120,564	-	3.320
	Newstone Capital Partners III, LP.....	Wilmington.....	DE.....	Newstone Capital Partners.....	09/20/2016.....	2	7,567,816	-	-	2.500
	Newstone Capital Partners, LP.....	Wilmington.....	CA.....	Newstone Capital Partners.....	05/31/2007.....	2	-	50,014	-	1.730
	NW Private Debt, LLC.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....	01/01/2016.....	2	65,376,629	-	-	14.700
	Oaktree Opportunities Fund X, L.P.....	Grand Cayman.....	Cayman Isl.....	Oaktree Capital Management.....	05/12/2015.....	3	-	3,000,000	-	0.370
	TCW Direct Lending LLC.....	Dover.....	DE.....	TCW Asset Management.....	03/20/2015.....	3	-	12,767,067	-	2.980
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA.....	Vista Credit Opportunities Managment.....	06/01/2016.....	2	8,018,463	-	-	1.990
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							108,266,306	58,074,218	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated										
	1492 Capital LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	07/23/2008.....	2	-	24,407,491	-	100.000
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....							0	24,407,491	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	3i India Infrastructure Fund LP.....	London.....	England.....	3i Plc.....	02/27/2008.....	3	-	37,376	-	0.290
	Actera Partners L.P.....	Istanbul.....	Turkey.....	Actera Group, Ltd.....	08/24/2007.....	3	-	121,949	-	1.550
	Actis Global 4 LP.....	London.....	England.....	Actis GP, LLP.....	12/15/2011.....	3	-	3,962,993	-	1.360
	Activa Capital II.....	Paris.....	France.....	Activa Capital.....	04/23/2007.....	3	-	169,484	-	1.560
	Advent Central & Eastern Europe IV, LP.....	Boston.....	MA.....	Advent International Corp.....	02/19/2008.....	3	-	17,894	-	0.500
	Advent International GPE VIII-B, LP.....	Wilmington.....	DE.....	Advent International Corp.....	01/28/2016.....	3	336,000	-	-	0.120
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Cayman Isl.....	Affinity Equity Partners.....	12/15/2006.....	3	-	102,841	-	0.610
	Ampersand Partners VIII.....	Wilmington.....	DE.....	Ampersand Managment LLC.....	03/13/2015.....	3	-	900,000	-	11.320
	Apax Europe VII.....	New York.....	NY.....	Apax Ventures Worldwide, LLP.....	03/10/2007.....	3	-	69,660	-	0.490
	ArcLight Energy Partners V, LP.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	09/30/2011.....	3	-	2,826,777	-	0.910
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE.....	ArcLight Capital Partners LLC.....	07/02/2015.....	3	-	2,158,009	-	0.290
	Austin Ventures VII, LP.....	Austin.....	TX.....	Austin Ventures.....	12/31/2000.....	1	-	61,689	-	1.210
	Bridgepoint Europe III L.P.....	Edinburgh.....	Scotland.....	Bridgepoint Capital.....	04/27/2005.....	3	-	59	-	0.900
	Bridgepoint Europe IV LP.....	Frankfurt.....	Germany.....	Bridgepoint Capital.....	11/22/2007.....	3	-	497,908	-	0.520
	Carlyle Europe Partners II, L.P.....	New York.....	NY.....	Carlyle Group, L.P.....	12/13/2004.....	3	-	12,498	-	0.550
	Carlyle Europe Partners III, L.P.....	New York.....	NY.....	Carlyle Group, L.P.....	02/05/2007.....	3	-	120,214	-	0.250
	Catalyst Fund V, L.P.....	Toronto.....	Canada.....	Catalyst Group, LLC.....	08/12/2015.....	3	-	6,000,000	-	2.000
	Catterton Partners VII, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	09/03/2013.....	3	-	5,232,487	-	1.120
	CBPE Capital Fund VIII A LP.....	London.....	England.....	CBPE Capital.....	03/03/2009.....	3	-	429,641	-	1.230
	ChrysCapital V, LLC.....	Port Louis.....	Mauritius.....	ChrysCapital.....	07/20/2007.....	3	-	76,064	-	0.480
	Comvest Investment Partners IV, LP.....	West Palm Beach.....	FL.....	Comvest Investment Partners.....	07/29/2011.....	3	-	2,460,284	-	5.150

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
E08.1	CVC European Equity Partners IV L.P.....	London.....	England....	CVC Capital Partners.....	07/29/2005.....	3	-	7,390	-	0.120
	CVC IV Tandem Fund.....	London.....	England....	CVC Capital Partners.....	01/02/2007.....	3	-	903,406	-	0.410
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH.....	Cyprium Investors.....	12/29/2006.....	2	-	98,641	-	10.000
	Cyprium Investors IV.....	Cleveland.....	OH.....	Cyprium Investors.....	07/18/2012.....	2	-	13,268,552	-	8.000
	Dyal Capital Partners III.....	New York.....	NY.....	NB Dyal Associates III, LP.....	09/30/2016.....	3	6,040,473	-	-	0.670
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX.....	EnCap Investments, L.P.....	12/07/2012.....	3	-	6,539,546	-	0.510
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX.....	EnCap Investments, L.P.....	09/28/2007.....	3	-	435,393	-	1.250
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX.....	EnCap Investments, L.P.....	12/08/2011.....	3	-	499,222	-	1.760
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX.....	EnCap Investments, L.P.....	12/15/2010.....	3	-	1,587,862	-	0.500
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....	03/31/2015.....	3	-	3,697,715	-	0.230
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX.....	EnCap Investments, L.P.....	04/30/2014.....	3	-	3,621,688	-	0.400
	Energy Spectrum Partners V, LP.....	Dallas.....	TX.....	Energy Spectrum Partners.....	12/01/2007.....	3	-	124,080	-	2.450
	Energy Spectrum VI, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....	02/28/2011.....	3	-	3,385,811	-	3.000
	Energy Spectrum VII, L.P.....	Dallas.....	TX.....	Energy Spectrum Partners.....	11/03/2014.....	3	-	5,345,255	-	2.500
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX.....	Energy Trust Capital.....	08/30/2013.....	3	-	1,837,342	-	14.100
	FourPoint Holdings, LLC.....	Greenwood Village.....	CO.....	GSO Capital Partners LP.....	11/03/2014.....	3	-	3,300,000	-	3.580
	Fourth Cinven.....	London.....	England....	Cinven.....	02/24/2006.....	3	-	284,070	-	0.500
	FPG International Holdings, LP.....	Grand Cayman.....	Cayman Isl	Fox Paine & Company, LLC.....	11/10/2015.....	3	783,955	-	-	1.100
	Global Infrastructure Partners.....	New York.....	NY.....	Global Infrastructure Management LLC.....	12/14/2007.....	3	-	701,943	-	0.430
	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY.....	HarbourVest Partners, LLC.....	12/31/2000.....	1	-	144	-	0.120
	ICG Europe VI.....	St Helier.....	Jersey.....	Intermediate Capital Managers Limited.....	06/26/2015.....	2	-	4,979,624	-	1.030
	Ironbridge Fund II, LP.....	Sidney.....	Australia...	Ironbridge Capital Pty.....	09/01/2006.....	3	-	27,124	-	1.240
	IVF V (Mauritius) Holdings Limited.....	Port Louis.....	Mauritius...	India Value Fund Advisors.....	03/18/2015.....	3	-	4,631,018	-	2.860
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA.....	Kayne Anderson Capital Advisors, L.P.....	08/31/2010.....	2	-	27,559	-	5.000
	L Catterton Growth Partners III, L.P.....	Greenwich.....	CT.....	Catterton Management Company, LLC.....	02/25/2016.....	3	1,716,860	-	-	1.300
	Lovell Minnick Equity Partners III LP.....	El Segundo.....	CA.....	Lovell Minnick Equity Partners, LP.....	09/26/2008.....	3	-	266,066	-	6.350
	MBK Partners Fund III, L.P.....	Central.....	Hong Kong	MBK Partners.....	05/17/2013.....	3	-	7,219,706	-	1.120
	MCP Private Capital Fund II.....	Luxembourg City.....	Luxembourg	Metric Capital Partners II GP S.a.r.l.....	05/07/2014.....	2	-	2,242,824	-	2.670
	Mercato Partners Growth III, L.P.....	Salt Lake City.....	UT.....	Mercato Partners Growth III, GP.....	03/12/2015.....	3	-	1,817,088	-	8.130
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	Malaysia...	Navis Asia Fund, Ltd.....	02/01/2007.....	3	-	111,934	-	1.010
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	Cayman Isl	Navis Asia Fund, Ltd.....	01/29/2014.....	3	-	9,980,033	-	1.670
	NCT Ventures Fund II LP.....	Wilmington.....	DE.....	NCT Ventures.....	06/20/2008.....	1	-	217,991	-	9.070
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY.....	GoldPoint Partners.....	10/31/2007.....	2	-	15,088	-	2.500
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....	02/12/2008.....	2	-	498,251	-	3.880
	Northstar Seidler Mezzanine Partners II, LP.....	Minneapolis.....	MN.....	Northstar Capital, Ltd.....	12/31/2000.....	2	-	1,485	-	4.170
	One Rock Capital Partners, L.P.....	New York.....	NY.....	One Rock Capital Partners.....	01/30/2014.....	3	-	4,352,754	-	4.710
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III).....	Foster City.....	CA.....	Fox Paine & Company, LLC.....	08/15/2006.....	3	-	163,459	-	1.270
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH.....	Peppertree Capital.....	09/30/2013.....	3	-	2,975,000	-	11.200
	Peppertree Capital Fund VI, LP.....	Wilmington.....	DE.....	Peppertree Capital.....	05/05/2016.....	3	2,844,000	-	-	8.000
	Permira IV.....	New York.....	NY.....	Permira.....	07/18/2006.....	3	-	243,845	-	0.110
	Prudential Capital Partners II, LP.....	Chicago.....	IL.....	Prudential Capital Group.....	04/28/2005.....	2	-	13,299	-	1.290
	Prudential Capital Partners III, LP.....	Chicago.....	IL.....	Prudential Capital Group.....	10/15/2008.....	2	-	151,963	-	1.030

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
E08.2	Rev1 Fund I, LLC.....	Columbus.....	OH.....	Rev1 Ventures.....	06/30/2016.....	1	122,241	-	-	24.900
	Silver Lake Partners II, LP.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	07/28/2004.....	3	-	241,534	-	0.420
	Silver Lake Partners III, LP.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	12/19/2006.....	3	-	2,627,496	-	0.430
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA.....	Silver Lake Partners, LLC.....	04/02/2013.....	3	-	10,958,271	-	0.310
	Siris Partners III, L.P.....	Wilmington.....	DE.....	Siris Capital Group, LLC.....	12/02/2014.....	3	-	1,832,844	-	0.370
	Sorenson Capital Partners III, L.P.....	Wilmington.....	DE.....	Sorenson Capital Associates III, LP.....	05/31/2014.....	3	-	8,156,733	-	10.820
	Stonehenge Opportunity Fund III, LP.....	Columbus.....	OH.....	Stonehenge Partners, Inc.....	11/30/2010.....	3	-	500,000	-	5.000
	SVB Capital Partners III, L.P.....	Menlo Park.....	CA.....	SVB Capital Partners III LLC.....	01/31/2014.....	1	-	1,323,250	-	3.890
	SVB Venture Overage Fund, L.P.....	Wilmington.....	DE.....	SVB Capital Partners III LLC.....	06/17/2015.....	1	-	283,575	-	3.000
	TPG Asia VI, L.P.....	Grand Cayman.....	Cayman Isl.....	TPG Asia.....	04/07/2014.....	3	-	2,769,487	-	0.710
	TPG Partners VII, L.P.....	Fort Worth.....	TX.....	TPG GenPar VII, L.P.....	05/27/2015.....	3	-	7,797,994	-	0.450
	Trident IV, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	05/21/2007.....	3	-	982,002	-	1.590
	Trident V, LP.....	Greenwich.....	CT.....	Stone Point Capital LLC.....	12/20/2010.....	3	-	760,706	-	0.420
	VEPF V Co-Invest 1, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	12/04/2014.....	3	-	11,237	-	7.330
	VEPF V Co-Invest 2, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	02/29/2016.....	3	2,281,735	-	-	76.530
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	07/11/2014.....	3	-	6,687,669	-	0.390
	Vista Equity Partners Fund VI, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	02/29/2016.....	3	8,833,171	-	-	0.310
	Vista Foundation III, L.P.....	Dover.....	DE.....	Vista Equity Partners, LLC.....	05/12/2016.....	3	1,850,082	-	-	0.660
	Yukon Capital Partners II, LP.....	Minneapolis.....	DE.....	Yukon Partners.....	11/05/2013.....	2	-	7,329,855	-	7.380
	Yukon Capital Partners, LP.....	Minneapolis.....	DE.....	Yukon Partners.....	06/15/2011.....	2	-	845,390	-	16.780
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							24,808,517	163,940,041	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated										
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	10/14/2004.....	3	-	713,650	-	100.000
	Nationwide Ventures, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	06/30/2007.....	1	-	2,000,000	-	100.000
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							0	2,713,650	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated										
	1717 East 9th LLC.....	Cleveland.....	OH.....	K & D Group.....	09/10/2013.....	.....	- .....	.....129,363	-	100.000
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD.....	AEW Core Property Trust.....	03/31/2015.....	.....	- .....	.....3,058,190	-	0.720
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL.....	Blue Vista Capital Management.....	08/01/2007.....	.....	- .....	.....13,863	-	10.340
	Bridgepoint Hospitality Holdings LLC.....	Columbus.....	OH.....	RockBridge Capital, LLC.....	12/09/2005.....	.....	- .....	.....108,135	-	48.830
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA.....	CCP NI Managing Member 2 LLC.....	12/10/2015.....	.....	- .....	.....(4,161)	-	50.000
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA.....	CCP NI Owner LLC.....	07/31/2015.....	.....	- .....	.....3,172,052	-	50.000
	CIM Fund VIII, L.P.....	Los Angeles.....	CA.....	CIM Fund VIII, GP, LLC.....	12/31/2014.....	.....	- .....	.....7,048,782	-	1.030
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD.....	Crow Holdings Capital Partners, LLC.....	01/14/2008.....	.....	- .....	.....460,320	-	4.640
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE.....	Crow Holdings Capital Partners, LLC.....	05/01/2015.....	.....	- .....	.....12,044,600	-	1.330
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE.....	Crow Holdings Capital Partners, LLC.....	04/01/2015.....	.....	- .....	.....10,856,967	-	5.080
	Cville Operations Hub LLC.....	Charlottesville.....	VA.....	Cville Operations Holdings LLC.....	05/21/2013.....	.....	- .....	.....845,958	-	50.000
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA.....	Exeter Property Group III, L.P.....	03/27/2014.....	.....	- .....	.....9,000,000	-	2.500
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA.....	Fort Mason Center.....	08/15/2014.....	.....	- .....	.....3,365	-	99.000
	GEM Realty Fund VI, LP.....	Wilmington.....	DE.....	GEM Capital, LP.....	04/15/2016.....	.....	.....2,672	-	-	2.400
	Golden Belt.....	Durham.....	NC.....	Golden Belt.....	01/08/2008.....	.....	- .....	.....324	-	66.670
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL.....	Harbert Management Corporation.....	11/26/2013.....	.....	- .....	.....1,324,369	-	4.910
	Laurel Hill Venture LLC.....	Madison.....	WI.....	Laurel Hill Managing Member LLC.....	12/15/2015.....	.....	- .....	.....533	-	0.350

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
	Mayberry Solar LLC.....	Mount Airy.....	NC.....	O2 Energies Inc.....	08/15/2011.	- .....	.....	.....266,357	-	99.000
	Nationwide Sol 1 LLC.....	Washington.....	DC.....	Sol Systems LLC.....	07/21/2016.	.....	.....37,506,051	-	-	49.990
	PCCP Equity VII, LP.....	Dover.....	DE.....	PCCP, LP.....	05/10/2016.	.....	.....4,998,198	-	-	3.000
	Pretium Residential Real Estate Fund II, L.P.....	New York.....	NY.....	Pretium Residential Real Estate Fund II GP, LLC.....	09/01/2016.	3	1,184,032	-	-	2.330
	Prime Property Fund, LLC.....	New York.....	NY.....	Morgan Stanley Real Estate Advisor, Inc.....	03/31/2015.	- .....	.....	.....2,648,085	-	0.500
	River House Landlord LLC.....	Roanoke.....	VA.....	Edward B Walker.....	12/05/2012.	- .....	.....	.....754	-	1.000
	Rubenstein Properties Fund III, L.P.....	Wilmington.....	DE.....	Rubenstein Partners.....	10/23/2015.	.....	.....6,300,000	-	-	4.440
	Stonehenge REV I LLC.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	12/22/2015.	- .....	.....	.....3,465,468	-	44.950
	Stonehenge REV II LLC.....	Columbus.....	OH.....	Stonehenge Capital Company LLC.....	04/26/2016.	.....	.....3,559,264	-	-	49.950
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC.....	Strata Fund 25 LLC.....	06/30/2015.	- .....	.....	.....6,775	-	50.000
	US Office Development Program, L.P.....	Wilmington.....	DE.....	ODP GP, LLC.....	12/02/2014.	- .....	.....	.....6,290,895	-	7.140
	US Regional Logistics Program, L.P.....	Dover.....	DE.....	US RLP GP, LLC.....	10/18/2016.	.....	.....30,920,370	-	-	23.330
	Walton Street Real Estate Fund VIII. LP.....	Wilmington.....	DE.....	Walton Street Capital, LLC.....	04/15/2016.	.....	.....5,000	-	-	2.000
	Woodward Landlord LLC.....	Mount Vernon.....	OH.....	Woodward Manager LLC.....	12/31/2015.	- .....	.....	.....10,978	-	67.000
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated.....							84,475,587	60,751,972	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated										
E08.3	BCCS Investment Fund LLC.....	Boston.....	MA.....	BCCS, LLC.....	02/21/2008.	.....	- .....	.....611	-	100.000
	Nationwide Realty Investors, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	12/31/2000.	.....	- .....	.....1,200,000	-	47.500
	NW REI, LLC.....	Columbus.....	OH.....	Nationwide Mutual Insurance Co.....	02/08/2008.	-	-	70,420,958	-	100.000
1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....							0	71,621,569	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated										
	Columbus Collaboratory, LLC.....	Columbus.....	OH.....	Columbus Collaboratory, LLC.....	03/20/2014.	.....	- .....	.....1,000,000	- .....	.....
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE.....	Pretium Mortgage Credit Partners I GP, LLC.....	11/25/2014.	3	-	3,751,038	-	10.000
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....							0	4,751,038	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated										
	Arden Strategic Investment Fund.....	Wilmington.....	DE.....	Arden Asset Management, LLC.....	12/28/2012.	13	-	500,000	-	100.000
	OYS Fund LLC.....	New York.....	NY.....	Aksia.....	04/01/2011.	13	-	15,000,000	-	100.000
	Rothschild Special Opportunities Fund LLC.....	Wilmington.....	DE.....	Rothschild Asset Management Inc.....	10/01/2015.	13	-	61,430,000	-	100.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....							0	76,930,000	0	XXX
Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	KHC New Markets Fund E CDE Leverage Fund LLC.....	Carlsbad.....	CA.....	Hunter Chase & Company, LLC.....	02/13/2007.	.....	- .....	.....1,245	-	99.990
3199999. Total - Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							0	1,245	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated										
	Alliant Tax Credit Fund 82 Ltd.....	Palm Beach.....	FL.....	Alliant GP 82 LLC.....	03/31/2015.	-	-	12,089,887	-	50.000
	Alliant Tax Credit Fund 84 Ltd.....	Palm Beach.....	FL.....	Alliant GP 84 LLC.....	12/21/2015.	-	-	2,797,401	-	15.600
	Nationwide Affordable Housing Fund 36: Apollo Tax Credit Fund 62 LLC.....	Columbus.....	OH.....	Apollo Housing Capital.....	03/14/2008.	.....	.....	.....10,000	-	5.000
	Nationwide Affordable Housing Fund 53 – RBC Tax Credit Fund-90 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	10/30/2014.	- .....	.....	.....13,079,838	-	49.990
	Nationwide Affordable Housing Fund 54 - Red Stone Equity Fund - 49 LLC.....	Cleveland.....	OH.....	RESP MM LLC.....	11/24/2015.	- .....	.....	.....2,962,494	-	49.990
	Nationwide Affordable Housing Fund 55 RBC Tax Credit Fund 95 LLC.....	Cleveland.....	OH.....	RBC Tax Credit IV LLC.....	02/12/2016.	.....	.....4,171,576	-	-	50.000
	Nationwide Ohio ARRA Fund LLC.....	Columbus.....	OH.....	Ohio Equity Fund, Inc.....	12/18/2009.	- .....	.....	.....2,304,886	-	100.000
	OEI Nationwide Fund III LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	12/16/2014.	- .....	.....	.....1,658,458	-	49.990
	OEI Nationwide Fund IV LLC.....	Columbus.....	OH.....	Ohio Equity Fund Inc.....	09/22/2016.	.....	.....44,992	-	-	50.000
	Ohio Equity Fund for Housing Limited Partnership XXV.....	Columbus.....	OH.....	Ohio Equity Fund GP XXV LLC.....	04/06/2015.	- .....	.....	.....4,367,110	-	50.000
	Ohio Equity Fund for Housing Limited Partnership XXVI.....	Columbus.....	OH.....	Ohio Equity Fund GP XXVI LLC.....	07/22/2016.	.....	.....401,664	-	-	4.820
	Ohio Equity Fund for Housing LP XVIII.....	Columbus.....	OH.....	Ohio Equity Fund GP I, LLC.....	07/31/2008.	-	-	487,060	-	22.610

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
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL.....	Raymond James Tax Credit Funds, Inc.....	12/08/2014.	.....	- .....	.....9,471,980	-	49.990
	WNC Institutional Tax Credit Fund NW 2015 LP.....	Irvine.....	CA.....	WNC Advisors LLC.....	05/15/2015.	.....	- .....	.....4,772,283	-	49.990
	WNC Institutional Tax Credit Fund XXIV LLC.....	Irvine.....	CA.....	WNC Advisors, LLC.....	02/14/2007.	.....	- .....	.....6,200	-	5.000
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							4,618,232	54,007,597	0	XXX
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated										
	NTCIF-2011.....	Columbus.....	OH.....	Nationwide Mutual Insurance 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										
	Patrick Henry Lofts (611 Jefferson SIF, LLC).....	Roanoke.....	VA.....	611 Jefferson Manager LLC.....	06/10/2011.	.....	- .....	.....2,360	-	99.990
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	2,360	0	XXX
Any Other Class of Assets - Unaffiliated										
	GiveForward, Inc.....	Wilmington.....	DE.....	GiveForward, Inc.....	04/06/2015.	.....	- .....	.....100,000	.....	.....
4299999. Total - Any Other Class of Assets - Unaffiliated.....							0	100,000	0	XXX
4499999. Subtotal - Unaffiliated.....							222,168,642	341,628,471	0	XXX
4599999. Subtotal - Affiliated.....							0	177,850,109	0	XXX
4699999. Totals.....							222,168,642	519,478,580	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated																			
E09	Ashmore Emerging Markets Corporate High Yield Fund Ltd..	London.....	Engle	Distribution.....	05/10/2011.	11/29/2016.	74,486,627	.....	.....	.....	.....	.....0	.....	.....74,486,627	74,486,627	-	-	0	-
	Ashmore SICAV Local Currency.....	London.....	Engle	Dissolution.....	04/30/2014.	02/18/2016.	238,837	7,288,706	-	-	-	7,288,706	-	7,527,543	-	-	(7,527,543)	(7,527,543)	-
	Clareant European DLF Investor Feeder LP (fka: Alcentra)...	St. Helier.....	Jerse	Distribution.....	11/13/2014.	11/08/2016.	2,720,555	.....	.....	.....	.....	.....0	.....	.....2,720,555	2,720,555	-	-	0	-
	GSO Capital Opportunities Fund II LP.....	New York.....	NY..	Distribution.....	06/30/2011.	12/15/2016.	6,605,830	.....	.....	.....	.....	.....0	.....	.....6,605,830	6,605,830	-	-	0	-
	GSO Capital Opportunities Fund III LP.....	Wilmington.....	DE..	Distribution.....	06/03/2016.	11/16/2016.	228	.....	.....	.....	.....	.....0	.....	.....228	228	-	-	0	-
	GSO Capital Solutions Fund II LP.....	New York.....	NY..	Distribution.....	06/06/2013.	12/27/2016.	811,918	.....	.....	.....	.....	.....0	.....	.....811,918	811,918	-	-	0	-
	GSO European Senior Debt Fund LP.....	Wilmington.....	Caym	Distribution.....	11/25/2014.	06/01/2016.	4,783,175	.....	.....	.....	.....	.....0	.....	.....4,783,175	4,783,175	-	-	0	-
	Kayne Senior Credit II Fund, L.P.....	Wilmington.....	DE..	Distribution.....	06/23/2014.	12/02/2016.	1,912,541	.....	.....	.....	.....	.....0	.....	.....1,912,541	1,912,541	-	-	0	-
	Newstone Capital Partners II, LP.....	Wilmington.....	CA..	Distribution.....	12/29/2010.	11/29/2016.	996,406	.....	.....	.....	.....	.....0	.....	.....996,406	996,406	-	-	0	-
	Newstone Capital Partners III, LP.....	Wilmington.....	DE..	Distribution.....	09/20/2016.	12/27/2016.	61,535	.....	.....	.....	.....	.....0	.....	.....61,535	61,535	-	-	0	-
	Newstone Capital Partners, LP.....	Wilmington.....	CA..	Distribution.....	05/31/2007.	11/10/2016.	182,263	.....	.....	.....	.....	.....0	.....	.....182,263	182,263	-	-	0	-
	NW Private Debt, LLC.....	Los Angeles.....	CA..	Distribution.....	01/01/2016.	10/26/2016.	8,416,079	.....	.....	.....	.....	.....0	.....	.....8,416,079	8,416,079	-	-	0	-
	TCW Direct Lending LLC.....	Dover.....	DE..	Distribution.....	03/20/2015.	08/10/2016.	5,317,237	.....	.....	.....	.....	.....0	.....	.....5,317,237	5,317,237	-	-	0	-
	Vista Credit Opportunities Fund II - B, L.P.....	San Francisco.....	CA..	Distribution.....	06/01/2016.	10/14/2016.	12,400	.....	.....	.....	.....	.....0	.....	.....12,400	12,400	-	-	0	-
	Wellington Emerging Local Currency Fund (CFT Emerging Markets Local Currency)	Boston.....	MA.	Distribution.....	05/02/2011.	07/13/2016.	46,817,823	11,182,177	-	-	-	11,182,177	-	58,000,000	46,388,919	-	(11,611,081)	(11,611,081)	-
1399999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Unaffiliated.....							153,363,454	18,470,883	0	0	0	18,470,883	0	171,834,337	152,695,713	0	(19,138,624)	(19,138,624)	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated																			
	1492 Capital LLC.....	Columbus.....	OH.	Distribution.....	07/23/2008.	03/30/2016.	42,297,320	.....	.....	.....	.....	.....0	.....	.....42,297,320	42,297,320	-	-	0	-
1499999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Fixed Income - Affiliated.....							42,297,320	0	0	0	0	0	0	42,297,320	42,297,320	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated																			
	3i India Infrastructure Fund LP.....	London.....	Engle	Distribution.....	02/27/2008.	12/15/2016.	246,043	.....	.....	.....	.....	.....0	.....	.....246,043	246,043	-	-	0	-
	Actera Partners L.P.....	Istanbul.....	Turke	Distribution.....	08/24/2007.	06/03/2016.	933,446	.....	.....	.....	.....	.....0	.....	.....933,446	722,142	(211,304)	-	(211,304)	-
	Actis Global 4 LP.....	London.....	Engle	Distribution.....	12/15/2011.	10/05/2016.	530,986	.....	.....	.....	.....	.....0	.....	.....530,986	530,986	-	-	0	-
	Activa Capital II.....	Paris.....	Franc	Distribution.....	04/23/2007.	10/10/2016.	1,053,106	.....	.....	.....	.....	.....0	.....	.....1,053,106	945,967	(107,139)	-	(107,139)	-
	Advent Central & Eastern Europe IV, LP.....	Boston.....	MA.	Distribution.....	02/19/2008.	10/28/2016.	138,671	.....	.....	.....	.....	.....0	.....	.....138,671	115,835	(22,836)	-	(22,836)	-
	Affinity Asia Pacific Fund III.....	Grand Cayman.....	Caym	Distribution.....	12/15/2006.	09/09/2016.	174,990	.....	.....	.....	.....	.....0	.....	.....174,990	174,990	-	-	0	-
	AIF Capital Asia III LP.....	Port-Louis.....	Maur	Distribution.....	12/15/2006.	10/19/2016.	1,342,636	.....	.....	.....	.....	.....0	.....	.....1,342,636	1,342,636	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
E09.1	Apax Europe VII.....	New York.....	NY..	Distribution.....	03/10/2007.	12/14/2016.	12,500,431	.....	.....	.....	.....	.....0	.....	.....12,500,431	11,464,133	(1,036,298)	-	(1,036,298)	-
	ArcLight Energy Partners VI, LP.....	Wilmington.....	DE..	Distribution.....	07/02/2015.	06/29/2016.	229,288	.....	.....	.....	.....	.....0	.....	.....229,288	229,288	.....	- .....	.....0	-
	Austin Ventures VII, LP.....	Austin.....	TX..	Dissolution.....	12/31/2000.	01/15/2016.	-	(61,790)	-	-	-	(61,790)	100	-	-	-	-	0	-
	BCV Investments S.C.A.....	Rome.....	Italy	Distribution.....	01/23/2007.	01/14/2016.	36,870	.....	.....	.....	.....	.....0	.....	.....36,870	33,411	(3,459)	-	(3,459)	-
	Bridgepoint Europe III L.P.....	Edinburgh.....	Scott	Distribution.....	04/27/2005.	02/19/2016.	1,493,203	.....	.....	.....	.....	.....0	.....	.....1,493,203	1,201,381	(291,822)	-	(291,822)	-
	Bridgepoint Europe IV LP.....	Frankfurt.....	Germ	Distribution.....	11/22/2007.	12/20/2016.	4,169,330	.....	.....	.....	.....	.....0	.....	.....4,169,330	3,294,721	(874,609)	-	(874,609)	-
	Carlyle Europe Partners II, L.P.....	New York.....	NY..	Distribution.....	12/13/2004.	08/17/2016.	1,083,867	.....	.....	.....	.....	.....0	.....	.....1,083,867	842,776	(241,091)	-	(241,091)	-
	Carlyle Europe Partners III, L.P.....	New York.....	NY..	Distribution.....	02/05/2007.	12/29/2016.	3,726,317	.....	.....	.....	.....	.....0	.....	.....3,726,317	2,867,536	(858,781)	-	(858,781)	-
	Catalyst Fund V, L.P.....	Toronto.....	Cana	Distribution.....	08/12/2015.	12/29/2016.	2,160,252	.....	.....	.....	.....	.....0	.....	.....2,160,252	2,160,252	-	-	0	-
	Catterton Partners VII, L.P.....	Greenwich.....	CT..	Distribution.....	09/03/2013.	12/08/2016.	933,778	.....	.....	.....	.....	.....0	.....	.....933,778	933,778	-	-	0	-
	CBPE Capital Fund VIII A LP.....	London.....	Engle	Distribution.....	03/03/2009.	05/17/2016.	794,803	.....	.....	.....	.....	.....0	.....	.....794,803	735,448	(59,355)	-	(59,355)	-
	CHAMP II Worldwide, L.P.....	New York.....	NY..	Distribution.....	06/24/2005.	08/26/2016.	216,501	.....	.....	.....	.....	.....0	.....	.....216,501	216,501	-	-	0	-
	ChrysCapital V, LLC.....	Port Louis.....	Maur	Distribution.....	07/20/2007.	12/23/2016.	486,464	.....	.....	.....	.....	.....0	.....	.....486,464	486,464	-	-	0	-
	Comvest Investment Partners IV, LP.....	West Palm Beach.....	FL....	Distribution.....	07/29/2011.	12/09/2016.	9,421,571	.....	.....	.....	.....	.....0	.....	.....9,421,571	9,421,571	-	-	0	-
	CVC European Equity Partners IV L.P.....	London.....	Engle	Distribution.....	07/29/2005.	10/07/2016.	16,231	.....	.....	.....	.....	.....0	.....	.....16,231	14,292	(1,939)	-	(1,939)	-
	CVC IV Tandem Fund.....	London.....	Engle	Distribution.....	01/02/2007.	12/01/2016.	2,259,472	.....	.....	.....	.....	.....0	.....	.....2,259,472	1,981,830	(277,642)	-	(277,642)	-
	Cyprium Investors III, LP(fka KPP Investors III).....	Cleveland.....	OH.	Distribution.....	12/29/2006.	07/15/2016.	2,927,658	.....	.....	.....	.....	.....0	.....	.....2,927,658	2,927,658	-	-	0	-
	Cyprium Investors IV.....	Cleveland.....	OH.	Distribution.....	07/18/2012.	10/13/2016.	223,448	.....	.....	.....	.....	.....0	.....	.....223,448	223,448	-	-	0	-
	Doughty Hanson & Co IV LP 4.....	London.....	Engle	Distribution.....	01/31/2005.	08/16/2016.	551,879	.....	.....	.....	.....	.....0	.....	.....551,879	549,169	(2,710)	-	(2,710)	-
	Dyal Capital Partners III.....	New York.....	NY..	Distribution.....	09/30/2016.	12/28/2016.	589,051	.....	.....	.....	.....	.....0	.....	.....589,051	589,051	-	-	0	-
	EnCap Energy Capital Fund IX LP.....	Dallas.....	TX..	Distribution.....	12/07/2012.	12/22/2016.	4,465,533	.....	.....	.....	.....	.....0	.....	.....4,465,533	4,465,533	-	-	0	-
	EnCap Energy Capital Fund VII, L.P.....	Dallas.....	TX..	Distribution.....	09/28/2007.	09/13/2016.	326,724	.....	.....	.....	.....	.....0	.....	.....326,724	326,724	-	-	0	-
	EnCap Energy Capital Fund VIII Co-Investors LP.....	Houston.....	TX..	Distribution.....	12/08/2011.	12/20/2016.	478,115	.....	.....	.....	.....	.....0	.....	.....478,115	478,115	-	-	0	-
	EnCap Energy Capital Fund VIII LP.....	Houston.....	TX..	Distribution.....	12/15/2010.	12/19/2016.	2,472,499	.....	.....	.....	.....	.....0	.....	.....2,472,499	2,472,499	-	-	0	-
	EnCap Energy Capital Fund X, L.P.....	Houston.....	TX..	Distribution.....	03/31/2015.	12/12/2016.	177,447	.....	.....	.....	.....	.....0	.....	.....177,447	177,447	-	-	0	-
	EnCap Flatrock Midstream Fund III, L.P.....	Houston.....	TX..	Distribution.....	04/30/2014.	10/12/2016.	419,009	.....	.....	.....	.....	.....0	.....	.....419,009	419,009	-	-	0	-
	Energy Spectrum Partners V, LP.....	Dallas.....	TX..	Distribution.....	12/01/2007.	12/22/2016.	26,404	.....	.....	.....	.....	.....0	.....	.....26,404	26,404	-	-	0	-
	Energy Spectrum VI, L.P.....	Dallas.....	TX..	Distribution.....	02/28/2011.	09/08/2016.	2,178,262	.....	.....	.....	.....	.....0	.....	.....2,178,262	2,178,262	-	-	0	-
	Energy Trust Partners Fund IV, L.P.....	Dallas.....	TX..	Distribution.....	08/30/2013.	11/10/2016.	4,612,232	.....	.....	.....	.....	.....0	.....	.....4,612,232	4,612,232	-	-	0	-
	Fourth Civen.....	London.....	Engle	Distribution.....	02/24/2006.	06/29/2016.	11,943,245	.....	.....	.....	.....	.....0	.....	.....11,943,245	10,116,865	(1,826,380)	-	(1,826,380)	-
	Fox Paine Capital Fund II, LP.....	Foster City.....	CA..	Distribution.....	12/31/2000.	12/30/2016.	1,211,534	-	-	-	-	0	-	1,211,534	783,955	-	(427,579)	(427,579)	-
	Global Infrastructure Partners.....	New York.....	NY..	Distribution.....	12/14/2007.	11/28/2016.	4,038,015	.....	.....	.....	.....	.....0	.....	.....4,038,015	4,038,015	-	-	0	-
	HarborVest Partners VI - Buyout Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000.	10/28/2016.	67,751	.....	.....	.....	.....	.....0	.....	.....67,751	67,751	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
E09.2	HarborVest Partners VI - Partnership Fund, LP.....	New York.....	NY..	Distribution.....	12/31/2000.	12/29/2016.	177,605	.....	.....	.....	.....	.....0	.....	.....177,605	177,605	-	-	0	-
	HgCapital 5, L.P.....	London.....	Engl	Distribution.....	01/17/2006.	11/11/2016.	1,025,683	.....	.....	.....	.....	.....0	.....	.....1,025,683	702,698	(322,985)	-	(322,985)	-
	Highland Capital Partners VI, LP.....	Lexington.....	MA.	Distribution.....	10/22/2001.	10/27/2016.	1,011,985	.....	.....	.....	.....	.....0	.....	.....1,011,985	1,011,985	-	-	0	-
	Highland Capital Partners VII, LP.....	Lexington.....	MA.	Distribution.....	10/28/2005.	09/14/2016.	903,916	.....	.....	.....	.....	.....0	.....	.....903,916	903,916	-	-	0	-
	Ironbridge Fund II, LP.....	Sidney.....	Austr	Distribution.....	09/01/2006.	12/06/2016.	1,039,957	.....	.....	.....	.....	.....0	.....	.....1,039,957	1,175,410	135,453	-	135,453	-
	Kayne Anderson Mezzanine Partners (QP) L.P.....	Los Angeles.....	CA..	Distribution.....	08/31/2010.	04/11/2016.	121,993	.....	.....	.....	.....	.....0	.....	.....121,993	121,993	-	-	0	-
	Lovell Minnick Equity Partners III LP.....	El Segundo.....	CA..	Distribution.....	09/26/2008.	12/15/2016.	373,762	.....	.....	.....	.....	.....0	.....	.....373,762	373,762	-	-	0	-
	MBK Partners Fund III, L.P.....	Central.....	Hong	Distribution.....	05/17/2013.	11/29/2016.	1,141,103	.....	.....	.....	.....	.....0	.....	.....1,141,103	1,141,103	-	-	0	-
	MCP Private Capital Fund II.....	Luxembourg City.....	Luxe	Distribution.....	05/07/2014.	12/05/2016.	40,703	.....	.....	.....	.....	.....0	.....	.....40,703	40,703	-	-	0	-
	Navis Asia Fund V, L.P.....	Kuala Lumpur.....	Malay	Distribution.....	02/01/2007.	09/15/2016.	2,853,834	.....	.....	.....	.....	.....0	.....	.....2,853,834	2,853,834	-	-	0	-
	Navis Asia Fund VII, L.P.....	Grand Cayman.....	Caym	Distribution.....	01/29/2014.	12/16/2016.	3,917,820	.....	.....	.....	.....	.....0	.....	.....3,917,820	3,917,820	-	-	0	-
	New York Life Investment Management Mezzanine Partners II, LP.....	New York.....	NY..	Distribution.....	10/31/2007.	09/15/2016.	446,498	.....	.....	.....	.....	.....0	.....	.....446,498	446,498	-	-	0	-
	Northstar Mezzanine Partners III.....	Minneapolis.....	MN.	Distribution.....	10/01/2002.	10/07/2016.	599,886	.....	.....	.....	.....	.....0	.....	.....599,886	599,886	-	-	0	-
	Northstar Mezzanine Partners V, L.P.....	Minneapolis.....	MN.	Distribution.....	02/12/2008.	10/11/2016.	1,323,347	.....	.....	.....	.....	.....0	.....	.....1,323,347	1,323,347	-	-	0	-
	Northstar Seidler Mezzanine Partners II, LP.....	Minneapolis.....	MN.	Distribution.....	12/31/2000.	06/28/2016.	165,820	.....	.....	.....	.....	.....0	.....	.....165,820	165,820	-	-	0	-
	One Rock Capital Partners, L.P.....	New York.....	NY..	Distribution.....	01/30/2014.	06/22/2016.	1,742,563	.....	.....	.....	.....	.....0	.....	.....1,742,563	1,742,563	-	-	0	-
	Paine and Partners Capital Fund III, LP(fka Fox Paine Capital Fund III)	Foster City.....	CA..	Distribution.....	08/15/2006.	12/20/2016.	447,306	.....	.....	.....	.....	.....0	.....	.....447,306	447,306	-	-	0	-
	Peppertree Capital Fund IV, LP.....	Chagrin Falls.....	OH.	Distribution.....	09/30/2013.	05/20/2016.	98,424	.....	.....	.....	.....	.....0	.....	.....98,424	98,424	-	-	0	-
	Permira IV.....	New York.....	NY..	Distribution.....	07/18/2006.	12/22/2016.	2,903,262	.....	.....	.....	.....	.....0	.....	.....2,903,262	2,164,768	(738,494)	-	(738,494)	-
	Prudential Capital Partners II, LP.....	Chicago.....	IL....	Distribution.....	04/28/2005.	12/15/2016.	270,346	.....	.....	.....	.....	.....0	.....	.....270,346	270,346	-	-	0	-
	Prudential Capital Partners III, LP.....	Chicago.....	IL....	Distribution.....	10/15/2008.	12/07/2016.	611,740	.....	.....	.....	.....	.....0	.....	.....611,740	611,740	-	-	0	-
	Silver Lake Partners II, LP.....	Menlo Park.....	CA..	Distribution.....	07/28/2004.	05/27/2016.	968,527	.....	.....	.....	.....	.....0	.....	.....968,527	968,527	-	-	0	-
	Silver Lake Partners III, LP.....	Menlo Park.....	CA..	Distribution.....	12/19/2006.	12/16/2016.	1,344,663	.....	.....	.....	.....	.....0	.....	.....1,344,663	1,344,663	-	-	0	-
	Silver Lake Partners IV , L.P.....	Menlo Park.....	CA..	Distribution.....	04/02/2013.	12/21/2016.	2,806,634	.....	.....	.....	.....	.....0	.....	.....2,806,634	2,806,634	-	-	0	-
	Siris Partners III, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014.	11/16/2016.	242,527	.....	.....	.....	.....	.....0	.....	.....242,527	242,527	-	-	0	-
	Sprint Co-Invest, L.P.....	Grand Cayman.....	Caym	Distribution.....	08/03/2007.	06/06/2016.	482,122	.....	.....	.....	.....	.....0	.....	.....482,122	73,305	(408,817)	-	(408,817)	-
	Stonehenge Opportunity Fund II, LP.....	Columbus.....	OH.	Distribution.....	10/28/2004.	07/07/2016.	(625,538)	.....	.....	.....	.....	.....0	.....	.....(625,538)	480,000	-	1,105,538	1,105,538	-
	Stonehenge Opportunity Fund, LLC.....	Columbus.....	OH.	Dissolution.....	12/31/2000.	03/15/2016.	-	-	-	-	-	0	-	-	-	-	-	0	240,000
	SVB Capital Partners III, L.P.....	Menlo Park.....	CA..	Distribution.....	01/31/2014.	06/24/2016.	66,388	.....	.....	.....	.....	.....0	.....	.....66,388	66,388	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	TA X, LP.....	Boston.....	MA.	Distribution.....	05/27/2004.	10/13/2016.	1,123,033	.....	.....	.....	.....	.....0	.....	.....1,123,033	1,123,033	-	-	0	-
	TPG Asia VI, L.P.....	Grand Cayman.....	Caym	Distribution.....	04/07/2014.	11/22/2016.	58,826	.....	.....	.....	.....	.....0	.....	.....58,826	58,826	-	-	0	-
	TPG Partners VII, L.P.....	Fort Worth.....	TX..	Distribution.....	05/27/2015.	01/05/2016.	559	.....	.....	.....	.....	.....0	.....	.....559	559	-	-	0	-
	Trident IV, LP.....	Greenwich.....	CT..	Distribution.....	05/21/2007.	11/18/2016.	3,904,328	.....	.....	.....	.....	.....0	.....	.....3,904,328	3,904,328	-	-	0	-
	Trident V, LP.....	Greenwich.....	CT..	Distribution.....	12/20/2010.	12/22/2016.	1,812,782	.....	.....	.....	.....	.....0	.....	.....1,812,782	1,812,782	-	-	0	-
	Vista Equity Partners Fund V, L.P.....	Dover.....	DE..	Distribution.....	07/11/2014.	10/17/2016.	2,041,918	.....	.....	.....	.....	.....0	.....	.....2,041,918	2,041,918	-	-	0	-
	Yukon Capital Partners, LP.....	Minneapolis.....	DE..	Distribution.....	06/15/2011.	10/07/2016.	2,089,613	.....	.....	.....	.....	.....0	.....	.....2,089,613	2,089,613	-	-	0	-
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated.....							118,190,997	(61,790)	0	0	0	(61,790)	100	118,190,997	111,718,748	(7,150,208)	677,959	(6,472,249)	240,000
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated																			
	Nationwide Mutual Capital LLC.....	Columbus.....	OH.	Distribution.....	07/31/2002.	09/30/2016.	109,550	.....	.....	.....	.....	.....0	.....	.....109,550	109,550	-	-	0	-
	Nationwide Private Equity Fund, LLC.....	Columbus.....	OH.	Distribution.....	10/14/2004.	12/30/2016.	6,685,557	.....	.....	.....	.....	.....0	.....	.....6,685,557	6,685,557	-	-	0	-
1699999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Affiliated.....							6,795,107	0	0	0	0	0	0	6,795,107	6,795,107	0	0	0	0
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
E09.3	1717 East 9th LLC.....	Cleveland.....	OH.	Fully Amortized.....	09/10/2013.	12/31/2016.	49,267	-	(178,630)	-	-	(178,630)	-	-	-	-	-	0	-
	AEW Core Property Trust (U.S.), Inc.....	Baltimore.....	MD.	Distribution.....	03/31/2015.	12/31/2016.	787,947	.....	.....	.....	.....	.....0	.....	.....787,947	787,947	-	-	0	-
	Bay Area Historic 2011 Fund LLC.....	San Francisco.....	CA..	Distribution.....	06/03/2011.	12/31/2016.	531,005	-	(467,179)	-	-	(467,179)	-	63,826	63,826	-	-	0	-
	Blue Vista Sponsor Equity Fund II, LLC.....	Chicago.....	IL....	Distribution.....	08/01/2007.	12/28/2016.	517,760	.....	.....	.....	.....	.....0	.....	.....517,760	517,760	-	-	0	-
	Bridgepoint Hospitality Holdings LLC.....	Columbus.....	OH.	Distribution.....	12/09/2005.	12/05/2016.	813,166	.....	.....	.....	.....	.....0	.....	.....813,166	813,166	-	-	0	-
	CCP NI Master Tenant 2 LLC.....	Santa Monica.....	CA..	Distribution.....	12/10/2015.	12/30/2016.	30,423	.....	.....	.....	.....	.....0	.....	.....30,423	30,423	-	-	0	-
	CCP NI Master Tenant LLC.....	Santa Monica.....	CA..	Distribution.....	07/31/2015.	12/30/2016.	74,104	.....	.....	.....	.....	.....0	.....	.....74,104	74,104	-	-	0	-
	Centerline High Yield CMBS Fund II, LLC.....	Irving.....	TX..	Distribution.....	06/28/2004.	06/30/2016.	-	125	-	-	-	125	-	125	125	-	-	0	-
	CIM Fund VIII, LP.....	Los Angeles.....	CA..	Distribution.....	12/31/2014.	06/13/2016.	390,758	.....	.....	.....	.....	.....0	.....	.....390,758	390,758	-	-	0	-
	Court Avenue District Housing Investment Fund, L.L.C.....	Des Monies.....	IA...	Distribution.....	11/26/2008.	03/01/2016.	-	142,963	-	-	-	142,963	-	142,963	142,963	-	-	0	-
	CR Tenant LLC.....	Columbus.....	OH.	Distribution.....	05/23/2014.	06/02/2016.	66,768	.....	.....	.....	.....	.....0	.....	.....66,768	66,768	-	-	0	-
	Crow Holdings Realty Partners V, L.P.....	Dallas.....	SD..	Distribution.....	01/14/2008.	12/22/2016.	3,552,584	.....	.....	.....	.....	.....0	.....	.....3,552,584	3,552,584	-	-	0	-
	Crow Holdings Realty Partners VII, LP.....	Wilmington.....	DE..	Distribution.....	05/01/2015.	12/20/2016.	222,371	.....	.....	.....	.....	.....0	.....	.....222,371	222,371	-	-	0	-
	Crow Holdings Retail Fund, L.P.....	Dover.....	DE..	Distribution.....	04/01/2015.	12/15/2016.	167,061	.....	.....	.....	.....	.....0	.....	.....167,061	167,061	-	-	0	-
	Cville Operations Hub LLC.....	Charlottesville.....	VA..	Fully Amortized.....	05/21/2013.	12/31/2016.	-	-	(845,958)	-	-	(845,958)	-	-	-	-	-	0	-
	Exeter Industrial Value Fund III, L.P.....	Conshohocken.....	PA..	Distribution.....	03/27/2014.	11/02/2016.	14,088	.....	.....	.....	.....	.....0	.....	.....14,088	14,088	-	-	0	-
	FMC Pier 2 Sublessor LLC.....	San Francisco.....	CA..	Distribution.....	08/15/2014.	12/29/2016.	46,030	.....	.....	.....	.....	.....0	.....	.....46,030	46,030	-	-	0	-
	GEAM Value Add Realty Partners, LP.....	Stamford.....	CT..	Distribution.....	10/06/2006.	05/27/2016.	2,089,000	12,153,321	-	-	-	12,153,321	-	14,242,321	2,494,846	-	(11,747,475)	(11,747,475)	-
	Golden Belt.....	Durham.....	NC..	Fully Amortized.....	01/08/2008.	12/31/2016.	-	-	(325)	-	-	(325)	-	-	-	-	-	0	-
	Harbert U.S. Real Estate Fund V, L.P.....	Birmingham.....	AL..	Distribution.....	11/26/2013.	12/21/2016.	1,239,812	.....	.....	.....	.....	.....0	.....	.....1,239,812	1,239,812	-	-	0	-
	Hunt Commercial Realty Partners III LP (fka Capmark III).....	Horsham.....	PA..	Distribution.....	07/23/2007.	12/20/2016.	5,343,043	.....	.....	.....	.....	.....0	.....	.....5,343,043	5,343,043	-	-	0	-
	Legg Mason Real Estate Fund II.....	Los Angeles.....	CA..	Distribution.....	07/12/2005.	12/29/2016.	3,358,534	.....	.....	.....	.....	.....0	.....	.....3,358,534	3,358,534	-	-	0	-
	Mayberry Solar LLC.....	Mount Airy.....	NC..	Distribution.....	08/15/2011.	12/28/2016.	-	-	(157,481)	-	-	(157,481)	-	108,876	108,876	-	-	0	26,620
	Metropolitan Real Estate Partners V, L.P.....	New York.....	NY..	Distribution.....	04/16/2007.	12/29/2016.	4,491,819	.....	.....	.....	.....	.....0	.....	.....4,491,819	4,491,819	-	-	0	-
	Prime Property Fund, LLC.....	New York.....	NY..	Distribution.....	03/31/2015.	12/31/2016.	641,492	.....	.....	.....	.....	.....0	.....	.....641,492	641,492	-	-	0	-
	Raintree 973 Market Master Tenant LLC.....	San Francisco.....	CA..	Distribution.....	05/27/2014.	09/12/2016.	31,293	.....	.....	.....	.....	.....0	.....	.....31,293	31,293	-	-	0	-

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Disposal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income
	Ram Realty Partners II, LP.....	Palm Beach Gardens..	FL...	Distribution.....	06/22/2007.	12/14/2016.	10,066,213	-	-	-	-	0	-	10,066,213	...10,066,213	-	-	0	-
	River House Landlord LLC.....	Roanoke.....	VA..	Fully Amortized.....	12/05/2012.	12/31/2016.	-	-	(754)	-	-	(754)	-	-	-	-	-	0	2,727
	Rockbridge Hospitality Fund IV, L.P.....	Columbus.....	OH.	Distribution.....	11/09/2007.	12/23/2016.	4,393,336	(897,106)	-	-	-	(897,106)	-	3,496,230	...6,050,768	-	2,554,537	...2,554,537	2,262,291
	Rockbridge Real Estate Fund II.....	Columbus.....	OH.	Dissolution.....	07/07/2003.	12/21/2016.	-	-	-	-	-	0	-	-	-	-	-	0	133,655
	Rockbridge Real Estate Fund III LLC.....	Columbus.....	OH.	Distribution.....	06/12/2006.	09/29/2016.	-	363,788	-	-	-	363,788	-	363,788	363,788	-	-	0	321,264
	Stonehenge Investor III LLC.....	Winston-Salem.....	NC..	Fully Amortized.....	08/11/2014.	12/31/2016.	38,242	-	(38,242)	-	-	(38,242)	-	-	-	-	-	0	-
	Strata Fund 25 Lessee LLC.....	Chapel Hill.....	NC..	Distribution.....	06/30/2015.	11/10/2016.	284,599	-	-	-	-	0	-	284,599	284,599	-	-	0	-
	Stuyvestant Hall Master Tenant LLC.....	Delaware.....	OH.	Dissolution.....	04/03/2012.	12/12/2016.	-	-	-	-	-	0	-	-	-	-	-	0	1,322
	Urban America LP II.....	New York.....	NY..	Distribution.....	01/23/2007.	08/30/2016.	645,439	-	-	-	-	0	-	645,439	645,439	-	-	0	-
	US Industrial REIT II.....	Dallas.....	TX..	Dissolution.....	03/31/2007.	05/03/2016.	-	-	-	-	-	0	-	-	-	-	-	0	924,015
	US Office Development Program, L.P.....	Wilmington.....	DE..	Distribution.....	12/02/2014.	12/02/2016.	4,350,778	-	-	-	-	0	-	4,350,778	...4,350,778	-	-	0	-
	Westport Capital Partners Fund II.....	Westport.....	CT..	Distribution.....	07/17/2008.	09/22/2016.	4,247,500	-	-	-	-	0	-	4,247,500	...4,247,500	-	-	0	-
	Wrightwood Capital High Yield Partners II.....	Chicago.....	IL....	Distribution.....	10/10/2008.	12/22/2016.	1,436,562	(1,060,597)	-	-	-	(1,060,597)	-	375,965	1,013,129	-	637,164	637,164	545,725
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated							49,920,994	10,702,494	(1,688,569)	0	0	9,013,925	0	60,177,676	...51,621,903	0	(8,555,774)	(8,555,774)	4,217,619

Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated

BCCS Investment Fund LLC.....	Boston.....	MA	Fully Amortized.....	02/21/2008	12/31/2016	-	-	(611)	-	-	(611)	-	-	-	-	-	0	-
NW REI, LLC.....	Columbus.....	OH	Distribution.....	02/08/2008	12/30/2016	59,192,634	-	-	-	-	0	59,192,634	59,192,634	-	-	-	0	-

1899999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Affiliated.....	59,192,634	0	(611)	0	0	(611)	0	59,192,634	59,192,634	0	0	0	0
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Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated

	400 Capital Credit Opportunities Fund LP.....	Windsor.....	CT..	Distribution.....	04/01/2014.	10/01/2016.	5,250,913					0		5,250,913	5,250,913	-	-	0	-
	MA P&C Ins. Co. Community & Economic Development Initiative LLC	Boston.....	MA.	Distribution.....	08/08/2013.	04/25/2016.	830					0		830	830	-	-	0	-
	NWI Emerging Markets Fixed Income Fund, LP.	Wilmington.....	DE..	Distribution.....	04/30/2013.	05/27/2016.	15,184,930	(184,930)	-	-	-	(184,930)	-	15,000,000	15,465,609	-	465,609	465,609	-
	Pretium Mortgage Credit Partners I, L.P.....	Wilmington.....	DE..	Distribution.....	11/25/2014.	12/19/2016.	399,864					0		399,864	399,864	-	-	0	-

2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....	20,836,537	(184,930)	0	0	0	(184,930)	0	20,651,607	21,117,216	0	465,609	465,609	0
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Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated

OYS Fund LLC.....	New York.....	NY..	Distribution.....	04/01/2011..	10/28/2016..	81,000,000	.....	.....	.....	.....	.....0	.....	.....81,000,000	81,000,000	-	-	0	-
Prisma Polyphony Fund LLC.....	Rumson.....	NJ..	Distribution.....	05/28/2004..	08/01/2016..	38,000,000	.....	.....	.....	.....	.....0	.....	.....38,000,000	38,000,000	-	-	0	-

2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....	119,000,000	0	0	0	0	0	0	0	119,000,000	119,000,000	0	0	0	0
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Non-Collateral Loans - Unaffiliated

City of Dayton Loan.....	Dayton.....	OH.....	Distribution.....	02/04/2002.....	10/11/2016.....	20,857.....	0.....	20,857.....	20,857.....	-.....	-.....	0.....	-.....
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2799999. Total - Non-Collateral Loans - Unaffiliated.....	20,857	0	0	0	0	0	0	0	20,857	20,857	0	0	0	0
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Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated

[illegible][illegible]

Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated

[illegible]

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
	Raymond James Housing Opportunities Fund 35, LLC.....	St Petersburg.....	FL...	Nationwide Tax Credit Partnership 2016-A, LLC	12/08/2014.	10/28/2016.	8,026,301	.....	.....	.....	.....	.....0	.....	.....8,026,301	7,571,404	-	(454,897)	(454,897)	-
3399999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Unaffiliated.....							38,310,154	0	(9,824,047)	0	0	(9,824,047)	0	32,494,441	32,663,239	0	168,797	168,797	0
Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated																			
	Nationwide Tax Credit Partners 2009 - G LLC.....	Columbus.....	OH.	Fully Amortized.....	09/30/2011.	12/31/2016.	1,000	-	(1,000)	-	-	(1,000)	-	-	-	-	-	0	-
3499999. Total - Non-Guaranteed Federal Low Income Housing Tax Credit - Affiliated.....							1,000	0	(1,000)	0	0	(1,000)	0	0	0	0	0	0	0
Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated																			
	Patrick Henry Lofts (611 Jefferson SIF, LLC).....	Roanoke.....	VA..	Fully Amortized.....	06/10/2011.	12/31/2016.	-	-	(2,360)	-	-	(2,360)	-	-	-	-	-	0	9,582
3799999. Total - Non-Guaranteed State Low Income Housing Tax Credit - Unaffiliated.....							0	0	(2,360)	0	0	(2,360)	0	0	0	0	0	0	9,582
4499999. Subtotal - Unaffiliated.....							380,642,993	28,926,657	..(11,516,221)	0	0	17,410,436	100	403,369,915	..369,837,676	(7,150,208)	(26,382,033)	(33,532,241)	4,467,201
4599999. Subtotal - Affiliated.....							227,286,061	0	(1,611)	0	0	(1,611)	0	227,285,061	227,285,061	0	0	0	0
4699999. Totals.....							607,929,054	28,926,657	..(11,517,832)	0	0	17,408,825	100	630,654,976	..597,122,737	(7,150,208)	(26,382,033)	(33,532,241)	4,467,201

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																								
137001	AA	1	Canal Barge Inc US Govt Gtd Title XI Nt.....	.....	..	.....	4	1FE	5,050	...103.928	5,196	5,000	5,015	.....	.....(10)	.....	.....	.....7.200	6.751	AO.....	90	360	02/18/2013.	04/01/2018.
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	257,059	...108.398	255,054	235,294	238,967	.....	.....(1,651)	.....	.....	.....10.000	8.355	AO.....	4,967	23,529	10/18/2001.	10/15/2018.
742651	DJ	8	Private Export Funding Corp Nt.....	.....	..	.....	.....	.....1FE	6,455,735	...110.054	7,153,484	6,500,000	6,479,088	.....	.....3,706	.....	.....	.....4.300	4.373	JD.....	12,422	279,500	11/17/2009.	12/15/2021.
742651	DU	3	Private Export Funding Corp Nt.....	.....	..	.....	.....	.....1FE	5,036,865	...101.567	5,078,365	5,000,000	5,028,401	.....	.....(8,464)	.....	.....	.....2.250	2.066	MS.....	33,125	112,500	01/01/2016.	03/15/2020.
912810	FS	2	U S Treasury 01/15/2026 TIPS.....	C.....	..	.....	.....	.....1	102,866,038	...137.206	137,206,483	100,000,000	120,359,982	1,955,108	122,694	.....	.....	.....2.000	2.144	JJ.....	1,125,252	2,404,870	12/11/2007.	01/15/2026.
912810	PS	1	U S Treasury 01/15/2027 TIPS.....	SD..	..	.....	.....	.....1	54,090,211	...140.418	70,209,159	50,000,000	61,119,919	972,605	(91,624)	.....	.....	.....2.375	2.155	JJ.....	657,558	1,405,323	04/02/2009.	01/15/2027.
912810	PV	4	U S Treasury 01/15/2028 TIPS.....	.....	..	.....	.....	.....1	38,057,016	...128.832	50,888,613	39,500,000	38,306,258	147,614	101,628	.....	.....	.....1.750	0.306	JJ.....	368,459	.....	10/27/2016.	01/15/2028.
912810	QF	8	U S Treasury 02/15/2040 TIPS.....	.....	..	.....	.....	.....1	17,232,074	...138.514	21,469,627	15,500,000	17,503,450	102,744	(6,317)	.....	.....	.....2.125	0.884	FA.....	139,140	58,688	10/27/2016.	02/15/2040.
912810	QV	3	U S Treasury 02/15/2042 TIPS.....	.....	..	.....	.....	.....1	16,971,002	...101.278	15,191,764	15,000,000	17,565,486	280,976	(54,994)	.....	.....	.....0.750	0.356	FA.....	45,458	118,878	11/01/2012.	02/15/2042.
912810	RA	8	U S Treasury 02/15/2043 TIPS.....	C.....	..	.....	.....	.....1	17,246,636	...96.261	20,214,861	21,000,000	18,333,406	297,607	113,512	.....	.....	.....0.625	1.403	FA.....	52,124	136,308	06/25/2013.	02/15/2043.
912810	RR	1	U S Treasury 02/15/2046 TIPS.....	.....	..	.....	.....	.....1	40,391,654	...102.450	36,882,048	36,000,000	40,506,180	156,655	(42,129)	.....	.....	.....1.000	0.614	FA.....	138,724	.....	08/22/2016.	02/15/2046.
912828	H4	5	U S Treasury 01/15/2025 TIPS.....	.....	..	.....	.....	.....1	126,891,402	...100.372	123,959,800	123,500,000	127,328,246	493,503	(56,659)	.....	.....	.....0.250	0.122	JJ.....	145,564	.....	08/22/2016.	01/15/2025.
912828	KD	1	U S Treasury Nt.....	SD..	..	.....	.....	.....1	3,967,500	...103.141	4,125,624	4,000,000	3,992,217	.....	.....3,510	.....	.....	.....2.750	2.845	FA.....	41,549	110,000	04/20/2009.	02/15/2019.
912828	LA	6	U S Treasury 07/15/2019 TIPS.....	.....	..	.....	.....	.....1	35,787,848	...120.546	42,191,135	35,000,000	39,894,154	632,493	(92,191)	.....	.....	.....1.875	1.600	JJ.....	343,212	733,514	07/30/2014.	07/15/2019.
912828	MF	4	U S Treasury 01/15/2020 TIPS.....	.....	..	.....	.....	.....1	15,029,264	...117.565	17,634,720	15,000,000	15,173,844	57,419	87,160	.....	.....	.....1.375	(0.458)	JJ.....	106,506	.....	10/27/2016.	01/15/2020.
912828	N7	1	U S Treasury 01/15/2026 TIPS.....	.....	..	.....	.....	.....1	11,654,327	...102.724	11,299,659	11,000,000	11,691,052	55,797	(19,072)	.....	.....	.....0.625	0.138	JJ.....	32,341	.....	08/22/2016.	01/15/2026.
912828	TE	0	U S Treasury 07/15/2022 TIPS.....	SD..	..	.....	.....	.....1	27,404,293	...105.382	26,345,512	25,000,000	27,665,876	437,429	(245,061)	.....	.....	.....0.125	(0.805)	JJ.....	15,175	32,431	11/01/2012.	07/15/2022.
912828	UH	1	U S Treasury 01/15/2023 TIPS.....	.....	..	.....	.....	.....1	36,612,938	...103.952	39,501,570	38,000,000	38,683,512	626,338	173,503	.....	.....	.....0.125	0.597	JJ.....	22,980	49,112	06/25/2013.	01/15/2023.
912828	UX	6	U S Treasury 04/15/2018 TIPS.....	LS..	..	.....	.....	.....1	35,678,345	...105.523	35,877,848	34,000,000	35,759,208	138,111	(57,248)	.....	.....	.....0.125	(0.322)	AO.....	9,524	22,131	08/22/2016.	04/15/2018.
0199999.	U.S. Government - Issuer Obligations.....								592,125,757	XXX	665,997,541	574,690,294	626,097,903	6,354,399	(72,165)	0	0	XXX	XXX	XXX	3,297,508	5,527,194	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																								
36202C	4P	5	GNMA Pool #2630.....	.....	..	.....	4	1	9,992	...113.781	10,821	9,510	9,899	.....	.....(14)	.....	.....	.....6.500	4.879	MON...	52	618	01/01/2003.	08/20/2028.
36217D	M5	0	GNMA Pool #190380.....	.....	..	.....	4	1	187	...100.224	187	186	186	.....	.....	.....	.....	.....7.500	7.250	MON...	1	14	02/18/2013.	06/15/2017.
36218C	HY	4	GNMA Pool #218147.....	.....	..	.....	4	1	1,302	...100.583	1,316	1,309	1,304	.....	.....1	.....	.....	.....8.500	8.759	MON...	9	111	02/18/2013.	05/15/2017.
38377N	N7	5	GNMA REMIC Ser 2010-164 CI BD.....	.....	..	.....	4	1	12,105,913	...102.778	12,603,120	12,262,492	12,205,102	.....	.....25,179	.....	.....	.....3.500	3.711	MON...	35,766	429,187	02/18/2013.	09/20/2037.
38377R	KS	3	GNMA REMIC Ser 2010-163 CI MD.....	.....	..	.....	4	1	9,622,266	...105.653	10,565,300	10,000,000	9,832,472	.....	.....54,463	.....	.....	.....4.000	4.528	MON...	33,333	400,000	04/14/2011.	06/16/2039.
38377U	PV	4	GNMA REMIC Ser 2011-34 CI PB.....	.....	..	.....	4	1	6,760,592	...103.612	7,252,854	7,000,000	6,923,050	.....	.....41,224	.....	.....	.....4.000	4.553	MON...	23,333	280,000	02/18/2013.	08/20/2039.
38377W	WS	9	GNMA REMIC Ser 2011-82 CI LP.....	.....	..	.....	4	1	826,360	...100.217	812,162	810,405	809,828	.....	.....(2,368)	.....	.....	.....3.250	2.793	MON...	2,195	26,338	06/10/2011.	02/20/2037.
38377X	NE	8	GNMA REMIC Ser 2011-112 CI GN.....	.....	..	.....	4	1	2,381,648	...100.308	2,398,710	2,391,342	2,388,070	.....	.....1,279	.....	.....	.....2.000	2.104	MON...	3,986	47,827	02/18/2013.	11/20/2036.
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	.....	..	.....	4	1	2,304,605	...109.452	2,579,036	2,356,313	2,331,187	.....	.....1,650	.....	.....	.....6.500	6.913	MON...	12,763	153,160	12/12/2001.	06/15/2024.
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	.....	..	.....	4	1	2,323,120	...113.688	2,569,571	2,260,197	2,286,028	.....	.....(1,990)	.....	.....	.....7.250	6.821	MON...	13,655	163,864	01/30/2002.	09/15/2025.
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	.....	..	.....	4	1	2,451,190	...112.388	2,768,604	2,463,438	2,453,512	.....	.....201	.....	.....	.....6.750	6.895	MON...	13,857	166,282	01/24/2002.	06/15/2026.
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	.....	..	.....	4	1	1,915,001	...114.524	2,088,705	1,823,811	1,868,504	.....	.....(1,974)	.....	.....	.....6.750	5.976	MON...	10,259	123,107	11/02/2001.	06/15/2028.
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....								40,702,176	XXX	43,650,386	41,379,003	41,109,142	0	117,651	0	0	XXX	XXX	XXX	149,209	1,790,508	XXX	XXX
0599999.	Total - U.S. Government.....								632,827,933	XXX	709,647,927	616,069,297	667,207,045	6,354,399	45,486	0	0	XXX	XXX	XXX	3,446,717	7,317,702	XXX	XXX
All Other Governments - Issuer Obligations																								
135087	E6	7	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....	.....1FE	3,213,429	...98.100	2,919,426	2,975,969	3,086,622	.....	.....(4,078)	.....	.....(122,729)	1.500	1.083	JD.....	3,781	22,524	08/19/2016.	06/01/2026.
135087	YZ	1	Canada /Govt/ Bd CDN\$.....	SD..	..	.....	.....	.....1FE	2,037,996	...108.482	1,614,195	1,487,985	1,489,846	.....	.....(546)	.....	.....43,005	3.500	3.458	JD.....	4,411	53,053	02/18/2011.	06/01/2020.
000000	00	0	Russian Federation Sr Nt.....		..			3FE	2,205,000	...105.342	2,106,840	2,000,000	2,106											

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SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC 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
74409A AA 7	Province of Santa Fe Sr Nt.....	.....	D	.....	.....4FE	750,000	94,000	705,000	750,000	705,000	(45,000)	.....	.....	.....	.....6.900	6.900	MN.....	8,625	.....	10/25/2016	11/01/2027
06999999	All Other Governments - Issuer Obligations.....	.....	.....	.....	.....	.....10,918,908	XXX	10,030,461	9,788,954	10,043,284	(191,086)	(14,205)	0	(79,724)	XXX	XXX	XXX	78,976	140,359	XXX	XXX
10999999	Total - All Other Governments.....	.....	.....	.....	.....	.....10,918,908	XXX	10,030,461	9,788,954	10,043,284	(191,086)	(14,205)	0	(79,724)	XXX	XXX	XXX	78,976	140,359	XXX	XXX

U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations

010410	6E	3	Alabama St GO Cap Impt Ser D.....				1FE	2,132,064	101.272	2,025,440	2,000,000	2,011,886	(28,188)	4,000	2.549	JD	6,667	80,000	07/30/2014.	06/01/2017.
341150	XN	5	Florida St GO Dept of Trans.....			2	1FE	636,162	103.108	618,648	600,000	602,348	(4,544)	5,250	4.450	JJ	15,750	31,500	02/28/2008.	07/01/2019.
341150	XP	0	Florida St GO Dept of Trans.....			2	1FE	1,017,829	103.108	1,031,080	1,000,000	1,003,231	(6,246)	5,250	4.589	JJ	26,250	52,500	07/30/2014.	07/01/2020.
34153P	JB	5	Florida St Bd Ed GO Pub Cap Outlay Ser B.....			2	1FE	1,471,088	106.161	1,507,486	1,420,000	1,446,818	(10,354)	5,000	4.170	JD	5,917	71,000	07/30/2014.	06/01/2023.
34153P	MF	2	Florida St Bd Ed GO Pub Ref Cap Outlay S.....			2	1FE	10,459,258	108.878	10,768,034	9,890,000	10,202,661	(83,893)	5,000	4,000	JD	41,208	494,500	07/30/2014.	06/01/2024.
373384	DS	2	Georgia St GO Ser E.....			2	1FE	10,527,000	102.322	10,232,200	10,000,000	10,037,621	(62,324)	5,000	4,340	FA	208,333	500,000	08/08/2007.	08/01/2023.
373384	GV	2	Georgia St GO Ser B.....			2	1FE	5,346,606	105.591	5,279,550	5,000,000	5,069,201	(43,881)	5,000	4.040	JJ	125,000	250,000	07/30/2014.	07/01/2019.
373384	JQ	0	Georgia St GO Ser B.....			2	1FE	256,765	107.282	268,205	250,000	253,225	(1,512)	5,000	4.320	JJ	6,250	12,500	07/30/2014.	01/01/2026.
373384	PJ	9	Georgia St GO Ref Ser I.....				1FE	16,810,522	105.698	15,854,700	15,000,000	15,470,221	(302,572)	5,000	2.850	JJ	375,000	750,000	02/18/2013.	07/01/2018.
419791	ZY	7	Hawaii St GO Ser DJ.....			2	1FE	966,187	100.992	908,928	900,000	902,634	(10,471)	5,000	3.794	AO	11,250	45,000	04/01/2010.	04/01/2020.
419791	ZZ	4	Hawaii St GO Ser DJ.....			2	1FE	107,354	100.992	100,992	100,000	100,293	(1,163)	5,000	3.794	AO	1,250	5,000	04/01/2010.	04/01/2020.
419792	FE	1	Hawaii St GO Preref Ser DQ.....			2	.....	3,725,387	108.386	3,896,477	3,595,000	3,688,642	(33,200)	5,000	3.860	JD	14,979	179,750	04/29/2016.	06/01/2020.
419792	FS	0	Hawaii St GO Unref Ser DQ.....			2	1FE	1,051,769	108.262	1,098,859	1,015,000	1,040,545	(9,908)	5,000	3.898	JD	4,229	50,750	11/12/2015.	06/01/2020.
574192	4W	7	Maryland St GO Ref St & Loc Facs Ln Ser.....				1FE	10,430,304	106.846	9,616,140	9,000,000	9,378,630	(199,473)	5,000	2.631	MN	75,000	450,000	02/18/2013.	11/01/2018.
574192	4X	5	Maryland St GO Ref St & Loc Facs Ln Ser.....				1FE	11,210,895	109.780	10,978,000	10,000,000	10,535,955	(178,924)	5,000	3.011	MN	83,333	500,000	07/30/2014.	11/01/2019.
57582N	3D	5	Massachusetts St GO Ref Ser A.....	SD..			1FE	12,142,980	112.104	12,107,232	10,800,000	11,202,719	(102,269)	5,250	4.120	FA	236,250	567,000	09/30/2005.	08/01/2020.
57582N	H8	1	Massachusetts St GO Ref Ser C.....	SD..			1FE	12,469,780	119.034	12,921,141	10,855,000	11,574,734	(105,132)	5,500	4.221	JD	49,752	597,025	01/24/2007.	12/01/2022.
57582N	SM	8	Massachusetts St GO Ref Ser D.....				1FE	8,555,400	113.434	8,507,550	7,500,000	7,842,638	(82,971)	5,500	4.170	AO	103,125	412,500	08/17/2006.	10/01/2020.
57582N	XM	2	Massachusetts St GO Ref Ser B.....	SD..			1FE	6,557,280	124.776	7,486,560	6,000,000	6,354,842	(25,612)	5,250	4.540	FA	131,250	315,000	06/15/2007.	08/01/2027.
57582P	AB	6	Massachusetts St GO Ref Ser B.....	SD..			1FE	5,485,100	114.760	5,738,000	5,000,000	5,200,860	(38,217)	5,250	4.290	MS	87,500	262,500	03/28/2008.	09/01/2021.
57582P	QQ	6	Massachusetts St GO Cons Ln Ser A.....			2	1FE	10,387,764	107.794	10,779,400	10,000,000	10,124,468	(53,838)	5,000	4.390	MS	166,667	500,000	02/18/2013.	03/01/2025.
594610	3J	4	Michigan St Enviro Protn GO Ref Environm.....			2	1FE	1,035,015	110.424	1,104,240	1,000,000	1,018,275	(7,208)	6,000	5.158	MN	10,000	60,000	07/30/2014.	11/01/2022.
594610	3R	6	Michigan St Enviro Protn GO Taxable Ref.....			4	1FE	3,487,634	112.045	3,921,575	3,500,000	3,495,614	1,361	6,850	6.900	MN	39,958	239,750	07/30/2014.	11/01/2019.
604129	HK	5	Minnesota St GO Pub & Recr Fac Imp Ser A.....			2	1FE	9,397,714	105.308	9,477,720	9,000,000	9,107,673	(72,512)	5,000	4.120	JD	37,500	450,000	07/30/2014.	06/01/2020.
604129	NW	2	Minnesota St GO Trunk Hwy Ser E.....			2	1FE	2,531,630	105.816	2,645,400	2,500,000	2,517,063	(6,180)	4,000	3.720	FA	41,667	100,000	07/30/2014.	08/01/2023.
604129	UB	0	Minnesota St GO St Trunk Hwy Ser B.....				1FE	6,807,702	109.010	6,540,600	6,000,000	6,384,030	(142,315)	5,000	2.429	FA	125,000	300,000	07/30/2014.	08/01/2019.
605580	EC	9	Mississippi St GO Ref Ser A FSA Cr.....				1FE	1,105,800	112.804	1,128,040	1,000,000	1,035,005	(8,255)	5,250	4.250	MN	8,750	52,500	08/09/2006.	11/01/2020.
646039	KW	6	New Jersey St GO Ref Ser M.....				1FE	3,302,850	108.766	3,262,980	3,000,000	3,078,420	(28,600)	5,500	4.400	JJ	76,083	165,000	08/21/2007.	07/15/2019.
646039	NQ	6	New Jersey St GO Ref MBIA-IBC Ser H.....				1FE	16,160,550	105.228	15,784,200	15,000,000	15,180,765	(114,103)	5,250	4.411	JJ	393,750	787,500	07/07/2006.	07/01/2018.
646039	NR	4	New Jersey St GO Ref MBIA-IBC Ser K.....	SD..			1FE	5,331,450	105.174	5,258,700	5,000,000	5,052,735	(32,446)	5,125	4.408	JJ	118,160	256,250	07/07/2006.	07/15/2018.
677520	YA	0	Ohio St GO Infrastructure Impt Ser A.....			2	1FE	3,158,266	100.641	3,064,518	3,045,000	3,049,433	(26,801)	5,000	4.088	MS	50,750	152,250	07/30/2014.	09/01/2021.
677520	YD	4	Ohio St GO Infrastructure Impt Ser A.....			2	1FE	8,307,963	100.641	8,005,992	7,955,000	7,962,348	(44,365)	5,000	4.421	MS	132,583	397,750	09/05/2007.	09/01/2024.
677520	YE	2	Ohio St GO Infrastructure Impt Ser A.....			2	1FE	8,711,204	100.641	8,413,588	8,360,000	8,367,321	(44,191)	5,000	4.451	MS	139,333	418,000	09/05/2007.	09/01/2025.
68608B	CV	8	Oregon St GO Dept Admin Svcs Opport Ser.....				1FE	1,156,840	103.596	1,035,960	1,000,000	1,020,629	(21,999)	5,000	2.701	JD	4,167	50,000	04/22/2010.	12/01/2017.
68608K	ST	6	Oregon St GO St Brd Higher Ed Ser A.....			2	1FE	1,023,610	105.868	1,058,680	1,000,000	1,009,830	(5,871)	5,000	4.351	FA	20,833	50,000	07/30/2014.	08/01/2022.
70914P	AT	9	Pennsylvania St GO First Ser A.....			2	1FE	12,049,646	103.249	12,291,793	11,905,000	11,920,485	(17,872)	5,000	4.838	MN	99,208	595,250	03/05/2008.	11/01/2025.
70914P	E7	3	Pennsylvania St GO Second Ser.....				1FE	44,520,800	103.245	41,298,000	40,000,000	44,375,190	(145,610)	4,000	2.710	MS	586,667		08/09/2016.	09/15/2031.
70914P	E8	1	Pennsylvania St GO Second Ser.....			2	1FE	17,424,328	102.257	16,008,333	15,655,000	17,367,340	(56,988)	4,000	2.710	MS	229,607		08/10/2016.	09/15/2032.
70914P	JH	6	Pennsylvania St GO First Ser.....			2	1FE	12,515,971	107.819	12,938,280	12,000,000	12,202,214	(86,112)	5,000	4.190	MS	176,667	600,000	02/18/2013.	03/15/2023.

SCHEDULE D - PART 1

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

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1			2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
						3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22			
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation				Actual Cost	Rate Used to Obtain Fair Value											Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
70914P	LC	4	Pennsylvania St GO Second Ser.....						1FE	2,176,913	110.061	2,201,220	2,000,000	2,108,801		(28,839)				5.000	3.340	JJ.....	50,000	100,000	07/30/2014.	07/01/2020.	
70914P	LW	0	Pennsylvania St GO First Ser A.....						1FE	16,076,423	104.056	15,088,120	14,500,000	14,845,121		(298,657)				5.000	2.829	FA.....	273,889	725,000	07/30/2014.	02/15/2018.	
83710D	3X	4	South Carolina St GO Ref-St Hwy-Ser A.....						1FE	2,163,600	105.337	2,106,740	2,000,000	2,062,342		(42,673)				5.000	2.738	JD.....	8,333	100,000	07/30/2014.	06/01/2018.	
83710D	W2	0	South Carolina St GO Infrastr-Ser A.....					2	1FE	4,005,796	107.675	4,016,278	3,730,000	3,846,621		(49,102)				5.000	3.540	AO.....	46,625	186,500	07/30/2014.	10/01/2020.	
83710D	X6	0	South Carolina St GO Economic Dev-Ser A.....						1FE	4,341,381	104.771	4,190,840	4,000,000	4,119,586		(93,377)				5.000	2.548	AO.....	50,000	200,000	07/30/2014.	04/01/2018.	
880541	MQ	7	Tennessee St GO Ser C.....					2	1FE	3,180,882	105.090	3,152,700	3,000,000	3,066,729		(48,328)				5.000	3.278	MN.....	25,000	150,000	07/30/2014.	05/01/2023.	
880541	MR	5	Tennessee St GO Ser C.....					2	1FE	3,345,726	105.090	3,305,081	3,145,000	3,211,622		(48,207)				5.000	3.359	MN.....	26,208	157,250	07/30/2014.	05/01/2024.	
882722	TT	8	Texas St GO Ser B.....						1FE	4,819,629	102.996	4,634,820	4,500,000	4,577,732		(101,913)				5.000	2.648	AO.....	56,250	225,000	07/30/2014.	10/01/2017.	
882722	X7	1	Texas St GO Wtr Finl Assistance-D Unref.....					2	1FE	1,252,803	108.983	1,318,694	1,210,000	1,233,216		(8,337)				5.000	4.208	FA.....	25,208	60,500	07/30/2014.	08/01/2024.	
917542	QN	5	Utah St GO Ser C.....						1FE	4,481,943	102.030	4,081,200	4,000,000	4,049,870		(97,918)				5.000	2.476	JJ.....	100,000	200,000	07/30/2014.	07/01/2017.	
917542	QR	6	Utah St GO Bld Amer Bd Ser D.....					4	1FE	4,000,000	110.388	4,415,520	4,000,000	4,000,000						4.554	4.554	JJ.....	91,080	182,160	02/18/2013.	07/01/2024.	
928109	VL	8	Virginia St GO Ser B.....					2	1FE	4,999,900	108.510	4,882,950	4,500,000	4,702,764		(79,777)				5.000	3.050	JD.....	18,750	225,000	07/30/2014.	06/01/2023.	
93974A	4V	3	Washington St GO Cap Apprec Ser C.....			@			1FE	860,460	85.125	1,702,500	2,000,000	1,470,562		68,811					4.850	N/A.....			10/20/2005.	06/01/2023.	
93974B	2M	3	Washington St GO Ser C - Var Purp.....					2	1FE	5,207,045	103.855	5,192,750	5,000,000	5,063,303		(61,025)				5.000	3.699	JJ.....	125,000	250,000	07/30/2014.	01/01/2019.	
93974B	N7	3	Washington St GO Ser A.....					2	1FE	9,517,540	101.966	9,686,770	9,500,000	9,513,462		(4,078)				5.000	0.797	JJ.....	237,500		10/27/2016.	07/01/2020.	
93974C	BQ	2	Washington St GO Ser A Var Purpose.....					2	1FE	3,046,324	105.591	3,167,730	3,000,000	3,010,748		(6,756)				5.000	4.750	JJ.....	75,000	150,000	07/30/2014.	07/01/2027.	
93974C	JN	1	Washington St GO Var Purp Ser R 2010A.....					2	1FE	4,664,067	107.180	4,823,100	4,500,000	4,577,964		(36,678)				5.000	4.089	JJ.....	112,500	225,000	07/30/2014.	01/01/2023.	
93974C	KE	9	Washington St GO Var Purp Ser 2010A.....					2	1FE	10,692,849	108.851	11,059,262	10,160,000	10,382,065		(79,894)				5.000	4.100	FA.....	211,667	508,000	07/30/2014.	08/01/2025.	
93974C	PX	2	Washington St GO Var Purp Ser 2010E.....						1FE	15,449,255	104.211	14,563,487	13,975,000	14,275,389		(268,796)				5.000	2.970	FA.....	291,146	698,750	07/30/2014.	02/01/2018.	
956553	XE	6	West Virginia St GO Unref Ref Infrastruc.....					2	1FE	3,745,099	100.275	3,665,051	3,655,000	3,655,000		(45,974)				5.000	3.452	MN.....	30,458	182,750	03/05/2015.	11/01/2020.	
97705L	SJ	7	Wisconsin St GO Ser A.....					2	1FE	4,445,176	105.022	4,358,413	4,150,000	4,203,814		(38,664)				5.000	3.990	MN.....	34,583	207,500	07/30/2014.	05/01/2020.	
97705L	XF	9	Wisconsin St GO Ser C.....					2	1FE	13,957,026	107.464	14,824,659	13,795,000	13,872,201		(21,364)				4.000	3.819	MN.....	91,967	551,800	07/30/2014.	05/01/2022.	
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....										416,206,304	XXX	411,401,106	387,165,000	400,037,454	0	(3,636,305)	0	0	XXX	XXX	XXX	6,046,807	16,085,985	XXX	XXX	
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....										416,206,304	XXX	411,401,106	387,165,000	400,037,454	0	(3,636,305)	0	0	XXX	XXX	XXX	6,046,807	16,085,985	XXX	XXX	
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																											
035438	CE	8	Ann Arbor MI GO Bld Amer Bd.....					2	1FE	1,000,000	106.970	1,069,700	1,000,000	1,000,000						5.500	5.500	MN.....	9,167	55,000	08/06/2009.	05/01/2024.	
052396	RT	7	Austin TX GO Pub Ppty Fin Contractual.....					2	1FE	3,165,731	102.639	3,079,170	3,000,000	3,023,735		(34,821)				5.000	3.779	MS.....	50,000	150,000	07/30/2014.	09/01/2018.	
052396	RU	4	Austin TX GO Pub Ppty Fin Contractual.....					2	1FE	1,106,410	102.702	1,027,020	1,000,000	1,008,686		(12,755)				5.000	3.660	MS.....	16,667	50,000	02/06/2008.	09/01/2019.	
074347	TT	2	Beaufort Cnty SC GO Ref Ser B.....						1FE	1,166,985	100.305	1,138,462	1,135,000	1,136,118		(13,102)				5.000	3.809	FA.....	23,646	56,750	07/30/2014.	02/01/2017.	
088365	CV	1	Bexar Cnty TX GO Hosp Dist Ctf's Oblig.....					2	1FE	7,092,865	104.249	7,297,430	7,000,000	7,031,080		(26,416)				5.000	4.589	FA.....	132,222	350,000	07/30/2014.	02/15/2022.	
101547	TS	6	Boulder Valley CO GO Sch Dist #RE-2 Boul.....					2	1FE	8,401,960	108.883	8,634,422	7,930,000	8,077,904		(57,096)				5.000	4.180	JD.....	33,042	396,500	07/30/2014.	12/01/2023.	
101547	TT	4	Boulder Valley CO GO Sch Dist #RE-2 Boul.....					2	1FE	7,594,575	108.858	7,930,305	7,285,000	7,394,194		(42,040)				5.000	4.339	JD.....	30,354	364,250	07/30/2014.	12/01/2024.	
101547	TY	3	Boulder Valley CO GO Sch Dist #RE-2 Boul.....					2	1FE	4,044,482	108.535	4,341,400	4,000,000	4,023,598		(9,024)				5.000	4.738	JD.....	16,667	200,000	07/30/2014.	12/01/2029.	
114889	VE	5	Broward Cnty FL GO Ref Ser B.....					2	1FE	668,572	112.182	712,356	635,000	647,214		(2,731)				5.000	4.470	JJ.....	15,875	31,750	08/08/2007.	01/01/2022.	
114889	VF	2	Broward Cnty FL GO Ref Ser B.....					2	1FE	15,843,625	112.059	16,808,850	15,000,000	15,305,202		(68,342)				5.000	4.439	JJ.....	375,000	750,000	08/09/2007.	01/01/2023.	
114889	VG	0	Broward Cnty FL GO Ref Ser B.....					2	1FE	21,830,624	111.977	22,815,314	20,375,000	20,895,317		(116,955)				5.000	4.298	JJ.....	509,375	1,018,750	08/09/2007.	01/01/2024.	
123547	2N	0	Butler Cnty OH GO Ref.....					4	1FE	10,804,673	119.692	11,191,202	9,350,000	10,226,084		(70,410)				5.250	4.091	JD.....	40,906	490,875	03/21/2007.	12/01/2026.	
137087	LP	5	Canal Winchester OH Loc SD GO Ref.....						1FE	5,050,976	123.514	5,366,683	4,345,000	4,807,595		(29,581)				5.250	4.111	JD.....	19,009	228,113	03/14/2007.	12/01/2028.	
145628	VS	9	Carrollton TX Fmrs Brh ISD GO Preref Sch.....					2	1FE	2,106,029	100.411	2,103,610	2,095,000	2,096,258		(9,771)				4.500	3.999	FA.....	35,615	94,275	01/12/2016.	02/15/2018.	
145628	WD	1	Carrollton TX Fmrs Brh ISD GO Unref Sch.....					2	1FE	2,919,353	100.411	2,916,940	2,905,000	2,906,638		(12,715)				4.500	4.030	FA.....	49,385	130,725	01/12/2016.	02/15/2018.	
158843	TY	8	Chandler AZ GO Unltd.....					2	1FE	3,064,749	101.916	3,057,480	3,000,000	3,007,349		(14,217)				5.000	4.499	JJ.....	75,000	150,000	07/30/2014.	07/01/2020.	
164231	KP	6	Cherokee Cnty GA Sch Sys GO Ser A.....					2	1FE	2,082,541	108.851	2,177,020	2,000,000	2,044,706		(16,090)				5.000	4.080	FA.....	41,667	100,000	07/30/2014.	08/01/2023.	
164231	KQ	4	Cherokee Cnty GA Sch Sys GO Bld Amer Bd.....					4	1FE	3,000,000	116.104																

SCHEDULE D - PART 1

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

E10.3

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description																			
165573	H5	8	Chester Cnty PA GO Preref.....	..	..	2	1	3,180,766	...108.753	3,431,157	3,155,000	3,177,644	(3,122)	.....	.....	.....5.000	4.697	JJ.....	72,740	.....	08/12/2016.	07/15/2027.
165573	H6	6	Chester Cnty PA GO Preref.....	..	..	2	1	4,428,637	...108.753	4,785,132	4,400,000	4,425,197	(3,439)	.....	.....	.....5.000	4.758	JJ.....	101,444	.....	08/12/2016.	07/15/2028.
165573	H8	2	Chester Cnty PA GO Preref.....	..	..	2	1	5,749,096	...108.753	6,149,982	5,655,000	5,737,469	(11,627)	.....	.....	.....5.000	4.386	JJ.....	130,379	.....	08/12/2016.	07/15/2029.
165573	J4	9	Chester Cnty PA GO Unref.....	..	..	2	1FE	846,281	...108.286	915,017	845,000	846,147	(133)	.....	.....	.....5.000	4.942	JJ.....	19,482	.....	08/12/2016.	07/15/2027.
165573	J5	6	Chester Cnty PA GO Unref.....	..	..	2	1FE	1,098,109	...108.208	1,190,288	1,100,000	1,098,193	84	.....	.....	.....5.000	5.019	JJ.....	25,361	.....	08/12/2016.	07/15/2028.
165573	J7	2	Chester Cnty PA GO Unref.....	..	..	2	1FE	1,355,396	...108.131	1,454,362	1,345,000	1,354,139	(1,257)	.....	.....	.....5.000	4.713	JJ.....	31,010	.....	08/12/2016.	07/15/2029.
167485	QW	4	Chicago IL GO Proj & Ref Ser A.....	..	..	2	2FE	5,325,350	...100.521	5,026,050	5,000,000	5,000,000	.....	.....	.....	.....5.000	4.182	JJ.....	125,000	250,000	03/17/2006.	01/01/2019.
167501	2P	9	Chicago Ill Brd Ed Sch Ref GO Ser A.....	..	..	4	4FE	5,928,873	...100.564	5,319,836	5,290,000	5,319,836	93,248	(39,661)	.....	.....5.500	4.450	JD.....	24,246	290,950	08/07/2007.	12/01/2023.
167505	DC	7	Chicago Ill Brd Ed Sch Ref GO Ser A.....	..	..	4	1FE	14,936,523	...106.430	14,793,770	13,900,000	14,446,561	(65,849)	.....	.....	.....5.250	4.580	JD.....	60,813	729,750	02/20/2008.	12/01/2023.
167505	ED	4	Chicago Ill Brd Ed Sch Ref GO Ser A MBIA.....	..	..	4	1FE	10,813,600	...106.430	10,643,000	10,000,000	10,429,336	(51,852)	.....	.....	.....5.250	4.520	JD.....	43,750	525,000	03/11/2008.	12/01/2023.
167560	MQ	1	Chicago IL Met Wtr Rclm Dst GO Gtr Chica.....	..	..	1	1FE	5,529,000	...114.353	5,717,650	5,000,000	5,239,296	(35,123)	.....	.....	.....5.000	4.081	JD.....	20,833	250,000	02/15/2007.	12/01/2022.
180848	FS	7	Clark Cnty NV GO Bld Amer Bd Ser A.....	..	..	4	1FE	5,269,150	...126.698	6,334,900	5,000,000	5,239,209	(5,119)	.....	.....	.....6.754	6.343	JJ.....	168,850	337,700	01/26/2010.	07/01/2038.
181059	MM	5	Clark Cnty NV Sch Dist GO Ltd Tax Bldg S.....	..	..	2	1FE	9,440,146	...103.808	9,498,432	9,150,000	9,228,873	(79,603)	.....	.....	.....5.000	4.069	JD.....	20,333	457,500	07/30/2014.	06/15/2019.
181070	CQ	4	Clark Cnty NV Wtr GO Reclamation Dist Se.....	..	..	2	1FE	14,915,238	...109.230	16,384,500	15,000,000	14,934,266	3,045	.....	.....	.....5.250	3.884	JJ.....	393,750	525,000	10/27/2016.	07/01/2029.
186343	YS	2	Cleveland OH GO Ref Var Purp Ser C.....	..	..	1	1FE	2,295,632	...119.198	2,431,639	2,040,000	2,178,042	(14,516)	.....	.....	.....5.250	4.230	MN.....	13,685	107,100	04/05/2007.	11/15/2024.
186343	YV	5	Cleveland OH GO Ref Var Purp Ser C.....	..	..	4	1FE	3,059,262	...119.131	3,216,537	2,700,000	2,928,179	(16,207)	.....	.....	.....5.250	4.270	MN.....	18,113	141,750	04/05/2007.	11/15/2027.
196686	AR	0	Colorado Springs CO GO Sch Dist No 11 Se.....	..	..	1	1FE	4,470,452	...114.759	4,532,981	3,950,000	4,168,306	(39,473)	.....	.....	.....5.250	4.000	JD.....	17,281	207,375	01/29/2008.	12/01/2021.
207515	GF	8	Conneaut PA SD GO Ser B.....	..	..	4	1FE	3,803,205	...112.307	3,930,745	3,500,000	3,637,884	(20,468)	.....	.....	.....5.000	4.230	MN.....	29,167	175,000	04/12/2007.	11/01/2022.
207515	GG	6	Conneaut PA SD GO Ser B.....	..	..	4	1FE	5,277,536	...115.104	5,571,034	4,840,000	5,076,207	(24,954)	.....	.....	.....5.000	4.260	MN.....	40,333	242,000	04/12/2007.	11/01/2024.
207515	GH	4	Conneaut PA SD GO Ser B.....	..	..	4	1FE	6,675,535	...116.442	7,102,962	6,100,000	6,449,226	(28,069)	.....	.....	.....5.000	4.280	MN.....	50,833	305,000	04/12/2007.	11/01/2026.
213185	KL	4	Cook Cnty IL GO Ref - Ser A.....	..	..	1	1FE	3,300,550	...109.100	3,000,250	2,750,000	3,286,219	(14,331)	.....	.....	.....5.000	3.243	MN.....	17,569	46,215	06/15/2016.	11/15/2030.
213185	KM	2	Cook Cnty IL GO Ref - Ser A.....	..	..	1	1FE	2,985,600	...108.588	2,714,700	2,500,000	2,974,085	(11,515)	.....	.....	.....5.000	3.368	MN.....	15,972	42,014	06/15/2016.	11/15/2031.
213201	PP	5	Cook Cnty IL GO Prsv Dist.....	..	..	1	1FE	6,852,256	...108.913	7,112,019	6,530,000	6,644,741	(26,599)	.....	.....	.....5.000	4.500	MN.....	41,719	326,500	08/21/2007.	11/15/2020.
220147	T2	8	Corpus Christi TX ISD GO Ind Sch Dist Sc.....	..	..	2	1FE	7,600,720	...109.116	8,232,802	7,545,000	7,567,075	(7,713)	.....	.....	.....5.000	4.880	FA.....	142,517	377,250	07/30/2014.	08/15/2024.
220147	T3	6	Corpus Christi TX ISD GO Ind Sch Dist Sc.....	..	..	2	1FE	7,441,101	...109.116	8,134,598	7,455,000	7,444,765	928	.....	.....	.....5.000	5.020	FA.....	140,817	372,750	07/30/2014.	08/15/2025.
235219	FJ	6	Dallas TX GO Preref Ref & Impt Ser A.....	..	..	1	1FE	49,399	...104.249	46,912	45,000	46,120	(970)	.....	.....	.....5.000	2.731	FA.....	850	2,250	07/03/2013.	02/15/2018.
235219	FR	8	Dallas TX GO Unref Ref & Impt Ser A.....	..	..	1	1FE	16,455,347	...103.773	15,519,252	14,955,000	15,336,739	(330,869)	.....	.....	.....5.000	2.675	FA.....	282,483	747,750	07/03/2013.	02/15/2018.
251093	S5	0	Detroit Mich GO Dist St Aid.....	..	..	2	1FE	7,381,050	...103.637	7,772,775	7,500,000	7,408,101	4,479	.....	.....	.....5.000	5.125	MN.....	62,500	375,000	03/12/2010.	11/01/2030.
289365	KQ	0	Elmbrook WI Sch Dist GO Preref Sch Bldg.....	..	..	2	1	1,200,581	...106.693	1,274,981	1,195,000	1,198,481	(1,446)	.....	.....	.....4.500	4.362	AO.....	13,444	53,775	06/25/2015.	04/01/2027.
289365	KR	8	Elmbrook WI Sch Dist GO Unref Sch Bldg &.....	..	..	2	1	1,060,061	...106.922	1,154,758	1,080,000	1,062,131	1,332	.....	.....	.....4.500	4.705	AO.....	12,150	48,600	06/25/2015.	04/01/2027.
303820	2W	3	Fairfax Cnty VA GO Ref Pub Imp.....	..	..	2	1FE	7,521,588	...105.823	7,910,269	7,475,000	7,495,935	(8,769)	.....	.....	.....4.000	3.869	AO.....	74,750	299,000	07/30/2014.	04/01/2023.
303820	4M	3	Fairfax Cnty VA GO Ref Pub Imp Bld Amer.....	..	..	1	1FE	2,999,850	...116.033	3,480,990	3,000,000	2,999,907	.....	.....	.....	.....5.100	5.100	AO.....	38,250	153,000	02/18/2013.	10/01/2027.
346766	LB	2	Fort Bend Cnty TX GO RD.....	..	..	2	1FE	2,062,644	...100.641	2,012,820	2,000,000	2,004,105	(24,856)	.....	.....	.....5.000	3.717	MS.....	33,333	100,000	07/30/2014.	03/01/2019.
349460	W2	7	Fort Worth TX ISD GO.....	..	..	2	1FE	4,237,320	...104.249	4,169,960	4,000,000	4,032,381	(27,616)	.....	.....	.....5.000	4.253	FA.....	75,556	200,000	02/13/2008.	02/15/2027.
360064	PV	5	Fulton Cnty GA Sch Dist GO Ref.....	..	..	4	1FE	6,545,393	...110.596	6,353,740	5,745,000	6,028,143	(63,810)	.....	.....	.....5.500	4.150	JJ.....	157,988	315,975	05/15/2007.	01/01/2021.
375280	KA	1	Gilbert AZ GO Projs of 2006 & 2007.....	..	..	2	1FE	4,360,911	...105.453	4,302,482	4,080,000	4,137,658	(36,570)	.....	.....	.....5.000	4.020	JJ.....	102,000	204,000	07/30/2014.	07/01/2019.
38134L	BQ	4	Golden West Sch Fng Auth CA GO Ref Bever.....	..	..	1	1FE	7,845,688	...117.632	8,140,134	6,920,000	7,341,895	(66,150)	.....	.....	.....5.250	4.020	FA.....	151,375	363,300	02/14/2008.	08/01/2022.
412486	2T	8	Harford Cnty MD GO Cons Pub Impt.....	..	..	2	1FE	5,414,171	...103.605	5,439,263	5,250,000	5,297,238	(49,783)	.....	.....	.....5.000	3.988	JD.....	21,875	262,500	07/30/2014.	12/01/2018.
414004	3L	3	Harris Cnty TX GO Ref Ser C.....	..	..	1	1FE	17,699,616	...102.511	17,027,077	16,610,000	16,691,666	(127,098)	.....	.....	.....5.000	4.190	FA.....	313,744	830,500	08/06/2007.	08/15/2017.
442402	6U	2	Houston TX ISD GO Ref Ser B.....	..	..	2	1FE	10,117,025	...100.430	9,540,850	9,500,000	9,508,294	(66,777)	.....	.....	.....5.000	4.271	FA.....	179,444	475,000	10/13/2005.	02/15/2020.
442402	6W	8	Houston TX ISD GO Ref Ser B.....	..	..	2	1FE	10,157,900	...100.419	10,041,900	10,000,000	10,002,627	(21,114)	.....	.....	.....5.000	4.780	FA.....	188,889	500,000	03/05/2008.	02/15/2024.
478700	H9	1	Johnson Cnty KS GO Unif SD Bld Amer Bd 2.....	..	..	2	1FE	2,418,600	...108.665	2,607,960	2,400,000	2,406,043	(1,993)	.....	.....	.....5.500	5.400	AO.....	33,000	132,000	05/18/2009.	10/01/2025.

SCHEDULE D - PART 1

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

E10.4

1			2		Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
					3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22		
CUSIP Identification			Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation				Actual Cost	Rate Used to Obtain Fair Value											Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
478700	J2	4	Johnson Cnty KS GO Unif SD Bld Amer Bd 2.....				2	1FE	2,130,000	108.751	2,316,396	2,130,000	2,130,000						5.500	5.500	AO	29,288	117,150	05/11/2009.	10/01/2026.
478700	J4	0	Johnson Cnty KS GO Unif SD Bld Amer Bd 2.....				2	1FE	1,000,000	108.341	1,083,410	1,000,000	1,000,000						5.750	5.750	AO	14,375	57,500	05/18/2009.	10/01/2028.
486116	XH	4	Kauai Cnty HI GO Bld Amer Bd.....					1FE	500,000	104.096	520,480	500,000	500,000						4.036	4.036	FA	8,408	20,180	03/03/2010.	08/01/2018.
49474E	S8	7	King Cnty WA GO Ltd Tax Swr.....				2	1FE	4,937,850	107.282	5,364,100	5,000,000	4,984,497		7,178				5.000	5.165	JJ	125,000	250,000	03/18/2009.	01/01/2029.
509426	H6	2	Lake Cnty OH GO Swr & Wtr Dist Impt.....				2	1FE	587,363	100.310	566,752	565,000	565,000						5.250	4.717	JD	2,472	29,663	08/25/2003.	12/01/2019.
512804	RA	5	Lakota OH Loc Sch Dist GO Ref Ser A.....					1FE	3,509,258	116.742	3,677,373	3,150,000	3,304,816		(22,550)				5.250	4.300	JD	13,781	165,375	10/24/2005.	12/01/2022.
524786	WA	4	Lehigh Cnty PA GO Ser A.....					1FE	12,344,195	103.455	12,264,590	11,855,000	11,959,327		(115,788)				5.000	3.960	MN	75,740	592,750	07/30/2014.	11/15/2017.
524786	WC	0	Lehigh Cnty PA GO Ser A.....				2	1FE	12,636,703	103.350	12,670,710	12,260,000	12,351,272		(101,155)				5.000	4.119	MN	78,328	613,000	07/30/2014.	11/15/2019.
544646	UM	2	Los Angeles CA Uni Sch Dist GO Ser F.....				2	1FE	4,874,950	107.881	5,394,050	5,000,000	4,908,447		5,092				5.000	5.201	JJ	125,000	250,000	02/05/2009.	07/01/2029.
567505	KL	5	Maricopa Cnty AZ Un High SD GO No 210 Re.....					1FE	2,272,900	111.724	2,234,480	2,000,000	2,086,129		(22,533)				5.250	3.921	JJ	52,500	105,000	03/14/2007.	07/01/2020.
584002	LF	4	Mecklenburg Cnty NC GO Pub Impt Ser B.....				2	1FE	10,609,080	104.211	10,421,100	10,000,000	10,120,937		(107,262)				5.000	3.850	FA	208,333	500,000	07/30/2014.	02/01/2019.
584002	PJ	2	Mecklenburg Cnty NC GO Ref Ser C.....				2	1FE	2,160,489	107.794	2,155,880	2,000,000	2,078,521		(34,646)				5.000	3.108	MS	33,333	100,000	07/30/2014.	03/01/2020.
586145	QJ	6	Memphis TN GO Ref Gen Impt.....					1FE	12,875,499	106.517	12,622,265	11,850,000	12,029,441		(97,010)				5.250	4.340	AO	155,531	622,125	05/02/2006.	10/01/2018.
586145	UD	4	Memphis TN GO Ref Gen Impt.....				2	1FE	6,753,101	104.733	6,676,729	6,375,000	6,431,658		(43,429)				5.000	4.260	AO	79,688	318,750	04/24/2008.	04/01/2023.
592112	DR	4	Met Govt Nashville & D Cnty GO Bld Amer.....				4	1FE	7,500,000	117.444	8,808,300	7,500,000	7,500,000						5.707	5.707	JJ	214,013	428,025	06/04/2010.	07/01/2034.
592112	JW	7	Met Govt Nashville & D Cnty GO Ser A Pre.....				2		464,331	101.451	415,949	410,000	414,070		(10,850)				5.000	2.287	MN	2,619	20,500	02/29/2012.	05/15/2020.
592112	KB	1	Met Govt Nashville & D Cnty GO Ser A Unr.....				2	1FE	7,369,989	101.470	6,925,328	6,825,000	6,871,647		(123,709)				5.000	3.125	MN	43,604	341,250	02/18/2013.	05/15/2020.
643272	8Q	3	New Castle Cnty DE GO Ser A.....				2	1FE	1,719,399	105.814	1,798,838	1,700,000	1,707,976		(4,891)				5.000	4.680	JJ	39,194	85,000	07/30/2014.	07/15/2026.
643272	8R	1	New Castle Cnty DE GO Ser A.....				2	1FE	1,008,896	105.814	1,058,140	1,000,000	1,003,662		(2,244)				5.000	4.750	JJ	23,056	50,000	07/30/2014.	07/15/2027.
64966K	BY	8	New York NY GO Unref Ser M.....				2	1FE	5,085	100.311	5,016	5,000	5,000						5.000	4.250	AO	63	250	11/05/2012.	04/01/2019.
64966L	G6	2	New York NY City GO Unref Ser G.....				2	1FE	5,027	100.306	5,015	5,000	5,000		(3)				5.000	4.310	FA	104	250	04/10/2015.	08/01/2017.
652234	PS	8	Newport News VA GO Gen Impt & Wtr Ser B.....					1FE	2,554,774	107.985	2,553,845	2,365,000	2,446,542		(37,079)				5.250	3.519	FA	51,734	124,163	07/30/2014.	02/01/2019.
659154	2T	4	North East ISD TX GO Ref.....					1FE	2,250,800	117.682	2,353,640	2,000,000	2,116,086		(16,451)				5.250	4.160	FA	43,750	105,000	03/29/2007.	02/01/2023.
659154	2W	7	North East ISD TX GO Ref.....					1FE	10,303,380	121.472	10,932,480	9,000,000	9,754,028		(67,220)				5.250	4.134	FA	196,875	472,500	11/20/2007.	02/01/2026.
659154	3E	6	North East ISD TX GO Ref.....					1FE	4,362,231	127.258	4,886,707	3,840,000	4,237,908		(15,441)				5.250	4.381	FA	84,000	201,600	08/13/2007.	02/01/2034.
681712	PP	4	Omaha NE GO Ref Omaha Conv Ctr Arena.....					1FE	6,837,662	120.275	6,831,620	5,680,000	6,438,957		(78,686)				5.250	3.380	AO	74,550	298,200	07/30/2014.	04/01/2025.
681712	PQ	2	Omaha NE GO Ref Omaha Conv Ctr Arena.....					1FE	3,924,743	121.361	4,247,635	3,500,000	3,829,790		(28,967)				5.250	4.020	AO	45,938	183,750	07/30/2014.	04/01/2026.
681712	PR	0	Omaha NE GO Ref Omaha Conv Ctr Arena.....					1FE	11,291,193	122.373	12,518,758	10,230,000	11,072,851		(64,531)				5.250	4.250	AO	134,269	537,075	07/30/2014.	04/01/2027.
718814	XQ	4	Phoenix AZ GO Var Purp Ser A.....				2	1FE	8,143,909	101.990	8,052,111	7,895,000	7,937,259		(82,104)				5.000	3.909	JJ	197,375	394,750	07/30/2014.	07/01/2018.
741701	VJ	2	Prince Georges Cnty MD GO Cons Pub Impt.....				2	1FE	6,251,835	102.121	6,086,412	5,960,000	5,992,041		(57,814)				5.000	3.980	JJ	137,411	298,000	07/30/2014.	07/15/2019.
742327	CD	9	Princeton OH City Sch Dist GO Ref Sch Im.....	SD			4	1FE	10,689,400	123.790	12,379,000	10,000,000	10,504,805		(25,129)				5.250	4.750	JD	43,750	525,000	03/11/2008.	12/01/2030.
752147	EF	1	Rancho Santiago CA GO Cmnty College Dist.....					1FE	2,253,540	117.353	2,347,060	2,000,000	2,104,845		(16,117)				5.250	4.200	MS	35,000	105,000	08/04/2005.	09/01/2022.
779240	EK	2	Round Rock TX Indep Sch Dis GO Sch Bldg.....				2	1FE	3,860,652	106.490	3,716,501	3,490,000	3,640,991		(92,380)				5.250	2.448	FA	76,344	183,225	07/30/2014.	08/01/2019.
797355	WJ	9	San Diego CA Uni Sch Dist GO Ref 1998 Se.....					1FE	5,769,600	124.375	6,218,750	5,000,000	5,445,706		(42,738)				5.500	4.240	JJ	137,500	275,000	02/04/2008.	07/01/2025.
797355	WK	6	San Diego CA Uni Sch Dist GO Ref 1998 Se.....	SD				1FE	11,221,600	125.780	12,578,000	10,000,000	10,742,141		(61,290)				5.500	4.530	JJ	275,000	550,000	08/09/2007.	07/01/2026.
797355	YY	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....					1FE	5,463,650	122.056	6,102,800	5,000,000	5,307,721		(19,969)				5.250	4.556	JJ	131,250	262,500	08/10/2007.	07/01/2028.
797355	ZF	4	San Diego CA Uni Sch Dist GO Ref 1998 Se.....					1FE	10,218,305	122.056	11,595,320	9,500,000	9,981,039		(31,030)				5.250	4.675	JJ	249,375	498,750	02/27/2008.	07/01/2028.
812626	D4	8	Seattle WA GO Ref & Impt-Ltd Tax-Ser B.....					1FE	5,592,887	105.948	5,297,400	5,000,000	5,181,082		(110,508)				5.000	2.650	FA	104,167	250,000	02/18/2013.	08/01/2018.
812626	XA	2	Seattle WA GO Ref.....				2	1FE	5,579,875	106.960	5,668,880	5,300,000	5,376,286		(37,518)				5.000	4.209	JD	22,083	265,000	07/30/2014.	12/01/2019.
849476	JQ	0	Spring Branch TX Sch Dist GO Ltd Tax.....				2	1FE	7,337,583	100.318	7,112,546	7,090,000	7,092,879		(33,653)				5.250	4.756	FA	155,094	372,225	02/26/2008.	02/01/2027.
85022K	DX	5	Springboro OH Cmnty SD City GO Ref.....					1FE	3,964,993	118.982	4,110,828	3,4													

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		
				Code	Foreign	Bond	NAIC		Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date				
CUSIP Identification			Description																									
927734	UL	5	Virginia Beach VA GO Ref & Impt.....										1FE	6,005,428	105.735	5,736,124	5,425,000	5,599,218	(109,289)	.....	.....	.....5.000	2.851	JJ.....	125,076	271,250	02/18/2013.	07/15/2018.
927734	UM	3	Virginia Beach VA GO Ref & Impt.....										1FE	4,410,017	108.858	4,376,092	4,020,000	4,214,054	(72,515)	.....	.....	.....5.000	3.010	JJ.....	92,683	201,000	07/30/2014.	07/15/2019.
930863	U7	8	Wake Cnty NC GO Public Impt GO Sch Pub I.....										2	9,539,294	107.683	9,858,379	9,155,000	9,297,407	(61,741)	.....	.....	.....5.000	4.239	MS.....	152,583	457,750	07/30/2014.	03/01/2024.
930863	V5	1	Wake Cnty NC GO Public Impt GO Pub Impt.....										2	4,794,582	107.527	4,849,468	4,510,000	4,649,874	(61,344)	.....	.....	.....5.000	3.498	MS.....	75,167	225,500	07/30/2014.	03/01/2023.
930863	V6	9	Wake Cnty NC GO Public Impt GO Pub Impt.....										2	5,756,469	107.483	5,927,687	5,515,000	5,600,775	(37,188)	.....	.....	.....5.000	4.239	MS.....	91,917	275,750	07/30/2014.	03/01/2024.
952347	RF	1	West Contra Costa CA GO Uni Sch Dist Cab.....										@.....	1,170,280	98.873	1,977,460	2,000,000	1,947,638	86,594	.....	.....	.....4.600	N/A.....	.....	.....	10/06/2005.	08/01/2017.	
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....										.....	.....612,144,394	XXX	631,228,511	575,145,000	591,535,817	93,248	(3,779,915)	0	0	XXX	XXX	XXX	9,183,178	28,031,924	XXX	XXX	
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....										.....	.....612,144,394	XXX	631,228,511	575,145,000	591,535,817	93,248	(3,779,915)	0	0	XXX	XXX	XXX	9,183,178	28,031,924	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																												
006116	AZ	0	Adams Cnty PA Indl Dev AuthRev Gettysbur.....										1FE	1,275,218	104.061	1,300,763	1,250,000	1,260,546	(6,217)	.....	.....	.....4.000	3.460	FA.....	18,889	50,000	07/30/2014.	08/15/2018.
010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A.....										2	1,920,378	117.203	1,951,430	1,665,000	1,918,290	(2,088)	.....	.....	.....5.000	3.161	MS.....	7,400	.....	11/16/2016.	09/01/2033.
010268	AY	6	Alabama Fed Aid HW Fin AuthRev Ser A.....										2	1,912,852	116.654	1,942,289	1,665,000	1,910,829	(2,023)	.....	.....	.....5.000	3.211	MS.....	7,400	.....	11/16/2016.	09/01/2034.
010268	AZ	3	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....										2	1,145,250	116.108	1,161,080	1,000,000	1,144,066	(1,184)	.....	.....	.....5.000	3.251	MS.....	4,444	.....	11/16/2016.	09/01/2035.
010268	BA	7	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....										2	2,856,375	115.836	2,895,900	2,500,000	2,853,474	(2,901)	.....	.....	.....5.000	3.281	MS.....	11,111	.....	11/16/2016.	09/01/2036.
011842	UA	7	Alaska St Intl Arpts Rev Unref AMT Ser A.....										2	4,306,227	100.265	4,376,567	4,365,000	4,310,822	4,596	.....	.....	.....5.000	5.299	AO.....	54,563	109,125	07/28/2016.	10/01/2021.
04048R	DT	0	Arizona Brd Regents AZ St Rev Bld Amer B.....										4	1,340,000	125.375	1,680,025	1,340,000	1,340,000	.....	.....	.....6.304	6.304	JJ.....	42,237	84,474	03/31/2010.	07/01/2039.	
04780M	PF	0	Atlanta GA Arpt Rev Ref AMT Ser B.....										2	8,105,828	109.077	8,813,422	8,080,000	8,097,249	(3,811)	.....	.....	.....5.000	4.941	JJ.....	202,000	404,000	07/30/2014.	01/01/2026.
047870	MW	7	Atlanta GA Wtr & Wstwtr Rev Ref.....										2	2,356,860	117.607	2,352,140	2,000,000	2,300,900	(31,459)	.....	.....	.....5.000	2.950	MN.....	16,667	100,000	02/26/2015.	11/01/2028.
047870	MX	5	Atlanta GA Wtr & Wstwtr Rev Ref.....										2	5,863,450	116.956	5,847,800	5,000,000	5,728,416	(75,939)	.....	.....	.....5.000	3.010	MN.....	41,667	250,000	02/26/2015.	11/01/2029.
047870	MY	3	Atlanta GA Wtr & Wstwtr Rev Ref.....										2	1,750,470	116.470	1,747,050	1,500,000	1,711,405	(21,977)	.....	.....	.....5.000	3.070	MN.....	12,500	75,000	02/26/2015.	11/01/2030.
052476	TL	2	Austin TX Wtr & Wastewtr Rev Wtr & Swr S.....										2	5,494,972	109.381	6,015,955	5,500,000	5,496,087	300	.....	.....	.....5.000	5.009	MN.....	35,139	275,000	07/30/2014.	11/15/2026.
08527N	GW	0	Bernalillo Cnty NM Rev Gross Tax Rcpts.....										1FE	2,091,940	115.601	2,312,020	2,000,000	2,088,897	(3,043)	.....	.....	.....5.250	1.188	AO.....	26,250	.....	10/27/2016.	10/01/2021.
090929	GH	7	Birmingham AL SPLCare Fing Rev Ref-Child.....										2	2,379,674	114.121	2,385,129	2,090,000	2,345,733	(25,958)	.....	.....	.....5.000	3.321	JD.....	8,708	104,500	08/26/2015.	06/01/2029.
090929	GK	0	Birmingham AL SPLCare Fing Rev Ref-C.....										2	14,273,951	113.329	14,307,786	12,625,000	14,081,452	(147,194)	.....	.....	.....5.000	3.411	JD.....	52,604	631,250	08/26/2015.	06/01/2030.
091096	KU	0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser.....										2	3,557,086	104.442	3,279,479	3,140,000	3,548,331	(8,755)	.....	.....	.....4.000	2.521	JJ.....	30,353	.....	08/24/2016.	01/01/2034.
091096	LM	7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser.....										2	12,979,443	102.750	11,913,863	11,595,000	12,950,534	(28,909)	.....	.....	.....4.000	2.661	JJ.....	112,085	.....	08/24/2016.	01/01/2034.
114894	WC	8	Broward Cnty FL Arpt Sys Rev Amt-Ser A.....										2	4,525,680	110.412	4,416,480	4,000,000	4,473,970	(45,980)	.....	.....	.....5.000	3.421	AO.....	50,000	175,000	10/30/2015.	10/01/2031.
114894	WD	6	Broward Cnty FL Arpt Sys Rev Amt-Ser A.....										2	4,504,240	110.018	4,400,720	4,000,000	4,454,766	(43,991)	.....	.....	.....5.000	3.481	AO.....	50,000	175,000	10/30/2015.	10/01/2032.
114894	WE	4	Broward Cnty FL Arpt Sys Rev Amt-Ser A.....										2	2,241,480	109.548	2,190,960	2,000,000	2,217,847	(21,014)	.....	.....	.....5.000	3.541	AO.....	25,000	87,500	10/30/2015.	10/01/2033.
13033W	KX	0	California I & E Dev Bk Rev Bay Area Tol.....										2	8,366,320	120.971	9,677,680	8,000,000	8,211,668	(19,922)	.....	.....	.....5.000	4.620	JJ.....	200,000	400,000	08/21/2007.	07/01/2025.
13033W	LA	9	California I & E Dev Bk Rev Bay Area Tol.....										2	4,937,700	123.892	6,194,600	5,000,000	4,958,277	2,769	.....	.....	.....5.000	5.100	JJ.....	125,000	250,000	03/04/2008.	07/01/2033.
130685	CE	8	California St Pub Wks Brd Rev Ref Regent.....										1FE	8,204,271	111.224	8,731,084	7,850,000	7,965,491	(30,631)	.....	.....	.....5.000	4.530	JD.....	32,708	392,500	08/20/2007.	06/01/2020.
130685	CF	5	California St Pub Wks Brd Rev Ref Regent.....										1FE	9,654,300	114.639	10,317,510	9,000,000	9,263,881	(52,926)	.....	.....	.....5.250	4.510	JD.....	39,375	472,500	04/08/2008.	06/01/2021.
130685	DN	7	California St Pub Wks Brd Rev Ref Regent.....										1FE	10,441,817	115.242	10,729,030	9,310,000	9,751,856	(84,476)	.....	.....	.....5.250	4.121	MS.....	162,925	488,775	04/05/2007.	09/01/2021.
14739H	BJ	9	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....										1FE	1,330,000	105.125	1,398,163	1,330,000	1,330,000	.....	.....	.....5.168	5.168	MS.....	22,911	68,734	02/18/2013.	09/01/2022.	
14739H	BK	6	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....										1FE	1,250,000	105.400	1,317,500	1,250,000	1,250,000	.....	.....	.....5.318	5.318	MS.....	22,158	66,475	02/18/2013.	09/01/2023.	
14739H	BL	4	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....										1FE	1,250,000	105.559	1,319,488	1,250,000	1,250,000	.....	.....	.....5.418	5.418	MS.....	22,575	67,725	02/18/2013.	09/01/2024.	
14739H	BM	2	Cascade Wtr All WA Wtr Sys Rev Bld Amer.....										1FE	1,500,000	105.732	1,585,980	1,500,000	1,500,000	.....	.....	.....5.518	5.518	MS.....	27,590	82,770	02/18/2013.	09/01/2025.	
161045	HP	7	Charlotte NC Wtr & Swr Rev Ser 2008.....										2	6,528,677	105.560	6,835,010	6,475,000	6,523,545	(5,132)	.....	.....	.....5.000	0.886	JJ.....	161,875	.....	10/27/2016.	07/01/2027.
166409	FQ	0	Chesterfield Cnty VA Rev.....										2	2,331,498	104.993	2,451,587	2,335,000	2,332,813	203	.....	.....	.....4.000	4.013	MN.....	15,567	93,400	05/07/2009.	11/01/2025.
167562	NV	5	Chicago IL Midway Arpt Rev AMT Ref 2nd L.....										2	8,405,512	106.672	8,299,082	7,780,000	8,329,362	(67,209)	.....	.....	.....5.000	3.840	JJ.....	194,500	389,000	11/05/2015.	01/01/2032.
167562	NW	3	Chicago IL Midway Arpt Rev AMT Ref 2nd L.....										2	4,689,333	106.232	4,626,404	4,355,000	4,648,717	(35,860)	.....	.....	.....5.000	3.890	JJ.....	108,875	217,750	11/05/2015.	01/01/2033.

SCHEDULE D - PART 1

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

E10.6

1	2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n	B o n d			NAIC Design- ation																Rate Used to Obtain Fair Value	Fair 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.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code	CHAR		Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value					Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
167592	P5	7	Chicago IL O'Hare Int Arpt Rev Ref Gen A.....			1FE	13,876,720	103.899	13,506,870	13,000,000	13,103,156	.....	.....(98,734)		5.250	4.430	JJ.....	341,250	682,500	08/21/2007.	01/01/2018.	
167593	QH	8	Chicago IL O'Hare Int Arpt Rev Ref-AMT-A.....			2	1FE	5,618,550	110.816	5,540,800	5,000,000	5,552,251	.....	.....(59,108)		5.000	3.411	JJ.....	125,000	177,778	11/12/2015.	01/01/2027.
167593	QK	1	Chicago IL O'Hare Int Arpt Rev Ref-Amt-A.....			2	1FE	13,197,720	109.863	13,183,560	12,000,000	13,061,826	.....	.....(112,087)		5.000	3.711	JJ.....	300,000	426,667	10/08/2015.	01/01/2029.
172311	GA	4	Cincinnati OH Wtr Sys Rev Bld Amer Bd.....			4	1FE	1,000,000	109.119	1,091,190	1,000,000	1,000,000	.....			.....5.390	5.390	JD.....	4,492	53,900	07/22/2009.	12/01/2024.
18085P	MT	8	Clark Cnty NV Airport Rev Bld Amer Bd Se.....			4	1FE	17,250,000	140.942	24,312,495	17,250,000	17,250,000	.....			.....6.820	6.820	JJ.....	588,225	1,176,450	02/10/2010.	07/01/2045.
181006	EA	1	Clark Cnty NV Passenger Rev AMT Fac Las.....			2	1FE	5,233,630	101.634	5,081,700	5,000,000	5,014,105	.....	.....(27,302)		5.000	4.423	JJ.....	125,000	250,000	04/20/2007.	07/01/2023.
186398	JX	2	Cleveland OH Pub Pwr Sys Rev Unref Ser A.....			2	1FE	3,241,197	100.093	3,212,985	3,210,000	3,210,000	.....	.....(13,780)		5.000	4.491	MN.....	20,508	160,500	11/07/2014.	11/15/2018.
186398	KD	4	Cleveland OH Pub Pwr Sys Rev Unref Ser A.....			2	1FE	3,909,325	100.093	3,888,613	3,885,000	3,885,000	.....	.....(10,762)		5.000	4.671	MN.....	24,821	194,250	11/07/2014.	11/15/2024.
190828	WF	6	Cobb Cnty GA Wtr & Swr Rev Impt.....			2	1FE	7,841,861	108.391	8,129,325	7,500,000	7,682,113	.....	.....(67,979)		5.000	3.970	JJ.....	187,500	375,000	07/30/2014.	07/01/2026.
19648A	RH	0	Colorado Health Facs Auth Rev Catholic H.....			2	1FE	10,456,000	105.558	10,555,800	10,000,000	10,139,168	.....	.....(51,118)		5.500	4.902	JJ.....	275,000	550,000	10/26/2009.	07/01/2029.
196797	B2	9	Colorado Wtr ResPwrDevAuth Rev Nt Ser A.....			.....	.....1FE	112,823	100.334	105,351	105,000	105,000	.....			.....5.625	4.247	MS.....	1,969	5,906	06/14/2005.	09/01/2017.
20774L	7U	3	Connecticut St HI & Ed Fac Rev Auth Loom.....			.....	.....1FE	1,780,704	110.189	1,763,024	1,600,000	1,653,570	.....	.....(13,925)		5.250	4.211	JJ.....	42,000	84,000	10/19/2005.	07/01/2020.
20774L	7V	1	Connecticut St HI & Ed Fac Rev Auth Loom.....			.....	.....1FE	1,867,206	112.195	1,879,266	1,675,000	1,743,574	.....	.....(13,559)		5.250	4.241	JJ.....	43,969	87,938	10/19/2005.	07/01/2021.
20774L	7X	7	Connecticut St HI & Ed Fac Rev Auth Loom.....			.....	.....1FE	2,046,013	115.213	2,108,398	1,830,000	1,928,631	.....	.....(12,901)		5.250	4.291	JJ.....	48,038	96,075	10/19/2005.	07/01/2023.
20774L	7Y	5	Connecticut St HI & Ed Fac Rev Auth Loom.....			.....	.....1FE	2,158,338	116.448	2,247,446	1,930,000	2,043,822	.....	.....(12,602)		5.250	4.321	JJ.....	50,663	101,325	10/19/2005.	07/01/2024.
20774L	8A	6	Connecticut St HI & Ed Fac Rev Auth Loom.....			.....	.....1FE	1,229,217	119.097	1,310,067	1,100,000	1,173,640	.....	.....(6,131)		5.250	4.381	JJ.....	28,875	57,750	10/19/2005.	07/01/2026.
20774Y	XB	8	Conn St Hlth & Ed Facs Auth Rev Quinnipi.....			2	1FE	16,466,202	112.339	16,637,406	14,810,000	16,281,025	.....	.....(145,309)		5.000	3.631	JJ.....	370,250	573,888	08/28/2015.	07/01/2031.
235241	EX	0	Dallas TX Area Rapid Tr Rev Sr Lien.....			.....	.....1FE	11,470,600	124.542	12,454,200	10,000,000	10,965,666	.....	.....(61,332)		5.250	4.211	JD.....	43,750	525,000	02/13/2007.	12/01/2028.
235241	EY	8	Dallas TX Area Rapid Tr Rev Sr Lien.....			.....	.....1FE	14,363,502	124.901	15,606,380	12,495,000	13,765,133	.....	.....(72,704)		5.250	4.221	JD.....	54,666	655,988	02/13/2007.	12/01/2029.
235241	FA	9	Dallas TX Area Rapid Tr Rev Sr Lien.....			.....	.....1FE	19,556,933	126.327	21,633,499	17,125,000	18,941,256	.....	.....(85,573)		5.250	4.280	JD.....	74,922	899,063	05/21/2010.	12/01/2031.
235241	FC	5	Dallas TX Area Rapid Tr Rev Ref Sr Lien.....			.....	.....1FE	5,788,446	126.833	6,538,241	5,155,000	5,658,861	.....	.....(21,511)		5.250	4.390	JD.....	22,553	270,638	02/24/2010.	12/01/2032.
246419	AQ	8	Delaware St Trans Auth Rev Grant Anticip.....			.....	.....1FE	1,618,321	104.275	1,465,064	1,405,000	1,440,119	.....	.....(29,376)		5.000	2.799	MS.....	23,417	70,250	06/03/2010.	03/01/2018.
246428	XX	9	Delaware St Trans Auth Rev Sys Rev Sr Se.....			2	1FE	7,489,581	108.621	7,391,659	6,805,000	7,052,381	.....	.....(93,148)		5.000	3.469	JJ.....	170,125	340,250	07/30/2014.	07/01/2026.
246579	ER	3	Delaware Valley PA FinAuth Rev Regl Loc.....			.....	.....1FE	16,344,367	118.580	16,482,620	13,900,000	15,490,968	.....	.....(104,593)		5.500	4.239	FA.....	318,542	764,500	12/11/2007.	08/01/2028.
249181	5G	9	Denver CO City & Cnty Arpt Rev AMT Sys S.....			2	1FE	10,359,100	103.344	10,334,400	10,000,000	10,037,698	.....	.....(41,528)		5.250	4.802	MN.....	67,083	525,000	08/16/2007.	11/15/2021.
249181	5H	7	Denver CO City & Cnty Arpt Rev AMT Sys S.....			2	1FE	3,493,095	103.273	3,490,627	3,380,000	3,391,885	.....	.....(13,089)		5.250	4.832	MN.....	22,674	177,450	08/16/2007.	11/15/2022.
24919H	GG	1	Denver CO City Cnty Ex Tax Rev Ref Ser A.....			.....	.....1FE	10,639,700	111.872	11,187,200	10,000,000	10,217,826	.....	.....(53,854)		5.000	4.350	MS.....	166,667	500,000	08/30/2007.	09/01/2020.
251237	C3	5	Detroit MI Sewer Disp Rev Ref Sr Lien Se.....			.....	.....1FE	5,420,277	115.342	5,576,786	4,835,000	5,115,523	.....	.....(36,791)		5.250	4.220	JJ.....	126,919	253,838	01/30/2007.	07/01/2023.
29270C	S8	9	Energy NW WA Elec Rev Preref Columbia St.....			2	1	2,942,181	108.493	3,162,571	2,915,000	2,936,968	.....	.....(5,213)		5.000	4.677	JJ.....	72,875	72,875	05/03/2016.	07/01/2023.
29270C	T6	2	Energy NW WA Elec Rev Unref Columbia Sta.....			2	1FE	2,175,153	108.085	2,329,232	2,155,000	2,171,288	.....	.....(3,866)		5.000	4.676	JJ.....	53,875	53,875	05/03/2016.	07/01/2023.
313586	RC	5	FNMA Deb Zero Cpn.....	@.....		.....	.....1	15,351,300	94.830	28,449,090	30,000,000	25,118,363	.....	.....1,558,709			6.510	N/A.....			04/23/2009.	10/09/2019.
343246	DU	5	Florida St Wtr Poll Control Ser A.....			.....	.....1FE	12,182,202	102.175	11,034,900	10,800,000	10,958,421	.....	.....(289,546)		5.000	2.241	JJ.....	249,000	540,000	07/30/2014.	07/15/2017.
359900	XC	6	Fulton Cnty GA Dev Auth Rev GA Tech Fndt.....			2	1FE	1,000,000	110.332	1,103,320	1,000,000	1,000,000	.....			.....6.241	6.241	MN.....	10,402	62,410	06/01/2009.	11/01/2024.
362762	JZ	0	Gainesville & Hall Cnty GA Rev Northeast.....			2	1FE	9,704,700	107.374	10,737,400	10,000,000	9,774,183	.....	.....11,720		5.000	5.240	FA.....	188,889	500,000	01/25/2010.	02/15/2030.
365418	CU	4	Garden St Preservation Tr Rev Open Space.....			.....	.....1FE	4,400,720	110.077	4,403,080	4,000,000	4,128,492	.....	.....(30,244)		5.250	4.331	MN.....	35,000	210,000	11/16/2005.	11/01/2020.
37358M	BM	2	Georgia St Rd & Twy Auth Rev Fed Hwy Gra.....			2	1FE	5,301,550	104.777	5,238,850	5,000,000	5,050,285	.....	.....(33,809)		5.000	4.260	JD.....	20,833	250,000	03/27/2008.	06/01/2020.
389532	GZ	9	Grays Hrbr Cnty WA Pub UtilRev Preref Re.....			2	1FE	105,189	100.000	100,000	100,000	100,000	.....	.....(1,817)		5.000	3.140	JJ.....	2,500	5,000	01/21/2014.	07/01/2017.
389532	JK	9	Grays Hrbr Cnty WA Pub UtilRev Preref Re.....			2	1FE	341,524	101.966	341,586	335,000	335,000	.....	.....(4,278)		5.000	3.688	JJ.....	8,375	16,750	06/16/2015.	07/01/2017.
389532	JR	4	Grays Hrbr Cnty WA Pub UtilRev Unref Ref.....			2	1FE	1,081,057	101.966	1,085,938	1,065,000	1,065,000	.....	.....(10,540)		5.000	3.981	JJ.....	26,625	53,250	06/16/2015.	07/01/2017.
39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....			2	2FE	10,839,778	110.829	10,384,677	9,370,000	10,816,143	.....	.....(23,636)		5.000	3.111	JJ.....	83,289		10/14/2016.	07/01/2031.
392690	CE	1	Green Bay WI Wtr Sys Rev Ref.....			2	1FE	1,120,501	109.634	1,145,675												

SCHEDULE D - PART 1

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

E10.7

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				F o r e i g n	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
403760	GZ	8	Gwinnett Cnty GA Wtr & Swr Rev Ser A.....	.....	.....	2	1FE	15,177,334	105.919	15,580,685	14,710,000	14,875,901	(60,282)			4.000	3.539	FA	245,167	588,400	02/18/2013.	08/01/2024.
407287	MF	5	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....	.....	.....	2	1FE	4,866,611	105.525	4,537,575	4,300,000	4,850,934	(15,677)			4.000	2.531	JD	14,333	40,133	08/04/2016.	12/01/2031.
407287	MG	3	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....	.....	.....	2	1FE	4,789,580	104.750	4,451,875	4,250,000	4,774,681	(14,899)			4.000	2.581	JD	14,167	39,667	08/04/2016.	12/01/2032.
41415W	AX	0	Harris Cnty TX Rev Hosp Dist Ref Sr Lien.....	.....	.....	2	1FE	3,905,818	100.461	3,877,795	3,860,000	3,860,730	(5,863)			5.000	4.842	FA	72,911	193,000	08/21/2007.	02/15/2019.
41415W	AY	8	Harris Cnty TX Rev Hosp Dist Ref Sr Lien.....	.....	.....	2	1FE	3,780,450	100.461	3,767,288	3,750,000	3,750,485	(3,895)			5.000	4.892	FA	70,833	187,500	08/21/2007.	02/15/2020.
432275	AN	5	Hillsborough Cnty Fl Aviation Txbi Tampa.....	.....	.....	2	1FE	8,953,660	105.060	9,261,039	8,815,000	8,940,323	(11,056)			4.751	4.552	AO	104,700	451,374	10/01/2015.	10/01/2030.
452024	DF	6	Illinois Mun Elec Agy Supp Rev Ser A.....	.....	.....	2	1FE	5,206,800	100.318	5,015,900	5,000,000	5,002,258	(26,393)			5.250	4.701	FA	109,375	262,500	08/24/2007.	02/01/2022.
452227	HB	0	Illinois St Sales Tax Rev Esc to Mat 1st.....	.....	.....	.....	1	3,373,211	108.866	3,494,599	3,210,000	3,282,322	(27,406)			5.250	4.273	JD	7,490	168,525	07/03/2013.	06/15/2019.
452227	HJ	3	Illinois St Sales Tax Rev Unref 1st Ser.....	.....	.....	.....	2FE	7,051,565	107.864	7,323,966	6,790,000	6,906,358	(43,920)			5.250	4.504	JD	15,843	356,475	07/03/2013.	06/15/2019.
45470R	CX	2	Indiana St Fin Auth Hwy Rev Ref Ser C.....	.....	.....	.....	1FE	13,215,000	122.332	12,233,200	10,000,000	13,141,408	(73,592)			5.000	2.110	JD	165,278		07/27/2016.	06/01/2029.
45470Y	CC	3	Indiana Fin Auth Hlth Sys Rev Sisters St.....	.....	.....	.....	2	1FE	11,908,560	108.880	13,065,600	12,000,000	11,940,640	5,219		5.000	5.070	MN	100,000	600,000	10/21/2009.	11/01/2025.
455057	CR	8	Indiana St Fin Auth Rev St Revolving Fd.....	.....	.....	.....	1FE	2,742,650	104.477	2,611,925	2,500,000	2,526,962	(23,824)			5.250	4.221	FA	54,688	131,250	11/17/2005.	02/01/2018.
455057	XJ	3	Indiana St Fin Auth Rev St Revolving Fd.....	.....	.....	.....	1FE	6,277,768	104.134	6,039,772	5,800,000	5,927,853	(114,465)			5.000	2.919	FA	120,833	290,000	07/30/2014.	02/01/2018.
45505M	BH	8	Indiana Fin Auth IN Wstwtr Rev Second Li.....	.....	.....	.....	2	1FE	20,647,800	112.214	22,442,800	20,000,000	20,344,184	(63,170)		5.250	4.840	AO	262,500	1,050,000	08/18/2011.	10/01/2031.
45506D	TH	8	Indiana St Fin Auth Rev Ref Stadium Proj.....	.....	.....	.....	2	1FE	5,866,350	118.722	5,936,100	5,000,000	5,747,410	(74,408)		5.250	3.241	FA	109,375	262,500	05/08/2015.	02/01/2029.
45506D	TJ	4	Indiana St Fin Auth Rev Ref Stadium Proj.....	.....	.....	.....	2	1FE	5,938,249	118.220	6,017,398	5,090,000	5,822,145	(72,638)		5.250	3.311	FA	111,344	267,225	05/08/2015.	02/01/2030.
455141	RX	1	Indiana Trans Fin Auth Hwy Rev Ref Ser C.....	.....	.....	.....	1FE	5,553,050	123.997	6,199,850	5,000,000	5,333,573	(29,711)		5.500	4.580	JD	22,917	275,000	03/19/2008.	12/01/2025.	
455167	T5	5	Indiana Univ Rev.....	.....	.....	.....	2	1FE	1,680,792	105.380	1,686,080	1,600,000	1,631,101	(21,079)		5.000	3.578	JD	6,667	80,000	07/30/2014.	06/01/2019.
455167	T6	3	Indiana Univ Rev.....	.....	.....	.....	2	1FE	3,219,519	105.380	3,145,593	2,985,000	3,038,407	(36,149)		5.000	3.690	JD	12,438	149,250	02/18/2013.	06/01/2020.
45528S	VG	8	Indianapolis IN Pub Impt Rev Bd Wtrwks P.....	.....	.....	.....	1FE	3,079,841	113.728	3,320,858	2,920,000	2,988,501	(11,886)		5.250	4.718	JJ	76,650	153,300	08/21/2007.	01/01/2022.	
45528S	VM	5	Indianapolis IN Pub Impt Rev Bd Wtrwks P.....	.....	.....	.....	1FE	4,642,516	117.259	4,719,675	4,025,000	4,345,836	(36,007)		5.250	4.009	JJ	105,656	211,313	03/07/2007.	07/01/2024.	
45528U	RS	2	Indianapolis IN Pub Impt Rev AMT Arpt Au.....	.....	.....	.....	2	1FE	2,275,500	114.496	2,289,920	2,000,000	2,243,134	(26,202)		5.000	3.261	JJ	50,000	73,611	08/28/2015.	01/01/2027.
45528U	RT	0	Indianapolis IN Pub Impt Rev AMT Arpt Au.....	.....	.....	.....	2	1FE	9,268,461	113.809	9,355,100	8,220,000	9,145,857	(99,230)		5.000	3.381	JJ	205,500	302,542	08/28/2015.	01/01/2028.
462590	KD	1	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	.....	.....	2	1FE	1,622,013	99.560	1,622,828	1,630,000	1,622,873	510		4.000	4.050	JD	5,433	65,200	05/06/2015.	12/01/2027.
485116	SH	1	Kansas City MO Wtr Rev Ref & Impt Ser A.....	.....	.....	.....	2	1FE	2,930,789	106.901	2,955,813	2,765,000	2,803,245	(18,801)		5.000	4.240	JD	11,521	138,250	02/27/2009.	12/01/2022.
485424	LU	7	Kansas St DOT Highway Rev Ser B-1.....	.....	.....	.....	2	1FE	4,123,621	106.056	4,242,240	4,000,000	4,052,867	(30,163)		5.000	4.169	MS	66,667	200,000	07/30/2014.	09/01/2021.
49118N	CU	7	Kentucky Asset/Liab Commn Rev Agy Proj N.....	.....	.....	.....	1FE	6,951,807	108.986	6,920,611	6,350,000	6,515,953	(57,857)		5.250	4.202	MS	111,125	333,375	04/02/2008.	09/01/2019.	
495289	UZ	1	King Cnty WA Swr Rev.....	.....	.....	.....	2	1FE	2,198,848	107.180	2,293,652	2,140,000	2,168,045	(13,151)		5.000	4.309	JJ	53,500	107,000	07/30/2014.	01/01/2025.
495289	VB	3	King Cnty WA Swr Rev.....	.....	.....	.....	2	1FE	2,038,878	107.180	2,143,600	2,000,000	2,018,581	(8,687)		5.000	4.509	JJ	50,000	100,000	07/30/2014.	01/01/2027.
542690	W9	9	Long Island Pwr Auth NY El Rev Bld Amer.....	.....	.....	.....	1FE	4,998,350	117.574	5,878,700	5,000,000	4,998,352	2		5.850	5.853	MN	48,750	292,500	05/05/2010.	05/01/2041.	
54659L	BS	2	LouisvilleJeffersn Cnty KY Rev Medical.....	.....	.....	.....	2	1FE	27,492,250	99.492	24,873,000	25,000,000	27,407,840	(84,410)		4.000	2.861	AO	250,000	138,889	07/13/2016.	10/01/2034.
54659R	BZ	3	LouisvilleJeffersn Cnty KY Rev Bld Amer.....	.....	.....	.....	2	1FE	2,023,000	106.880	2,137,600	2,000,000	2,007,842	(2,480)		5.250	5.101	MN	13,417	105,000	12/09/2009.	11/15/2024.
548100	3N	4	Lower Colo Riv Auth TX Rev Jr Lien Seven.....	.....	.....	.....	2	1FE	4,748,487	114.822	5,098,097	4,440,000	4,658,615	(15,367)		4.750	4.187	JJ	105,450	210,900	07/30/2014.	01/01/2028.
56036Y	DE	2	Main St Natural Gas Inc GA Rev Gas Proj.....	.....	.....	.....	2FE	3,530,520	114.079	4,563,160	4,000,000	3,734,051	30,545		5.500	6.750	MS	64,778	220,000	07/30/2008.	09/15/2023.	
56036Y	DF	9	Main St Natural Gas Inc GA Rev Gas Proj.....	.....	.....	.....	2FE	4,364,700	114.837	5,741,850	5,000,000	4,612,513	37,260		5.500	6.810	MS	80,972	275,000	07/30/2008.	09/15/2024.	
57429L	AL	0	Maryland St Trans Auth Rev Ltd Oblig Txbi.....	.....	.....	.....	4	1FE	1,410,000	107.159	1,510,942	1,410,000	1,410,000		6.480	6.480	JJ	45,684	91,368	02/18/2013.	07/01/2022.	
575579	DU	8	Massachusetts Bay Tr Auth Rev MS Sales T.....	.....	.....	.....	1FE	6,802,691	117.042	7,151,266	6,110,000	6,395,861	(45,184)		5.250	4.286	JJ	160,388	320,775	12/06/2005.	07/01/2022.	
575579	HG	5	Massachusetts Bay Tr Auth Rev Trans Sale.....	.....	.....	.....	1FE	10,305,600	122.695	12,269,500	10,000,000	10,212,047	(12,162)		5.000	4.773	JJ	250,000	500,000	08/21/2007		

SCHEDULE D - PART 1

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

E10.8

1	2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification	Description	Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
576049	V7 2	Massachusetts St Wr Rs Aut Rev Rev Gen S.....	.....	..	.....	....1FE	11,446,200	...123.280	12,328,000	10,000,000	10,854,261	.....	.....(71,229)	.....	.....	.....5.250	4.160	FA.....	218,750	525,000	01/18/2007.	08/01/2026.
576049	V8 0	Massachusetts St Wr Rs Aut Rev Ref Gen S.....	.....	..	.....	....1FE	5,443,650	...123.834	6,191,700	5,000,000	5,282,781	.....	.....(20,374)	.....	.....	.....5.250	4.570	FA.....	109,375	262,500	06/22/2007.	08/01/2027.
576049	V9 8	Massachusetts St Wr Rs Aut Rev Ref Gen S.....	.....	..	.....	....1FE	11,400,100	...124.184	12,418,400	10,000,000	10,907,298	.....	.....(59,531)	.....	.....	.....5.250	4.250	FA.....	218,750	525,000	01/30/2007.	08/01/2028.
576049	W5 5	Massachusetts St Wr Rs Aut Rev Ref Gen S.....	.....	..	.....	....1FE	17,330,100	...125.125	18,768,750	15,000,000	16,714,876	.....	.....(76,349)	.....	.....	.....5.250	4.240	FA.....	328,125	787,500	05/15/2007.	08/01/2032.
57604P	X3 3	Massachusetts St Wtr Poll Rev St Revolvi.....	.....	..	.....	....1FE	11,743,539	...105.965	10,930,290	10,315,000	10,763,978	.....	.....(275,601)	.....	.....	.....5.000	2.189	FA.....	214,896	515,750	07/30/2014.	08/01/2018.
57604P	YM 0	Massachusetts St Wtr Poll Rev Abatement.....	.....	..	.....	....1FE	11,207,622	...117.574	11,792,672	10,030,000	10,519,157	.....	.....(76,089)	.....	.....	.....5.250	4.259	FA.....	219,406	526,575	10/19/2005.	08/01/2022.
590545	NQ 8	Mesa AZ Util Sys Rev Ref.....	.....	..	.....	....1FE	2,662,975	...111.132	2,778,300	2,500,000	2,550,658	.....	.....(13,121)	.....	.....	.....5.000	4.369	JJ.....	62,500	125,000	07/20/2006.	07/01/2020.
590545	QF 9	Mesa AZ Util Sys Rev.....	.....	..	.....	....1FE	3,145,375	...122.535	3,063,375	2,500,000	2,811,708	.....	.....(41,148)	.....	.....	.....6.250	4.049	JJ.....	78,125	156,250	05/10/2007.	07/01/2023.
590545	QG 7	Mesa AZ Util Sys Rev.....	.....	..	.....	....1FE	3,166,250	...125.156	3,128,900	2,500,000	2,849,391	.....	.....(39,109)	.....	.....	.....6.250	4.069	JJ.....	78,125	156,250	05/10/2007.	07/01/2024.
590545	QH 5	Mesa AZ Util Sys Rev.....	.....	..	.....	....1FE	3,822,420	...128.258	3,847,740	3,000,000	3,461,528	.....	.....(44,583)	.....	.....	.....6.250	4.089	JJ.....	93,750	187,500	05/10/2007.	07/01/2025.
591745	A4 6	Metro Atlanta RTA GA Rev Sales Tax Ref T.....	.....	..	.....	....1FE	18,365,821	...111.312	19,084,442	17,145,000	17,514,864	.....	.....(95,893)	.....	.....	.....5.000	4.329	JJ.....	428,625	857,250	07/13/2006.	07/01/2020.
592041	QA 8	Nashville & Davidson Rev Ref Vanderbilt.....	.....	..	.....	....1FE	10,542,722	...102.928	10,292,800	10,000,000	10,073,549	.....	.....(95,379)	.....	.....	.....5.000	3.990	AO.....	125,000	500,000	07/30/2014.	10/01/2017.
592098	E9 4	Nashville & D Cnty TN Rev Wtr & Swr Ref.....	.....	..	.....	....1FE	2,202,680	...115.770	2,315,400	2,000,000	2,087,294	.....	.....(15,352)	.....	.....	.....5.250	4.271	JJ.....	52,500	105,000	02/25/2008.	01/01/2022.
592247	W3 0	Metropolitan P&E IL St Tax Rev Ser 2002.....	.....	..	....4	1FE	11,217,900	...114.246	11,424,600	10,000,000	10,640,454	.....	.....(77,144)	.....	.....	.....5.500	4.420	JD.....	24,444	550,000	02/21/2008.	12/15/2023.
592481	CA 1	Metropolitan St Louis MO Rev Bld Amer Bd.....	.....	..	....4	1FE	10,316,500	...120.484	12,048,400	10,000,000	10,279,208	.....	.....(6,144)	.....	.....	.....5.856	5.635	MN.....	97,600	585,600	01/22/2010.	05/01/2039.
592597	3J 5	Metropolitan Trans Auth NY Rev Svc Contr.....	.....	..	....4	1FE	4,005,085	...101.121	3,539,235	3,500,000	3,525,907	.....	.....(50,304)	.....	.....	.....5.500	3.990	JJ.....	96,250	192,500	04/28/2005.	07/01/2017.
59259R	WP 5	Metropolitan Trans Auth NY Rev Ser B.....	.....	..	.....	....1FE	10,821,500	...117.789	11,778,900	10,000,000	10,432,959	.....	.....(52,721)	.....	.....	.....5.250	4.510	MN.....	67,083	525,000	04/10/2008.	11/15/2023.
59259Y	CA 5	Metropolitan Trans Auth NY Rev Bld Amer.....	.....	..	....4	1FE	20,000,000	...126.076	25,215,200	20,000,000	20,000,000	.....	.....	.....	.....	.....6.548	6.548	MN.....	167,338	1,309,600	02/05/2010.	11/15/2031.
592643	BN 9	Metropolitan Washington DC Rev Bld Amer.....	.....	..	....4	2FE	12,000,000	...132.943	15,953,160	12,000,000	12,000,000	.....	.....	.....	.....	.....8.000	8.000	AO.....	240,000	960,000	05/18/2010.	10/01/2047.
592647	CY 5	Met Wash DC Airpts Auth Rev AMT Ref Ser.....	.....	..	.....	....1FE	18,366,900	...112.371	16,855,650	15,000,000	18,281,411	.....	.....(85,489)	.....	.....	.....5.000	3.136	AO.....	187,500	175,000	06/15/2016.	10/01/2031.
592647	CZ 2	Met Wash DC Airpts Auth Rev AMT Ref Ser.....	.....	..	.....	....1FE	9,511,398	...111.846	8,723,988	7,800,000	9,471,631	.....	.....(39,768)	.....	.....	.....5.000	3.250	AO.....	97,500	91,000	06/15/2016.	10/01/2032.
592647	DB 4	Met Wash DC Airpts Auth Rev AMT Ref Ser.....	.....	..	.....	....1FE	8,759,200	...99.734	7,978,720	8,000,000	8,745,003	.....	.....(14,197)	.....	.....	.....4.000	3.328	AO.....	80,000	74,667	06/15/2016.	10/01/2035.
59447T	FF 5	Michigan St Fin Auth Rev Detroit Wtr & S.....	.....	..	....2	2FE	2,214,220	...107.510	2,150,200	2,000,000	2,194,265	.....	.....(19,083)	.....	.....	.....5.000	3.660	JJ.....	50,000	54,444	12/03/2015.	07/01/2034.
594610	T6 4	Michigan St Enviro Protn Rev Grant Antic.....	.....	..	....2	1FE	9,370,440	...102.939	9,264,510	9,000,000	9,031,866	.....	.....(43,805)	.....	.....	.....5.250	4.730	MS.....	139,125	472,500	08/22/2007.	09/15/2023.
594612	DH 3	Michigan St Crossover Refund Ref-Gans.....	.....	..	.....	....1FE	6,348,100	...117.810	5,890,500	5,000,000	6,297,906	.....	.....(50,194)	.....	.....	.....5.000	1.910	MS.....	96,528	.....	07/20/2016.	03/15/2026.
594612	DJ 9	Michigan St Crossover Refund Rev Bds.....	.....	..	.....	....1FE	7,664,220	...118.706	7,122,360	6,000,000	7,609,118	.....	.....(55,102)	.....	.....	.....5.000	2.070	MS.....	115,833	.....	07/14/2016.	03/15/2027.
594636	RC 8	Michigan St Comp Trans Rev Ref.....	.....	..	.....	....1FE	5,692,319	...101.582	5,114,654	5,035,000	5,060,047	.....	.....(66,122)	.....	.....	.....5.250	3.880	MN.....	33,776	264,338	05/04/2005.	05/15/2017.
59465H	LY 0	Michigan St Hosp Fin Auth Rev Ref Henry.....	.....	..	....2	1FE	3,362,765	...110.077	3,852,695	3,500,000	3,414,207	.....	.....8,459	.....	.....	.....5.250	5.640	MN.....	23,479	183,750	10/22/2009.	11/15/2024.
59465H	LZ 7	Michigan St Hosp Fin Auth Rev Ref Henry.....	.....	..	....2	1FE	4,879,650	...111.121	5,556,050	5,000,000	4,908,113	.....	.....4,690	.....	.....	.....5.625	5.830	MN.....	35,938	281,250	10/22/2009.	11/15/2029.
594695	Q2 7	Michigan St Trunk Line Rev Ref Ser A.....	.....	..	.....	....1FE	6,240,524	...107.518	6,123,150	5,695,000	5,803,590	.....	.....(55,823)	.....	.....	.....5.500	4.404	MN.....	52,204	313,225	08/27/2007.	11/01/2018.
594712	QH 7	Michigan St Univ Rev Ref Gen Ser C.....	.....	..	.....	....1FE	2,691,775	...104.294	2,471,768	2,370,000	2,421,336	.....	.....(44,337)	.....	.....	.....5.000	3.021	FA.....	44,767	118,500	05/06/2010.	02/15/2018.
60534R	TM 1	Mississippi Dev Bk Rev Bld Amer Bd.....	.....	..	....4	1FE	15,930,000	...122.741	19,552,641	15,930,000	15,930,000	.....	.....	.....	.....	.....6.413	6.413	JJ.....	510,795	1,021,591	03/10/2010.	01/01/2040.
60636P	RZ 5	Missouri St Env Impt Engy Rev St Revolvi.....	.....	..	.....	....1FE	5,413,850	...100.000	5,000,000	5,000,000	5,000,000	.....	.....(52,353)	.....	.....	.....5.250	4.170	JJ.....	131,250	262,500	08/24/2007.	01/01/2017.
60636U	BR 9	Missouri St Env Impt Engy Rev Preref St.....	.....	..	.....	.....1	10,446	...103.805	10,381	10,000	10,219	.....	.....(213)	.....	.....	.....5.000	2.761	JJ.....	250	500	12/08/2015.	01/01/2018.
60636U	BY 4	Missouri St Env Impt Engy Rev Unref St R.....	.....	..	.....	....1FE	6,791,735	...103.886	6,742,201	6,490,000	6,638,318	.....	.....(144,438)	.....	.....	.....5.000	2.669	JJ.....	162,250	324,500	12/08/2015.	01/01/2018.
60636W	NR 2	Missouri St Hwys & Trans Rev Bld Amer Bd.....	.....	..	.....	....1FE	4,245,000	...111.336	4,726,213	4,245,000	4,245,000	.....	.....	.....	.....	.....5.002	5.002	MN.....	35,389	212,335	02/18/2013.	05/01/2024.
60636W	NT 8	Missouri St Hwys & Trans Rev Bld Amer Bd.....	.....	..	.....	....1FE	7,942,045	...113.898	8,838,485	7,760,000	7,898,547	.....	.....(11,410)	.....	.....	.....5.252	5.010	MN.....	67,926	407,555	02/18/2013.	05/01/2026.
610749	CA 9	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre.....	.....	..	.....	....1FE	5,086,275	...100.000	4,645,000	4,645,000	4,645,000	.....	.....(56,788)	.....	.....	.....5.875	4.610	JJ.....	176,447	272,894	08/28/2007.	01/01/2017.
610749	CB 7	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre.....	.....	..	.....	....1FE	6,538,762	...103.986	6,207,964	5,970,000	6,037,745	.....	.....(64,670)	.....	.....	.....5.875	4.700	JJ.....	135,369	350,738	08/28/2007.	01/01/2018.
610749	CC 5	Monroe Cnty NY Auth Aprt Rev Ref AMT Gre.....	.....	..	.....	....1FE	6,930,590	...107.508	6,805,256	6,330,000	6,460,716	.....	.....(60,870)	.....	.....	.....5.875	4.780	JJ.....	185,944	371,888	08/28/2007.	01/01/2019.
613549	HW 7	Montgomery Cnty OH Rev Catholic Health S.....	.....	..	....2	1FE	10,186,600	...104.411	10,441,100	10,000,000	10,054,234	.....	.....(21,448)	.....	.....	.....5.250	5.001	MN.....	87,500	525,000	10/26/2009.	05/01/2029.
626207	YF 5	Municipal Elec Auth GA Rev Bld Amer Bd U.....	.....	..	....4	1FE	10,000,000	...124.021	12,402,100	10,000,000	10,000,000	.....	.....	.....	.....	.....6.637	6.637	AO.....	165,925	663,700	03/04/2010.	04/01/2057.

SCHEDULE D - PART 1

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

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n		NAIC Design- ation			Rate Used to Obtain Fair Value	Fair Value		Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Code	Bond CHAR				Actual Cost			Par Value												
646065	B8	4			1FE		3,345,900	102.127	3,063,810	3,000,000	3,041,502		(81,504)			5.250	2.449	JJ	78,750	157,500	07/30/2014.	07/01/2017.
646065	B9	2			1FE		5,183,373	106.096	4,843,282	4,565,000	4,733,644		(108,692)			5.250	2.720	JJ	119,831	239,663	07/30/2014.	07/01/2018.
646080	RD	5			1FE		1,402,801	108.381	1,360,182	1,255,000	1,379,383		(18,859)			5.000	3.150	JD	5,229	62,750	09/29/2015.	12/01/2022.
646080	RE	3			1FE		7,790,726	108.489	7,567,108	6,975,000	7,679,980		(89,248)			5.000	3.350	JD	29,063	348,750	09/29/2015.	12/01/2023.
646080	RG	8			1FE		9,879,952	101.215	9,898,827	9,780,000	9,865,804		(9,109)			4.000	3.870	JD	32,600	391,200	05/13/2015.	12/01/2025.
646080	RH	6			1FE		10,500,000	100.536	10,556,280	10,500,000	10,500,000					4.000	4.000	JD	35,000	420,000	05/13/2015.	12/01/2026.
646135	H2	2			1FE		5,630,329	109.631	5,920,074	5,400,000	5,620,058		(10,272)			5.750	2.212	JD	13,800	155,250	10/27/2016.	06/15/2020.
646135	QZ	9			1FE		2,284,437	101.730	2,019,341	1,985,000	1,997,950		(27,739)			5.750	4.280	JD	5,073	114,138	10/09/2003.	06/15/2017.
646136	2B	6			1FE		14,467,072	108.290	13,861,120	12,800,000	14,442,927		(24,145)			5.000	3.401	JD	28,444	76,444	11/01/2016.	06/15/2027.
646136	2C	4			1FE		4,373,928	107.717	4,200,963	3,900,000	4,367,083		(6,845)			5.000	3.501	JD	8,667	23,292	11/01/2016.	06/15/2028.
646136	EG	2			1FE		21,781,755	109.748	21,620,356	19,700,000	20,642,979		(135,008)			5.500	4.572	JD	48,156	1,083,500	06/21/2007.	12/15/2022.
646139	5U	5			1FE		22,566,400	112.151	22,430,200	20,000,000	22,282,607		(244,869)			5.000	3.361	JJ	500,000	658,333	10/23/2015.	01/01/2033.
64711M	5V	5			1FE		3,424,086	101.884	3,295,947	3,235,000	3,245,775		(23,046)			5.250	4.499	JD	7,548	169,838	08/23/2007.	06/15/2019.
649085	AA	5			1FE		4,773,608	106.750	4,972,214	4,657,812	4,693,234		(9,637)			5.572	5.124	MN	43,256	259,533	02/18/2013.	05/01/2020.
64971M	S7	8			1FE		8,000,000	118.729	9,498,320	8,000,000	8,000,000					5.467	5.467	MN	72,893	437,360	05/19/2010.	05/01/2036.
64971W	TT	7			1FE		5,812,875	115.326	5,766,300	5,000,000	5,728,263		(52,787)			5.000	2.762	FA	104,167	150,000	10/27/2016.	02/01/2031.
64971W	TV	2			1FE		581,830	114.319	571,595	500,000	569,344		(7,458)			5.000	3.051	FA	10,417	25,000	04/17/2015.	02/01/2033.
64971W	UG	3			1FE		5,887,700	115.638	5,781,900	5,000,000	5,751,423		(81,376)			5.000	2.901	FA	104,167	250,000	04/17/2015.	02/01/2030.
64972F	K8	8			1FE		7,500,000	128.920	9,669,000	7,500,000	7,500,000					5.952	5.952	JD	19,840	446,400	01/26/2010.	06/15/2042.
64983M	VG	0			1FE		9,369,322	112.008	9,711,094	8,670,000	9,055,006		(38,773)			5.000	4.345	FA	163,767	433,500	04/17/2007.	02/15/2025.
64983M	VH	8			1FE		9,852,612	112.442	10,237,844	9,105,000	9,542,253		(38,300)			5.000	4.356	FA	171,983	455,250	04/17/2007.	02/15/2026.
64983Q	HU	6			1FE		16,544,893	114.861	16,884,567	14,700,000	15,402,458		(143,449)			5.500	4.289	MN	103,308	808,500	08/29/2007.	05/15/2021.
649876	E8	8			1FE		5,561,438	110.280	5,558,112	5,040,000	5,215,937		(37,262)			5.000	4.096	AO	63,000	252,000	08/17/2005.	04/01/2021.
649876	NZ	8			1FE		10,869,400	110.280	11,028,000	10,000,000	10,302,776		(63,929)			5.000	4.214	AO	125,000	500,000	03/09/2006.	04/01/2021.
649902	AR	4			1FE		5,958,650	114.968	5,748,400	5,000,000	5,315,184		(67,974)			5.500	3.860	MS	80,972	275,000	06/28/2005.	03/15/2021.
649903	FD	8			1FE		3,487,994	119.901	3,698,946	3,085,000	3,309,805		(21,576)			5.250	4.221	JJ	80,981	161,963	01/31/2007.	07/01/2025.
649903	FF	3			1FE		22,080,775	119.373	23,050,926	19,310,000	21,237,620		(103,714)			5.250	4.269	JJ	506,888	1,013,775	04/12/2007.	07/01/2030.
650013	T3	9			1FE		12,070,300	112.327	12,355,970	11,000,000	11,335,451		(94,123)			5.500	4.480	AO	151,250	605,000	08/23/2007.	04/01/2020.
650028	MC	4			1FE		3,470,935	102.852	3,342,690	3,250,000	3,268,647		(25,749)			5.000	4.160	MS	47,847	162,500	08/31/2007.	03/15/2018.
650034	X9	7			1FE		4,599,800	105.217	4,208,680	4,000,000	4,070,808		(56,572)			5.500	3.975	MS	64,778	220,000	08/03/2005.	03/15/2018.
65825P	CA	6			1FE		5,343,603	108.148	5,407,400	5,000,000	5,147,862		(59,764)			5.000	3.665	MN	41,667	250,000	07/30/2014.	05/01/2023.
65825P	CC	2			1FE		4,112,383	108.148	4,325,920	4,000,000	4,054,505		(21,775)			5.000	4.379	MN	33,333	200,000	07/30/2014.	05/01/2025.
65830T	AF	2			1FE		3,491,276	107.818	3,773,630	3,500,000	3,494,123		557			6.000	6.027	JJ	105,000	210,000	02/18/2013.	01/01/2025.
658873	AS	3			1FE		2,000,000	100.317	2,006,340	2,000,000	2,000,000					5.000	5.000	JD	8,333	100,000	07/30/2015.	06/01/2020.
66285W	PJ	9			1FE		3,523,748	114.266	3,599,379	3,150,000	3,479,220		(35,107)			5.000	3.491	JJ	78,750	121,188	09/11/2015.	01/01/2030.
66285W	PK	6			1FE		5,563,950	113.809	5,690,450	5,000,000	5,496,941		(52,821)			5.000	3.561	JJ	125,000	192,361	09/11/2015.	01/01/2031.
66353L	AV	9			1FE		6,163,049	106.471	6,122,083	5,750,000	5,856,554		(55,128)			5.000	3.941	MN	47,917	287,500	07/30/2014.	11/01/2018.
665250	AL	0			1FE		5,227,504	103.855	5,270,641	5,075,000	5,093,065		(17,257)			5.000	4.632	JJ	126,875	253,750	08/15/2007.	01/01/2022.
665250	CQ	7			1FE		3,807,896	102.885	3,518,667	3,420,000	3,797,959		(9,938)			4.000	2.721	JD	11,400	28,880	08/24/2016.	12/01/2031.
665250	CR	5			1FE		3,326,130	102.133	3,063,990	3,000,000	3,317,790		(8,340)			4.000	2.771	JD				

SCHEDULE D - PART 1

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

E10.10

1			2			Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5					8	9					12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
67766W	GQ	9	Ohio St Wtr Dev Auth Rev Ref Wtr Quality.....					1FE	1,120,840	103.849	1,038,490	1,000,000	1,010,923			(11,508)			5.250	4.021	JD	4,375	52,500	03/22/2005.	12/01/2017.	
708796	X3	6	Pennsylvania Hsg Fin Agy Rev LBASS Ref A.....					2	1FE	3,465,000	100.101	3,468,500	3,465,000	3,465,000					3.850	3.850	AO	33,351	108,575	11/05/2015.	10/01/2030.	
708796	X4	4	Pennsylvania Hsg Fin Agy Rev LBASS Ref A.....					2	1FE	3,550,000	99.693	3,539,102	3,550,000	3,550,000					4.000	4.000	AO	35,500	115,572	11/05/2015.	10/01/2033.	
708796	X6	9	Pennsylvania Hsg Fin Agy Rev LBASS Non A.....					2	1FE	4,500,000	99.929	4,496,805	4,500,000	4,500,000					3.800	3.800	AO	42,750	139,175	11/05/2015.	10/01/2035.	
70917R	YX	7	Pennsylvania St Hi Ed Rev Univ Pittsburg.....					2	1FE	4,935,400	108.716	5,435,800	5,000,000	4,948,970		2,362			5.000	5.101	MN	31,944	250,000	02/19/2010.	05/15/2031.	
709221	UY	9	Pennsylvania St Tpk Commn Rev Ref Sub Se.....					2	1FE	12,325,900	112.640	11,264,000	10,000,000	12,261,364		(64,536)			5.000	2.421	JD	41,667	116,667	08/03/2016.	12/01/2031.	
709222	CV	3	Pennsylvania St Tpk Commn Rev Ref Ser A.....					1FE	4,579,320	121.594	4,863,760	4,000,000	4,361,774		(26,831)			5.250	4.180	JJ	96,833	210,000	05/08/2007.	07/15/2027.		
717817	KD	1	Philadelphia PA Airport Rev AMT Ser A.....					2	1FE	11,213,623	101.561	11,232,647	11,060,000	11,068,725		(18,621)			5.000	4.822	JD	24,578	553,000	08/09/2007.	06/15/2023.	
717817	KE	9	Philadelphia PA Airport Rev AMT Ser A.....					2	1FE	12,316,828	101.539	12,382,681	12,195,000	12,201,921		(14,764)			5.000	4.872	JD	27,100	609,750	08/09/2007.	06/15/2025.	
73358W	YK	4	Port Auth NY & NJ Rev Transportation.....					2	1FE	8,271,160	111.407	8,238,548	7,395,000	8,186,299		(75,536)			5.000	3.570	AO	78,058	364,615	11/10/2015.	10/15/2034.	
746173	FT	5	Purdue IN Univ COPS Rev Bld Amer Bd.....					2	1FE	500,000	109.053	545,265	500,000	500,000					5.388	5.388	JJ	13,470	26,940	08/28/2009.	07/01/2022.	
746173	FU	2	Purdue IN Univ COPS Rev Bld Amer Bd.....					2	1FE	1,570,000	109.174	1,714,032	1,570,000	1,570,000					5.438	5.438	JJ	42,688	85,377	08/28/2009.	07/01/2023.	
759136	MJ	0	Regional Tran Dist CO Sale Rev Tax Ref S.....					1FE	3,324,030	115.514	3,465,420	3,000,000	3,133,119		(24,379)			5.250	4.225	MN	26,250	157,500	09/20/2007.	11/01/2021.		
759136	ML	5	Regional Tran Dist CO Sale Rev Tax Ref S.....					1FE	9,964,022	119.430	10,330,695	8,650,000	9,296,105		(80,871)			5.250	3.990	MN	75,688	454,125	03/07/2007.	11/01/2023.		
759136	MM	3	Regional Tran Dist CO Sale Rev Tax Ref S.....					1FE	5,504,656	120.846	5,873,116	4,860,000	5,205,751		(36,693)			5.250	4.175	MN	42,525	255,150	07/31/2007.	11/01/2024.		
759911	TN	0	Regional Trans Auth IL Ref Rev Ser A.....					1FE	9,071,844	125.177	9,544,746	7,625,000	8,470,126		(69,719)			6.000	4.550	JJ	228,750	457,500	05/11/2006.	07/01/2026.		
759911	ZL	7	Regional Trans Auth IL Ref Rev Ser A.....					1FE	9,273,447	111.360	9,020,160	8,100,000	8,468,368		(98,711)			5.500	4.060	JD	37,125	445,500	05/02/2007.	06/01/2020.		
762238	BT	9	Rhode Island St Econ Dev Rev Corp Mtr Fu.....					2	1FE	3,100,000	100.300	3,109,300	3,100,000	3,100,000					5.000	4.472	JD	6,889	77,500	10/27/2016.	06/15/2026.	
762244	FE	6	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....					2	2FE	1,877,537	109.787	1,690,720	1,540,000	1,865,436		(12,101)			5.000	2.461	MN	9,839	20,106	08/08/2016.	05/15/2027.	
785138	AU	2	SA Energy Acq Fac Corp Rev TX Gas Supply.....					1FE	9,349,800	113.275	11,327,500	10,000,000	9,569,349		32,256			5.500	6.100	FA	229,167	566,000	07/29/2008.	08/01/2026.		
791638	WX	3	St Louis MO Arpt Rev Ref AMT Lambert Ser.....					2	1FE	2,347,517	101.723	2,258,251	2,220,000	2,227,589		(14,702)			5.000	4.302	JJ	55,500	111,000	01/10/2007.	07/01/2022.	
79560Q	CG	1	Salt Lake City UT Sales Tax Rev Ser A.....					2	1FE	1,011,193	108.021	1,080,210	1,000,000	1,005,722		(2,364)			5.000	4.728	AO	12,500	50,000	07/30/2014.	10/01/2027.	
803300	CZ	3	Sarasota Cnty FL Pub Hosp Rev Brd Ref Sa.....					4	1FE	20,536,068	114.289	20,400,587	17,850,000	19,607,199		(115,212)			5.500	4.400	JJ	490,875	981,750	04/23/2007.	07/01/2028.	
812643	DQ	4	Seattle WA Mun Lt & Pwr Rev Ref & Impt-S.....					1FE	1,126,660	100.303	1,003,030	1,000,000	1,001,744		(20,501)			5.000	2.900	FA	20,833	50,000	05/14/2010.	02/01/2017.		
816691	ER	6	Seminole Cnty FL Sales Tax Rev Ref Ser B.....					1FE	2,192,239	117.003	2,269,858	1,940,000	2,046,994		(16,191)			5.250	4.161	AO	25,463	101,850	01/10/2006.	10/01/2022.		
837152	KW	6	South Carolina Trans Rev Infrastructure.....					1FE	15,148,158	110.323	14,744,669	13,365,000	13,822,508		(154,361)			5.500	4.168	AO	183,769	735,075	08/08/2006.	10/01/2019.		
841531	DC	7	Southeast WI Prof Baseball Rev Pk Dist S.....					1FE	5,720,842	116.055	5,860,778	5,050,000	5,373,480		(46,809)			5.500	4.270	JD	12,344	277,750	04/16/2008.	12/15/2022.		
841531	DE	3	Southeast WI Prof Baseball Rev Pk Dist S.....					4	1FE	5,876,019	119.043	6,095,002	5,120,000	5,563,529		(34,821)			5.500	4.415	JD	12,516	281,600	11/29/2005.	12/15/2026.	
843146	U5	8	Southern IL Univ Rev Hsg & Auxiliary Fac.....					1FE	1,184,854	100.873	1,109,603	1,100,000	1,102,392		(9,484)			5.250	4.351	AO	14,438	57,750	05/04/2006.	04/01/2017.		
843146	U6	6	Southern IL Univ Rev Hsg & Auxiliary Fac.....					1FE	1,077,790	103.892	1,038,920	1,000,000	1,010,181		(7,792)			5.250	4.401	AO	13,125	52,500	05/04/2006.	04/01/2018.		
845040	GA	6	Southwestern Higher Ed AuthRev Southern.....					1FE	5,877,825	123.735	6,397,100	5,170,000	5,616,943		(32,280)			5.250	4.240	AO	67,856	271,425	04/27/2007.	10/01/2027.		
845040	GB	4	Southwestern Higher Ed AuthRev Southern.....					1FE	6,355,661	124.363	6,765,347	5,440,000	6,034,438		(38,838)			5.250	4.070	AO	71,400	285,600	02/28/2007.	10/01/2028.		
845040	GC	2	Southwestern Higher Ed AuthRev Southern.....					1FE	6,615,524	125.240	7,169,990	5,725,000	6,325,146		(35,073)			5.250	4.181	AO	75,141	300,563	02/09/2007.	10/01/2029.		
850578	TR	6	Springfield IL Elec Rev Ref Sr Lien.....					2	1FE	5,476,100	110.111	5,505,550	5,000,000	5,428,101		(44,336)			5.000	3.771	MS	83,333	186,806	11/13/2015.	03/01/2033.	
850578	TS	4	Springfield IL Elec Rev Ref Sr Lien.....					2	1FE	5,500,700	110.409	5,520,450	5,000,000	5,450,111		(46,733)			5.000	3.711	MS	83,333	186,806	11/13/2015.	03/01/2034.	
85732G	UE	8	State Public Sch Bldg Auth PAL Const Bds.....					2	1FE	11,442,800	110.871	11,087,100	10,000,000	11,427,204		(15,596)			5.000	3.300	JD	62,500		10/20/2016.	06/01/2030.	
874441	BA	5	Tallahassee FL BluePrint Rev 2000 Interg.....					1FE	1,617,675	103.142	1,547,130	1,500,000	1,510,571		(13,676)			5.250	4.280	AO	19					

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC 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
882117	N3	4	Texas A & M Univ Perm Fd Rev Ser A.....	.....	..	.....2	1FE	10,099,100	...117.759	11,775,900	10,000,000	10,062,689	.....	.....(5,817)	.....	.....	.....5.000	4.909	JJ.....	250,000	500,000	03/11/2009.	07/01/2029.
882135	F5	0	Texas A & M Univ Rev Fing Sys.....	.....	..	.....1	1FE	8,220,807	...105.197	8,084,389	7,685,000	7,834,707	.....	.....(104,959)	.....	.....	.....5.000	3.530	MN.....	49,099	384,250	02/18/2013.	05/15/2018.
88256C	AS	8	Texas Gas Acq & Supply Rev Gas Supply Sr.....	.....	..	.....2	2FE	8,760,885	...112.114	11,771,970	10,500,000	9,357,034	.....	.....89,746	.....	.....	.....5.250	6.900	JD.....	24,500	551,250	07/29/2008.	12/15/2023.
88278P	LQ	5	Texas St Univ Sys Rev Fing Ref.....	.....	..	.....2	1FE	5,065,850	...107.458	5,372,900	5,000,000	5,033,221	.....	.....(14,039)	.....	.....	.....5.000	4.679	MS.....	73,611	250,000	07/30/2014.	03/15/2024.
91335V	HF	6	Univ of Pit PA COMW HgrEdu Rev Cap Proj.....	.....	..	.....2	1FE	1,035,448	...107.571	1,075,710	1,000,000	1,017,729	.....	.....(7,555)	.....	.....	.....5.000	4.149	MS.....	14,722	50,000	07/30/2014.	09/15/2019.
91335V	HQ	2	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U.....	.....	..	.....2	1FE	3,123,346	...109.586	3,287,580	3,000,000	3,054,389	.....	.....(18,560)	.....	.....	.....5.250	4.529	MS.....	46,375	157,500	07/30/2014.	09/15/2026.
91335V	HS	8	Univ of Pit PA COMW HgrEdu Rev Var-Ref-U.....	.....	..	.....2	1FE	2,089,797	...109.725	2,194,500	2,000,000	2,044,402	.....	.....(15,196)	.....	.....	.....5.250	4.369	MS.....	30,917	105,000	07/30/2014.	09/15/2024.
91335V	HZ	2	Univ of Pit PA COMW HgrEdu Rev Univ Cap.....	.....	..	.....2	1FE	2,592,198	...109.447	2,736,175	2,500,000	2,535,153	.....	.....(11,961)	.....	.....	.....5.250	4.690	MS.....	38,646	131,250	07/30/2014.	09/15/2028.
91335V	JB	3	Univ of Pit PA COMW HgrEdu Rev Ref-Univ.....	.....	..	.....2	1FE	3,120,074	...109.725	3,291,750	3,000,000	3,066,660	.....	.....(22,814)	.....	.....	.....5.250	4.369	MS.....	46,375	157,500	07/30/2014.	09/15/2024.
914455	JF	8	Univ of Michigan MI Rev Gen Ser A.....	.....	..	.....2	1FE	2,397,354	...107.652	2,459,848	2,285,000	2,341,596	.....	.....(23,716)	.....	.....	.....5.000	3.838	AO.....	28,563	114,250	07/30/2014.	04/01/2024.
914455	JH	4	Univ of Michigan MI Rev Gen Ser A.....	.....	..	.....2	1FE	1,285,583	...107.629	1,275,404	1,185,000	1,211,492	.....	.....(11,082)	.....	.....	.....5.000	3.950	AO.....	14,813	59,250	05/20/2009.	04/01/2025.
914713	E9	9	University NC Chapel Hill Rev Ser A.....	.....	..	.....2	1FE	1,609,436	...109.883	1,648,245	1,500,000	1,562,301	.....	.....(19,981)	.....	.....	.....5.000	3.489	JD.....	6,250	75,000	07/30/2014.	12/01/2022.
915115	X7	9	University TX Perm Univ Fd Rev Ref Ser B.....	.....	..	.....1	1FE	5,843,350	...119.015	6,242,337	5,245,000	5,540,160	.....	.....(38,666)	.....	.....	.....5.250	4.250	JJ.....	137,681	275,363	09/13/2007.	07/01/2023.
915115	Y3	7	University TX Perm Univ Fd Rev Ref Ser B.....	.....	..	.....1	1FE	15,758,776	...125.062	17,095,975	13,670,000	15,122,510	.....	.....(78,509)	.....	.....	.....5.250	4.210	JJ.....	358,838	717,675	05/03/2007.	07/01/2030.
915137	3Z	4	University TX Rev Fin Sys Ser B08152018.....	.....	..	.....1	1FE	10,927,758	...105.862	10,586,200	10,000,000	10,351,459	.....	.....(209,046)	.....	.....	.....5.000	2.769	FA.....	188,889	500,000	07/30/2014.	08/15/2018.
915137	F3	2	University TX Rev Sys Ser F.....	.....	..	.....2	1FE	4,039,582	...100.467	3,762,489	3,745,000	3,749,309	.....	.....(34,720)	.....	.....	.....5.000	4.040	FA.....	70,739	187,250	01/22/2007.	08/15/2019.
915137	K2	8	University TX Rev Fin Sys Ser C.....	.....	..	.....1	1FE	5,256,753	...113.812	5,719,053	5,025,000	5,118,286	.....	.....(17,758)	.....	.....	.....5.000	4.550	FA.....	94,917	251,250	08/22/2007.	08/15/2021.
915137	K3	6	University TX Rev Ref Fin Sys Ser C.....	.....	..	.....1	1FE	8,211,407	...115.789	8,817,332	7,615,000	7,886,341	.....	.....(41,860)	.....	.....	.....5.000	4.280	FA.....	143,839	380,750	10/16/2007.	08/15/2022.
91754R	MA	2	Utah St Brd Regents Rev Ref Student Fee.....	.....	..	.....4	1FE	5,084,841	...118.492	5,456,557	4,605,000	4,937,204	.....	.....(18,333)	.....	.....	.....5.000	4.281	AO.....	57,563	230,250	05/03/2007.	04/01/2030.
91754R	MN	4	Utah St Brd Regents Rev Ref Student Fee.....	.....	..	.....4	1FE	3,717,461	...117.858	3,977,708	3,375,000	3,596,069	.....	.....(15,065)	.....	.....	.....5.000	4.261	AO.....	42,188	168,750	05/03/2007.	04/01/2028.
917565	FP	3	Utah Tran Auth Sales Tax Rev Ref Sub Ser.....	.....	..	.....4	1FE	8,168,960	...118.320	9,465,600	8,000,000	8,094,219	.....	.....(10,291)	.....	.....	.....5.000	4.810	JD.....	17,778	400,000	04/03/2008.	06/15/2024.
917565	FQ	1	Utah Tran Auth Sales Tax Rev Ref Sub Ser.....	.....	..	.....4	1FE	10,130,583	...121.377	11,300,199	9,310,000	9,846,947	.....	.....(35,503)	.....	.....	.....5.000	4.355	JD.....	20,689	465,500	05/31/2007.	06/15/2028.
917565	LB	7	Utah Tran Auth Sales Tax Rev Bld Amer Bd.....	.....	..	.....4	1FE	10,492,600	...125.087	12,508,700	10,000,000	10,436,685	.....	.....(9,566)	.....	.....	.....5.937	5.593	JD.....	26,387	593,700	01/21/2010.	06/15/2039.
92817L	DT	7	Virginia St Res Clean Wtr Rev St Revoli.....	.....	..	.....1	1FE	3,111,081	...102.966	2,991,162	2,905,000	2,923,165	.....	.....(23,528)	.....	.....	.....5.000	4.140	AO.....	36,313	145,250	07/11/2007.	10/01/2017.
930876	BC	0	Wake Cnty NC Rev Ltd Oblig Hammond Rd De.....	.....	..	.....2	1FE	2,072,044	...108.386	2,167,720	2,000,000	2,037,818	.....	.....(14,602)	.....	.....	.....5.000	4.169	JD.....	8,333	100,000	07/30/2014.	06/01/2025.
930876	BU	0	Wake Cnty NC Rev Pub Imp.....	.....	..	.....2	1FE	1,100,464	...110.131	1,101,310	1,000,000	1,046,723	.....	.....(14,568)	.....	.....	.....5.000	3.350	JJ.....	25,000	50,000	02/18/2013.	01/01/2021.
930876	BW	6	Wake Cnty NC Rev Pub Imp.....	.....	..	.....2	1FE	5,374,044	...110.131	5,456,991	4,955,000	5,166,459	.....	.....(65,748)	.....	.....	.....5.000	3.489	JJ.....	123,875	247,750	07/30/2014.	01/01/2023.
93978H	NZ	4	Washington St Hlth Care Facs Ref-Multica.....	.....	..	.....2	1FE	5,783,800	...114.260	5,713,000	5,000,000	5,673,001	.....	.....(66,795)	.....	.....	.....5.000	3.201	FA.....	94,444	250,000	04/17/2015.	08/15/2030.
93978H	PA	7	Washington St Hlth Care Facs Ref-Multica.....	.....	..	.....2	1FE	5,755,400	...113.612	5,680,600	5,000,000	5,648,891	.....	.....(64,212)	.....	.....	.....5.000	3.261	FA.....	94,444	250,000	04/17/2015.	08/15/2031.
944514	TH	1	Wayne Cnty MI Arpt Auth Rev AMT Ref Ser.....	.....	..	.....2	1FE	6,131,154	...109.466	6,184,829	5,650,000	6,083,469	.....	.....(39,251)	.....	.....	.....5.000	3.970	JD.....	23,542	318,597	09/23/2015.	12/01/2031.
944514	TJ	7	Wayne Cnty MI Arpt Auth Rev Ref Ser F.....	.....	..	.....2	1FE	4,049,850	...109.386	4,101,975	3,750,000	4,020,237	.....	.....(24,365)	.....	.....	.....5.000	4.030	JD.....	15,625	211,458	09/23/2015.	12/01/2032.
956704	SN	1	West Virginia Univ Rev PJS Ser A.....	.....	..	.....4	1FE	5,147,320	...116.764	5,838,200	5,000,000	5,145,636	.....	.....(1,684)	.....	.....	.....5.250	2.984	AO.....	65,625	.....	10/27/2016.	04/01/2028.
977100	BZ	8	Wisconsin St Gen Rev Ser A.....	.....	..	.....2	1FE	10,757,713	...109.085	11,857,540	10,870,000	10,779,267	.....	.....3,260	.....	.....	.....5.750	5.830	MN.....	104,171	625,025	03/26/2009.	05/01/2033.
97710B	RY	0	Wisconsin St Hlth & Ed Fac Rev Aurora Hl.....	.....	..	.....2	1FE	7,405,669	...110.044	8,236,793	7,485,000	7,424,763	.....	.....3,339	.....	.....	.....5.500	5.591	AO.....	86,909	411,675	02/10/2010.	04/15/2029.
97710B	SU	7	Wisconsin St Hlth & Ed Fac Rev Ascension.....	.....	..	.....2	1FE	7,203,911	...108.387	7,749,671	7,150,000	7,168,600	.....	.....(5,903)	.....	.....	.....5.000	4.902	MN.....	45,681	357,500	03/11/2010.	11/15/2033.
977123	YK	8	Wisconsin St Trans Rev Bld Amer Bd Ser B.....		..	2	1FE	5,000,000	...106.908	5,345,400</													

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

1			2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4 F o r e i g n			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description		Code	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
312905	E4	0	FHLMC REMIC Ser 1085 CI G.....	..	..	4	1	20,467	...106.550	21,933	20,585	20,489	.....	.....7	.....	.....	.....8.500	8.786	MON...	146	1,750	02/18/2013.	05/15/2021.
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	..	4	1	59,270	...109.845	61,703	56,173	57,789	.....	.....(208)	.....	.....	.....9.000	6.648	MON...	421	5,056	02/24/1997.	05/15/2021.
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	..	..	4	1	25,357	...108.164	28,499	26,348	26,053	.....	.....32	.....	.....	.....8.400	9.267	MON...	184	2,213	06/24/1991.	08/15/2021.
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	..	..	4	1	93,262	...109.064	99,163	90,922	91,943	.....	.....(112)	.....	.....	.....7.000	6.319	MON...	530	6,365	09/05/2001.	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	..	4	1	655,368	...109.985	700,739	637,121	645,064	.....	.....(825)	.....	.....	.....7.000	6.316	MON...	3,717	44,598	02/26/2002.	05/15/2023.
31292G	PB	6	FHLMC Gold PC Pool #C00418.....	..	..	4	1	3,818	...107.552	4,217	3,921	3,843	.....	.....3	.....	.....	.....7.000	7.936	MON...	23	275	07/26/1995.	08/15/2025.
3132GK	ZN	9	FHLMC Pool #Q04649.....	..	..	4	1	39,448,176	...102.992	39,089,532	37,953,987	39,386,287	.....	.....(14,814)	.....	.....	.....3.500	2.606	MON...	110,699	1,328,389	02/18/2013.	11/15/2041.
3132GL	XT	6	FGLMC Pool #Q05490.....	..	..	4	1	21,397,308	...102.994	21,206,184	20,589,727	21,356,066	.....	.....(9,986)	.....	.....	.....3.500	2.794	MON...	60,053	720,640	02/18/2013.	01/15/2042.
3132GR	AS	0	FGLMC Pool #Q06017.....	..	..	4	1	22,043,019	...102.490	21,737,585	21,209,448	22,000,159	.....	.....(11,935)	.....	.....	.....3.500	2.799	MON...	61,861	742,331	02/18/2013.	02/15/2042.
3132GR	ZW	4	FGLMC Pool #Q06757.....	..	..	4	1	5,091,738	...103.016	5,089,258	4,940,259	5,088,845	.....	.....(2,892)	.....	.....	.....3.500	3.063	MON...	14,409	172,909	01/01/2016.	03/15/2042.
3132GT	GV	3	FHLMC Pool #Q08012.....	..	..	4	1	20,741,657	...103.012	20,561,449	19,960,246	20,700,348	.....	.....(7,520)	.....	.....	.....3.500	2.828	MON...	58,217	698,609	02/18/2013.	04/15/2042.
31335G	EC	5	FHLMC Gold PC Pool #C80131.....	..	..	4	1	51,299	...112.973	59,317	52,506	51,725	.....	.....39	.....	.....	.....6.000	6.630	MON...	263	3,150	03/26/1999.	03/15/2024.
31339D	KD	9	FHLMC REMIC Ser 2415 CE.....	..	..	4	1	3,188	...100.072	3,089	3,087	3,082	.....	.....(9)	.....	.....	.....5.500	4.968	MON...	14	170	11/25/2003.	02/15/2017.
3133T3	KF	4	FHLMC REMIC Ser 1628-KZ.....	..	..	4	1	273,927	...108.592	283,140	260,737	265,494	.....	.....(423)	.....	.....	.....6.250	5.356	MON...	1,358	16,296	09/23/2002.	12/15/2023.
3133T3	Q2	7	FHLMC REMIC Ser 1674-Z.....	..	..	4	1	465,713	...109.175	491,435	450,135	456,736	.....	.....(549)	.....	.....	.....6.750	6.000	MON...	2,532	30,384	11/02/2001.	02/15/2024.
3133T3	X8	6	FHLMC REMIC Ser 1683 Z.....	..	..	4	1	820,501	...112.852	920,178	815,384	816,059	.....	.....(183)	.....	.....	.....6.500	6.427	MON...	4,417	53,000	11/13/2001.	02/15/2024.
3133T6	M4	0	FHLMC REMIC Ser 1837-Z.....	..	..	4	1	295,050	...110.757	316,979	286,195	290,425	.....	.....(260)	.....	.....	.....6.500	5.841	MON...	1,550	18,603	07/23/2002.	04/15/2026.
3133TA	CQ	3	FHLMC REMIC Ser 1967-BA.....	..	..	4	1	111,745	...113.658	123,056	108,268	109,577	.....	.....(91)	.....	.....	.....7.000	6.388	MON...	632	7,579	10/29/1998.	06/17/2027.
3133TC	6P	8	FHLMC Structured Ser 2008 M.....	..	..	4	1	1,096,675	...114.669	1,211,162	1,056,221	1,078,898	.....	.....(962)	.....	.....	.....7.000	6.031	MON...	6,161	73,936	10/30/2002.	11/20/2027.
3133TD	6W	1	FHLMC Structured Ser T-10 A5 PT.....	..	..	4	1	480	...100.000	478	478	476	.....	.....	.....	.....	.....6.410	6.392	MON...	3	31	03/22/1999.	05/25/2029.
3133TH	RV	1	FHLMC REMIC Ser 2120 CI PC.....	..	..	4	1	888,395	...106.882	952,374	891,050	888,702	.....	.....98	.....	.....	.....6.000	6.111	MON...	4,455	53,463	02/18/2013.	01/15/2019.
31340Y	GR	4	FHLMC REMIC Ser 22-C.....	..	..	4	1	6,599	...102.681	6,539	6,368	6,349	.....	.....(17)	.....	.....	.....9.500	8.693	MON...	27	605	04/15/1991.	04/15/2020.
31342A	P4	5	FHLMC Pool #780443.....	..	..	4	1	960,965	...104.699	1,007,140	961,942	960,461	.....	.....(334)	.....	.....	.....2.573	2.559	MON...	2,063	24,003	05/03/2006.	03/25/2033.
31356B	CJ	7	FHLMC Gold PC Pool #D49973.....	..	..	4	1	38,448	...112.973	48,532	42,959	40,122	.....	.....238	.....	.....	.....6.000	9.061	MON...	215	2,578	05/02/1995.	03/15/2024.
31358E	MW	9	FNMA REMIC Ser 1990-64Z.....	..	..	4	1	83,291	...109.020	80,897	74,204	77,333	.....	.....(558)	.....	.....	.....10.000	5.911	MON...	618	7,420	01/25/1996.	06/25/2020.
31358E	RK	0	FNMA REMIC Ser 1990-72B.....	..	..	4	1	53,741	...107.654	59,252	55,039	54,491	.....	.....35	.....	.....	.....9.000	9.511	MON...	413	4,953	05/23/1990.	07/25/2020.
31358E	XG	2	FNMA REMIC Ser 1990-83A.....	..	..	4	1	42,825	...108.121	46,448	42,959	42,720	.....	.....(4)	.....	.....	.....9.250	9.371	MON...	331	3,974	07/03/1990.	07/25/2020.
31358G	PP	6	FNMA REMIC Ser 1991-39J.....	..	..	4	1	31,489	...109.005	31,892	29,258	29,888	.....	.....(105)	.....	.....	.....9.000	7.070	MON...	219	2,633	11/09/1995.	05/25/2021.
31358G	X4	4	FNMA REMIC Ser 1991-56G.....	..	..	4	1	21,412	...108.409	23,635	21,802	21,610	.....	.....10	.....	.....	.....8.600	9.018	MON...	156	1,875	04/22/1991.	06/25/2021.
31358H	GT	6	FNMA REMIC Ser 1991-73A.....	..	..	4	1	11,311	...108.177	12,738	11,775	11,623	.....	.....10	.....	.....	.....8.000	8.785	MON...	79	942	05/23/1991.	07/25/2021.
31358H	XU	4	FNMA REMIC Ser 1991-92Z.....	..	..	4	1	53,842	...105.249	54,390	51,678	52,105	.....	.....(81)	.....	.....	.....8.500	7.461	MON...	366	4,393	09/27/1995.	07/25/2021.
31358M	P4	0	FNMA REMIC Ser 1992-71X.....	..	..	4	1	115,784	...112.655	125,379	111,295	112,381	.....	.....(153)	.....	.....	.....8.250	7.417	MON...	765	9,182	12/01/1995.	05/25/2022.
31358M	WZ	3	FNMA REMIC Ser 1992-49 CI L.....	..	..	4	1	84,673	...108.351	93,331	86,138	84,921	.....	.....77	.....	.....	.....7.000	7.703	MON...	502	6,030	02/18/2013.	04/25/2022.
31358N	5B	4	FNMA REMIC Ser 1992-124 PZ.....	..	..	4	1	124,274	...108.666	131,258	120,790	121,921	.....	.....(154)	.....	.....	.....7.000	6.257	MON...	705	8,455	08/30/2001.	07/25/2022.
31359B	DN	4	FNMA REMIC Ser 1993-115G.....	..	..	4	1	24,370	...106.823	26,417	24,729	24,507	.....	.....10	.....	.....	.....5.500	5.843	MON...	113	1,360	03/22/1999.	07/25/2023.
31359B	ZK	6	FNMA REMIC Ser 1993-119GA.....	..	..	4	1	288,178	...106.877	312,092	292,010	290,077	.....	.....50	.....	.....	.....6.500	6.710	MON...	1,582	18,981	06/17/1993.	07/25/2023.
31359K	2K	2	FNMA REMIC Ser 1996-M7 CI Z.....	..	..	4	1	77,559	...100.131	80,059	79,954	78,983	.....	.....902	.....	.....	.....6.640	7.143	MON...	442	5,309	03/23/2001.	05/17/2036.
31359Q	LQ	5	FNMA REMIC Ser 1997-63 ZA.....	..	..	4	1	911,494	...113.150	1,052,082	929,812	918,425	.....	.....364	.....	.....	.....6.500	7.002	MON...	5,036	60,438	11/28/2001.	09/18/2027.
31359V	BH	5	FNMA REMIC Ser 1998-73 CI MZ.....	..	..	4	1	200,897	...102.117	200,092	195,944	198,717	.....	.....(47)	.....	.....	.....6.300	5.928	MON...	1,029	12,344	09/25/2002.	10/17/2038.
313602	3E	2	FNMA REMIC Ser 1989-67D.....	..	..	4	1	23,336	...104.531	24,475	23,414	23,283	.....	.....(2)	.....	.....	.....9.000	9.128	MON...	176	2,107	09/14/1989.	10/25/2019.
313602	W4	2	FNMA REMIC Ser 1989-62G.....	..	..	4	1	20,647	...106.063	22,760	21,458	21,223	.....	.....25	.....	.....	.....8.600	9.299	MON...	154	1,845	08/30/1989.	10/25/2019.
313603	2H	4	FNMA REMIC Ser 1990-35E.....	..	..																		

SCHEDULE D - PART 1

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

1		2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
							8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			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
313603	GW	6	FNMA REMIC Ser 1989-86E.....	4	1	9,017	106.059	9,869	9,305	9,210		8			8.750	9.369	MON...	68	814	08/21/1990.	11/25/2019.
313603	JJ	2	FNMA REMIC Ser 1989-90E.....	4	1	15,085	106.828	16,233	15,195	15,116		(2)			8.700	8.804	MON...	110	1,322	01/11/1996.	12/25/2019.
313603	QH	8	FNMA REMIC Ser 1990-1D.....	4	1	5,894	106.617	6,388	5,992	5,947		2			8.800	9.136	MON...	44	527	11/16/1990.	01/25/2020.
313603	TW	2	FNMA REMIC Ser 1990-4Z.....	4	1	206,373	107.448	201,656	187,679	190,912		(940)			9.350	7.374	MON...	1,462	17,548	11/10/1995.	01/25/2020.
31373U	ZC	4	FNMA Pool #304139.....	4	1	7,399	101.836	7,181	7,051	7,271		(19)			9.000	7.541	MON...	53	635	06/02/1995.	01/25/2025.
31377H	VB	5	FNMA DUS Pool #377810.....	4	1	1,796	101.251	1,853	1,830	1,800		1			7.500	8.162	MON...	11	137	08/29/1997.	05/25/2027.
31377M	AP	6	FNMA DUS Pool #380814.....	4	1	797,100	105.854	786,152	742,676	751,550		(3,793)			6.030	5.013	MON...	3,732	44,783	11/14/2003.	12/25/2019.
31377T	BE	5	FNMA DUS Pool #386237.....	4	1	1,036,921	104.102	1,034,513	993,754	998,421		(3,062)			4.950	4.353	MON...	4,099	49,191	06/17/2003.	06/25/2019.
3137A2	NK	3	FHLMC REMIC Ser 3756 CI PB.....	4	1	5,726,250	104.718	6,283,098	6,000,000	5,896,287		38,980			4.000	4.681	MON...	20,000	240,000	03/30/2011.	12/15/2037.
3137A3	HS	1	FHLMC REMIC Ser 3751 CI MC.....	4	1	1,741,522	101.531	1,764,998	1,738,392	1,736,511		(802)			4.000	3.927	MON...	5,795	69,536	02/18/2013.	07/15/2037.
3137A5	R7	1	FHLMC REMIC Ser 3786 CI EB.....	4	1	2,746,861	102.677	2,762,836	2,690,816	2,697,094		(8,851)			4.000	3.628	MON...	8,969	107,633	02/18/2013.	08/15/2035.
31381L	NY	9	FNMA Pool #464007.....	4	1	2,857,266	119.455	2,666,837	2,232,511	2,771,299		(50,359)			6.650	2.388	MON...	12,372	148,462	04/17/2015.	01/25/2028.
3138A8	F4	3	FNMA Pool #AH6486.....	4	1	4,623,211	105.596	4,849,198	4,592,235	4,623,040		(171)			4.000	3.814	MON...	15,307	30,615	10/27/2016.	03/25/2041.
3138AE	J8	7	FNMA Pool #AI1186.....	4	1	11,550,885	105.554	12,110,815	11,473,562	11,550,459		(426)			4.000	3.816	MON...	38,245	76,490	10/27/2016.	04/25/2041.
3138MC	3U	6	FNMA Pool #AP8910.....	4	1	6,347,079	102.538	6,443,706	6,284,237	6,343,566		(894)			3.500	3.310	MON...	18,329	219,948	06/21/2013.	10/25/2042.
3138W9	GP	9	FNMA Pool #AS0205.....	4	1	2,153,580	99.972	2,270,388	2,271,035	2,159,933		1,454			3.000	3.671	MON...	5,678	68,131	08/20/2013.	08/25/2043.
3138W9	KQ	2	FNMA Pool #AS0302.....	4	1	10,692,346	99.972	11,272,288	11,275,501	10,726,209		8,278			3.000	3.629	MON...	28,189	338,265	08/20/2013.	08/25/2043.
3138W9	LM	0	FNMA Pool #AS0331.....	4	1	3,329,733	99.972	3,510,334	3,511,335	3,340,284		2,326			3.000	3.629	MON...	8,778	105,340	08/20/2013.	08/25/2043.
3138WE	NA	3	FNMA Pool #AS4884.....	4	1	67,519,047	99.451	66,458,096	66,824,696	67,498,562		(16,248)			3.000	2.877	MON...	167,062	2,004,741	11/12/2015.	05/25/2045.
3138WE	RA	9	FNMA Pool #AS4980.....	4	1	43,192,580	99.451	42,735,679	42,971,421	43,186,294		(1,794)			3.000	2.871	MON...	107,429	1,289,143	09/29/2015.	05/25/2045.
3138WE	VB	2	FNMA Pool #AS5109.....	4	1	40,652,133	102.572	40,293,643	39,283,354	40,618,966		(12,530)			3.500	2.860	MON...	114,576	1,374,917	06/04/2015.	06/25/2045.
3138WF	B6	2	FNMA Pool #AS5460.....	4	1	46,808,175	102.586	46,081,850	44,920,126	46,762,384		(28,694)			3.500	2.924	MON...	131,017	1,572,204	08/21/2015.	07/25/2045.
3138WF	NY	8	FNMA Pool #AS5806.....	4	1	21,879,254	99.451	21,572,154	21,691,151	21,873,868		(3,221)			3.000	2.877	MON...	54,228	650,735	08/21/2015.	09/25/2045.
3138WW	BR	9	FNMA Pool #AT8147.....	4	1	5,050,599	99.971	5,212,872	5,214,363	5,056,985		1,480			3.000	3.550	MON...	13,036	156,431	08/02/2013.	07/25/2043.
3138X0	Y2	8	FNMA Pool #AU1628.....	4	1	5,030,378	99.972	5,303,220	5,304,732	5,045,420		3,226			3.000	3.667	MON...	13,262	159,142	08/20/2013.	07/25/2043.
3138X0	Y5	1	FNMA Pool #AU1631.....	4	1	4,508,704	99.972	4,653,570	4,654,896	4,516,930		1,696			3.000	3.390	MON...	11,637	139,647	08/02/2013.	07/25/2043.
3138X0	Y6	9	FNMA Pool #AU1632.....	4	1	22,863,944	99.972	23,931,815	23,938,637	22,923,021		12,280			3.000	3.574	MON...	59,847	718,159	08/20/2013.	07/25/2043.
3138X2	VU	5	FNMA Pool #AU3326.....	4	1	16,002,611	103.076	16,331,552	15,844,169	15,985,880		(3,933)			3.500	3.414	MON...	46,212	554,546	06/21/2013.	07/25/2043.
3138X3	CJ	9	FNMA Pool #AU3672.....	4	1	814,584	103.302	833,146	806,519	813,811		(188)			3.500	3.403	MON...	2,352	28,228	06/21/2013.	07/25/2043.
3138X3	EJ	7	FNMA Pool #AU3736.....	4	1	18,576,664	99.972	19,173,539	19,179,005	18,610,878		7,232			3.000	3.385	MON...	47,948	575,370	08/02/2013.	08/25/2043.
3138YH	U2	4	FNMA Pool #AY4200.....	4	1	28,850,375	99.451	28,531,612	28,688,999	28,843,922		(3,241)			3.000	2.923	MON...	71,723	860,670	05/20/2015.	05/25/2045.
3138YP	A2	8	FNMA Pool #AY9024.....	4	1	24,507,894	99.451	23,991,085	24,123,427	24,497,243		(4,204)			3.000	2.732	MON...	60,309	723,703	04/30/2015.	05/25/2045.
3138YY	DT	7	FNMA Pool #AZ6413.....	4	1	14,293,552	99.451	14,026,162	14,103,534	14,292,238		(1,227)			3.000	2.828	MON...	35,259	180,702	10/27/2016.	11/25/2045.
313920	XA	3	FNMA REMIC Ser 2001-47 ZK.....	4	1	160,993	114.198	177,831	155,722	158,380		(1)			6.500	5.516	MON...	843	10,122	11/14/2002.	09/25/2031.
313920	XZ	8	FNMA REMIC Ser 2001-W2 CI AF6.....	4	1	101,091	106.921	108,733	101,695	102,062		(48)			6.589	6.529	MON...	558	6,701	12/19/2001.	10/25/2031.
31392E	6A	3	FNMA REMIC Ser 2002-67 CI AN.....	4	1	204,141	101.123	206,850	204,552	203,918		(47)			5.000	4.994	MON...	852	10,227	02/18/2013.	11/25/2017.
31392E	FL	9	FNMA REMIC Ser 2002-55 CI GC.....	4	1	6,374	100.080	6,176	6,171	6,159		(19)			5.500	4.787	MON...	28	339	01/06/2004.	09/25/2017.
31392E	SX	9	FNMA REMIC Ser 2002-59 CI B.....	4	1	939	100.476	907	903	903		(5)			5.500	4.282	MON...	4	50	12/17/2003.	09/25/2017.
31392R	YX	3	FHLMC REMIC Ser 2489 CI PE.....	4	1	867,322	114.451	997,998	871,988	868,098		13			6.000	6.174	MON...	4,360	52,319	02/18/2013.	08/15/2032.
31392T	WT	0	FHLMC REMIC Ser 2478 JF.....	4	1	223,071	110.505	236,669	214,170	216,502		(251)			6.000	5.225	MON...	1,071	12,850	09/24/2002.	08/15/2022.
31392U	KL	7	FHLMC REMIC Ser 2504 N.....	4	1	29,557	101.033	29,227	28,929	28,915		(54)			5.500	5.067	MON...	133	1,591	09/25/2002.	09/15/2017.
31392U	MQ	4	FHLMC REMIC Ser 2503 BH.....	4	1	61,086	101.053	59,775	59,152	59,141		(130)			5.500	4.986	MON...	271	3,253	10/30/2002.	09/15/2017.
31392U	RH	9	FHLMC REMIC Ser 2501 AN.....	4	1	9,684	100.188	9,430	9,412	9,410		(22)			5.500	4.956	MON...	43	518	01/07/2004.	09/15/2017.

SCHEDULE D - PART 1

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

1	2							Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
								3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
CUSIP Identification	Description							Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
31393A	2V	8	FNMA REMIC Ser 2003-38 CI MP.....	.....	..	.....4	1	.....	.....	.....	1,467,298	...108.289	1,553,951	1,435,010	1,438,764	.....	.....(910)	.....	.....	.....	5.500	5.236	MON...	6,577	78,926	04/01/2003.	05/25/2023.	
31393B	T4	7	FNMA REMIC Tr Ser 2003-W6 1A41.....	.....	..	.....4	1	.....	.....	.....	2,213,668	...110.220	2,420,982	2,196,508	2,202,132	.....	.....(171)	.....	.....	.....	5.398	5.282	MON...	9,881	118,568	04/23/2003.	10/25/2042.	
31394W	CK	2	FHLMC REMIC Ser 2773 CI CD.....	.....	..	.....4	1	.....	.....	.....	411,636	...104.943	476,748	454,291	435,889	.....	.....1,304	.....	.....	.....	4.500	6.404	MON...	1,704	20,443	02/18/2013.	04/15/2024.	
31397S	KV	5	FNMA REMIC Ser 2011-30 CI LC.....	.....	..	.....4	1	.....	.....	.....	7,834,114	...102.772	8,162,129	7,941,970	7,907,091	.....	.....20,394	.....	.....	.....	3.500	3.737	MON...	23,164	277,969	02/18/2013.	12/25/2036.	
31403A	WY	7	FNMA Pool #743263.....	.....	..	.....4	1	.....	.....	.....	49,534	...104.182	55,341	53,120	52,173	.....	.....301	.....	.....	.....	3.500	5.400	MON...	155	1,859	10/17/2003.	10/25/2018.	
31408G	KD	8	FNMA Pool #850892.....	.....	..	.....4	1	.....	.....	.....	429,412	...109.526	470,318	429,412	429,412	.....	.....	.....	.....	.....	5.000	5.023	MON...	1,789	21,471	12/28/2005.	10/01/2035.	
31408J	BM	2	FNMA Pool #852444.....	.....	..	.....4	1	.....	.....	.....	390,430	...108.920	425,258	390,430	390,430	.....	.....	.....	.....	.....	5.000	5.023	MON...	1,627	19,522	01/27/2006.	10/01/2035.	
31409Y	L6	2	FNMA Pool #882449.....	.....	..	.....4	1	.....	.....	.....	194,541	...108.876	211,808	194,541	194,541	.....	.....	.....	.....	.....	5.000	5.023	MON...	811	9,727	04/27/2006.	01/25/2036.	
3140E2	4V	0	FNMA Pool #AZ9835.....	.....	..	.....4	1	.....	.....	.....	21,574,158	...99.451	21,271,340	21,388,678	21,569,304	.....	.....(2,800)	.....	.....	.....	3.000	2.859	MON...	53,472	641,660	08/21/2015.	09/25/2045.	
3140E6	WA	6	FNMA Pool #BA2440.....	.....	..	.....4	1	.....	.....	.....	9,471,220	...99.451	9,250,866	9,301,896	9,467,862	.....	.....(2,429)	.....	.....	.....	3.000	2.566	MON...	23,255	279,057	11/12/2015.	11/25/2045.	
3140E8	FP	8	FNMA Pool #BA3773.....	.....	..	.....4	1	.....	.....	.....	14,789,186	...99.451	14,445,106	14,524,789	14,783,773	.....	.....(3,964)	.....	.....	.....	3.000	2.663	MON...	36,312	435,744	11/12/2015.	11/25/2045.	
31412W	TB	2	FNMA Pool #937146.....	.....	..	.....4	1	.....	.....	.....	33,728	...113.137	37,457	33,108	33,707	.....	.....(1)	.....	.....	.....	6.500	5.274	MON...	179	2,152	05/23/2007.	05/25/2037.	
31413H	G3	6	FNMA Pool #945818.....	.....	..	.....4	1	.....	.....	.....	777,624	...106.255	823,433	774,960	777,316	.....	.....(37)	.....	.....	.....	6.000	5.761	MON...	3,875	46,498	10/25/2007.	07/25/2037.	
31417D	LN	1	FNMA Pool #AB6632.....	.....	..	.....4	1	.....	.....	.....	20,940,967	...103.088	20,633,292	20,015,261	20,919,200	.....	.....(16,421)	.....	.....	.....	3.500	2.719	MON...	58,378	700,534	10/20/2015.	10/25/2042.	
31417G	ZX	7	FNMA Pool #AB9757.....	.....	..	.....4	1	.....	.....	.....	112,159,196	...103.061	114,448,132	111,048,709	112,094,048	.....	.....(11,568)	.....	.....	.....	3.500	3.329	MON...	323,892	3,886,705	06/21/2013.	06/25/2043.	
31418B	SY	3	FNMA Pool # MA2334.....	.....	..	.....4	1	.....	.....	.....	12,905,528	...102.572	12,819,750	12,498,355	12,895,824	.....	.....(5,251)	.....	.....	.....	3.500	2.991	MON...	36,454	437,442	07/22/2015.	07/25/2045.	
31419B	CT	0	FNMA Pool #AE0981.....	.....	..	.....4	1	.....	.....	.....	5,972,250	...103.120	5,983,107	5,802,093	5,971,520	.....	.....(730)	.....	.....	.....	3.500	2.818	MON...	16,923	43,800	10/27/2016.	03/25/2041.	
31419L	3D	3	FNMA Pool #AE9795.....	.....	..	.....4	1	.....	.....	.....	3,258,918	...103.122	3,202,204	3,105,261	3,258,245	.....	.....(673)	.....	.....	.....	3.500	2.415	MON...	9,057	18,114	10/27/2016.	11/25/2040.	
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....										748,556,667	XXX	750,942,790	738,257,292	748,180,638	0	(142,137)	0	0	XXX	XXX	XXX	2,073,002	23,849,436	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 CI Z.....	.....	..	.....4	1	.....	.....	.....	1,492,762	...99.001	1,375,919	1,389,808	1,464,583	.....	.....(4,306)	.....	.....	.....	7.125	6.325	MON...	8,252	99,024	05/13/2004.	01/17/2037.	
2799999.	U.S. Special Revenue - Commercial Mortgage-Backed Securities.....										1,492,762	XXX	1,375,919	1,389,808	1,464,583	0	(4,306)	0	0	XXX	XXX	XXX	8,252	99,024	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																												
033896	HU	8	Anderson IN Sch Bldg Corp Rev LBASS Ref.....	.....	..	.....2	1FE	.....	.....	.....	11,981,170	...106.674	11,952,822	11,205,000	11,358,398	.....	.....(70,563)	.....	.....	.....	5.000	4.291	JJ.....	258,338	560,250	03/27/2006.	01/15/2022.	
14329N	BT	0	Carmel IN Redev Auth Rev LBASS Cap Appre.....	@.....	..	.....	.....1FE	.....	.....	.....	2,022,205	...91.402	2,285,050	2,500,000	2,040,179	.....	.....17,974	.....	.....	.....	.....	5.040	N/A.....	.....	.....	10/27/2016.	02/01/2021.	
34073N	5X	4	Florida Hsng Fin Corp Rev LBASS AMT SF H.....	.....	..	.....2	1FE	.....	.....	.....	1,320,000	...101.434	1,338,929	1,320,000	1,320,000	.....	.....	.....	.....	.....	5.450	5.450	JJ.....	35,970	71,940	04/03/2008.	07/01/2023.	
454624	UJ	4	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....	.....	..	.....	.....1FE	.....	.....	.....	2,598,870	...112.362	2,634,889	2,345,000	2,438,823	.....	.....(19,811)	.....	.....	.....	5.250	4.211	AO.....	30,778	123,113	05/02/2007.	04/01/2021.	
454624	UK	1	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....	.....	..	.....	.....1FE	.....	.....	.....	2,742,713	...114.160	2,819,752	2,470,000	2,586,122	.....	.....(19,405)	.....	.....	.....	5.250	4.241	AO.....	32,419	129,675	05/02/2007.	04/01/2022.	
454624	UQ	8	Indiana Bd Bk Rev LBASS Spl Prog Hendric.....	.....	..	.....4	1FE	.....	.....	.....	3,364,920	...115.511	3,465,330	3,000,000	3,226,240	.....	.....(17,240)	.....	.....	.....	5.250	4.331	AO.....	39,375	157,500	05/02/2007.	04/01/2027.	
455066	HF	0	Indiana St Office Bldg Rev LBASS Com Fac.....	.....	..	.....	.....1FE	.....	.....	.....	5,539,750	...108.692	5,434,600	5,000,000	5,125,756	.....	.....(46,772)	.....	.....	.....	5.250	4.180	JJ.....	131,250	262,500	03/28/2006.	07/01/2019.	
462590	JJ	0	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	..	.....2	1FE	.....	.....	.....	4,630,000	...103.482	4,791,217	4,630,000	4,630,000	.....	.....	.....	.....	.....	5.300	5.300	JD.....	20,449	245,390	11/10/2011.	12/01/2023.	
462590	JK	7	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	..	.....2	1FE	.....	.....	.....	2,000,000	...103.784	2,075,680	2,000,000	2,000,000	.....	.....	.....	.....	.....	5.400	5.400	JD.....	9,000	108,000	11/10/2011.	12/01/2024.	
462590	KB	5	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	..	.....	.....1FE	.....	.....	.....	1,459,770	...110.342	1,434,446	1,300,000	1,438,778	.....	.....(13,003)	.....	.....	.....	5.000	3.590	JD.....	5,417	65,000	05/06/2015.	12/01/2025.	
462590	KC	3	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	..	.....2	1FE	.....	.....	.....	1,905,829	...109.307	1,869,150	1,710,000	1,880,212	.....	.....(15,875)	.....	.....	.....	5.000	3.680	JD.....	7,125	85,500	05/06/2015.	12/01/2026.	
462590	KE	9	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	..	.....2	1FE	.....	.....	.....	2,783,995	...99.005	2,811,742	2,840,000	2,788,362	.....	.....2,665	.....	.....	.....	4.125	4.300	JD.....	9,763	117,150	05/06/2015.	12/01/2030.	
462590	KF	6	Iowa Student Ln Liq Corp Rev LBASS AMT S.....	.....	..	.....2	1FE	.....	.....	.....	4,192,739	...100.215	4,229,073	4,220,000	4,194,325	.....	.....912	.....	.....	.....	4.500	4.550	JD.....	15,825	189,900	05/06/2015.	12/01/2034.	
49151E	XA	6	Kentucky St Ppty & Bldgs Rev LBASS Commn.....	.....	..																							

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			F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
618027	AV	8	Morris Cnty NJ Impt Auth Lease LBASS Gtd.....	.....	..	.....1FE	475,000	...101.927	484,153	475,000	475,000	.....	.....	.....	.....	.....4.166	4.166	FA.....	7,476	19,789	02/02/2010.	08/15/2017.
658207	FY	6	North Carolina Hsg Fin Agy Rev LBASS AMT.....	.....	..	.....1FE	3,984,228	...100.000	4,050,000	4,050,000	4,004,914	.....	.....2,798	.....	.....	.....5.100	5.230	JJ.....	103,275	206,550	02/14/2008.	07/01/2028.
658207	HG	3	North Carolina Hsg Fin Agy Rev LBASS AMT.....	.....	..	.....1FE	7,585,188	...102.596	7,797,296	7,600,000	7,590,432	.....	.....674	.....	.....	.....5.100	5.116	JJ.....	193,800	387,600	01/31/2008.	07/01/2027.
67755C	UN	7	Ohio St Bldg Auth Rev LBASS St Facs Adul.....	SD..	..	2	1FE	10,652,894	...105.040	10,771,852	10,255,000	10,315,101	.....	.....(45,821)	.....	.....5.250	4.760	AO.....	134,597	538,388	02/28/2008.	04/01/2023.
83712D	PY	6	South Carolina St Hsg Fin Rev LBASS AMT.....	.....	..	.....2	1FE	990,000	...101.361	1,003,474	990,000	990,000	.....	.....	.....	.....5.300	5.300	JJ.....	26,235	52,470	08/23/2007.	07/01/2023.
927781	PD	0	Virginia St Clg Bldg Auth Rev LBASS 21st.....	.....	..	.....2	1FE	3,420,671	...107.433	3,475,458	3,235,000	3,294,537	.....	.....(26,848)	.....	.....5.000	4.070	FA.....	67,396	161,750	07/30/2014.	02/01/2022.
927781	PG	3	Virginia St Clg Bldg Auth Rev LBASS 31st.....	.....	..	.....2	1FE	4,086,061	...107.433	4,222,117	3,930,000	3,978,021	.....	.....(21,553)	.....	.....5.000	4.380	FA.....	81,875	196,500	07/30/2014.	02/01/2024.
927781	TM	6	Virginia St Clg Bldg Auth Rev LBASS Bld.....	.....	..	.....2	1FE	13,999,508	...107.957	15,113,980	14,000,000	14,000,113	.....	.....(11)	.....	.....5.300	5.300	FA.....	309,167	742,000	02/18/2013.	02/01/2025.
92817L	EZ	2	Virginia St Res Clean Wtr Rev LBASS Ref.....	.....	..	.....1FE	6,185,604	...107.340	6,440,400	6,000,000	6,168,734	.....	.....(16,870)	.....	.....	.....5.500	3.819	AO.....	82,500	.....	10/27/2016.	10/01/2018.
2899999.	U.S. Special Revenue - Other Loan-Backed and Structured Securities.....						140,285,174	XXX	144,422,220	135,385,000	136,826,653	0	(456,985)	0	0	XXX	XXX	XXX	2,389,055	6,472,506	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....						2,749,399,454	XXX	2,844,976,369	2,609,779,912	2,703,822,349	0	(9,119,951)	0	0	XXX	XXX	XXX	30,478,328	109,705,870	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																						
000000	00	0	Duke Finance LLC 1st Lien TL Nt 1.....	.....	..	.....4FE	11,165,414	...100.000	12,406,015	12,406,015	11,275,012	.....	.....109,599	.....	.....	.....7.000	9.452	MJSD.	2,412	533,668	05/23/2016.	10/28/2021.
000000	00	0	Tronair Parent Inc 2nd Lien Term Ln Nt 1.....	.....	..	.....4Z	7,720,000	...100.000	8,000,000	8,000,000	7,724,754	.....	.....4,754	.....	.....	.....9.588	10.234	MJSD.	51,134	108,333	10/19/2016.	09/08/2024.
0010EP	A*	9	AEP Texas Priv Pl.....	.....	..	.....2	5,000,000	...100.325	5,016,268	5,000,000	5,000,000	.....	.....	.....	.....	.....2.610	2.610	AO.....	22,113	130,500	04/30/2016.	04/30/2019.
00115A	AA	7	AEP Transmission Co LLC Sr Nt.....	.....	..	.....1FE	7,846,660	...98.488	7,879,072	8,000,000	7,847,016	.....	.....356	.....	.....	.....3.100	3.327	JD.....	27,556	.....	12/20/2016.	12/01/2026.
001192	AG	8	AGL Capital Corp Nt.....	.....	..	.....2FE	4,647,986	...107.143	4,607,162	4,300,000	4,553,194	.....	.....(91,435)	.....	.....	.....5.250	2.901	FA.....	85,283	225,750	12/15/2015.	08/15/2019.
001192	AL	7	AGL Capital Corp Sr Nt.....	.....	..	.....2FE	5,985,117	...102.523	6,125,749	5,975,000	5,984,183	.....	.....(859)	.....	.....	.....3.875	3.854	MN.....	29,585	229,602	12/10/2015.	11/15/2025.
001192	AM	5	AGL Capital Corp Sr Nt.....	.....	..	.....2FE	10,310,480	...97.579	9,757,930	10,000,000	10,302,853	.....	.....(7,627)	.....	.....	.....3.250	2.882	JD.....	14,444	186,875	09/28/2016.	06/15/2026.
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	AR	3	AT&T Inc Nt.....	.....	..	.....2FE	52,020,860	...107.523	55,911,856	52,000,000	52,006,010	.....	.....(2,916)	.....	.....	.....5.800	5.794	FA.....	1,139,378	3,016,000	06/22/2009.	02/15/2019.
00206R	CU	4	AT&T Inc Sr Nt.....	.....	..	.....2FE	1,496,490	...107.250	1,608,743	1,500,000	1,496,548	.....	.....58	.....	.....	.....5.650	5.666	FA.....	32,017	43,788	01/29/2016.	02/15/2047.
00287Y	AQ	2	ABBVIE Inc Sr Nt.....	.....	..	.....2FE	5,989,500	...99.049	5,942,928	6,000,000	5,990,968	.....	.....910	.....	.....	.....3.600	3.621	MN.....	28,200	216,000	05/05/2015.	05/14/2025.
00287Y	AT	6	ABBVIE Inc Sr Nt.....	.....	..	.....2FE	3,983,600	...100.026	4,001,044	4,000,000	3,988,727	.....	.....3,167	.....	.....	.....2.500	2.588	MN.....	13,056	100,000	05/05/2015.	05/14/2020.
00287Y	AY	5	ABBVIE Inc Sr Nt.....	.....	..	.....2FE	1,898,200	...95.143	1,902,854	2,000,000	1,898,854	.....	.....654	.....	.....	.....3.200	3.848	MN.....	8,356	.....	12/01/2016.	05/14/2026.
00817Y	AL	2	Aetna Inc Sr Nt.....	.....	..	.....2FE	8,061,274	...99.920	8,083,520	8,090,000	8,084,582	.....	.....6,142	.....	.....	.....1.500	1.578	MN.....	15,506	121,350	02/18/2013.	11/15/2017.
00817Y	AU	2	Aetna Inc Sr Nt.....	.....	..	.....2FE	9,999,000	...99.547	9,954,720	10,000,000	9,999,128	.....	.....128	.....	.....	.....2.400	2.402	JD.....	10,667	124,000	06/02/2016.	06/15/2021.
00817Y	AV	0	Aetna Inc Sr Nt.....	.....	..	.....2FE	13,979,560	...98.501	13,790,126	14,000,000	13,981,101	.....	.....1,541	.....	.....	.....2.800	2.823	JD.....	17,422	202,533	06/02/2016.	06/15/2023.
00817Y	AW	8	Aetna Inc Sr Nt.....	.....	..	.....2FE	1,992,520	...98.927	1,978,538	2,000,000	1,992,888	.....	.....368	.....	.....	.....3.200	3.244	JD.....	2,844	33,067	06/02/2016.	06/15/2026.
00913@	AA	2	Air Newco LLC 2nd Lien TL Nt 1.....	.....	..	.....4FE	9,500,000	...90.125	9,012,500	10,000,000	9,012,500	.....	.....(561,655)	.....	.....	.....10.500	11.631	FMAN.	125,417	1,070,417	04/15/2015.	02/13/2023.
00913M	AF	4	Air Newco LLC 1st Lien TL Nt 1.....	.....	..	.....4FE	2,598,800	...95.375	2,498,825	2,620,000	2,498,825	.....	.....(45,239)	.....	.....	.....6.500	6.701	FMAN.	20,341	173,611	04/01/2015.	02/13/2022.
00915X	BM	2	Air Products & Chemicals Inc MT Sr Nt Se.....	.....	..	.....1FE	999,610	...127.757	1,277,573	1,000,000	999,808	.....	.....14	.....	.....	.....7.340	7.343	JD.....	3,262	73,400	02/18/2013.	06/15/2026.
010392	EW	4	Alabama Power Co Sr Nt Ser 07A.....	.....	..	.....1FE	9,485,105	...100.313	9,529,764	9,500,000	9,499,659	.....	.....3,977	.....	.....	.....5.550	5.594	FA.....	219,688	527,250	02/18/2013.	02/01/2017.
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.
018522	J#	0	Allete Inc 1st Mtg Bd.....	.....	..	.....1FE	11,000,000	...100.516	11,056,802	11,000,000	11,000,000	.....	.....	.....	.....	.....2.800	2.800	MS.....	90,689	300,300	09/24/2015.	09/15/2020.
02209S	AD	5	Altria Group Inc Co Gtd Nt.....	.....	..	.....1FE	1,091,170	...114.356	1,143,556	1,000,000	1,061,047	.....	.....(30,123)	.....	.....	.....9.700	2.333	MN.....	13,742	97,000	01/01/2016.	11/10/2018.
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	8,184,008	...100.499	8,140,419	8,100,000	8,179,102	.....	.....(4,906)	.....	.....	.....3.650	3.524	FA.....	111,690	161,421	11/18/2016.	02/15/2026.
02361D	AL	4	Ameren Illinois Co Sr Nt.....	.....	..	.....1FE	2,529,590	...100.301	2,432,299	2,425,000	2,523,642	.....	.....(5,949)	.....	.....	.....2.700	1.938	MS.....	21,825	32,738	08/17/2016.	09/01/2022.
02361D	AP	5	Ameren Illinois Co Sr Nt.....	.....	..	.....1FE	15,065,554	...101.023	14,260,350	14,116,000	15,022,262	.....	.....(43,292)	.....	.....	.....3.250	2.369	MS.....	152,923	211,250	09/14/2016.	03/01/2025.
02665W	BF	7	American Honda Finance Sr Nt.....	.....	..	.....1FE	29,990,100	...96.306	28,891,770	30,000,000	29,990,997	.....	.....897	.....	.....	.....1.650	1.657	JJ.....	232,375	.....	07/07/2016.	07/12/2021.
02665W	BH	3	American Honda Finance Sr Nt.....	.....	..	.....1FE	3,987,920	...93.340	3,733,600	4,000,000	3,988,260	.....	.....340	.....	.....	.....2.300	2.334	MS.....	28,622	.....	09/06/2016.	09/09/2026.
02666Q	D7	5	American Honda Fin Corp Nt.....	.....	..	.....1FE	2,578,300	...109.961	2,199,216	2,000,000	2,168,576	.....	.....(93,215)	.....	.....	.....7.625	2.654	AO.....	38,125	152,500	05/16/2012.	10/01/2018.

E10.15

SCHEDULE D - PART 1

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

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
				F																		
CUSIP Identification				o	Bond	NAIC	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
02666Q	G7	2	American Honda Fin Corp MT Nt.....	...	...	1FE	12,096,415	105.291	12,108,465	11,500,000	11,824,423		(81,322)			3.875	3.066	MS.....	123,785	445,625	07/08/2013.	09/21/2020.
02666Q	J7	9	American Honda Fin Corp Sr Nt.....	...	...	1FE	15,628,210	104.996	15,749,385	15,000,000	15,381,206		(73,864)			3.800	3.215	MS.....	159,917	570,000	07/02/2013.	09/20/2021.
02932J	AG	2	American Rock Salt Co 1st Lien Term Ln N.....	...	...	4FE	20,843,099	98.625	20,659,806	20,947,838	20,659,806	413,771	13,921			4.750	4.862	MJSD.....	30,403	1,008,842	11/06/2014.	05/20/2021.
03040W	AK	1	American Water Cap Corp Sr Nt.....	...	...	1FE	9,086,000	105.370	9,483,255	9,000,000	9,087,370		(3,910)			3.850	3.686	MS.....	115,500	327,250	07/07/2016.	03/01/2024.
03040W	AL	9	American Water Cap Corp Sr Nt.....	...	...	1FE	13,788,295	102.335	13,815,252	13,500,000	13,776,281		(13,630)			3.400	3.107	MS.....	153,000	399,500	07/12/2016.	03/01/2025.
031162	BM	1	Amgen Inc Sr Nt.....	...	...	2FE	14,844,143	104.682	15,178,847	14,500,000	14,741,788		(33,036)			3.875	3.187	MN.....	71,795	489,219	10/27/2016.	11/15/2021.
031162	CH	1	Amgen Inc Sr Nt.....	...	...	2FE	6,982,430	94.070	6,584,900	7,000,000	6,983,284		854			2.250	2.289	FA.....	57,750		08/10/2016.	08/19/2023.
032511	AY	3	Anadarko Petroleum Corp Sr Nt.....	...	...	3FE	10,423,200	119.017	11,901,660	10,000,000	10,370,112		(9,511)			6.450	6.124	MS.....	189,917	645,000	04/20/2010.	09/15/2036.
03523T	BE	7	Anheuser-Busch InBev WldwdInc Co Gtd Nt.....	...	...	2FE	29,984,186	111.387	33,416,040	30,000,000	29,995,722		1,869			7.750	7.758	JJ.....	1,072,083	2,325,000	07/30/2014.	01/15/2019.
03523T	BH	0	Anheuser-Busch InBev WldwdInc Co Gtd Nt.....	...	...	2FE	41,926,732	113.138	47,517,792	42,000,000	41,972,975		8,246			6.875	6.900	MN.....	368,958	2,887,500	03/15/2011.	11/15/2019.
03523T	BP	2	Anheuser-Busch InBev WldwdInc Sr Nt.....	...	...	2FE	9,253,600	98.421	9,842,060	10,000,000	9,515,604		78,056			2.500	3.469	JJ.....	115,278	250,000	06/26/2013.	07/15/2022.
035240	AD	2	Anheuser-Busch Inbev Worldwide Sr Nt.....	...	...	1FE	2,013,282	104.378	2,087,552	2,000,000	2,013,204		(79)			3.750	3.605	JJ.....	34,583		12/16/2016.	01/15/2022.
037833	BS	8	Apple Inc Sr Nt.....	...	...	1FE	9,992,900	99.917	9,991,680	10,000,000	9,994,060		1,160			2.250	2.265	FA.....	80,000	112,500	02/16/2016.	02/23/2021.
037833	BZ	2	Apple Inc Sr Nt.....	...	...	1FE	9,972,700	93.855	9,385,470	10,000,000	9,973,687		987			2.450	2.481	FA.....	100,042		07/28/2016.	08/04/2026.
039483	BL	5	Archer-Daniels-Midland Co Sr Nt.....	LS...	...	1FE	30,849,750	94.460	29,282,600	31,000,000	30,853,894		4,144			2.500	2.556	FA.....	301,389		09/20/2016.	08/11/2026.
044209	AF	1	Ashland Inc Nt.....	...	...	3FE	9,550,000	103.750	10,375,000	10,000,000	9,620,616		56,318			4.750	5.545	FA.....	179,444	485,000	09/24/2015.	08/15/2022.
05348E	AQ	2	AvalonBay Communities Inc Sr Nt.....	...	...	1FE	6,120,048	99.686	6,579,283	6,600,000	6,283,577		48,760			2.950	3.896	MS.....	57,328	194,700	06/21/2013.	09/15/2022.
05348E	AV	1	AvalonBay Communities Inc Sr Nt.....	...	...	1FE	5,989,320	100.115	6,006,900	6,000,000	5,990,900		917			3.450	3.471	JD.....	17,250	207,000	05/06/2015.	06/01/2025.
05501T	AC	3	TGGT Holdings (Azure) LLC 1st Lien Term.....	...	...	5FE	8,544,785	92.000	7,980,916	8,674,909	7,980,916	3,009,936	26,282			6.500	6.951	MON...	25,061	659,655	11/26/2013.	11/18/2018.
05508T	AP	7	B&G Foods Inc Term Ln B Nt 1.....	...	...	3FE	795,904	100.850	795,707	789,000	795,707	(145)	(53)			3.750	3.614	MON...	1,479		12/14/2016.	11/02/2022.
05531F	AV	5	BB&T Corp Sr Nt.....	...	...	1FE	8,491,160	98.145	8,342,317	8,500,000	8,492,248		1,088			2.050	2.072	MN.....	24,685	87,125	05/05/2016.	05/10/2021.
05538B	AH	8	BE Aerospace Inc Term Ln Nt 2.....	...	...	3FE	6,703,402	100.406	6,718,094	6,690,909	6,699,035	11,773	(1,838)			4.220	3.986	MJSD.....	47,134	247,432	06/01/2016.	11/21/2021.
05565E	F#	7	BMW US Capital LLC Gtd Sr Nt Ser K.....	...	...	1	20,000,000	99.909	19,981,768	20,000,000	20,000,000					2.270	2.270	FA.....	174,033	454,000	02/13/2014.	02/13/2019.
05565E	G*	0	BMW US Capital LLC Gtd Sr Nt Ser L.....	...	...	1	10,000,000	101.470	10,146,958	10,000,000	10,000,000					3.120	3.120	FA.....	119,600	312,000	02/13/2014.	02/13/2021.
05565S	AA	2	Burlington Northern PTC Ser 2006-2.....	...	4	1FE	2,946,471	110.602	3,258,859	2,946,471	2,946,471					5.629	5.627	AO.....	41,464	165,857	02/18/2013.	04/01/2024.
058498	AR	7	Ball Corp Nt.....	...	...	3FE	6,180,000	104.750	6,285,000	6,000,000	6,141,891	45,658	(23,767)			5.000	4.485	MS.....	88,333	300,000	05/06/2015.	03/15/2022.
058498	AS	5	Ball Corp Sr Nt.....	...	...	3FE	7,437,500	98.000	7,840,000	8,000,000	7,543,252	76,831	48,537			4.000	4.882	MN.....	40,889	320,000	04/21/2015.	11/15/2023.
058498	AT	3	Ball Corp Sr Nt.....	...	...	3FE	3,541,250	104.500	3,657,500	3,500,000	3,537,476		(3,461)			5.250	5.093	JJ.....	91,875	186,813	11/16/2015.	07/01/2025.
06050T	KN	1	Bank of America NA Sub Nt.....	...	...	1FE	3,269,729	100.775	3,023,235	3,000,000	3,021,118		(104,058)			5.300	1.778	MS.....	46,817	159,000	07/30/2014.	03/15/2017.
06051G	EX	3	Bank of America Corp Nt.....	...	...	2FE	7,004,180	100.855	7,059,836	7,000,000	7,001,988		(939)			2.600	2.586	JJ.....	83,922	182,000	07/30/2014.	01/15/2019.
06051G	FB	0	Bank of America Corp Sr Nt.....	...	...	2FE	9,992,700	103.925	10,392,510	10,000,000	9,994,558		652			4.125	4.134	JJ.....	182,188	412,500	01/15/2014.	01/22/2024.
06051G	GC	7	Bank of America Corp Sub Nt.....	...	2	2FE	10,000,000	100.064	10,006,390	10,000,000	10,000,000					4.183	4.183	MN.....	41,830		11/21/2016.	11/25/2027.
06406F	AE	3	Bank NY Co Inc Sr Nt.....	...	...	1FE	8,965,170	92.920	8,362,791	9,000,000	8,966,330		1,160			2.450	2.494	FA.....	82,688		08/09/2016.	08/17/2026.
06406G	AA	9	Bank of NY Mellon Corp MT Sub Nt.....	...	2	1FE	4,994,500	95.083	4,754,165	5,000,000	4,994,566		66			3.000	3.011	AO.....	25,417		10/24/2016.	10/30/2028.
07330M	AB	3	Branch Banking & Trust Sr Nt.....	...	...	1FE	4,496,985	101.670	4,575,146	4,500,000	4,497,317		258			3.625	3.633	MS.....	47,578	163,125	09/09/2015.	09/16/2025.
075887	AU	3	Becton Dickinson & Co Sr Nt.....	...	...	2FE	2,378,551	106.569	2,163,345	2,030,000	2,167,616		(56,143)			5.000	2.054	MN.....	12,969	101,500	02/18/2013.	05/15/2019.
075887	AW	9	Becton Dickinson & Co Sr Nt.....	...	...	2FE	5,315,250	102.818	5,140,920	5,000,000	5,163,695		(40,063)			3.250	2.358	MN.....	22,118	162,500	01/28/2013.	11/12/2020.
09062X	AB	9	Biogen Inc Sr Nt.....	...	...	1FE	9,634,386	105.753	8,460,232	8,000,000	8,395,101		(331,449)			6.875	2.493	MS.....	183,333	550,000	01/01/2016.	03/01/2018.
09184#	AA	3	Black Bear Holding LLC Sr Sec Nt.....	...	...	2FE	30,000,000	101.923	30,576,976	30,000,000	30,000,000					5.470	5.509	MJSD.....	4,558	1,641,000	02/18/2014.	02/18/2024.
092113	AH	2	Black Hills Corp Sr Nt.....	...	...	2FE	14,427,600	105.305	15,163,934	14,400,000	14,440,378		1,459			4.250	4.199	MN.....	52,700	590,750	08/15/2016.	11/30/2023.
092113	AM	1	Black Hills Corp Sr Nt.....	...	...	2FE	18,166,184	95.694	17,320,632	18,100,000	18,164,026		(2,158)			3.150	3.109	JJ.....	209,055		09/06/2016.	01/15/2027.
096630	AB	4	Boardwalk Pipelines LLC Nt.....	...	...	2FE	6,034,293	107.816	5,983,788	5,550,000	5,805,534		(88,147)			5.750	3.936	MS.....	93,965	319,125	04/22/2014.	09/15/2019.
10112R	AY	0	Boston Properties LP Sr Nt.....	...	...	2FE	10,423,455	91.433	9,600,434	10,500,000	10,425,976					2.750	2.833	AO.....	107,479		08/08/2016.	10/01/2026.

SCHEDULE D - PART 1

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

E10.17

1				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				F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
101137	AM	9	Boston Scientific Corp Sr Nt.....	.....	..	.....	2FE	9,995,400	101.097	10,109,670	10,000,000	9,998,468	.....	847	.....	.....	2.650	2.659	AO.....	66,250	265,000	08/08/2013.	10/01/2018.
11283#	AA	9	Brookfield Pwr New York Fin LP Sr Nt.....	.....	..	.....	2FE	1,048,410	102.133	1,021,333	1,000,000	1,018,850	.....	(18,967)	.....	.....	5.450	3.440	JD.....	2,271	54,500	06/05/2015.	12/18/2017.
12189L	AQ	4	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1FE	2,066,574	105.896	2,117,916	2,000,000	2,065,021	.....	(1,553)	.....	.....	3.850	2.403	MS.....	25,667	.....	10/27/2016.	09/01/2023.
12189L	AR	2	Burlington Northern Santa Fe Nt.....	.....	..	.....	1FE	4,135,217	105.127	4,205,064	4,000,000	4,105,432	.....	(12,158)	.....	.....	3.750	3.337	AO.....	37,500	150,000	07/30/2014.	04/01/2024.
12189L	AV	3	Burlington Northern Santa Fe Sr Nt.....	.....	..	.....	1FE	11,944,080	99.750	11,970,012	12,000,000	11,953,104	.....	4,937	.....	.....	3.000	3.054	AO.....	90,000	360,000	03/04/2015.	04/01/2025.
124857	AD	5	CBS Corp Co Gtd Nt.....	.....	..	.....	2FE	999,400	110.384	1,103,842	1,000,000	999,606	.....	206	.....	.....	5.750	2.997	AO.....	12,139	57,500	01/01/2016.	04/15/2020.
124857	AQ	6	CBS Corp Sr Nt.....	.....	..	.....	2FE	3,927,520	101.704	4,068,176	4,000,000	3,935,903	.....	5,723	.....	.....	4.000	4.215	JJ.....	73,778	162,222	07/07/2015.	01/15/2026.
124857	AR	4	CBS Corp Sr Nt.....	LS...	..	.....	2FE	7,376,250	92.760	6,957,015	7,500,000	7,381,024	.....	4,774	.....	.....	2.900	3.085	JJ.....	102,708	.....	07/06/2016.	01/15/2027.
1248EP	AZ	6	CCO Holdings LLC Sr Nt.....	.....	..	.....	3FE	7,820,425	102.750	8,045,325	7,830,000	7,822,834	3,672	1,132	.....	.....	5.125	5.143	FA.....	151,597	401,288	11/05/2015.	02/15/2023.
1248EP	BM	4	CCO Holdings LLC Hgh Yld Sr Nt.....	.....	..	.....	3FE	9,024,647	103.500	9,315,000	9,000,000	9,024,086	.....	(561)	.....	.....	5.750	5.712	FA.....	195,500	258,750	05/23/2016.	02/15/2026.
12543K	AJ	3	Community Health Systems Inc Term Ln A N.....	.....	..	.....	3FE	2,775,297	98.475	2,746,392	2,788,923	2,746,392	2,080	3,754	.....	.....	3.270	3.009	MON...	7,994	85,004	11/30/2016.	01/27/2019.
12543K	AL	8	Community Health Systems Inc Term Ln F N.....	.....	..	.....	3FE	514,131	98.234	505,053	514,131	505,053	(6,795)	.....	.....	.....	4.187	3.835	FMAN.	1,977	12,861	11/30/2016.	12/31/2018.
12543K	AM	6	Community Health Systems Inc Term Ln G N.....	.....	..	.....	3FE	4,849,025	96.656	4,701,678	4,864,327	4,701,678	(32,962)	3,160	.....	.....	3.750	4.339	MON...	19,782	182,381	11/30/2016.	12/31/2019.
12543K	AN	4	Community Health Systems Inc Term Ln H N.....	.....	..	.....	3FE	8,925,161	96.446	8,632,238	8,950,296	8,632,238	(145,124)	4,109	.....	.....	4.000	4.075	MON...	34,693	362,708	11/30/2016.	01/27/2021.
125896	BP	4	CMS Energy Corp Sr Nt.....	.....	..	.....	2FE	11,056,497	101.230	10,673,670	10,544,000	11,030,485	.....	(26,013)	.....	.....	3.600	3.003	MN.....	48,502	189,792	06/22/2016.	11/15/2025.
125896	BQ	2	CMS Energy Corp Sr Nt.....	.....	..	.....	2FE	7,045,500	96.244	6,737,101	7,000,000	7,043,624	.....	(1,876)	.....	.....	3.000	2.923	MN.....	26,833	110,833	06/22/2016.	05/15/2026.
12594E	AC	0	CNT Holdings III Corp 1st Lien Term Ln N.....	.....	..	.....	4FE	26,911,467	100.700	27,336,922	27,146,894	26,937,962	(123)	26,617	.....	.....	5.500	5.689	FMAN.	132,718	1,262,514	11/04/2016.	01/15/2023.
126410	LM	9	CSX Transportation Inc Co Gtd Nt.....	.....	..	4	1FE	1,833,145	115.250	2,112,699	1,833,145	1,833,145	.....	.....	.....	.....	6.251	6.250	JJ.....	52,839	114,590	02/18/2013.	01/15/2023.
126650	CL	2	CVS Health Corp Sr Nt.....	.....	..	.....	2FE	7,919,520	103.160	8,252,800	8,000,000	7,929,302	.....	6,811	.....	.....	3.875	3.998	JJ.....	138,639	310,000	07/13/2015.	07/20/2025.
12670U	AB	3	CWGS Term Ln Nt 1.....	.....	..	.....	4FE	13,290,215	100.719	13,453,010	13,357,000	13,290,751	.....	536	.....	.....	4.633	4.744	JAJO...	55,002	.....	11/30/2016.	11/08/2023.
130789	TH	7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....	.....	..	4	.....	1	102.997	374,497	363,600	364,365	.....	(453)	.....	.....	5.440	5.167	MN.....	3,297	19,780	04/20/2009.	05/01/2018.
131347	BY	1	Calpine Corp 1st Lien HY Nt.....	.....	..	.....	3FE	16,490,520	104.250	15,624,990	14,988,000	15,624,990	(489,689)	155,493	.....	.....	7.875	6.310	JJ.....	544,252	1,180,305	10/07/2014.	01/15/2023.
13134M	BE	2	Calpine Corp Term Ln Nt 1.....	.....	..	.....	3FE	9,790,750	100.281	9,877,708	9,850,000	9,802,500	455,623	7,846	.....	.....	3.520	3.613	MJSD.	1,926	351,779	07/23/2015.	05/27/2022.
134429	AV	1	Campbell Soup Co Sr Nt.....	.....	..	.....	1FE	998,119	100.928	1,009,280	1,000,000	999,759	.....	438	.....	.....	3.050	3.096	JJ.....	14,064	30,500	02/18/2013.	07/15/2017.
140420	NB	2	Capital One Bank USA NA Sub Nt.....	.....	..	.....	2FE	9,428,700	99.061	9,906,120	10,000,000	9,597,944	.....	56,650	.....	.....	3.375	4.125	FA.....	127,500	337,500	11/19/2013.	02/15/2023.
14042E	4A	5	Capital One NA Sr Nt.....	.....	..	.....	2FE	5,977,860	100.222	6,013,344	6,000,000	5,987,824	.....	4,360	.....	.....	2.400	2.479	MS.....	46,400	144,000	09/02/2014.	09/05/2019.
14042R	BT	7	Capital One NA Sr Nt.....	LS...	..	.....	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.
14070K	AB	7	Capstone Logistics Acq 1st Lien Term Ln.....	.....	..	.....	4FE	14,612,449	98.750	14,510,877	14,694,559	14,510,877	613,091	11,428	.....	.....	5.500	5.644	FMAN.	110,005	781,085	11/09/2015.	10/07/2021.
144141	CZ	9	Carolina Pwr & Lt Co 1st Mtg Bd.....	.....	..	.....	1FE	10,300,900	106.890	10,688,980	10,000,000	10,076,291	.....	(34,775)	.....	.....	5.300	4.902	JJ.....	244,389	530,000	06/12/2009.	01/15/2019.
14880B	AE	1	Catalent Pharma Solutions Inc Term Ln Nt.....	.....	..	.....	3FE	14,309,211	100.542	14,310,990	14,233,885	14,299,944	(7,446)	(1,820)	.....	.....	4.250	4.158	MON...	1,680	69,946	11/22/2016.	05/20/2021.
14912L	3K	5	Caterpillar Finl Svcs Corp MT Nt Ser F.....	.....	..	.....	1FE	7,286,972	102.922	7,207,593	7,003,000	7,031,054	.....	(40,701)	.....	.....	5.850	5.226	MS.....	136,559	409,676	08/07/2009.	09/01/2017.
14912L	3U	3	Caterpillar Finl Svcs Corp Sr Nt.....	.....	..	.....	1FE	2,881,125	104.801	2,971,094	2,835,000	2,843,240	.....	(6,057)	.....	.....	5.450	5.213	AO.....	32,618	154,508	08/12/2009.	04/15/2018.
151020	AE	4	Celgene Corp Sr Nt.....	.....	..	.....	2FE	2,491,265	104.544	2,518,455	2,409,000	2,468,195	.....	(14,449)	.....	.....	3.950	2.858	AO.....	20,088	95,156	01/01/2016.	10/15/2020.
151020	AH	7	Celgene Corp Sr Nt.....	.....	..	.....	2FE	18,517,449	100.891	19,270,162	19,100,000	18,712,632	.....	58,442	.....	.....	3.250	3.446	FA.....	234,506	458,250	10/27/2016.	08/15/2022.
15361G	AR	6	Central Hudson Gas & Elec Corp Sr MT Nt.....	.....	..	.....	1FE	3,000,000	102.655	3,079,638	3,000,000	3,000,000	.....	.....	.....	.....	6.028	6.027	MN.....	30,140	180,840	02/18/2013.	09/01/2017.
17275R	AK	8	Cisco Sys Inc Sr Nt.....	.....	..	.....	1FE	998,373	100.442	1,004,422	1,000,000	999,917	.....	413	.....	.....	3.150	3.193	MS.....	9,363	31,500	02/18/2013.	03/14/2017.
17275R	AR	3	Cisco Systems Inc Sr Nt.....	.....	..	.....	1FE	2,499,142	101.318	2,532,945	2,500,000	2,499,221	.....	79	.....	.....	2.125	1.353	MS.....	17,708	.....	10/27/2016.	03/01/2019.
17275R	BH	4	Cisco Sys Inc Sr Nt.....	.....	..	.....	1FE	12,973,220	96.195	12,505,402	13,000,000	12,974,232	.....	1,012	.....	.....	2.200	2.232	MS.....	80,239	.....	09/13/2016.	09/20/2023.
172967	EV	9	Citigroup Inc Sr Nt.....	.....	..	.....	2FE	8,582,433	114.084	8,042,894	7,050,000	7,601,627	.....	(212,487)	.....	.....	8.500	4.624	MN.....	64,919	599,250	01/01/2016.	05/22/2019.
172967	FF	3	Citigroup Inc Sr Nt.....	.....	..	.....	2FE	17,676,916	109.067	19,086,673	17,500,000	17,612,432	.....	(28,038)	.....	.....	5.375	5.176	FA.....	371,024	940,625	07/30/2014.	08/09/2020.
172967	FX	4	Citigroup Inc Sr Nt.....	.....	..	.....	2FE	4,927,150	118.477	5,923,870	5,000,000	4,932,250	.....	1,146	.....	.....	5.875	5.980	JJ.....	123,212	293,750	01/19/2012.	01/30/2042.
172967	HD	6	Citigroup Inc Sr Nt.....	.....	..	.....	2FE	9,977,000	103.038	10,303,770	10,000,000	9,983,392	.....	2,093	.....	.....	3.875	3.903	AO.....	71,042	387,500	10/21/2013.	10/25/2023.
174610	AJ	4	Citizens Financial Group Sub Nt.....	.....	..	.....	2FE	808,038	100.467	803,732	800,000	807,136	.....	(672)	.....	.....	4.350	4.225	FA.....	14,500	34,897	08/13/2015.	08/01/2025.

SCHEDULE D - PART 1

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

E10.18

1	2			Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4			8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP	Ident	Description	Code	F o r e i g n B o n d C H A R	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
174610	AK	1	Citizens Financial Group Sr Nt.....	.....	..	.....2FE	9,989,500	...101.582	10,158,180	10,000,000	9,990,431	.....	.....863	.....	.....	.....4.300	4.313	JD.....	33,444	430,000	11/30/2015.	12/03/2025.
184496	AJ	6	Clean Harbors Inc Sr Nt.....	.....	..	.....3FE	4,612,500	...102.375	4,606,875	4,500,000	4,569,673	.....	.....(3,065)	.....	.....	.....5.250	4.775	FA.....	98,438	236,250	07/29/2014.	08/01/2020.
184496	AL	1	Clean Harbors Inc Sr Nt.....	.....	..	.....3FE	19,115,000	...102.270	19,431,300	19,000,000	19,084,973	47,261	10,032	.....	.....	.....5.125	5.009	JD.....	81,146	973,750	03/06/2015.	06/01/2021.
191098	AK	8	Coca-Cola Bottling Co Cons Sr Nt.....	.....	..	.....2FE	20,685,804	...100.420	20,686,582	20,600,000	20,678,624	.....	.....(6,987)	.....	.....	.....3.800	3.749	MN.....	78,280	782,800	12/17/2015.	11/25/2025.
191216	BZ	2	Coca-Cola Co Sr Nt.....	.....	..	.....1FE	23,881,180	...94.177	23,073,243	24,500,000	23,887,313	.....	.....6,133	.....	.....	.....2.250	2.539	MS.....	183,750	.....	11/18/2016.	09/01/2026.
19416Q	DX	5	Colgate-Palmolive Co MT Sr Nt.....	.....	..	.....1FE	1,991,816	...100.007	2,000,130	2,000,000	1,999,918	.....	.....2,134	.....	.....	.....1.300	1.408	JJ.....	11,989	26,000	02/18/2013.	01/15/2017.
20030N	AM	3	Comcast Corp Gtd Nt.....	.....	..	.....1FE	10,300,600	...129.115	12,911,450	10,000,000	10,264,766	.....	.....(6,442)	.....	.....	.....6.450	6.218	MS.....	189,917	645,000	04/12/2010.	03/15/2037.
20030N	BV	2	Comcast Corp Sr Nt.....	.....	..	.....1FE	9,990,100	...95.852	9,585,160	10,000,000	9,990,874	.....	.....774	.....	.....	.....1.625	1.644	JJ.....	73,125	.....	07/12/2016.	01/15/2022.
20030N	BW	0	Comcast Corp Sr Nt.....	.....	..	.....1FE	9,996,325	...92.183	9,218,300	10,000,000	9,996,452	.....	.....127	.....	.....	.....2.350	2.354	JJ.....	105,750	.....	07/12/2016.	01/15/2027.
200339	AJ	8	Comerica Bk Sub Nt.....	.....	..	.....2FE	10,169,480	...125.507	10,034,301	7,995,000	9,727,515	.....	.....(135,873)	.....	.....	.....7.875	5.025	MS.....	185,384	629,606	07/10/2013.	09/15/2026.
20451N	AE	1	Compass Minerals International Sr Nt.....	.....	..	.....4FE	4,207,375	...94.500	4,016,250	4,250,000	4,016,250	(35,644)	3,769	.....	.....	.....4.875	5.009	JJ.....	95,536	207,188	01/07/2015.	07/15/2024.
205887	BR	2	ConAgra Foods Inc Sr Nt.....	.....	..	.....2FE	15,043,003	...99.907	15,801,339	15,816,000	15,226,072	.....	.....73,629	.....	.....	.....3.200	3.725	JJ.....	219,315	445,312	10/27/2016.	01/25/2023.
207597	DW	2	Connecticut Lt & Pwr Co 1st Mtg Bd.....	.....	..	.....1FE	5,992,078	...100.637	6,038,238	6,000,000	5,999,656	.....	.....2,072	.....	.....	.....5.375	5.411	MS.....	107,500	322,500	02/18/2013.	03/01/2017.
207597	EE	1	Connecticut Lt & Pwr Co 1st Mtg Bd.....	.....	..	.....1FE	1,040,310	...107.246	1,072,462	1,000,000	1,010,426	.....	.....(4,638)	.....	.....	.....5.500	4.967	FA.....	22,917	55,000	06/16/2009.	02/01/2019.
20825C	AR	5	Conocophillips Nt.....	.....	..	.....2FE	25,588,350	...107.437	26,859,150	25,000,000	25,152,671	.....	.....(67,513)	.....	.....	.....5.750	5.436	FA.....	598,958	1,437,500	04/30/2009.	02/01/2019.
20825C	AU	8	Conocophillips Co Gtd Nt.....	.....	..	.....2FE	25,552,158	...110.434	27,056,281	24,500,000	24,865,153	.....	.....(108,072)	.....	.....	.....6.000	5.460	JJ.....	677,833	1,470,000	02/18/2013.	01/15/2020.
21036P	AF	5	Constellation Brands Inc Co Gtd Nt.....	.....	..	.....2FE	5,087,500	...102.000	5,100,000	5,000,000	5,005,843	.....	.....(15,147)	.....	.....	.....7.250	6.923	MN.....	46,319	362,500	06/29/2010.	05/15/2017.
21036P	AH	1	Constellation Brands Inc Sr Nt.....	.....	..	.....2FE	1,657,500	...112.784	1,691,760	1,500,000	1,627,267	.....	.....(20,906)	.....	.....	.....6.000	4.207	MN.....	15,000	90,000	07/09/2015.	05/01/2022.
21036P	AK	4	Constellation Brands Inc Sr Nt.....	.....	..	.....2FE	1,830,000	...103.248	2,064,960	2,000,000	1,896,183	.....	.....20,944	.....	.....	.....3.750	5.101	MN.....	12,500	75,000	08/22/2013.	05/01/2021.
21036P	AL	2	Constellation Brands Inc Sr Nt.....	.....	..	.....2FE	3,730,000	...103.689	4,147,560	4,000,000	3,807,481	.....	.....24,867	.....	.....	.....4.250	5.144	MN.....	28,333	170,000	07/09/2015.	05/01/2023.
21036P	AN	8	Constellation Brands Inc Hgh Yld Bd.....	.....	..	.....2FE	3,526,875	...106.150	3,502,950	3,300,000	3,492,846	147,449	(20,603)	.....	.....	.....4.750	3.881	MN.....	20,029	156,750	04/23/2015.	11/15/2024.
21036P	AP	3	Constellation Brands Inc Sr Nt.....	.....	..	.....2FE	1,000,000	...106.000	1,060,000	1,000,000	1,000,000	.....	.....	.....	.....	.....4.750	4.750	JD.....	3,958	47,104	11/19/2015.	12/01/2025.
212168	AA	6	Continental Wind Sr Nt.....	.....	..	.....42FE	8,865,260	...104.553	9,268,931	8,865,260	8,865,260	.....	.....	.....	.....	.....6.000	6.001	FA.....	178,783	539,057	09/23/2013.	02/28/2033.
22003B	AJ	5	Corporate Office Prop LP Sr Nt.....	.....	..	.....2FE	2,992,327	...102.066	3,061,992	3,000,000	2,994,945	.....	.....1,025	.....	.....	.....3.700	3.741	JD.....	4,933	111,000	07/30/2014.	06/15/2021.
22025Y	AM	2	Corrections Corp of America Sr Nt.....	LS...	..	3FE	4,912,500	...99.750	4,987,500	5,000,000	4,947,073	.....	.....14,851	.....	.....	.....4.125	4.479	AO.....	51,563	206,250	08/08/2014.	04/01/2020.
224044	BS	5	Cox Communications Inc Sr Nt.....	.....	..	.....2FE	24,383,050	...105.512	23,740,223	22,500,000	22,875,734	.....	.....(250,417)	.....	.....	.....6.250	5.012	JD.....	117,188	1,406,250	01/25/2010.	06/01/2018.
224044	BW	6	Cox Communications Inc Sr Nt.....	.....	..	.....2FE	10,590,600	...97.408	10,325,290	10,600,000	10,594,259	.....	.....861	.....	.....	.....3.250	3.260	JD.....	15,311	344,500	02/18/2013.	12/15/2022.
22546Q	AD	9	Credit Suisse NY Sub Nt.....	.....	..	.....2FE	25,962,560	...107.214	27,875,614	26,000,000	25,986,443	.....	.....4,003	.....	.....	.....5.400	5.419	JJ.....	651,300	1,404,000	01/11/2010.	01/14/2020.
232820	AJ	9	Cytec Inds Inc Sr Nt.....	.....	..	.....2FE	4,757,979	...96.174	4,808,675	5,000,000	4,763,991	.....	.....6,013	.....	.....	.....3.500	3.753	AO.....	43,750	.....	10/27/2016.	04/01/2023.
23311R	AC	0	DCP Midstream Sr Nt.....	.....	..	.....3FE	9,842,200	...112.000	11,200,000	10,000,000	9,951,724	.....	.....18,784	.....	.....	.....9.750	10.000	MS.....	287,083	975,000	02/19/2009.	03/15/2019.
23311V	AD	9	DCP Midstream Operating Sr Nt.....	.....	..	.....3FE	4,612,875	...96.188	4,809,400	5,000,000	4,705,815	892,004	39,646	.....	.....	.....3.875	4.990	MS.....	57,049	193,750	07/30/2014.	03/15/2023.
23317H	AA	0	DDR Corp Sr Nt.....	.....	..	.....2FE	3,945,035	...105.877	4,235,064	4,000,000	3,954,123	.....	.....7,097	.....	.....	.....4.625	4.864	JJ.....	85,306	185,000	09/29/2015.	07/15/2022.
233331	AR	8	DTE Energy Co Sr Nt.....	.....	..	.....2FE	10,984,300	...103.462	10,346,160	10,000,000	10,942,947	.....	.....(41,353)	.....	.....	.....3.850	2.364	JD.....	32,083	192,500	08/30/2016.	12/01/2023.
233331	AS	6	DTE Energy Co Sr Nt.....	.....	..	.....2FE	8,058,137	...100.781	8,062,512	8,000,000	8,053,123	.....	.....(5,318)	.....	.....	.....3.500	3.214	JD.....	23,333	245,000	10/27/2016.	06/01/2024.
23338V	AB	2	DTE Electric Co Sr Nt.....	.....	..	.....1FE	1,103,370	...104.214	1,042,141	1,000,000	1,097,301	.....	.....(6,069)	.....	.....	.....3.650	2.182	MS.....	10,747	18,250	06/30/2016.	03/15/2024.
233851	AU	8	Daimler Fin NA LLC Sr Nt.....	.....	..	.....1FE	9,959,138	...100.137	10,013,650	10,000,000	9,991,120	.....	.....8,477	.....	.....	.....1.875	1.963	JJ.....	88,542	187,500	02/18/2013.	01/11/2018.
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.
24422E	RL	5	Deere /John/ Cap Corp Sr Nt.....	.....	..	.....1FE	1,498,574	...100.023	1,500,339	1,500,000	1,499,989	.....	.....339	.....	.....	.....2.000	2.023	JJ.....	14,000	30,000	02/18/2013.	01/13/2017.
24422E	TH	2	Deere /John/ Cap Corp MT Sr Nt.....	.....	..	.....1FE	2,999,490	...96.129	2,883,861	3,000,000	2,999,515	.....	.....25	.....	.....	.....2.650	2.652	JD.....	4,638	39,750	06/07/2016.	06/10/2026.
251591	AV	5	Developers Diversified Realty Sr Nt.....	.....	..	.....2FE	3,343,994	...116.452	3,078,996	2,644,000	3,008,978	.....	.....(91,391)	.....	.....	.....7.875	3.801	MS.....	69,405	208,215	02/18/2013.	09/01/2020.
254010	AC	5	Dignity Health Nt.....	.....	..	.....1FE	4,000,000	...100.871	4,034,848	4,000,000	4,000,000	.....	.....	.....	.....	.....2.637	2.637	MN.....	17,580	105,480	10/07/2014.	11/01/2019.
25468P	DK	9	Disney Walt Co Sr Nt.....	.....	..	.....1FE	7,968,000	...99.498	7,959,864	8,000,000	7,970,889	.....	.....2,889	.....	.....	.....3.000	3.046	FA.....	92,000	143,333	01/05/2016.	02/13/2026.

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	F o r e i g n	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
25468P	DM	5	Disney Walt Co Sr Nt.....	LS...	..	.....	.....	.....	1FE	24,474,250	90.029	22,507,350	25,000,000	24,496,635	.....	22,385	.....	.....	1.850	2.083	JJ.....	217,118	.....	07/07/2016	07/30/2026
254709	AD	0	Discover Financial Svcs Inc Sr Nt.....	.....	..	.....	.....	.....	2FE	8,096,314	102.050	9,796,781	9,600,000	9,495,628	.....	220,731	.....	.....	6.450	9.003	JD.....	32,680	619,200	04/30/2008	06/12/2017
25470D	AH	2	Discovery Communications Sr Nt.....	.....	..	.....	.....	.....	2FE	9,325,900	97.489	9,748,900	10,000,000	9,538,945	.....	63,657	.....	.....	3.250	4.094	AO.....	81,250	325,000	06/24/2013	04/01/2023
256746	AB	4	Dollar Tree Inc Sr Nt.....	.....	..	.....	.....	.....	3FE	5,221,627	105.882	5,294,100	5,000,000	5,209,696	.....	(11,931)	.....	.....	5.750	4.952	MS.....	95,833	143,750	08/01/2016	03/01/2023
256746	AD	0	Dollar Tree Inc Sr Nt.....	.....	..	.....	.....	.....	3FE	2,038,391	103.000	2,060,000	2,000,000	2,034,271	.....	(4,120)	.....	.....	5.250	4.661	MS.....	35,000	52,500	08/01/2016	03/01/2020
25674D	AJ	2	Dollar Tree Inc Term Ln B-3 Nt 1.....	.....	..	.....	.....	.....	3FE	4,553,398	100.708	4,589,123	4,556,847	4,553,548	.....	150	.....	.....	3.249	3.077	MON...	4,500	34,643	09/22/2016	07/06/2022
25746U	CB	3	Dominion Resources Inc Sr Nt.....	.....	..	.....	.....	.....	2FE	9,885,400	100.626	10,062,570	10,000,000	9,894,812	.....	9,412	.....	.....	3.625	3.780	JD.....	30,208	362,500	03/09/2016	12/01/2024
25746U	CJ	6	Dominion Resources Inc Sr Nt.....	.....	..	.....	.....	.....	2FE	6,989,990	96.978	6,788,432	7,000,000	6,990,747	.....	757	.....	.....	2.000	2.030	FA.....	55,222	.....	08/04/2016	08/15/2021
25746U	CK	3	Dominion Resources Inc Sr Nt.....	LS...	..	.....	.....	.....	2FE	1,999,300	93.623	1,872,462	2,000,000	1,999,329	.....	29	.....	.....	2.850	2.854	FA.....	22,483	.....	08/04/2016	08/15/2026
26138E	AH	2	Dr Pepper Snapple Group Inc Gtd Sr Nt.....	.....	..	.....	.....	.....	2FE	2,447,151	106.647	2,587,251	2,426,000	2,444,739	.....	(2,412)	.....	.....	6.820	1.492	MN.....	27,576	82,727	10/27/2016	05/01/2018
26138E	AS	8	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	.....	.....	2FE	19,893,005	99.817	19,963,320	20,000,000	19,903,567	.....	9,292	.....	.....	3.400	3.464	MN.....	86,889	691,333	10/30/2015	11/15/2025
26138E	AU	3	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	.....	.....	2FE	6,977,320	92.605	6,482,364	7,000,000	6,977,910	.....	590	.....	.....	2.550	2.587	MS.....	52,063	.....	09/07/2016	09/15/2026
26138E	AW	9	Dr Pepper Snapple Group Inc Sr Nt.....	.....	..	.....	.....	2	2FE	9,996,200	100.023	10,002,300	10,000,000	9,996,224	.....	24	.....	.....	3.130	3.136	JD.....	14,781	.....	12/05/2016	12/15/2023
26441C	AD	7	Duke Energy Corp Sr Nt.....	.....	..	.....	.....	.....	2FE	2,453,234	107.804	2,425,581	2,250,000	2,375,493	.....	(44,142)	.....	.....	5.050	2.738	MS.....	33,456	113,625	01/01/2016	09/15/2019
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
26441C	AS	4	Duke Energy Corp Sr Nt.....	.....	..	.....	.....	.....	2FE	11,963,040	93.333	11,199,936	12,000,000	11,964,344	.....	1,304	.....	.....	2.650	2.685	MS.....	122,783	.....	08/09/2016	09/01/2026
26441Y	AW	7	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....	.....	.....	2FE	3,510,375	104.013	3,432,416	3,300,000	3,494,920	.....	(15,455)	.....	.....	3.875	2.763	AO.....	26,996	63,938	06/28/2016	10/15/2022
26441Y	AZ	0	Duke-Weeks Realty LP Sr Nt.....	.....	..	.....	.....	.....	2FE	13,205,180	96.709	12,765,575	13,200,000	13,205,200	.....	20	.....	.....	3.250	3.245	JD.....	1,192	222,842	07/01/2016	06/30/2026
26442U	AA	2	Duke Energy Progress Inc 1st Mtg Bd.....	.....	..	.....	.....	.....	1FE	4,984,750	101.544	5,077,215	5,000,000	4,986,581	.....	1,330	.....	.....	3.250	3.286	FA.....	61,389	163,403	08/10/2015	08/15/2025
26875P	AC	5	EOG Resources Nt.....	.....	..	.....	.....	.....	2FE	7,619,290	108.358	7,585,081	7,000,000	7,140,188	.....	(74,476)	.....	.....	6.875	5.654	AO.....	120,313	481,250	04/13/2009	10/01/2018
26875P	AD	3	EOG Resources Nt.....	.....	..	.....	.....	.....	2FE	10,173,594	108.062	10,941,257	10,125,000	10,139,264	.....	(5,389)	.....	.....	5.625	5.562	JD.....	47,461	569,531	05/18/2009	06/01/2019
26884T	AA	0	ERAC USA Finance Company Sr Nt.....	.....	..	.....	.....	.....	2FE	9,428,699	108.970	9,033,605	8,290,000	8,926,438	.....	(158,298)	.....	.....	5.250	2.961	AO.....	108,806	435,225	01/01/2016	10/01/2020
277432	AH	3	Eastman Chem Co Sr Nt.....	.....	..	.....	.....	.....	2FE	1,025,520	108.180	1,081,802	1,000,000	1,019,395	.....	(6,125)	.....	.....	5.500	3.044	MN.....	7,028	55,000	01/01/2016	11/15/2019
278865	AU	4	Ecolab Inc Sr Nt.....	.....	..	.....	.....	2	2FE	2,546,575	101.826	2,545,660	2,500,000	2,546,008	.....	(567)	.....	.....	3.250	2.907	JJ.....	37,691	.....	11/28/2016	01/14/2023
278865	AV	2	Ecolab Inc Sr Nt.....	.....	..	.....	.....	.....	2FE	14,237,950	95.212	13,805,726	14,500,000	14,240,035	.....	2,085	.....	.....	2.700	2.909	MN.....	79,388	.....	12/02/2016	11/01/2026
281020	AJ	6	Edison International Sr Nt.....	.....	..	.....	.....	.....	1FE	3,497,725	98.825	3,458,858	3,500,000	3,497,788	.....	63	.....	.....	2.950	2.961	MS.....	30,401	.....	11/21/2016	03/15/2023
29103D	AD	8	Emera US Finance LP Sr Nt.....	.....	..	.....	.....	.....	2FE	4,995,150	98.984	4,949,215	5,000,000	4,995,645	.....	495	.....	.....	2.700	2.721	JD.....	6,000	67,125	06/09/2016	06/15/2021
29273R	AE	9	Energy Transfer Partners Sr Nt.....	.....	..	.....	.....	.....	2FE	4,985,700	100.518	5,025,910	5,000,000	4,999,757	.....	1,941	.....	.....	6.125	6.166	FA.....	115,694	306,250	04/22/2008	02/15/2017
29273R	AH	2	Energy Transfer Partners Sr Nt.....	.....	..	.....	.....	.....	2FE	17,036,664	106.236	16,672,741	15,694,000	15,975,021	.....	(175,176)	.....	.....	6.700	5.441	JJ.....	525,749	1,051,498	01/25/2010	07/01/2018
29273R	AJ	8	Energy Transfer Partners Sr Nt.....	.....	..	.....	.....	.....	2FE	10,796,209	115.947	11,275,807	9,725,000	10,683,625	.....	(19,743)	.....	.....	7.500	6.633	JJ.....	364,688	729,375	01/29/2010	07/01/2038
29273R	AR	0	Energy Transfer Partners Sr Nt.....	.....	..	.....	.....	.....	2FE	4,982,100	108.037	5,401,845	5,000,000	4,983,439	.....	257	.....	.....	6.500	6.527	FA.....	135,417	325,000	01/09/2012	02/01/2042
29364D	AQ	3	Entergy Arkansas Inc 1st Mtg Bd.....	.....	..	.....	.....	.....	1FE	2,371,886	104.859	2,306,891	2,200,000	2,351,897	.....	(19,989)	.....	.....	3.750	1.997	FA.....	31,167	41,250	06/01/2016	02/15/2021
29364D	AS	9	Entergy Arkansas Inc 1st Mortgage Bond.....	.....	..	.....	.....	.....	1FE	23,001,062	103.605	22,378,658	21,600,000	22,940,684	.....	(60,378)	.....	.....	3.700	2.763	JD.....	66,600	196,100	12/14/2016	06/01/2024
29364D	AU	4	Entergy Arkansas Inc 1st Mtg Bd.....	.....	..	.....	.....	.....	1FE	6,842,370	101.905	6,623,806	6,500,000	6,827,389	.....	(14,981)	.....	.....	3.500	2.870	AO.....	56,875	137,958	09/26/2016	04/01/2026
29379V	AA	1	Enterprise Products Operations Co Gtd Nt.....	.....	..	.....	.....	.....	2FE	1,948,660	103.136	2,062,718	2,000,000	1,994,526	.....	7,409	.....	.....	6.300	6.707	MS.....	37,100	126,000	05/29/2009	09/15/2017
29379V	AP	8	Enterprise Products Operations Gtd Nt.....	.....	..	.....	.....	.....	2FE	9,970,100	109.186	10,918,570	10,000,000	9,987,150	.....	3,112	.....	.....	5.200	5.239	MS.....	173,333	520,000	05/11/2010	09/01/2020
30040W	AA	6	Eversource Energy Sr Nt.....	.....	..	.....	.....	.....	2FE	6,218,955	99.289	6,071,510	6,115,000	6,214,244	.....	(4,711)	.....	.....	2.500	2.094	MS.....	45,013	.....	10/12/2016	03/15/2021
30161M	AE	3	Exelon Generation Co LLC Sr Nt.....	.....	..	.....	.....	.....	2FE	8,004,730	103.358	8,268,656	8,000,000	8,000,473	.....	(603)	.....	.....	6.200	6.192	AO.....	124,000	496,000	10/01/2007	10/01/2017
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
30212P	AH	8	Expedia Inc Co Gtd Nt.....	.....	..	.....	.....	.....	2FE	11,478,186	109.307	12,570,317	11,500,000	11,490,142	.....	2,336	.....	.....	5.950	5.976	FA.....	258,494	713,000	04/18/2011	08/15/2020
30219G	AE	8	Express Scripts Hldg Co Sr Nt.....	.....	..	.....	.....	.....	2FE	20,432,140	107.407	20,192,572	18,800,000	19,922,704	.....	(208,715)	.....	.....	4.750	3.409	MN.....	114,106	893,000	08/14/2015	11/15/2021
30219G	AG	3	Express Scripts Hldg Co Sr Nt.....	LS...	..	.....	.....	.....	2FE	10,892,454	114.016	11,401,560	10,000,000	10,836,645	.....	(15,480)	.....	.....	6.125	5.503	MN.....	78,264	612,500	01/14/2013	11/15/2041
302567	AA	0	FPL Energy American Wind LLC Sr Nt.....	.....	..	.....	.....	4	2FE	7,066,697	102.500	7,018,065	6,846,892	7,011,235	.....	(22,314)	.....	.....	6.639	5.709	JUN...	241,172	454,565	10/16/2014	06/20/2023

SCHEDULE D - PART 1

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

E10.20

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			F o r e i g n Code	B o n d CHAR	NAIC Designation			Rate Used to Obtain Fair Value	Fair Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification		Description					Actual Cost			Par Value	Book/Adjusted Carrying Value											
31428X	AY	2	Fedex Corp Sr Nt.....	.....	..	.....2FE	5,871,873	...105.407	5,950,225	5,645,000	5,843,981	.....	.....(24,567)	.....	.....	.....4.000	3.432	JJ.....	104,119	225,800	11/04/2015.	01/15/2024.
31428X	BC	9	Fedex Corp Sr Nt.....	.....	..	.....2FE	1,458,956	...99.805	1,497,080	1,500,000	1,462,883	.....	.....3,928	.....	.....	.....3.200	3.555	FA.....	20,000	48,000	01/01/2016.	02/01/2025.
316773	AD	2	Fifth Third Bancorp Sub Bk Nt.....	.....	..	.....2FE	3,093,732	...103.155	2,939,903	2,850,000	3,093,732	.....	.....	.....	.....	.....4.500	2.494	JD.....	10,688	128,250	11/13/2013.	06/01/2018.
316773	CF	5	Fifth Third Bancorp Sub Bk Nt.....	.....	..	.....2FE	25,427,453	...100.137	25,034,325	25,000,000	25,004,739	.....	.....(123,653)	.....	.....	.....5.450	4.945	JJ.....	628,264	1,362,500	02/18/2013.	01/15/2017.
316773	CH	1	Fifth Third Bancorp Sub Bk Nt.....	.....	..	.....2FE	20,607,600	...139.004	20,850,600	15,000,000	20,107,027	.....	.....(125,435)	.....	.....	.....8.250	5.506	MS.....	412,500	1,237,500	08/14/2012.	03/01/2038.
316773	CT	5	Fifth Third Bancorp Sr Nt.....	.....	..	.....2FE	13,680,435	...101.100	13,648,500	13,500,000	13,667,446	.....	.....(13,871)	.....	.....	.....2.875	2.506	JJ.....	166,031	244,375	08/25/2016.	07/27/2020.
31677Q	BG	3	Fifth Third Bancorp Sr Nt.....	.....	..	.....1FE	9,992,500	...98.863	9,886,320	10,000,000	9,993,284	.....	.....784	.....	.....	.....2.250	2.266	JD.....	10,625	112,500	06/09/2016.	06/14/2021.
32007U	BR	9	First Data Corp 1st Lien New Ext Term Ln.....	.....	..	.....3FE	14,297,191	...100.938	14,734,599	14,597,745	14,310,148	.....	.....12,957	.....	.....	.....4.756	5.034	MON...	15,150	107,751	10/14/2016.	03/24/2021.
32007U	BS	7	First Data Corp New Term Ln B Nt 1.....	.....	..	.....4FE	1,862,805	...101.050	1,885,499	1,865,907	1,862,810	.....	.....5	.....	.....	.....3.756	3.819	MON...	779	.....	12/28/2016.	07/10/2022.
33829T	AA	4	Five Corners Funding Trust Sr Nt.....	.....	..	.....2FE	5,177,300	...105.722	5,286,090	5,000,000	5,152,346	.....	.....(19,003)	.....	.....	.....4.419	3.909	MN.....	28,233	220,950	08/26/2015.	11/15/2023.
341081	EY	9	Florida Pwr & Lt Co 1st Mtg Bd.....	.....	..	.....1FE	10,732,300	...124.909	12,490,850	10,000,000	10,635,628	.....	.....(17,028)	.....	.....	.....5.850	5.334	MN.....	97,500	585,000	05/26/2010.	05/01/2037.
341081	FJ	1	Florida Pwr & Lt Co 1st Mtg Bd.....	.....	..	.....1FE	2,553,885	...100.072	2,501,795	2,500,000	2,551,347	.....	.....(2,538)	.....	.....	.....2.750	2.401	JD.....	5,729	34,375	11/18/2016.	06/01/2023.
341081	FK	8	Florida Pwr & Lt Co 1st Mtg Bd.....	.....	..	.....1FE	15,163,260	...102.047	14,286,580	14,000,000	15,098,787	.....	.....(64,473)	.....	.....	.....3.250	2.101	JD.....	37,917	227,500	07/06/2016.	06/01/2024.
341081	FM	4	Florida Pwr & Lt Co Nt.....	.....	..	.....1FE	17,404,584	...101.104	17,036,075	16,850,000	17,390,490	.....	.....(14,093)	.....	.....	.....3.125	2.715	JD.....	43,880	78,125	12/07/2016.	12/01/2025.
34347@	AA	7	Flowchem LLC Sr Term Ln.....	.....	..	.....2FE	16,835,610	...100.000	16,835,610	16,835,610	16,835,610	.....	.....	.....	.....	.....7.500	7.500	MON...	108,730	1,227,730	12/06/2013.	12/01/2018.
345397	WF	6	Ford Motor Cr Co Sr Nt.....	.....	..	.....2FE	1,015,558	...103.029	1,030,287	1,000,000	1,011,469	.....	.....(1,755)	.....	.....	.....4.250	4.023	MS.....	11,924	42,500	07/30/2014.	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	2.227	MN.....	8,224	25,970	10/27/2016.	11/04/2019.
345397	XK	4	Ford Motor Cr Co Sr Nt.....	LS...	..	2FE	7,500,000	...100.743	7,555,755	7,500,000	7,500,000	.....	.....	.....	.....	.....3.157	3.157	FA.....	96,683	236,775	07/30/2015.	08/04/2020.
345397	XQ	1	Ford Motor Cr Co Sr Nt.....	.....	..	.....2FE	9,992,700	...100.146	10,014,590	10,000,000	9,994,709	.....	.....2,009	.....	.....	.....3.200	3.214	JJ.....	147,556	218,667	11/04/2015.	01/15/2021.
35671D	AZ	8	Freeport-McMoran Copper & Gold Sr Nt.....	LS...	..	3FE	4,226,750	...91.750	4,037,000	4,400,000	4,023,533	(214,343)	6,884	.....	.....	.....3.875	4.551	MS.....	50,203	112,375	10/27/2016.	03/15/2023.
361448	AR	4	GATX Corp Sr Nt.....	.....	..	.....2FE	10,145,226	...99.998	10,199,806	10,200,000	10,176,549	.....	.....10,325	.....	.....	.....2.500	2.609	MS.....	75,083	255,000	11/14/2013.	03/15/2019.
369550	AU	2	General Dynamics Corp Sr Nt.....	.....	..	.....21FE	3,011,280	...98.792	2,963,763	3,000,000	3,011,046	.....	.....(234)	.....	.....	.....2.250	2.180	MN.....	8,625	.....	11/10/2016.	11/15/2022.
369550	AW	8	General Dynamics Corp Sr Nt.....	.....	..	.....21FE	33,328,879	...95.070	33,217,388	34,940,000	33,340,424	.....	.....11,545	.....	.....	.....1.875	2.633	FA.....	252,951	.....	12/09/2016.	08/15/2023.
369550	AX	6	General Dynamics Corp Sr Nt.....	.....	..	.....21FE	8,024,360	...92.379	7,852,198	8,500,000	8,029,285	.....	.....4,925	.....	.....	.....2.125	2.783	FA.....	69,741	.....	11/18/2016.	08/15/2026.
369622	SM	8	General Elec Cap Corp Sub Nt.....	.....	..	.....1FE	6,106,440	...110.906	6,654,348	6,000,000	6,050,526	.....	.....(10,799)	.....	.....	.....5.300	5.070	FA.....	123,667	318,000	02/23/2011.	02/11/2021.
36962G	2G	8	General Elec Cap Corp MT Nt.....	.....	..	.....1FE	4,991,142	...100.487	5,024,365	5,000,000	4,999,704	.....	.....2,377	.....	.....	.....5.400	5.450	FA.....	102,000	270,000	02/18/2013.	02/15/2017.
36962G	4D	3	General Elec Cap Corp Sr Nt.....	.....	..	.....1FE	15,356,700	...110.487	16,572,975	15,000,000	15,112,714	.....	.....(39,170)	.....	.....	.....6.000	5.685	FA.....	360,000	900,000	08/04/2009.	08/07/2019.
373334	KF	7	Georgia Pwr Co Sr Nt.....	.....	..	.....1FE	8,981,550	...99.360	8,942,373	9,000,000	8,984,456	.....	.....2,906	.....	.....	.....2.400	2.443	AO.....	54,000	121,800	03/02/2016.	04/01/2021.
375558	AU	7	Gilead Sciences Inc Sr Nt.....	.....	..	.....1FE	12,170,528	...107.584	12,087,074	11,235,000	11,813,904	.....	.....(98,252)	.....	.....	.....4.400	3.256	JD.....	41,195	494,340	08/27/2013.	12/01/2021.
375558	BF	9	Gilead Sciences Inc Sr Nt.....	.....	..	.....1FE	9,959,600	...101.394	10,139,370	10,000,000	9,963,726	.....	.....3,238	.....	.....	.....3.650	3.697	MS.....	121,667	351,819	09/09/2015.	03/01/2026.
375558	BM	4	Gilead Sciences Inc Sr Nt.....	LS...	..	1FE	3,998,960	...95.706	3,828,236	4,000,000	3,998,960	.....	.....	.....	.....	.....2.950	2.953	MS.....	33,106	.....	09/15/2016.	03/01/2027.
38141G	VP	6	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1FE	7,525,575	...100.432	7,532,400	7,500,000	7,519,704	.....	.....(4,937)	.....	.....	.....2.750	2.675	MS.....	60,729	206,250	10/16/2015.	09/15/2020.
38148L	AE	6	Goldman Sachs Group Inc Sr Nt.....	.....	..	.....1FE	5,980,680	...100.260	6,015,606	6,000,000	5,983,324	.....	.....1,661	.....	.....	.....3.750	3.789	MN.....	24,375	225,000	05/19/2015.	05/22/2025.
391164	AF	7	Great Plains Energy Sr Nt.....	.....	..	.....2FE	18,020,831	...108.447	17,042,477	15,715,000	17,386,789	.....	.....(262,964)	.....	.....	.....5.292	3.153	JD.....	36,962	831,638	08/26/2014.	06/15/2022.
404119	BU	2	HCA Inc High Yield Corp.....	.....	..	.....3FE	1,002,500	...98.250	982,500	1,000,000	982,500	.....	.....(19,972)	(28)	.....	.....4.500	4.469	FA.....	17,000	.....	09/14/2016.	02/15/2027.
404121	AC	9	HCA Inc 1st Lien Nt.....	.....	..	.....3FE	3,352,500	...109.400	3,282,000	3,000,000	3,254,608	61,858	(75,750)	.....	.....	.....6.500	3.601	FA.....	73,667	195,000	09/09/2015.	02/15/2020.
404122	AT	0	HCA Inc Term Ln B7 Nt 1.....	.....	..	.....3FE	1,629,362	...101.018	1,638,055	1,621,549	1,629,318	.....	.....(43)	.....	.....	.....3.588	3.538	MON...	323	5,150	12/15/2016.	02/09/2024.
412822	AD	0	Harley-Davidson Inc Sr Nt.....	.....	..	.....1FE	2,983,470	...100.122	3,003,663	3,000,000	2,985,487	.....	.....1,424	.....	.....	.....3.500	3.566	JJ.....	44,625	.....	07/23/2015.	07/28/2025.
41283D	AB	9	Harley-Davidson Inc Co Gtd Nt.....	.....	..	.....1FE	7,155,234	...106.911	6,390,041	5,977,000	6,316,019	.....	.....(225,578)	.....	.....	.....6.800	2.790	JD.....	18,064	406,436	02/18/2013.	06/15/2018.
423457	AB	6	Helmerich & Payne Intl Sr Nt.....	.....	..	.....2FE	8,261,558	...103.327	8,369,503	8,100,000	8,242,055	.....	.....(14,214)	.....	.....	.....4.650	4.390	MS.....	110,903	376,650	08/14/2015.	03/15/2025.
428236	BV	4	Hewlett-Packard Co Sr Nt.....	.....	..	.....2FE	4,996,820	...106.740	5,336,980	5,000,000	4,998,254	.....	.....308	.....	.....	.....4.650	4.658	JD.....	14,208	232,500	02/18/2013.	12/09/2021.
43534#	AA	9	Hollander Sleep Products LLC Term Ln.....	.....	..	.....5	9,715,720	...100.000	9,715,720	9,715,720	9,715,720	.....	.....	.....	.....	.....9.000	9.101	JAJO...	223,462	891,946	10/20/2014.	10/21/2020.
437076	BN	1	Home Depot Inc Sr Nt.....	.....	..	.....1FE	5,934,240	...92.241	5,534,442	6,000,000	5,936,001	.....	.....1,761	.....	.....	.....2.125	2.248	MS.....	37,542	.....	09/06/2016.	09/15/2026.

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	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
438516	BL	9	Honeywell International Inc Sr Nt.....					2	1FE	23,787,090	94.654	23,190,230	24,500,000	23,794,536		7,446			2.500	2.836	MN	103,785		11/21/2016.	11/01/2026.
446150	AG	9	Huntington Bancshares Sub Bk Nt.....			LS			2FE	9,021,428	113.225	8,491,890	7,500,000	8,347,348		(195,039)			7.000	3.675	JD	23,333	525,000	01/01/2016.	12/15/2020.
446150	AH	7	Huntington Bancshares Sr Nt.....						2FE	7,228,787	100.974	7,275,184	7,205,000	7,213,409		(4,971)			2.600	2.524	FA	77,534	187,330	07/30/2014.	08/02/2018.
446150	AK	0	Huntington Bancshares Sr Nt.....						2FE	13,978,860	96.989	13,578,390	14,000,000	13,980,217		1,357			2.300	2.330	JJ	127,011		08/04/2016.	01/14/2022.
446413	AG	1	Huntington Ingalls Industries Sr Nt.....						3FE	11,344,300	104.000	11,577,280	11,132,000	11,303,290	62,455	(24,536)			5.000	4.647	JD	24,738	556,600	10/23/2015.	12/15/2021.
446413	AH	9	Huntington Ingalls Industries Sr Nt.....						3FE	7,086,875	103.875	7,271,250	7,000,000	7,079,037	18,299	(6,762)			5.000	4.841	MN	44,722	348,056	11/23/2015.	11/15/2025.
446438	RQ	8	Huntington Bancshares Sr Nt.....						1FE	9,958,000	100.891	10,089,080	10,000,000	9,968,858		7,998			2.875	2.966	FA	104,618	287,500	08/17/2015.	08/20/2020.
44701P	AX	2	Huntsman International Inc 2015 Extended.....						3FE	6,205,527	100.292	6,296,435	6,278,121	6,225,321		19,794			3.606	3.825	MON	38,505	188,974	09/30/2016.	04/19/2019.
44701P	AZ	7	Huntsman International Inc New TL B Nt 2.....						3FE	6,835,519	100.625	6,955,348	6,912,147	6,836,168		649			3.713	3.985	JAJO	12,121		12/15/2016.	10/01/2021.
44923Q	AB	0	Hyundai Capital America Sr Nt.....						2FE	7,524,419	101.003	7,070,189	7,000,000	7,055,083		(125,089)			4.000	2.168	JD	17,889	280,000	02/18/2013.	06/08/2017.
44923Q	AD	6	Hyundai Capital America Sr Nt.....						2FE	10,039,350	100.189	10,018,860	10,000,000	10,006,649		(8,729)			2.125	2.035	AO	52,535	212,500	02/18/2013.	10/02/2017.
449669	AK	6	IMC Global Inc Sr Nt.....						2FE	10,968,469	115.778	11,653,066	10,065,000	10,737,193		(41,008)			7.300	6.443	JJ	338,799	734,745	07/28/2010.	01/15/2028.
449669	CD	0	IMC Global Inc Sr Nt.....						2FE	942,936	106.619	852,955	800,000	832,713		(19,462)			7.375	4.666	FA	24,583	59,000	08/05/2010.	08/01/2018.
449934	AD	0	IMS Health Inc High Yield Corp.....						3FE	10,812,813	100.250	10,576,375	10,550,000	10,573,125	(234,717)	(4,970)			5.000	4.685	AO	136,271		10/13/2016.	10/15/2026.
45255@	AD	7	Impact Community Capital Nt.....						5*	331,764	83.530	277,123	331,764	277,123	(6,204)				2.727	10.233	MON	754	2,364	05/16/2003.	07/25/2031.
45475Q	AR	4	Indiana Gas Co MT Nt.....						1FE	1,508,835	119.788	1,796,820	1,500,000	1,505,685		(264)			7.080	7.035	MS	31,270	106,200	02/23/2001.	10/05/2029.
454889	AN	6	Indiana Michigan Pwr Co Sr Nt Ser I.....						2FE	2,470,522	110.206	2,482,943	2,253,000	2,454,404		(16,117)			7.000	2.088	MS	46,437		10/27/2016.	03/15/2019.
457187	AB	8	Ingredion Inc Sr Nt.....						2FE	16,712,360	97.870	16,148,567	16,500,000	16,707,929		(4,431)			3.200	3.049	AO	145,200		10/18/2016.	10/01/2026.
458140	AQ	3	Intel Corp Sr Nt.....						1FE	9,990,600	101.410	10,140,990	10,000,000	9,993,161		1,808			2.450	2.470	JJ	103,444	245,000	07/22/2015.	07/29/2020.
458140	AR	1	Intel Corp Sr Nt.....						1FE	9,754,501	102.833	10,035,443	9,759,000	9,755,339		592			3.100	3.107	JJ	127,734	302,529	07/23/2015.	07/29/2022.
458140	AU	4	Intel Corp Sr Nt.....						1FE	9,974,600	96.719	9,671,850	10,000,000	9,975,988		1,388			2.600	2.629	MN	30,333	130,000	05/12/2016.	05/19/2026.
459200	AR	2	International Bus Machs Corp Sr Nt.....						1FE	4,878,944	125.011	6,250,530	5,000,000	4,901,503		6,313			6.220	6.480	FA	129,583	311,000	02/18/2013.	08/01/2027.
459200	GJ	4	International Bus Machs Corp Sr Nt.....						1FE	3,986,160	102.997	4,119,888	4,000,000	3,998,761		1,697			5.700	5.746	MS	67,767	228,000	09/11/2007.	09/14/2017.
459200	GM	7	International Bus Machs Corp Nt.....						1FE	9,205,120	110.404	8,832,336	8,000,000	8,273,914		(142,333)			7.625	5.582	AO	128,778	610,000	02/19/2009.	10/15/2018.
465685	AE	5	ITC Holdings Corp Sr Nt.....						2FE	4,663,264	104.291	4,171,624	4,000,000	4,151,832		(136,899)			6.050	2.470	JJ	101,506	242,000	02/18/2013.	01/31/2018.
465685	AF	2	ITC Holdings Corp Sr Nt.....						2FE	9,157,376	106.616	8,683,881	8,145,000	8,619,968		(145,831)			5.500	3.461	JJ	206,566	447,975	02/18/2013.	01/15/2020.
465685	AJ	4	ITC Holdings Corp Sr Nt.....						2FE	10,120,947	100.229	10,022,910	10,000,000	10,099,255		(11,930)			3.650	3.304	JD	16,222	310,250	10/27/2016.	06/15/2024.
46623E	KG	3	JP Morgan Chase & Co Sr Nt.....						1FE	10,000,000	98.147	9,814,740	10,000,000	10,000,000					2.295	2.295	FA	91,163		08/03/2016.	08/15/2021.
46625H	HQ	6	JPMorgan Chase & Co Sr Nt.....						1FE	18,829,380	107.746	20,471,702	19,000,000	18,935,142		18,086			4.950	5.066	MS	250,800	940,500	05/07/2010.	03/25/2020.
46625H	JY	7	JPMorgan Chase & Co Sub Nt.....						2FE	4,973,750	101.184	5,059,185	5,000,000	4,978,946		2,308			3.875	3.939	MS	59,740	193,750	09/03/2014.	09/10/2024.
46625H	MN	7	JPMorgan Chase & Co Sr Nt.....						1FE	4,981,200	102.828	5,141,395	5,000,000	4,983,463		1,598			3.900	3.946	JJ	89,917	191,750	07/14/2015.	07/15/2025.
478115	AA	6	Johns Hopkins University Nt.....						1FE	1,260,295	108.081	1,362,896	1,261,000	1,260,789		77			5.250	5.257	JJ	33,101	66,203	02/18/2013.	07/01/2019.
48121C	YK	6	JP Morgan Chase Sub Bk Nt.....						1FE	13,867,316	103.198	13,673,788	13,250,000	13,399,922		(197,471)			6.000	4.438	AO	198,750	795,000	07/30/2014.	10/01/2017.
485134	BP	4	Kansas City Power and Light Sr Nt.....						2FE	17,437,700	100.116	17,520,318	17,500,000	17,444,915		5,324			3.650	3.693	FA	241,306	633,427	08/13/2015.	08/15/2025.
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....						2FE	3,995,983	101.378	4,055,120	4,000,000	3,996,358		375			3.850	3.865	MN	19,678	77,000	07/26/2016.	11/15/2023.
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....						1FE	15,307,034	94.934	14,524,856	15,300,000	15,306,794		(240)			2.742	2.737	FA	170,141		08/03/2016.	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.
49446R	AR	0	Kimco Realty Corp Sr Nt.....					2	2FE	8,954,010	95.577	8,601,885	9,000,000	8,954,745		735			2.700	2.778	MS	34,425		11/01/2016.	03/01/2024.
494550	AL	0	Kinder Morgan Energy - LP Sr Nt.....						2FE	5,808,950	122.756	6,137,805	5,000,000	5,678,739		(25,984)			7.750	6.345	MS	114,097	387,500	03/10/2011.	03/15/2032.
494550	AY	2	Kinder Morgan Energy - LP Sr Nt.....						2FE	4,019,350	104.312	4,172,484	4,000,000	4,002,770		(2,323)			5.950	5.885	FA	89,911	238,000	02/06/2008.	02/15/2018.
49803X	AA	1	Kite Realty Group LP Sr Nt.....						2FE	16,033,940	95.688	15,310,096	16,000,000	16,033,335		(605)			4.000	3.974	AO	168,889		09/28/2016.	10/01/2026.
50075N	AU	8	Kraft Foods Inc Sr Nt.....						2FE	30,903,040	104.606	30,335,740	29,000,000	29,296,182		(259,317)			6.125	5.144	FA	740,104	1,776,250	12/01/2009.	02/01/2018.

SCHEDULE D - PART 1

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

E10.22

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest				Dates			
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC 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
50075N	BA 1	Kraft Foods Inc Sr Nt.....					2FE	26,790,345	108.484	29,290,680	27,000,000	26,922,441		22,313			5.375	5.477	FA	568,406	1,451,250	02/04/2010.	02/10/2020.
50076Q	AU 0	Kraft Foods Group Inc Sr Nt.....					2FE	17,026,900	108.311	16,246,575	15,000,000	16,005,261		(303,551)			5.375	3.097	FA	315,781	806,250	06/27/2013.	02/10/2020.
50076Q	AY 2	Kraft Foods Inc Sr Nt.....					2FE	4,992,099	100.319	5,015,960	5,000,000	4,999,191		1,872			2.250	2.288	JD	8,125	112,500	02/18/2013.	06/05/2017.
50076Q	AZ 9	Kraft Foods Inc Sr Nt.....					2FE	5,605,962	101.697	5,852,668	5,755,000	5,656,905		15,964			3.500	3.851	JD	13,988	201,425	09/04/2013.	06/06/2022.
50077L	AK 2	Kraft Heinz Foods Co Sr Nt.....					2FE	10,053,584	101.304	10,130,350	10,000,000	10,051,968		(1,616)			3.950	3.878	JJ	182,139		08/19/2016.	07/15/2025.
502413	AY 3	L-3 Communications Corp Gtd Nt.....					2FE	14,750,625	107.557	14,770,748	13,733,000	14,168,960		(146,888)			5.200	3.978	AO	150,758	714,116	02/18/2013.	10/15/2019.
502413	AZ 0	L-3 Communications Corp Sr Nt.....					2FE	14,251,615	106.308	13,868,876	13,046,000	13,738,464		(143,965)			4.750	2.997	JJ	285,744	475,000	10/27/2016.	07/15/2020.
50540R	AJ 1	Laboratory Corp of America Sr Nt.....					2FE	13,765,992	107.207	13,374,011	12,475,000	13,159,063		(147,108)			4.625	3.110	MN	73,724	576,969	02/18/2013.	11/15/2020.
50540R	AK 8	Laboratory Corp of America Sr Nt.....					2FE	10,142,857	100.466	10,030,535	9,984,000	10,006,320		(34,173)			2.200	1.849	FA	78,097	219,648	02/18/2013.	08/23/2017.
52736R	BD 3	Levi Strauss & Co Sr Nt.....					3FE	21,412,500	104.750	20,950,000	20,000,000	20,950,000	(100,492)	(17,635)			6.875	5.718	MN	229,167	1,375,000	09/12/2014.	05/01/2022.
52736R	BG 6	Levi Strauss & Co Sr Nt.....					3FE	10,710,263	100.000	10,750,000	10,750,000	10,688,079	44,723	3,529			5.000	5.047	MN	89,583	537,500	07/17/2015.	05/01/2025.
53117C	AN 2	Liberty Property LP Sr Nt.....					2FE	9,202,000	104.154	8,957,227	8,600,000	9,175,544		(26,456)			4.125	2.793	JD	15,767	177,375	09/20/2016.	06/15/2022.
53117C	AP 7	Liberty Property LP Sr Nt.....					2FE	7,323,930	99.433	7,084,566	7,125,000	7,316,749		(7,181)			3.375	2.914	JD	10,688	120,234	09/20/2016.	06/15/2023.
53117C	AQ 5	Liberty Property LP Sr Nt.....					2FE	4,346,680	105.300	4,211,980	4,000,000	4,334,203		(12,477)			4.400	3.084	FA	66,489		09/14/2016.	02/15/2024.
53117C	AR 3	Liberty Property LP Sr Nt.....					2FE	999,550	100.522	1,005,224	1,000,000	999,647		36			3.750	3.755	AO	9,375	37,500	05/01/2015.	04/01/2025.
53117C	AS 1	Liberty Property LP Sr Nt.....					2FE	10,358,028	95.760	10,054,748	10,500,000	10,359,614		1,586			3.250	3.411	AO	95,740		12/06/2016.	10/01/2026.
532716	AU 1	Limited Brands Inc High Yield Corp.....					3FE	11,777,500	106.750	11,742,500	11,000,000	11,644,923	85,669	(110,029)			5.625	4.336	FA	233,750	618,750	11/17/2015.	02/15/2022.
53961*	BL 9	Local Initiatives Support Corp Prom Nt.....					4	20,000,000	100.000	20,000,000	20,000,000	20,000,000					2.500	2.500	JAJO	125,000	500,000	06/12/2015.	01/01/2023.
539830	BE 8	Lockheed Martin Corp Sr Nt.....					2FE	3,242,103	97.903	3,181,838	3,250,000	3,242,293		190			2.900	2.721	MS	31,417		10/27/2016.	03/01/2025.
539830	BG 3	Lockheed Martin Corp Sr Nt.....					2FE	5,464,855	101.093	5,560,132	5,500,000	5,470,004		4,789			3.100	3.200	JJ	78,619	109,878	11/16/2015.	01/15/2023.
539830	BH 1	Lockheed Martin Corp Sr Nt.....					2FE	2,607,800	102.171	2,554,280	2,500,000	2,599,758		(8,042)			3.550	3.042	JJ	40,924	57,194	02/12/2016.	01/15/2026.
54233*	AA 4	Lone Star Trans LLC Sr Nt Ser A.....				4	1FE	8,000,000	99.662	7,972,975	8,000,000	8,000,000					2.450	2.450	JD	8,711	196,000	07/17/2014.	12/15/2021.
546676	AW 7	Louisville Gas & Elec Co 1st Mtg Bd.....					1FE	3,498,495	100.935	3,532,725	3,500,000	3,498,666		134			3.300	3.305	AO	28,875	116,463	09/21/2015.	10/01/2025.
56081#	AR 1	Major League Baseball Tr Nt.....					1FE	6,000,000	102.491	6,149,451	6,000,000	6,000,000					3.440	3.440	JD	12,040	206,400	09/10/2013.	12/10/2020.
564759	QB 7	Manufacturers & Traders Tr Co Fx-to-Flt.....					1FE	15,047,350	98.125	14,816,875	15,100,000	15,077,120		3,917			5.629	5.665	JD	70,832	849,979	05/21/2007.	12/01/2021.
565849	AL 0	Marathon Oil Corp Sr Nt.....		LS			3FE	11,972,520	96.973	11,636,772	12,000,000	11,636,772	(339,295)	2,365			3.850	3.878	JD	38,500	462,000	06/01/2015.	06/01/2025.
579780	AF 4	McCormick & Co Inc Sr Nt.....					1FE	11,975,650	104.038	12,484,560	12,000,000	11,997,073		2,906			5.750	5.777	JD	30,667	690,000	12/11/2007.	12/15/2017.
579780	AK 3	McCormick & Co Inc Sr Nt.....					1FE	6,948,410	98.837	6,918,576	7,000,000	6,953,566		4,503			3.250	3.337	MN	29,069	233,188	11/03/2015.	11/15/2025.
58013M	EB 6	McDonalds Corp MT Nt Ser I.....					2FE	1,997,838	103.415	2,068,304	2,000,000	1,999,628		451			5.800	5.825	AO	24,489	116,000	02/18/2013.	10/15/2017.
581557	BE 4	McKesson Corp Sr Nt.....					2FE	3,041,232	103.067	3,092,013	3,000,000	3,032,229		(3,709)			3.796	3.625	MS	33,531	113,880	07/30/2014.	03/15/2024.
58155Q	AD 5	McKesson Corp Sr Nt.....					2FE	998,236	107.221	1,072,206	1,000,000	998,598		362			4.750	3.060	MS	15,833	47,500	01/01/2016.	03/01/2021.
585055	AS 5	Medtronic Inc Sr Nt.....					1FE	5,830,316	106.946	5,432,836	5,080,000	5,431,758		(105,109)			4.450	2.198	MS	66,562	226,060	01/28/2013.	03/15/2020.
589331	AN 7	Merck & Co Inc Sr Nt.....					1FE	1,490,535	108.302	1,624,532	1,500,000	1,497,185		1,033			5.000	5.081	JD	208	75,000	06/22/2009.	06/30/2019.
594918	BJ 2	Microsoft Corp Sr Nt.....					1FE	16,995,580	101.117	17,189,873	17,000,000	16,996,027		385			3.125	3.128	MN	85,590	531,250	10/29/2015.	11/03/2025.
594918	BP 8	Microsoft Corp Sr Nt.....					1FE	7,492,125	96.991	7,274,340	7,500,000	7,492,728		603			1.550	1.572	FA	46,177		08/01/2016.	08/08/2021.
594918	BQ 6	Microsoft Corp Sr Nt.....					1FE	16,101,712	95.580	15,436,218	16,150,000	16,104,271		2,559			2.000	2.046	FA	128,303		08/01/2016.	08/08/2023.
594918	BR 4	Microsoft Corp Sr Nt.....					1FE	6,986,980	94.470	6,612,879	7,000,000	6,987,440		460			2.400	2.421	FA	66,733		08/01/2016.	08/08/2026.
60662W	AJ 1	Mitchell International Inc 1st Lien TL N.....					4FE	13,151,665	99.917	13,177,343	13,188,328	13,157,019	704,821	5,713			4.500	4.578	JAJO	102,210	599,448	12/01/2015.	10/11/2020.
60871R	AF 7	Molson Coors Brewing Co Sr Nt.....					2FE	7,497,150	97.391	7,304,340	7,500,000	7,497,427		277			2.100	2.108	JJ	76,125		06/28/2016.	07/15/2021.
60871R	AG 5	Molson Coors Brewing Co Sr Nt.....					2FE	23,534,825	94.531	22,214,832	23,500,000	23,530,191		(4,634)			3.000	2.982	JJ	340,750		11/15/2016.	07/15/2026.
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.
61746B	ED 4	Morgan Stanley MT Nt.....					1FE	14,923,350	98.796	14,819,430	15,000,000	14,925,141		1,791			2.625	2.735	MN	48,125		11/14/2016.	11/17/20

SCHEDULE D - PART 1

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

E10.23

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			F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
61761J	ZN	2	Morgan Stanley Sub Nt.....	.....	..	...2FE	8,967,600	...98.991	8,909,181	9,000,000	8,971,297	.....	.....2,215	.....	.....	.....3.950	3.988	AO.....	67,150	355,500	04/20/2015.	04/23/2027.
620076	AK	5	Motorola Solutions Inc Deb.....	.....	..	...2FE	7,141,610	...110.284	7,719,852	7,000,000	7,096,561	.....	.....(8,183)	.....	.....	.....6.500	6.291	MS.....	151,667	455,000	05/06/2010.	09/01/2025.
626717	AE	2	Murphy Oil Corp Sr Nt.....	.....	..	...3FE	14,029,803	...100.500	14,007,000	14,000,000	14,007,290	.....	.....(6,110)	.....	.....	.....3.500	2.517	JD.....	40,833	370,000	10/27/2016.	12/01/2017.
626717	AF	9	Murphy Oil Corp Sr Nt.....	LS...	..	...3FE	18,422,854	...96.719	18,478,165	19,105,000	18,416,240	(205,114)	63,104	.....	.....	.....4.700	4.179	JD.....	74,828	802,410	02/06/2014.	12/01/2022.
628530	AX	5	Mylan Inc Sr Nt.....	.....	..	...2FE	9,836,257	...100.579	10,057,890	10,000,000	9,941,491	.....	.....38,156	.....	.....	.....2.600	3.008	JD.....	5,056	260,000	03/04/2014.	06/24/2018.
62927#	AD	8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.....	.....	..	...41FE	21,259,776	...100.481	21,362,136	21,259,776	21,259,776	.....	.....	.....	.....	.....2.830	2.831	AO.....	127,015	601,652	06/30/2015.	03/31/2024.
62927@	AA	6	NHL US Funding LP Term Nt Ser 1.....	.....	..	...2FE	6,000,000	...103.364	6,201,856	6,000,000	6,000,000	.....	.....	.....	.....	.....4.180	4.202	MJSD.	13,237	250,800	09/29/2014.	09/29/2024.
629377	BS	0	NRG Energy Inc Sr Nt.....	LS...	..	...4FE	4,216,898	...104.250	4,234,635	4,062,000	4,187,704	397,799	(18,220)	.....	.....	.....7.875	7.039	MN.....	40,874	319,883	11/04/2015.	05/15/2021.
635405	AM	5	National City Corp Sub Nt.....	.....	..	...1FE	4,120,550	...110.069	3,852,398	3,500,000	3,856,140	.....	.....(144,389)	.....	.....	.....6.875	2.430	MN.....	30,747	240,625	02/20/2015.	05/15/2019.
637071	AL	5	National Oilwell Varco Inc Sr Nt.....	.....	..	...2FE	4,994,200	...99.610	4,980,510	5,000,000	4,998,869	.....	.....1,221	.....	.....	.....1.350	1.375	JD.....	5,625	67,500	02/18/2013.	12/01/2017.
637417	AB	2	National Retail Properties Inc Nt.....	.....	..	...2FE	14,947,350	...103.897	15,584,535	15,000,000	14,994,705	.....	.....6,367	.....	.....	.....6.875	6.922	AO.....	217,708	1,031,250	09/04/2007.	10/15/2017.
637417	AJ	5	National Retail Properties Inc Sr Nt.....	.....	..	...2FE	8,392,815	...98.511	8,373,461	8,500,000	8,393,274	.....	.....459	.....	.....	.....3.600	3.752	JD.....	16,150	.....	12/09/2016.	12/15/2026.
637432	NJ	0	National Rural Utilities Coop ABS Coll T.....	.....	..	...1FE	2,991,810	...99.357	2,980,716	3,000,000	2,992,782	.....	.....972	.....	.....	.....2.700	2.743	FA.....	30,600	42,075	02/03/2016.	02/15/2023.
63946B	AF	7	NBC Universal Sr Nt.....	.....	..	...1FE	5,998,405	...129.312	7,758,696	6,000,000	5,999,174	.....	.....15	.....	.....	.....6.400	6.401	AO.....	65,067	384,000	08/25/2011.	04/30/2040.
64712#	AA	9	New Mexico Gas Priv Pl.....	.....	..	...2	11,000,000	...99.968	10,996,509	11,000,000	11,000,000	.....	.....	.....	.....	.....2.710	2.710	JJ.....	125,036	298,100	09/02/2014.	07/30/2019.
64952W	CH	4	New York Life Global Fdg Sec Nt.....	.....	..	...1FE	18,519,391	...93.195	17,241,093	18,500,000	18,518,600	.....	.....(791)	.....	.....	.....2.350	2.338	JJ.....	201,676	.....	07/13/2016.	07/14/2026.
64952W	CJ	0	New York Life Global Fdg Sec Nt.....	.....	..	...1FE	19,961,800	...96.434	19,286,760	20,000,000	19,964,012	.....	.....2,212	.....	.....	.....1.700	1.740	MS.....	101,056	.....	09/07/2016.	09/14/2021.
651229	AW	6	Newell Rubbermaid Inc Sr Nt.....	.....	..	...2FE	8,766,240	...104.378	8,350,240	8,000,000	8,736,031	.....	.....(30,209)	.....	.....	.....4.200	3.051	AO.....	84,000	168,933	07/19/2016.	04/01/2026.
651229	BA	3	Newell Rubbermaid Inc Sr Nt.....	.....	..	...2FE	6,210,370	...107.251	6,579,867	6,135,000	6,208,014	.....	.....(2,356)	.....	.....	.....5.000	4.723	MN.....	39,196	153,375	10/26/2016.	11/15/2023.
651639	AL	0	Newmont Mining Corp Co Gtd Nt.....	.....	..	...2FE	9,962,090	...106.964	10,696,430	10,000,000	9,987,728	.....	.....4,064	.....	.....	.....5.125	5.174	AO.....	128,125	512,500	09/18/2009.	10/01/2019.
65364U	AK	2	Niagara Mohawk Pwr Corp Sr Nt.....	.....	..	...1FE	3,999,960	...101.865	4,074,596	4,000,000	3,999,985	.....	.....2	.....	.....	.....3.508	3.508	AO.....	35,080	140,320	09/22/2014.	10/01/2024.
654740	AS	8	Nissan Motor Acceptance Corp Sr Nt.....	LS...	..	...1FE	9,981,000	...96.495	9,649,540	10,000,000	9,982,095	.....	.....1,095	.....	.....	.....1.900	1.940	MS.....	56,472	.....	09/07/2016.	09/14/2021.
655044	AH	8	Noble Energy Inc Sr Nt.....	.....	..	...2FE	1,247,249	...100.762	1,259,526	1,250,000	1,247,323	.....	.....74	.....	.....	.....3.900	3.505	MN.....	6,229	24,375	10/27/2016.	11/15/2024.
665772	CK	3	Northern States Pwr Co MN 1st Mtg Bd.....	.....	..	...21FE	2,001,860	...98.934	1,978,670	2,000,000	2,001,830	.....	.....(30)	.....	.....	.....2.600	2.583	MN.....	6,644	.....	11/18/2016.	05/15/2023.
666807	BA	9	Northrop Grumman Corp Sr Nt.....	.....	..	...2FE	11,197,295	...107.018	10,701,760	10,000,000	10,585,422	.....	.....(215,885)	.....	.....	.....5.050	2.675	FA.....	210,417	505,000	01/01/2016.	08/01/2019.
666807	BG	6	Northrop Grumman Corp Sr Nt.....	.....	..	...2FE	59,388,060	...101.945	58,618,605	57,500,000	59,469,419	.....	.....(41,418)	.....	.....	.....3.250	2.670	FA.....	778,646	568,750	11/15/2016.	08/01/2023.
66988A	AB	0	Novant Health Inc Nt.....	.....	..	...1FE	9,998,400	...110.471	11,047,080	10,000,000	9,999,217	.....	.....248	.....	.....	.....5.850	5.853	MN.....	97,500	585,000	09/10/2009.	11/01/2019.
677415	CP	4	Ohio Pwr Co Sr Nt.....	.....	..	...2FE	2,481,497	...111.714	2,492,335	2,231,000	2,480,020	.....	.....(1,477)	.....	.....	.....5.375	2.844	AO.....	29,979	.....	12/16/2016.	10/01/2021.
682134	AC	5	Omnicom Group Inc Nt.....	.....	..	...2FE	16,763,782	...106.371	16,255,632	15,282,000	16,206,612	.....	.....(240,221)	.....	.....	.....4.450	2.685	FA.....	256,907	680,049	02/23/2015.	08/15/2020.
68233J	AD	6	Oncor Electric Delivery 1st Mtg Bd.....	.....	..	...1FE	22,619,100	...108.056	21,611,160	20,000,000	20,588,859	.....	.....(332,674)	.....	.....	.....6.800	4.933	MS.....	453,333	1,360,000	01/22/2010.	09/01/2018.
68268N	AE	3	Oneok Partners LP Sr Nt.....	.....	..	...2FE	7,889,140	...112.802	7,896,133	7,000,000	7,252,230	.....	.....(105,113)	.....	.....	.....8.625	6.804	MS.....	201,250	603,750	07/08/2009.	03/01/2019.
68389X	AQ	8	Oracle Corp Sr Nt.....	.....	..	...1FE	10,961,720	...101.339	11,147,235	11,000,000	10,985,209	.....	.....6,995	.....	.....	.....2.375	2.443	JJ.....	120,465	261,250	07/09/2013.	01/15/2019.
68389X	BL	8	Oracle Corp Sr Nt.....	.....	..	...1FE	6,998,810	...96.880	6,781,607	7,000,000	6,999,013	.....	.....203	.....	.....	.....2.400	2.402	MS.....	81,200	.....	06/29/2016.	09/15/2023.
68389X	BM	6	Oracle Corp Sr Nt.....	.....	..	...1FE	9,962,400	...94.921	9,492,110	10,000,000	9,964,028	.....	.....1,628	.....	.....	.....2.650	2.693	JJ.....	128,083	.....	06/29/2016.	07/15/2026.
68557N	AA	1	Orbital ATK Inc Sr Nt.....	.....	..	...3FE	19,168,140	...103.863	19,733,875	19,000,000	19,135,171	59,404	(19,233)	.....	.....	.....5.250	5.079	AO.....	249,375	997,500	09/30/2015.	10/01/2021.
68557N	AC	7	Orbital ATK Inc Sr Nt.....	.....	..	...3FE	1,032,537	...103.000	1,030,000	1,000,000	1,030,000	(266)	(2,271)	.....	.....	.....5.500	4.966	AO.....	13,750	27,500	05/17/2016.	10/01/2023.
69073T	AS	2	Owens Brockway Sr Nt.....	LS...	..	...4FE	6,506,250	...105.500	6,857,500	6,500,000	6,505,570	.....	.....(485)	.....	.....	.....6.375	6.362	FA.....	156,542	404,016	08/12/2015.	08/15/2025.
690872	AB	2	Owens Brockway Sr Nt.....	LS...	..	...4FE	2,563,669	...100.750	2,483,488	2,465,000	2,483,488	82,245	(8,295)	.....	.....	.....5.375	4.862	AO.....	27,971	132,494	02/11/2015.	01/15/2025.
693304	AT	4	Peco Energy Co 1st Mtg Bd.....	.....	..	...1FE	20,579,350	...99.911	19,982,280	20,000,000	20,555,310	.....	.....(24,833)	.....	.....	.....3.150	2.787	AO.....	133,000	472,938	08/08/2016.	10/15/2025.
69349L	AG	3	PNC Bank NA Sub Bk Nt.....	.....	..	...1FE	15,242,299	...98.442	16,242,881	16,500,000	15,619,434	.....	.....133,056	.....	.....	.....2.700	3.657	MN.....	74,250	445,500	01/01/2016.	11/01/2022.
69349L	AQ	1	PNC Bank NA Sub Nt.....	.....	..	...1FE	10,032,010	...105.663	10,566,270	10,000,000	10,025,055	.....	.....(2,293)	.....	.....	.....4.200	4.166	MN.....	70,000	420,000	10/21/2013.	11/01/2025.
69352P	AD	5	PPL Capital Funding Inc Sr Nt.....	.....	..	...2FE	13,153,880	...105.391	13,700,882	13,000,000	13,139,183	.....	.....(22,887)	.....	.....	.....4.200	3.977	JD.....	24,267	546,000	12/15/2015.	06/15/2022.
69352P	AL	7	PPL Capital Funding Inc Sr Nt.....	.....	..	...2FE	8,988,480	...95.668	8,610,102	9,000,000	8,989,090	.....	.....610	.....	.....	.....3.100	3.115	MN.....	35,650	137,950	05/12/2016.	05/15/2026.

SCHEDULE D - PART 1

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

E10.24

SCHEDULE D - PART 1

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

E10.25

1	2			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						8	9			12	13	14	15	16	17	18	19	20	21	22
	CUSIP Identification			NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
758202	AG 0	Reed Elsevier Cap Inc Co Gtd Nt.....	...	2FE	10,013,527	112.379	11,237,850	10,000,000	10,007,106	.....	(3,099)	.....	.....	8.625	8.586	JJ.....	397,708	862,500	07/30/2014.	01/15/2019.
758203	AA 1	Reed Elsevier Plc Deb.....	...	2FE	1,117,811	113.515	1,135,153	1,000,000	1,105,028	.....	(12,783)	.....	.....	6.625	4.100	AO.....	13,986	66,250	01/01/2016.	10/15/2023.
760759	AH 3	Republic Services Inc Co Gtd Nt.....	...	2FE	5,619,750	107.948	5,397,415	5,000,000	5,306,986	.....	(91,474)	.....	.....	5.000	2.952	MS.....	83,333	250,000	06/07/2013.	03/01/2020.
760759	AR 1	Republic Services Inc Sr Nt.....	...	2FE	21,052,800	95.865	20,131,650	21,000,000	21,050,507	.....	(2,293)	.....	.....	2.900	2.871	JJ.....	297,733	.....	07/01/2016.	07/01/2026.
760761	AB 2	Republic Services Inc Co Gtd Nt.....	...	2FE	2,071,010	108.825	2,176,490	2,000,000	2,024,502	.....	(8,288)	.....	.....	5.500	5.009	MS.....	32,389	110,000	08/03/2010.	09/15/2019.
760761	AD 8	Republic Services Inc Co Gtd Nt.....	...	2FE	9,527,480	111.182	10,284,289	9,250,000	9,412,873	.....	(30,043)	.....	.....	5.250	4.831	MN.....	62,052	485,625	06/07/2013.	11/15/2021.
761713	AT 3	Reynolds American Inc Co Gtd Nt.....	...	2FE	1,374,494	131.022	1,441,244	1,100,000	1,348,556	.....	(6,528)	.....	.....	7.250	5.410	JD.....	3,544	79,750	08/20/2012.	06/15/2037.
761713	AX 4	Reynolds American Inc Sr Nt.....	...	2FE	11,844,192	99.685	11,962,236	12,000,000	11,900,586	.....	15,182	.....	.....	3.250	3.408	MN.....	65,000	390,000	02/18/2013.	11/01/2022.
761713	AY 2	Reynolds American Inc Sr Nt.....	...	2FE	5,496,734	108.605	5,973,275	5,500,000	5,497,080	.....	345	.....	.....	4.850	3.087	MS.....	78,543	72,750	10/27/2016.	09/15/2023.
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.
761713	BS 4	Reynolds American Inc Sr Nt.....	...	2FE	17,136,639	114.084	18,253,376	16,000,000	16,826,931	.....	(302,390)	.....	.....	8.125	5.850	JD.....	28,889	1,300,000	12/23/2015.	06/23/2019.
761713	BT 2	Reynolds American Inc Sr Nt.....	...	2FE	10,347,642	113.559	11,355,850	10,000,000	10,274,397	.....	(71,568)	.....	.....	6.875	5.954	MN.....	114,583	687,500	12/23/2015.	05/01/2020.
761713	BW 5	Reynolds American Inc Sr Nt.....	...	2FE	5,298,337	119.738	5,388,215	4,500,000	5,283,980	.....	(14,103)	.....	.....	7.000	5.677	FA.....	128,625	315,000	12/23/2015.	08/04/2041.
771196	BK 7	Roche Hldgs Inc Sr Nt.....	...	1FE	5,494,722	96.192	5,338,650	5,550,000	5,498,959	.....	4,237	.....	.....	2.625	2.737	MN.....	18,616	102,791	02/22/2016.	05/15/2026.
779382	AP 5	Rowan Companies Inc Co Gtd Nt.....	...	4FE	19,615,925	94.500	18,333,000	19,400,000	18,333,000	.....	(1,205,238)	.....	.....	4.875	4.721	JD.....	78,813	945,750	02/18/2013.	06/01/2022.
780153	AG 7	Royal Caribbean Cruises Ltd Sr Nt.....	...	3FE	4,404,794	118.000	4,466,300	3,785,000	4,355,308	.....	87,511	.....	.....	7.500	5.618	AO.....	59,929	283,875	08/26/2015.	10/15/2027.
780153	AU 6	Royal Caribbean Cruises Ltd Hgh Yld Bd.....	...	3FE	6,933,450	106.875	7,101,844	6,645,000	6,879,228	.....	102,265	.....	.....	5.250	4.558	MN.....	44,577	348,863	07/01/2015.	11/15/2022.
78412F	AL 8	SESI LLC Sr Nt.....	...	3FE	6,492,000	100.000	6,100,000	6,100,000	6,100,000	.....	(171,169)	.....	.....	6.375	5.083	MN.....	64,813	388,875	07/25/2013.	05/01/2019.
78412F	AP 9	SESI LLC Sr Nt.....	...	4FE	16,033,438	101.750	14,824,975	14,570,000	14,824,975	.....	(681,503)	.....	.....	7.125	5.620	JD.....	46,138	1,038,113	07/17/2013.	12/15/2021.
78468V	AA 0	SPL Logistics Escrow LLC Nt.....	...	5FE	10,000,000	86.750	8,675,000	10,000,000	8,675,000	.....	(1,075,000)	.....	.....	8.875	8.875	FA.....	369,792	887,500	07/24/2012.	08/01/2020.
785592	AE 6	Sabine Pass Liquefaction Sec Nt.....	...	3FE	6,490,387	107.000	6,955,000	6,500,000	6,493,907	.....	512,729	.....	.....	5.625	5.650	FA.....	152,344	365,625	03/19/2014.	02/01/2021.
785592	AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s.....	...	3FE	2,065,500	107.750	2,047,250	1,900,000	2,041,832	.....	(19,965)	.....	.....	5.875	4.750	JD.....	310	60,774	09/13/2016.	06/30/2026.
785592	AR 7	Sabine Pass Liquefaction High Yield Corp.....	...	3FE	3,348,750	100.875	3,328,875	3,300,000	3,313,125	.....	(35,015)	.....	.....	5.000	4.816	MS.....	44,917	.....	10/26/2016.	03/15/2027.
79546V	AJ 5	Sally Holdings Sr Nt.....	...	3FE	1,563,750	103.875	1,558,125	1,500,000	1,551,498	.....	5,598	.....	.....	5.750	4.998	JD.....	7,188	86,250	09/08/2015.	06/01/2022.
79546V	AL 0	Sally Holdings Sr Nt.....	...	3FE	11,185,000	104.000	11,440,000	11,000,000	11,169,338	.....	93,499	.....	.....	5.625	5.405	JD.....	51,563	615,313	11/23/2015.	12/01/2025.
797440	BU 7	San Diego Gas & Elec Co 1st Mtg Bd.....	...	1FE	4,983,750	95.843	4,792,160	5,000,000	4,984,635	.....	885	.....	.....	2.500	2.537	MN.....	15,972	61,111	05/16/2016.	05/15/2026.
806851	AG 6	Schlumberger Hldgs Corp Sr Nt.....	...	1FE	13,741,063	104.799	14,409,863	13,750,000	13,741,828	.....	744	.....	.....	4.000	4.008	JD.....	15,278	550,000	12/10/2015.	12/21/2025.
80875A	AK 7	Scientific Games Corp Term Ln B-2 Nt 2.....	...	4FE	22,539,534	101.143	22,845,035	22,586,889	22,541,618	.....	697,973	.....	.....	6.000	6.093	JAJO.....	184,997	481,911	11/30/2016.	10/01/2021.
81211K	AX 8	Sealed Air Corp Sr Nt.....	...	3FE	2,155,000	103.250	2,065,000	2,000,000	2,065,000	.....	(86,897)	.....	.....	5.500	4.438	MS.....	32,389	.....	10/11/2016.	09/15/2025.
816851	AX 7	Sempra Energy Sr Nt.....	...	2FE	24,973,500	100.770	25,192,550	25,000,000	24,979,122	.....	5,014	.....	.....	2.850	2.873	MN.....	91,042	708,542	11/12/2015.	11/15/2020.
817565	CB 8	Service Corp Intl Sr Nt.....	...	3FE	6,162,250	104.250	6,046,500	5,800,000	6,046,500	.....	(106,527)	.....	.....	5.375	4.399	MN.....	39,835	155,875	10/14/2016.	05/15/2024.
81760H	AE 2	ServiceMaster Co Term Ln C Nt 1.....	...	3FE	6,000,000	100.025	6,001,500	6,000,000	6,000,000	.....	.....	.....	.....	3.149	3.170	MON.....	1,050	8,799	12/13/2016.	11/07/2023.
82570J	AE 6	Vencore Inc (St Org Inc) 1st Lien TL Nt.....	...	4FE	25,560,170	101.000	25,982,992	25,725,735	25,632,419	.....	51,860	.....	.....	5.750	5.929	MJSD.....	24,654	1,564,089	11/17/2015.	11/23/2019.
82967N	AJ 7	Sirius XM Radio Inc Nt.....	...	3FE	5,426,563	101.500	5,709,375	5,625,000	5,515,018	.....	29,385	.....	.....	4.250	4.886	MN.....	30,547	239,063	09/09/2015.	05/15/2020.
832696	AH 1	Smucker JM Co Sr Nt.....	...	2FE	5,905,988	100.966	6,057,960	6,000,000	5,922,472	.....	13,530	.....	.....	3.000	3.272	MS.....	53,000	180,000	10/13/2015.	03/15/2022.
832696	AK 4	Smucker JM Co Sr Nt.....	...	2FE	19,708,883	100.834	20,166,800	20,000,000	19,741,576	.....	26,765	.....	.....	3.500	3.684	MS.....	206,111	700,000	10/13/2015.	03/15/2025.
833034	AE 1	Snap-On Inc Nt.....	...	1FE	1,499,477	100.108	1,501,616	1,500,000	1,499,995	.....	121	.....	.....	5.500	5.508	JJ.....	38,042	82,500	02/18/2013.	01/15/2017.
83379#	AA 3	Sodexo Inc Gtd Sr Nt Ser A.....	...	1.....	20,000,000	100.699	20,139,893	20,000,000	20,000,000	.....	.....	.....	.....	2.710	2.710	MS.....	176,150	542,000	03/04/2014.	03/04/2019.
83379#	AB 1	Sodexo Inc Gtd Sr Nt Ser B.....	...	1.....	12,000,000	102.423	12,290,769	12,000,000	12,000,000	.....	.....	.....	.....	3.440	3.440	MS.....	134,160	412,800	03/04/2014.	03/04/2021.
83416W	AA 1	Solar Star Funding LLC Sr Nt.....	...	2FE	19,541,862	103.430	20,212,109	19,541,862	19,541,862	.....	.....	.....	.....	5.375	5.375	JD.....	2,918	1,050,375	06/20/2013.	06/30/2035.
83578B	AH 6	Sophia LP Term Ln Nt 1.....	...	4FE	26,868,860	100.729	27,177,607	26,980,862	26,887,679	.....	199,778	.....	.....	4.750	4.847	MJSD.....	3,560	1,205,151	10/17/2016.	09/21/2022.
842434	CQ 3	Southern CA Gas Co 1st Mtg.....	...	1FE	8,832,281	96.004	8,472,335	8,825,000	8,831,836	.....	(444)	.....	.....	2.600	2.536	JD.....	10,198	122,373	10/27/2016.	06/15/2026.
842587	CU 9	Southern Co Sr Nt.....	...	2FE	4,995,750	98.709	4,935,450	5,000,000	4,996,199	.....	449	.....	.....	2.950	2.963	JJ.....	88,910	.....	05/19/2016.	07/01/2023.

SCHEDULE D - PART 1

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

E10.26

1	2						Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
							3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22	
							F o r e i g n	Bond CHAR	NAIC Designation	Rate Used to Obtain Fair Value	Fair 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.	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description	Code			Actual Cost					Par Value	Book/Adjusted Carrying Value														
842587	CV	7	Southern Co Sr Nt.....			2FE	19,927,600	97.323	19,464,620	20,000,000	19,931,897			4.297			3.250	3.292	JJ.....	391,806					05/19/2016.	07/01/2026.	
8426EP	AA	6	Southern CO Gas Capital Sr Nt.....			2FE	4,996,100	95.910	4,795,475	5,000,000	4,996,261			161			2.450	2.462	AO.....	36,750					09/08/2016.	10/01/2023.	
845743	BP	7	Southwestern Pub Svc Co 1st Mtg Bd.....			1FE	2,130,100	101.247	2,024,946	2,000,000	2,122,211			(7,889)			3.300	2.400	JD.....	2,933	33,000			06/16/2016.	06/15/2024.		
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.		
84756N	AD	1	Spectra Energy Partners Nt.....			2FE	7,924,071	106.165	8,493,200	8,000,000	7,933,583			7.630			4.750	4.887	MS.....	111,889	380,000			01/01/2016.	03/15/2024.		
857477	AT	0	State Street Corp Sr Nt.....			1FE	6,990,620	102.376	7,166,306	7,000,000	6,991,718			806			3.550	3.566	FA.....	91,807	248,500			08/13/2015.	08/18/2025.		
85856#	AA	0	Steiner US Holdings Inc Term Ln Last Out.....			4	20,000,000	100.000	20,000,000	20,000,000	20,000,000						10.500	8.813	MJSD.	112,604	1,791,875			12/09/2015.	12/09/2021.		
86765B	AG	4	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....			2FE	4,160,680	107.957	4,426,245	4,100,000	4,122,603			(6,495)			5.500	5.306	FA.....	85,189	225,500			03/01/2010.	02/15/2020.		
86765B	AH	2	Sunoco Logistics Ptnrs Op LP Co Gtd Nt.....			2FE	10,416,600	110.915	11,091,520	10,000,000	10,379,104			(6,903)			6.850	6.530	FA.....	258,778	685,000			04/13/2010.	02/15/2040.		
86787G	AJ	1	SunTrust Bank Sub Nt.....			2FE	9,454,960	96.520	9,169,353	9,500,000	9,457,362			2,402			3.300	3.356	MN.....	40,058	155,879			05/12/2016.	05/15/2026.		
867914	BM	4	SunTrust Bank Sr Nt.....	LS..		2FE	9,987,200	100.043	10,004,250	10,000,000	9,987,283			83			2.700	2.726	JJ.....	22,500				11/28/2016.	01/27/2022.		
870836	AC	7	Swiss Bank Corp-NY Sub Nt.....			2FE	6,854,037	122.288	6,725,829	5,500,000	6,593,787			(102,245)			7.500	4.651	JJ.....	190,208	412,500			07/30/2014.	07/15/2025.		
871829	AX	5	Sysco Corp Sr Nt.....			2FE	5,988,540	100.864	6,051,816	6,000,000	5,991,294			2,194			2.600	2.641	AO.....	39,000	157,300			09/23/2015.	10/01/2020.		
871829	AZ	0	Sysco Corp Sr Nt.....			2FE	12,099,480	101.206	12,144,744	12,000,000	12,090,211			(8,319)			3.750	3.649	AO.....	112,500	453,750			11/10/2015.	10/01/2025.		
87264A	AK	1	T-Mobile USA Inc Hgh Yld Nt.....			3FE	18,221,913	104.000	18,200,000	17,500,000	18,015,282			(23,316)			6.250	5.428	AO.....	273,438	781,250			10/26/2016.	04/01/2021.		
883556	BR	2	Thermo Fisher Scientific Inc Sr Nt.....			2FE	6,915,090	94.425	6,609,750	7,000,000	6,917,190			2,100			2.950	3.092	MS.....	58,508				09/14/2016.	09/19/2026.		
88632Q	A*	4	Tibco Software Inc Term Ln Nt 1.....			4FE	14,387,484	100.313	14,783,555	14,737,500	14,488,844	1,159,237	53,581				6.500	7.092	MON..	15,966	971,242			01/20/2015.	11/25/2020.		
88643@	AP	1	Tidewater Inc Sr Nt Ser 2013-B.....			5	5,300,000	56.500	5,650,000	10,000,000	5,300,000	2,280,863		4,700,000			5.010	5.010	MN.....	64,017	501,000			09/30/2013.	11/15/2023.		
887315	AY	5	Time Warner Companies Inc Sec Nt.....			2FE	2,865,350	106.952	2,673,805	2,500,000	2,574,089			(48,157)			6.875	4.740	JD.....	7,639	171,875			01/26/2010.	06/15/2018.		
887315	BJ	7	Time Warner Companies Inc Deb.....			2FE	7,525,030	104.483	6,739,160	6,450,000	6,577,599			(156,335)			7.250	4.652	AO.....	98,721	467,625			01/25/2010.	10/15/2017.		
887317	AE	5	Time Warner Inc Co Gtd Nt.....			2FE	9,903,800	115.434	11,543,390	10,000,000	9,913,812			1,621			6.200	6.271	MS.....	182,556	620,000			04/12/2010.	03/15/2040.		
887317	AW	5	Time Warner Inc Sr Nt.....			2FE	8,937,760	99.440	8,949,600	9,000,000	8,945,135			5,440			3.600	3.684	JJ.....	149,400	360,900			10/09/2015.	07/15/2025.		
88732J	AH	1	Time Warner Cable Inc Co Gtd Nt.....			2FE	3,134,160	101.419	3,042,573	3,000,000	3,006,893			(20,212)			5.850	5.139	MN.....	29,250	175,500			08/11/2009.	05/01/2017.		
88732J	AL	2	Time Warner Cable Inc Sr Nt.....			2FE	37,803,860	106.762	38,434,320	36,000,000	36,370,986			(230,043)			6.750	6.021	JJ.....	1,215,000	2,430,000			07/16/2009.	07/01/2018.		
88732J	AS	7	Time Warner Cable Inc Nt.....			2FE	12,196,600	112.370	11,237,000	10,000,000	10,629,724			(258,070)			8.250	5.241	AO.....	206,250	825,000			11/30/2009.	04/01/2019.		
89233P	5S	1	Toyota Motor Credit Corp MT Nt.....			1FE	1,498,049	100.019	1,500,278	1,500,000	1,499,985			512			2.050	2.085	JJ.....	14,435	30,750			02/18/2013.	01/12/2017.		
89233P	6D	3	Toyota Motor Credit Corp Sr Nt.....			1FE	11,962,362	100.225	12,026,988	12,000,000	11,996,452			9,009			1.750	1.827	MN.....	22,750	210,000			02/18/2013.	05/22/2017.		
89233P	6S	0	Toyota Motor Credit Corp Sr Nt.....			1FE	22,464,265	99.987	22,547,023	22,550,000	22,535,620			18,779			1.250	1.335	AO.....	67,337	281,875			02/18/2013.	10/05/2017.		
89236T	AY	1	Toyota Motor Credit Corp Sr Nt.....			1FE	19,495,320	100.592	19,615,518	19,500,000	19,498,252			940			2.000	2.005	AO.....	72,583	390,000			10/21/2013.	10/24/2018.		
893570	BM	2	Transcontinental Gas P L Corp Deb.....			2FE	1,240,250	119.217	1,311,382	1,100,000	1,186,660			(6,182)			7.250	6.176	JD.....	6,646	79,750			02/24/2005.	12/01/2026.		
893830	AY	5	Transocean Sedco Forex Inc Co Gtd Nt.....			4FE	2,322,686	99.000	1,980,000	2,000,000	1,980,000	640,745	(40,745)				6.500	4.050	MN.....	16,611	130,000			02/18/2013.	11/15/2020.		
893830	BB	4	Transocean Sedco Forex Inc Co Gtd Nt.....	LS..		4FE	16,684,851	100.000	16,999,000	16,999,000	15,449,130	4,416,922	46,604				7.125	7.769	JD.....	53,830	1,296,174			01/01/2016.	12/15/2021.		
89440*	AA	9	Travel Leaders Group LLC Term Ln B Nt 1.....			4FE	16,464,107	99.313	16,366,224	16,479,521	16,366,224	90,589	2,109				7.000	7.121	MON..	12,817	1,190,188			11/20/2015.	12/05/2020.		
902494	AT	0	Tyson Foods Inc Sr Nt.....			2FE	10,693,100	106.413	10,641,250	10,000,000	10,503,795			(78,495)			4.500	3.478	JD.....	20,000	450,000			08/20/2014.	06/15/2022.		
90265E	AG	5	UDR Inc Co Gtd Nt.....			2FE	12,970,660	107.122	12,854,592	12,000,000	12,585,615			(95,188)			4.625	3.556	JJ.....	263,625	555,000			02/18/2013.	01/10/2022.		
90265E	AH	3	UDR Inc Nt.....			2FE	2,499,525	103.140	2,578,500	2,500,000	2,499,738			64			3.700	3.703	AO.....	23,125	92,500			09/19/2013.	10/01/2020.		
90346Y	AE	9	US Shipping Corp Term Ln B2 Nt 1.....			4FE	9,791,183	94.500	9,239,259	9,776,993	9,239,259	249,684	(5,259)				5.250	5.222	MJSD.	1,546	520,439			12/31/2015.	05/27/2021.		
90351H	AB	4	US Foods Inc Term Ln Nt 1.....			4FE	16,245,312	100.893	16,282,300	16,138,202	16,242,954			(2,359)			4.020	3.920	MON..	5,397	109,228			12/02/2016.	06/27/2023.		
90363@	AA	8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.....			4	8,689,470	101.108	8,785,769	8,689,470	8,689,470						3.110	3.108	JJ.....	129,867	270,243			09/08/2014.	09/08/2024.		
904764	AS	6	Unilever Cap Corp Sr Nt.....			1FE	4,941,900	100.522	5,026,075	5,000,000	4,949,067			5,077			3.100	3.237	JJ.....	65,014	155,000			07/28/2015.	07/30/2025.		
904764	AU	1	Unilever Cap Corp Sr Nt.....			1FE	6,211,426	91.310	5,935,137	6,500,000	6,216,198			4,772			2.000	2.516	JJ.....	55,250				10/27/2016.	07/		

SCHEDULE D - PART 1

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

E10.27

1			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
			3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification			Description																			
90783T	AA	8	Union Pacific RR PTC Ser 2004-1.....	..	4	1FE	2,148,793	108.597	2,333,525	2,148,793	2,148,793					5.404	5.402	JJ.....	57,738	116,121	02/18/2013.	07/02/2025.
91019P	CS	9	UDR Inc Sr Nt.....	..		2FE	4,392,768	103.299	4,131,952	4,000,000	4,109,757		(75,547)			4.250	2.268	JD.....	14,167	170,000	02/18/2013.	06/01/2018.
911312	AH	9	United Parcel Service Sr Nt.....	..		1FE	13,983,649	104.220	14,590,772	14,000,000	13,996,545		3,150			5.500	5.525	JJ.....	355,056	770,000	02/18/2013.	01/15/2018.
911312	AK	2	United Parcel Service Sr Nt.....	..		1FE	6,338,510	107.390	6,013,812	5,600,000	5,898,601		(128,552)			5.125	2.654	AO.....	71,750	287,000	06/19/2013.	04/01/2019.
911312	AQ	9	United Parcel Service Sr Nt.....	..		1FE	1,997,600	99.587	1,991,744	2,000,000	1,997,633		33			2.450	2.472	AO.....	12,250		12/05/2016.	10/01/2022.
911312	AY	2	United Parcel Service Sr Nt.....	..		1FE	14,551,102	94.544	14,370,703	15,200,000	14,557,664		6,562			2.400	2.895	MN.....	67,893		11/17/2016.	11/15/2026.
91159H	HM	5	US Bancorp Sub Nt MTN.....	..		1FE	10,043,900	97.356	9,735,600	10,000,000	10,041,713		(2,187)			3.100	3.048	AO.....	55,111	155,861	05/18/2016.	04/27/2026.
91159H	HN	3	US Bancorp Sr MT Nt.....	..		1FE	1,941,842	92.577	1,851,534	2,000,000	1,942,810		968			2.375	2.717	JJ.....	20,979		10/27/2016.	07/22/2026.
913017	BV	0	United Technologies Corp Sr Nt.....	..		1FE	43,855,322	102.784	43,421,185	42,245,000	43,803,637		(53,913)			3.100	2.366	JD.....	109,133	809,798	11/15/2016.	06/01/2022.
913017	CH	0	United Technologies Corp Sr Nt.....	LS...	2	1FE	14,969,850	96.024	14,403,630	15,000,000	14,970,297		447			2.650	2.673	MN.....	66,250		10/27/2016.	11/01/2026.
91324P	CU	4	UnitedHealth Group Inc Sr Nt.....	LS...		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.
91911K	B#	8	Valeant Pharmaceuticals Inc Term Ln B Se.....	..		3FE	12,365,064	99.679	12,445,441	12,485,570	12,376,798		11,734			5.250	5.578	MON...	43,699	355,862	07/26/2016.	08/05/2020.
92343V	BR	4	Verizon Communications Inc Sr Nt.....	..		2FE	24,611,881	110.574	27,090,704	24,500,000	24,626,813		2,054			5.150	4.880	MS.....	371,515	1,107,250	10/27/2016.	09/15/2023.
92343V	DD	3	Verizon Communications Inc Sr Nt.....	LS...		2FE	14,961,750	92.055	13,808,280	15,000,000	14,963,201		1,451			2.625	2.654	FA.....	164,063		07/27/2016.	08/15/2026.
92553P	AJ	1	Viacom Inc Sr Nt.....	..		2FE	3,367,212	101.015	3,333,502	3,300,000	3,332,210		(6,066)			3.875	3.651	JD.....	5,683	127,875	01/01/2016.	12/15/2021.
92553P	AT	9	Viacom Inc Sr Nt.....	..		2FE	2,969,040	100.080	3,002,385	3,000,000	2,978,018		2,791			4.250	4.378	MS.....	42,500	127,500	08/12/2013.	09/01/2023.
927804	FH	2	Virginia Elec & Pwr Co Sr Nt.....	..		2FE	16,390,754	107.302	17,597,561	16,400,000	16,397,277		999			5.000	5.007	JD.....	2,278	820,000	06/23/2009.	06/30/2019.
92826C	AC	6	Visa Inc Sr Nt.....	..		1FE	4,982,650	100.560	5,028,015	5,000,000	4,985,029		2,285			2.800	2.855	JD.....	6,611	140,000	12/14/2015.	12/14/2022.
92826C	AD	4	Visa Inc Sr Nt.....	..		1FE	4,970,300	100.439	5,021,930	5,000,000	4,972,982		2,577			3.150	3.220	JD.....	7,438	157,500	12/14/2015.	12/14/2025.
92890H	AB	8	WEA Fin LLC/Westfield Sr Nt.....	..		2FE	4,990,000	101.145	5,057,235	5,000,000	4,994,419		1,964			2.700	2.743	MS.....	39,000	135,000	09/10/2014.	09/17/2019.
931142	CG	6	Wal-Mart Stores Inc Nt.....	..		1FE	4,991,062	101.096	5,054,800	5,000,000	4,999,409		2,229			5.375	5.422	AO.....	64,201	268,750	02/18/2013.	04/05/2017.
931142	CU	5	Wal-Mart Stores Inc Sr Nt.....	..		1FE	3,496,989	105.709	3,699,826	3,500,000	3,498,747		328			3.625	3.636	JJ.....	60,970	126,875	02/18/2013.	07/08/2020.
931427	AN	8	Walgreens Boots Alliance Sr Nt.....	..		2FE	6,996,080	99.372	6,956,047	7,000,000	6,996,513		433			2.600	2.612	JD.....	15,167	91,000	05/26/2016.	06/01/2021.
931427	AQ	1	Walgreens Boots Alliance Sr Nt.....	..		2FE	6,483,620	98.160	6,380,407	6,500,000	6,484,432		812			3.450	3.480	JD.....	18,688	112,125	05/26/2016.	06/01/2026.
931899	9A	8	Walkers SPV Priv Pl Nt.....	..		*	411,570	52.220	13,660,154	26,158,855	411,570					0.746		MON...		157,580	12/30/2014.	12/31/2019.
941063	AQ	2	Waste Management Inc Co Gtd Nt.....	..		2FE	12,590,422	107.867	12,253,714	11,360,000	12,018,674		(146,338)			4.600	3.104	MS.....	174,187	522,560	01/01/2016.	03/01/2021.
94106L	AV	1	Waste Management Inc Co Gtd Nt.....	..		2FE	3,603,448	125.194	4,500,731	3,595,000	3,602,910		(156)			6.125	6.107	MN.....	18,961	220,194	04/14/2010.	11/30/2039.
94106L	BA	6	Waste Management Inc Sr Nt.....	LS...		2FE	18,380,945	100.129	18,523,884	18,500,000	18,398,369		10,702			3.125	3.202	MS.....	192,708	578,125	09/01/2015.	03/01/2025.
942683	AE	3	Watson Pharmaceuticals Inc Sr Nt.....	..		2FE	3,904,201	109.253	3,528,869	3,230,000	3,516,005		(104,073)			6.125	2.609	FA.....	74,739	197,838	02/18/2013.	08/15/2019.
942683	AF	0	Watson Pharmaceuticals Inc Sr Nt.....	..		2FE	4,959,603	99.592	4,979,590	5,000,000	4,974,413		3,981			3.250	3.349	AO.....	40,625	162,500	02/18/2013.	10/01/2022.
942683	AG	8	Watson Pharmaceuticals Inc Sr Nt.....	..		2FE	27,020,747	100.191	27,051,597	27,000,000	27,003,035		(4,006)			1.875	1.860	AO.....	126,653	506,250	09/29/2015.	10/01/2017.
948741	AK	9	Weingarten Realty Inv Sr Nt.....	..		2FE	4,487,498	104.318	4,329,185	4,150,000	4,471,125		(16,373)			4.450	3.213	JJ.....	85,156		08/02/2016.	01/15/2024.
948741	AL	7	Weingarten Realty Inv Sr Nt.....	..		2FE	3,140,820	99.757	2,992,704	3,000,000	3,135,251		(5,569)			3.850	3.234	JD.....	9,625	57,750	08/02/2016.	06/01/2025.
948741	AM	5	Weingarten Realty Inv Sr Nt.....	..		2FE	5,949,300	94.338	5,660,292	6,000,000	5,950,983		1,683			3.250	3.350	FA.....	75,833		08/02/2016.	08/15/2026.
949746	RF	0	Wells Fargo & Co Sub Nt.....	..		1FE	2,019,965	113.304	2,254,752	1,990,000	2,019,128		(461)			5.606	5.501	JJ.....	51,441	111,559	02/05/2014.	01/15/2044.
94974B	FJ	4	Wells Fargo & Co Sub Nt.....	..		1FE	6,995,870	100.360	7,025,193	7,000,000	6,997,308		389			3.450	3.457	FA.....	92,575	241,500	02/06/2013.	02/13/2023.
94974B	FN	5	Wells Fargo & Co Sub Nt.....	..		1FE	3,986,360	103.472	4,138,876	4,000,000	3,990,355		1,241			4.125	4.167	FA.....	62,333	165,000	08/08/2013.	08/15/2023.
94974B	FQ	4	Wells Fargo & Co Sub Nt.....	LS...		1FE	9,978,100	100.550	10,055,040	10,000,000	9,991,085		4,232			2.150	2.195	JJ.....	99,139	215,000	10/21/2013.	01/15/2019.
94974B	FY	1	Wells Fargo & Co Sr Nt.....	..		1FE	1,998,157	101.319	2,026,378	2,000,000	1,998,353		196			4.100	3.989	JD.....	6,378	82,000	01/01/2016.	06/03/2026.
94974B	GL	8	Wells Fargo & Co Sub Nt.....	..		1FE	9,962,000	102.857	10,285,740	10,000,000	9,965,604		2,521			4.300	4.341	JJ.....	189,917	430,000	07/15/2015.	07/22/2027.
95709T	AL	4	Westar Energy Inc 1st Mtg Bd.....	..		1FE	11,999,880	100.072	12,008,640	12,000,000	12,000,045		137			3.250	3.250	JD.....	32,500	409,500	11/05/2015.	12/01/2025.
96316#	AB	9	Wheeling Power Co Sr Nt Ser A.....	..		2	20,000,000	100.041	20,008,134	20,000,000	20,000,000					3.360	3.360	JD.....	56,000	672,000	06/01/2015.	06/01/2022.
963320	AT	3	Whirlpool Corp Sr Nt.....	..		2FE	4,291,860	100.898	4,389,059	4,350,000	4,299,252		5,079			3.700	3.865	MN.....	26,825	160,950	07/22/2015.	05/01/2025.

SCHEDULE D - PART 1

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

1		2		Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	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
966244	AA	3	Whitewave Foods Co Sr Nt.....	.....	..	.....	4FE	4,998,000	109.500	5,365,500	4,900,000	4,980,874	9,918	(12,116)	.....	.....	5.375	5.036	AO.....	65,844	263,375	10/28/2015.	10/01/2022.
96950F	AD	6	Williams Partners LP Sr Nt.....	.....	..	.....	2FE	12,998,062	106.842	13,889,447	13,000,000	12,999,443	.....	156	.....	.....	5.250	5.251	MS.....	200,958	682,500	07/12/2010.	03/15/2020.
96950F	AF	1	Williams Partners LP Sr Nt.....	.....	..	.....	2FE	6,954,358	106.739	7,471,737	7,000,000	6,960,552	.....	728	.....	.....	6.300	6.347	AO.....	93,100	441,000	07/09/2010.	04/15/2040.
96950H	AD	2	Williams Partners LP Sr Nt.....	.....	..	.....	2FE	6,836,640	100.391	6,023,436	6,000,000	6,012,328	.....	(144,077)	.....	.....	7.250	4.753	FA.....	181,250	435,000	06/30/2010.	02/01/2017.
976657	AL	0	Wisconsin Energy Corp Sr Nt.....	.....	..	.....	2FE	9,998,300	101.913	10,191,310	10,000,000	9,998,565	.....	143	.....	.....	3.550	3.552	JD.....	15,778	355,000	06/04/2015.	06/15/2025.
98212B	AD	5	WPX Energy Inc Sr Nt.....	LS...	..	.....	4FE	27,194,933	102.500	26,991,325	26,333,000	26,825,791	8,489,123	(96,433)	.....	.....	6.000	5.470	JJ.....	728,546	1,579,980	08/08/2014.	01/15/2022.
98212B	AE	3	WPX Energy Inc Sr Nt.....	LS...	..	.....	4FE	4,000,000	97.000	3,880,000	4,000,000	3,880,000	1,240,000	.....	.....	.....	5.250	5.250	MS.....	61,833	210,000	09/03/2014.	09/15/2024.
982526	AV	7	Wrigley Wm Jr Co Sr Nt.....	.....	..	.....	2FE	8,731,622	101.746	8,902,793	8,750,000	8,740,678	.....	3,151	.....	.....	2.900	2.940	AO.....	49,340	253,750	07/30/2014.	10/21/2019.
98389B	AR	1	Xcel Energy Inc Sr Nt.....	.....	..	.....	2FE	2,825,308	100.027	2,800,767	2,800,000	2,824,347	.....	(1,373)	.....	.....	3.300	3.179	JD.....	7,700	92,400	05/09/2016.	06/01/2025.
98389B	AS	9	Xcel Energy Inc Sr Nt.....	.....	..	.....	2FE	7,997,760	99.440	7,955,208	8,000,000	7,998,127	.....	367	.....	.....	2.400	2.406	MS.....	56,533	99,733	03/03/2016.	03/15/2021.
98389B	AT	7	Xcel Energy Inc Sr Nt.....	.....	..	2	2FE	8,497,705	99.592	8,465,337	8,500,000	8,497,705	.....	.....	.....	.....	2.600	2.606	MS.....	18,417	.....	11/28/2016.	03/15/2022.
98389B	AU	4	Xcel Energy Inc Sr Nt.....	.....	..	2	2FE	9,980,600	100.083	10,008,300	10,000,000	9,980,740	.....	140	.....	.....	3.350	3.373	JD.....	27,917	.....	11/28/2016.	12/01/2026.
984121	BW	2	Xerox Corp Sr Nt.....	.....	..	.....	2	1,047,598	105.428	1,054,276	1,000,000	1,042,191	.....	(5,407)	.....	.....	6.350	2.269	MN.....	8,114	31,750	10/27/2016.	05/15/2018.
984121	CF	8	Xerox Corp Sr Nt.....	.....	..	.....	2FE	6,260,752	100.301	6,170,536	6,152,000	6,157,627	.....	(27,637)	.....	.....	2.950	2.491	MS.....	53,437	181,484	02/18/2013.	03/15/2017.
988498	AF	8	Yum Brands Inc Sr Nt.....	LS...	..	.....	4FE	10,089,100	105.750	10,575,000	10,000,000	10,029,113	.....	(9,817)	.....	.....	5.300	5.183	MS.....	156,056	530,000	09/28/2009.	09/15/2019.
000000	00	0	Burger King Term Ln B2 Nt 1.....	.....	A	.....	4FE	28,672,623	100.750	28,889,337	28,674,280	28,675,931	145,518	3,269	.....	.....	3.750	3.766	MJSD.	2,987	955,811	11/23/2016.	12/12/2021.
008916	AH	1	Agrium Inc Sr Nt.....	.....	..	.....	2FE	11,390,056	108.056	12,075,269	11,175,000	11,258,498	.....	(38,490)	.....	.....	6.750	6.188	JJ.....	347,822	754,313	01/01/2016.	01/15/2019.
008916	AK	4	Agrium Inc Sr Nt.....	.....	..	.....	2FE	9,464,271	99.419	9,842,461	9,900,000	9,621,675	.....	42,788	.....	.....	3.150	3.698	AO.....	77,963	311,850	02/18/2013.	10/01/2022.
066800	AA	1	Banro Corporation 2nd Lien Nt.....	.....	A	.....	5	1,234,068	77.000	1,328,250	1,725,000	1,328,250	73,143	306,357	.....	.....	10.000	33.398	MS.....	57,658	172,973	08/04/2015.	03/01/2017.
07317Q	AF	2	Baytex Energy Corp Nt.....	.....	A	.....	5FE	6,030,000	90.250	5,415,000	6,000,000	5,415,000	1,381,410	(1,410)	.....	.....	5.125	5.037	JD.....	25,625	307,500	07/29/2014.	06/01/2021.
292505	AG	9	EnCana Corp Nt.....	.....	..	.....	3FE	2,308,980	108.076	2,161,520	2,000,000	2,161,520	(119,443)	(7,045)	.....	.....	6.500	5.378	FA.....	54,167	130,000	08/21/2012.	02/01/2038.
292505	AH	7	EnCana Corp Sr Nt.....	.....	..	.....	3FE	1,197,530	107.624	1,076,235	1,000,000	1,074,466	.....	(29,801)	.....	.....	6.500	3.211	MN.....	8,306	65,000	08/20/2012.	05/15/2019.
292505	AJ	3	EnCana Corp Sr Nt.....	LS...	..	.....	2FE	16,308,607	100.718	16,417,034	16,300,000	16,303,839	.....	(818)	.....	.....	3.900	3.894	MN.....	81,228	635,700	12/18/2013.	11/15/2021.
65334H	AA	0	Nexen Inc Sr Nt.....	.....	..	.....	1FE	4,554,920	132.740	5,309,616	4,000,000	4,467,112	.....	(17,408)	.....	.....	7.875	6.643	MS.....	92,750	315,000	01/24/2011.	03/15/2032.
65334H	AK	8	Nexen Inc Sr Nt.....	.....	..	.....	1FE	11,384,379	108.701	11,087,512	10,200,000	10,679,287	.....	(173,700)	.....	.....	6.200	4.249	JJ.....	265,257	632,400	02/18/2013.	07/30/2019.
654677	AB	9	Niska Gas Storage Can Fin Sr Nt.....	LS...	A	.....	5FE	4,770,295	100.500	5,025,000	5,000,000	4,869,278	505,321	51,457	.....	.....	6.500	7.792	AO.....	81,250	325,000	01/09/2015.	04/01/2019.
683715	AA	4	Open Text Corp Sr Nt.....	.....	A	.....	3FE	16,565,625	104.500	17,033,500	16,300,000	16,515,340	398,957	(20,617)	.....	.....	5.625	5.365	JJ.....	422,781	916,875	10/22/2015.	01/15/2023.
73755L	AF	4	Potash Corp Saskatchewan Inc Sr Nt.....	.....	..	.....	2FE	1,086,567	109.230	1,092,301	1,000,000	1,061,982	.....	(24,584)	.....	.....	6.500	2.421	MN.....	8,306	65,000	01/01/2016.	05/15/2019.
73755L	AH	0	Potash Corp Saskatchewan Inc Sr Nt.....	.....	A	.....	2FE	9,971,980	106.314	9,568,287	9,000,000	9,514,617	.....	(149,132)	.....	.....	4.875	3.011	MS.....	110,906	438,750	10/29/2013.	03/30/2020.
775109	BF	7	Rogers Communications Inc Sr Nt.....	.....	A	2	2FE	8,007,680	94.205	8,007,442	8,500,000	8,010,586	.....	2,906	.....	.....	2.900	3.598	MN.....	39,029	.....	12/02/2016.	11/15/2026.
878742	AS	4	Teck Cominco Ltd Sr Nt.....	.....	..	.....	4FE	1,471,544	95.000	1,520,000	1,600,000	1,471,544	925,348	36	125,840	.....	6.000	6.013	FA.....	36,267	96,000	08/03/2010.	08/15/2040.
89153U	AE	1	Total Capital Canada Ltd Sr Nt.....	.....	A	.....	1FE	1,998,113	99.990	1,999,804	2,000,000	1,999,591	.....	388	.....	.....	1.450	1.470	JJ.....	13,372	29,000	02/18/2013.	01/15/2018.
91831A	AC	5	YRX Escrow Corp Sr Nt.....	LS...	A	.....	5FE	1,030,000	75.125	751,250	1,000,000	751,250	(139,330)	(1,920)	.....	.....	6.125	5.723	AO.....	12,931	61,250	05/06/2015.	04/15/2025.
98417E	AC	4	Xstrata Finance Canada Gtd Nt.....	.....	..	.....	2FE	11,099,484	109.736	11,206,220	10,212,000	10,998,361	.....	(18,014)	.....	.....	6.900	6.235	MN.....	90,036	704,628	05/06/2010.	11/15/2037.
C7740G	AB	7	Regent Purchaser Inv (RGL) Term Ln Nt 1.....	.....	A	.....	5FE	4,887,500	20.000	4,887,500	24,437,500	4,887,500	855,312	.....	4,887,500	.....	6.000	23.700	FMAN.	199,573	1,503,361	09/09/2014.	08/13/2021.
000000	00	0	Petra Diamonds LLC Sr Nt.....	.....	D	2	4FE	413,750	103.250	413,000	400,000	411,434	(1,823)	(493)	.....	.....	8.250	6.736	MN.....	2,842	8,250	12/07/2016.	05/31/2020.
000000	00	0	Grupo Famsa SA de CV Sr Nt.....	.....	D	.....	4FE	1,046,021	68.750	845,625	1,230,000	845,625	(209,957)	9,561	.....	.....	7.250	12.473	JD.....	7,431	44,588	11/01/2016.	06/01/2020.
000000	00	0	Digicel Limited Sr Nt.....	.....	D	.....	5FE	1,294,563	85.797	1,265,506	1,475,000	1,265,506	(51,018)	21,961	.....	.....	8.250	11.886	MS.....	30,760	95,906	08/02/2016.	09/30/2020.
000000	00	0	Braskem SA Sr Nt.....	.....	D	.....	2FE	725,713	104.750	759,438	725,000	727,969	.....	2,256	.....	.....	5.750	5.604	AO.....	8,801	28,031	10/03/2016.	04/15/2021.
000000	00	0	Digicel Limited Sr Nt.....	.....	D	.....	4FE	604,500	90.447	587,906	650,000	587,906	31,653	7,002	.....	.....	6.000	7.563	AO.....	8,233	39,000	09/17/2015.	04/15/2021.
000000	00	0	Cablevision SA Sr Nt.....	.....	D	.....	4FE	757,625	101.300	734,425	725,000	734,425	(21,799)	(1,401)	.....	.....	6.500	5.399	JD.....	2,094	23,563	10/03/2016.	06/15/2021.
000000	00	0	Turkiye IS Bankasi AS Sub Nt.....	.....	D	.....	3FE	199,080	95.379	190,758	200,000	190,758	(8,431)	109	.....	.....	5.375	5.473	AO.....	2,538	5,375	03/30/2016.	10/06/2021.
000000	00	0	Digicel Limited Sr Nt.....	.....	D	.....	5FE	1,178,063	76.000	1,159,000	1,525,000	1,159,000	(29,880)	10,818	.....	.....	7.125	13.061	AO.....	27,164	.....	10/03/2016.	04/01/2022.

SCHEDULE D - PART 1

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

E10.29

SCHEDULE D - PART 1

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

E10.30

1	2							Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
								3	4							12	13	14	15	16	17	18	19	20	21	22
								5				8	9													
CUSIP Identification	Description							Code	F o r e i g n	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
449786	AY	8	Ing Bank NV Sub Nt.....	D	.....	2FE	.....	14,100,020	...109.879	.....	14,284,257	.....	13,000,000	.....	13,885,812	.....	.....	.....	.....	5.800	4.609	MS.....	201,067	754,000	02/05/2016	09/25/2023.
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....	C	.....	2FE	.....	2,998,707	...100.222	.....	3,006,645	.....	3,000,000	.....	2,998,776	.....	69	.....	.....	2.625	2.109	MN.....	13,125	39,375	10/27/2016	05/01/2020.
463588	AA	1	IRSA Propiedades Com Sr Nt.....	D	.....	4FE	.....	589,060	...105.875	.....	610,899	.....	577,000	.....	580,458	.....	(8,560)	.....	.....	8.750	8.291	MS.....	13,744	18,900	10/05/2016	03/23/2023.
478375	AD	0	Johnson Control Intl plc Sr Nt.....	D	.....	2FE	.....	1,710,181	...107.593	.....	1,737,622	.....	1,615,000	.....	1,709,874	.....	(307)	.....	.....	5.000	3.082	MS.....	20,412	.....	12/28/2016	03/30/2020.
478375	AF	5	Johnson Control Intl plc Sr Nt.....	D	.....	2FE	.....	8,249,199	...103.502	.....	8,306,019	.....	8,025,000	.....	8,248,711	.....	(488)	.....	.....	3.750	3.104	JD.....	25,078	.....	12/28/2016	12/01/2021.
500472	AF	2	Koninklijke Philips Electronic Sr Nt.....	C	.....	2FE	.....	31,144,243	...104.186	.....	31,443,274	.....	30,180,000	.....	30,768,070	.....	(102,087)	.....	.....	3.750	3.339	MS.....	333,238	1,131,750	02/18/2013	03/15/2022.
63938N	AE	4	Navios SA Logistics Inc Sr Nt.....	D	.....	4FE	.....	642,975	...94.500	.....	807,975	.....	855,000	.....	654,642	.....	63,374	.....	.....	7.250	13.404	MN.....	10,331	39,331	08/11/2016	05/01/2022.
65504L	AG	2	Noble Hldg Intl Co Gtd Nt.....	C	.....	3FE	.....	11,043,450	...69.000	.....	7,590,000	.....	11,000,000	.....	7,590,000	.....	(3,451,763)	.....	.....	6.050	6.020	MS.....	221,833	665,500	04/13/2011	03/01/2041.
65504L	AJ	6	Noble Hldg Intl Sr Nt.....	C	.....	3FE	.....	9,020,960	...92.500	.....	8,325,000	.....	9,000,000	.....	8,325,000	.....	(1,793)	.....	.....	3.950	3.926	MS.....	104,675	355,500	10/16/2013	03/15/2022.
65557C	AS	2	Nordea Bank AB Sr Nt.....	C	.....	1FE	.....	10,966,450	...98.432	.....	10,827,509	.....	11,000,000	.....	10,970,257	.....	3,807	.....	.....	2.250	2.315	MN.....	23,375	123,750	05/23/2016	05/27/2021.
714264	AD	0	Pernod Ricard SA Sr Nt.....	D	.....	2FE	.....	19,872,338	...106.098	.....	19,097,550	.....	18,000,000	.....	19,716,307	.....	(156,031)	.....	.....	4.450	2.428	JJ.....	369,350	400,500	07/07/2016	01/15/2022.
714264	AH	1	Pernod Ricard SA Sr Nt.....	C	.....	2FE	.....	5,271,720	...104.636	.....	5,022,514	.....	4,800,000	.....	5,236,157	.....	(35,563)	.....	.....	4.250	2.484	JJ.....	94,067	102,000	06/30/2016	07/15/2022.
714264	AM	0	Pernod Ricard SA Sr Nt.....	C	.....	2FE	.....	24,293,629	...95.953	.....	23,124,649	.....	24,100,000	.....	24,284,442	.....	(9,187)	.....	.....	3.250	3.142	JD.....	50,041	391,625	10/27/2016	06/08/2026.
71647N	AP	4	Petrobras Global Finance Sr Nt.....	D	.....	4FE	.....	1,506,588	...107.750	.....	1,481,563	.....	1,375,000	.....	1,481,563	.....	(19,059)	.....	.....	8.375	5.979	MN.....	12,155	57,578	10/03/2016	05/23/2021.
71654Q	BG	6	Petroleos Mexicanos Sr Nt.....	D	.....	2FE	.....	9,973,762	...91.800	.....	9,180,000	.....	10,000,000	.....	9,982,237	.....	2,577	.....	.....	3.500	3.533	JJ.....	146,806	350,000	08/30/2013	01/30/2023.
74733D	A*	1	Qiagen NV Sr Nt Ser A.....	D	.....	2	.....	15,000,000	...101.657	.....	15,248,542	.....	15,000,000	.....	15,000,000	.....	.....	.....	.....	3.190	3.190	AO.....	99,688	478,500	10/16/2012	10/16/2019.
767201	AH	9	Rio Tinto Finance USA Ltd Co Gtd Nt.....	C	.....	1FE	.....	18,121,330	...115.305	.....	20,754,972	.....	18,000,000	.....	18,038,121	.....	(14,272)	.....	.....	9.000	8.897	MN.....	270,000	1,620,000	04/15/2009	05/01/2019.
803070	AB	7	Sappi Papier Holding AG Sr Nt.....	D	.....	4FE	.....	239,850	...92.000	.....	239,200	.....	260,000	.....	239,200	.....	(670)	.....	.....	7.500	8.404	JD.....	867	.....	12/16/2016	06/15/2032.
81725W	AG	8	Sensata Technologies BV Sr Nt.....	D	.....	3FE	.....	3,447,500	...102.250	.....	3,578,750	.....	3,500,000	.....	3,460,031	.....	51,451	.....	.....	4.875	5.076	AO.....	36,021	170,625	04/16/2014	10/15/2023.
81726J	AE	1	Sensata Technologies 1st Lien Term Ln B.....	D	.....	2FE	.....	9,357,982	...100.531	.....	9,474,221	.....	9,424,150	.....	9,373,608	.....	9,578	.....	.....	3.207	3.131	FMAN.....	41,936	312,044	05/11/2015	10/14/2021.
822582	AJ	1	Shell International Finance Co Gtd Nt.....	C	.....	1FE	.....	4,985,245	...106.084	.....	5,304,185	.....	5,000,000	.....	4,994,580	.....	1,842	.....	.....	4.300	4.343	MS.....	59,125	215,000	02/18/2013	09/22/2019.
822582	BD	3	Shell International Finance Sr Nt.....	D	.....	1FE	.....	15,973,550	...99.918	.....	15,986,880	.....	16,000,000	.....	15,977,420	.....	2,312	.....	.....	3.250	3.269	MN.....	72,222	520,000	06/02/2015	05/11/2025.
82481L	AB	5	Shire Acq Inv Ireland DA Sr Nt.....	D	.....	2FE	.....	19,978,400	...96.599	.....	19,319,740	.....	20,000,000	.....	19,979,530	.....	1,130	.....	.....	2.400	2.423	MS.....	130,667	.....	09/19/2016	09/23/2021.
82481L	AC	3	Shire Acq Inv Ireland DA Sr Nt.....	D	.....	2FE	.....	28,623,990	...95.045	.....	27,562,963	.....	29,000,000	.....	28,629,427	.....	5,437	.....	.....	2.875	3.084	MS.....	226,965	.....	11/18/2016	09/23/2023.
82481L	AD	1	Shire Acq Inv Ireland DA Sr Nt.....	D	.....	2FE	.....	4,003,320	...93.434	.....	3,737,340	.....	4,000,000	.....	4,003,279	.....	(41)	.....	.....	3.200	3.190	MS.....	34,844	.....	10/06/2016	09/23/2026.
82620K	AD	5	Siemens Financieringsmat Sr Nt.....	D	.....	1FE	.....	9,890,100	...100.751	.....	10,075,060	.....	10,000,000	.....	9,912,017	.....	14,759	.....	.....	2.900	3.078	MN.....	27,389	290,000	07/02/2015	05/27/2022.
82620K	AE	3	Siemens Financieringsmat Sr Nt.....	D	.....	1FE	.....	4,040,160	...100.267	.....	4,010,668	.....	4,000,000	.....	4,035,807	.....	(3,674)	.....	.....	3.250	3.128	MN.....	12,278	130,000	10/09/2015	05/27/2025.
82620K	AJ	2	Siemens Financieringsmat Nt.....	D	.....	1FE	.....	9,990,900	...96.070	.....	9,606,950	.....	10,000,000	.....	9,991,422	.....	522	.....	.....	1.700	1.719	MS.....	50,056	.....	09/06/2016	09/15/2021.
82620K	AK	9	Siemens Financieringsmat Nt.....	D	.....	1FE	.....	7,954,880	...94.354	.....	7,548,320	.....	8,000,000	.....	7,956,676	.....	1,796	.....	.....	2.000	2.087	MS.....	47,111	.....	09/06/2016	09/15/2023.
830505	AT	0	Skandinaviska Enskilda Banken Sr Nt.....	D	.....	1FE	.....	24,893,250	...96.707	.....	24,176,750	.....	25,000,000	.....	24,899,456	.....	6,206	.....	.....	1.875	1.965	MS.....	140,625	.....	09/06/2016	09/13/2021.
853250	AB	4	Standard Chartered Bank Sub Bk Nt.....	C	.....	2FE	.....	10,992,500	...102.811	.....	10,281,090	.....	10,000,000	.....	10,116,974	.....	(153,961)	.....	.....	6.400	4.752	MS.....	168,889	640,000	07/14/2010	09/26/2017.
85771P	AB	8	Statoil ASA Co Gtd Nt.....	C	.....	1FE	.....	1,997,090	...101.139	.....	2,022,772	.....	2,000,000	.....	1,999,570	.....	669	.....	.....	3.125	3.160	FA.....	23,264	62,500	02/18/2013	08/17/2017.
86960B	AQ	5	Svenska Handelsbanken AB Sr Nt.....	D	.....	1FE	.....	17,945,044	...96.572	.....	17,382,870	.....	18,000,000	.....	17,948,415	.....	3,371	.....	.....	1.875	1.939	MS.....	106,875	.....	08/31/2016	09/07/2021.
87312@	AC	2	TWE US Fin Co Gtd Sr Nt Ser C2.....	D	.....	2	.....	20,000,000	...105.881	.....	21,176,169	.....	20,000,000	.....	20,000,000	.....	.....	.....	.....	4.380	4.380	JD.....	41,367	876,000	12/16/2013	12/16/2023.
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....	C	.....	2FE	.....	7,986,800	...95.669	.....	7,653,496	.....	8,000,000	.....	7,987,919	.....	1,119	.....	.....	2.200	2.235	JJ.....	78,222	.....	07/18/2016	07/21/2021.
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....	C	.....	2FE	.....	7,973,280	...94.659	.....	7,572,728	.....	8,000,000	.....	7,974,829	.....	1,549	.....	.....	2.800	2.853	JJ.....	99,556	.....	07/18/2016	07/21/2023.
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....	LS...	C	.....	2FE	7,978,720	...92.193	.....	7,375,416	.....	8,000,000	.....	7,979,647	.....	927	.....	.....	3.150	3.180	AO.....	112,000	.....	07/18/2016	10/01/2026.
902133	AG	2	Tyco Electronics Group Co Gtd Nt.....	C	.....	1FE	.....	1,046,850	...130.228	.....	1,302,279	.....	1,000,000	.....	1,041,765	.....	(907)	.....	.....	7.125	6.748	AO.....	17,813	71,250	01/04/2010	10/01/2037.
902133	AM	9	Tyco Electronics Group Sr Nt.....	D	.....	1FE	.....	1,527,236	...102.900	.....	1,543,502	.....	1,500,000	.....	1,523,139	.....	(4,096)	.....	.....	3.500	3.169	FA.....	21,583	52,500	01/01/2016	02/03/2022.
902133	AN	7	Tyco Electronics Group Sr Nt.....	D	.....	1FE	.....	5,772,552	...100.965	.....	5,855,941	.....	5,800,000	.....	5,788,223	.....	5,799	.....	.....	2.375	2.482	JD.....	5,357	137,750	07/30/2014	12/17/2018.
90351D	AA	5	UBS Group Funding Sr Nt.....	D	.....	1FE	.....	9,982,900	...100.044	.....	10,004,410	.....	10,000,000	.....	9,987,021	.....	3,251	.....	.....	2.950	2.987	MS.....	79,486	295,000	09/21/2015	09/24/2020.
90351D	AB	3	UBS Group Funding Sr Nt.....	D	.....	1FE	.....	988,850	...101.927	.....	1,019,267	.....	1,000,000	.....	989,746	.....	896	.....	.....	4.125	4.267	MS.....	11,115	41,250	02/05/2016	09/24/2025.

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Desig- nation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90351D	AH	0	UBS Group Funding Sr Nt.....	.....	.....	D			1FE	14,991,000	97.190	14,578,425	15,000,000	14,991,554		554			2.650	2.662	FA.....	155,688		08/03/2016	02/01/2022.
928670	AX	6	Volkswagen Intl Fin NV Sr Nt.....	.....	.....	D			2FE	2,497,400	99.964	2,499,108	2,500,000	2,498,988		521			2.125	2.147	MN.....	6,050	53,125	11/13/2013.	11/20/2018.
92936M	AC	1	WPP Finance 2010 Sr Nt.....	.....	.....	C			2FE	15,123,300	102.253	15,337,950	15,000,000	15,106,634		(16,252)			3.625	3.486	MS.....	172,188	543,750	12/16/2015.	09/07/2022.
984245	AM	2	YPF Sociedad Anonima Sr Nt.....	.....	.....	D		4	4FE	725,000	107.260	777,635	725,000	725,000					8.500	8.500	MS.....	16,776	30,813	03/17/2016.	03/23/2021.
A8688@	AA	7	TIWAG - Tiroler Wasserkraft AG Sr Nt.....	.....	.....	C			1	21,500,000	99.999	21,499,785	21,500,000	21,500,000					2.823	2.011	JD.....	23,363	513,070	02/18/2013.	12/18/2017.
D2736#	AM	1	Fritz Draxmaier GMBH & Co KG Sr Nt Ser.....	.....	.....	D			2	10,000,000	104.511	10,451,142	10,000,000	10,000,000					4.440	4.440	AO.....	109,767	444,000	04/02/2014.	04/02/2021.
G0369@	AV	8	Anglian Water Services Fin plc Sec Nt.....	.....	.....	D			2FE	5,000,000	107.129	5,356,453	5,000,000	5,000,000					4.990	4.990	MN.....	24,257	249,500	11/26/2013.	11/26/2023.
G0977*	AE	2	Belron Fin Ltd Sr Nt Ser B.....	.....	.....	D			2	14,000,000	103.306	14,462,906	14,000,000	14,000,000					3.930	3.930	MS.....	145,192	550,200	09/26/2013.	09/26/2020.
G1981@	AA	0	Cayman Turtle Farm Ltd Gtd Sr Nt.....	.....	.....	D		4	1Z	2,432,825	104.329	2,538,131	2,432,825	2,432,825					4.850	4.880	MJSD.....	9,833	117,992	03/12/2004.	03/01/2019.
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	.....	.....	D			6FE	954,303	77.500	1,865,084	2,406,560	954,303	469,323	22,739	791,235		10.000	22.104	MN.....	30,750	249,200	11/15/2016.	05/15/2020.
G2615*	AB	2	DCC plc Gtd Sr Nt Ser B.....	.....	.....	D			2	3,799,740	100.778	3,527,239	3,500,000	3,526,057		(104,449)			5.130	2.088	AO.....	44,888	179,550	05/01/2014.	04/01/2017.
G27649	AG	0	Digicel Limited Sr Nt.....	.....	.....	D			4FE	655,313	90.163	608,600	675,000	608,600	42,030	2,102			6.750	7.258	MS.....	15,188	45,563	09/22/2015.	03/01/2023.
G4035E	AA	1	Gold Fields Orogen Hold Sr Nt.....	.....	.....	D			3FE	177,100	98.300	196,600	200,000	183,377	30,671	3,707			4.875	7.449	AO.....	2,275	9,750	04/01/2015.	10/07/2020.
G4273*	AA	3	Hammerson plc Sr Nt.....	.....	.....	D			2	30,000,000	104.218	31,265,361	30,000,000	30,000,000					3.970	3.970	JD.....	46,317	1,191,000	02/06/2014.	06/17/2021.
G5963#	AC	7	Meggitt plc Sr Nt.....	.....	.....	D			2	1,610,295	101.888	1,528,315	1,500,000	1,525,250		(32,694)			4.620	2.365	AO.....	16,555	69,300	05/06/2014.	10/05/2017.
G6037A	AA	2	Metalloinvest Finance LT Nt.....	.....	.....	D			3FE	2,259,719	104.928	2,439,567	2,325,000	2,287,084	(618)	15,822			5.625	6.150	AO.....	26,883	113,203	09/30/2016.	04/17/2020.
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	.....	.....	D			4FE	1,801,164	58.250	1,846,525	3,170,000	1,535,117	(271,248)	4,137			7.125	12.769	JD.....	3,137	186,675	07/22/2016.	06/26/2042.
G8038#	AK	4	Serco Group plc Sr Nt Ser A.....	.....	.....	D			3	4,132,758	96.624	3,993,217	4,132,758	3,993,217	282,597				3.770	3.770	MN.....	20,341	155,805	05/14/2013.	05/14/2020.
L6388F	AL	6	Millicom Intl Cellular Sr Nt.....	.....	.....	D			3FE	783,240	105.428	771,733	732,000	771,356	99,572	(4,402)			6.625	5.337	AO.....	10,238	48,495	04/10/2015.	10/15/2021.
L78043	AA	1	Puma Energy Holdings Sr Nt.....	.....	.....	D			3FE	2,128,125	103.406	2,119,823	2,050,000	2,111,332	71,527	(6,070)			6.750	5.902	FA.....	57,656	101,250	10/03/2016.	02/01/2021.
L9116P	AE	3	Tonon Luxembourg SA 1st Lien Nt.....	.....	.....	D			6FE	1,635,816	42.138	1,322,699	3,139,000	1,322,699	(241,475)	85,501			10.500	24.438	MN.....		(164,798)	06/16/2015.	05/14/2024.
L9183M	AD	0	TMK OAO Sr Nt.....	.....	.....	D			4FE	1,994,488	103.500	2,406,375	2,325,000	2,089,805		58,050			6.750	10.504	AO.....	38,363	156,938	04/27/2015.	04/03/2020.
M2R15V	AA	5	Albaraka Turk Katilim BA Sr Nt.....	.....	.....	D			3FE	865,370	99.580	856,388	860,000	856,388	4,738	(1,229)			6.250	6.076	JD.....	149	53,750	04/14/2015.	06/30/2019.
M63751	AA	5	Koc Holdings AS Sr Nt.....	.....	.....	D			2FE	774,747	98.500	763,375	775,000	774,774		27			3.500	3.509	AO.....	5,048	13,563	10/03/2016.	04/24/2020.
M8933F	AF	4	Türkiye IS Bankasi AS Sub Nt.....	.....	.....	D			3FE	503,750	95.375	476,875	500,000	476,875	(15,617)	(428)			6.000	5.875	AO.....	5,583	30,000	04/09/2015.	10/24/2022.
N3386#	AM	1	Fugro NV Gtd Sr Nt Ser A.....	.....	.....	D			3	1,512,164	97.340	1,671,107	1,716,782	1,585,792		70,859			5.050	10.266	FA.....	32,271	149,670	12/17/2015.	08/17/2018.
N54468	AD	0	MARFRIG Holding Europe Sr Nt.....	.....	.....	D			4FE	1,146,838	103.392	1,318,248	1,275,000	1,193,017		27,470			6.875	9.832	JD.....	1,704	75,625	06/22/2016.	06/24/2019.
N9417J	AB	7	VTR Finance BV Secured Nt.....	.....	.....	D			4FE	1,843,463	103.250	1,888,443	1,829,000	1,831,189	54,060	1,159			6.875	6.725	JJ.....	57,982	75,041	10/03/2016.	01/15/2024.
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	.....	.....	D			4FE	263,340	101.430	304,290	300,000	265,895		2,555			5.700	7.619	JJ.....	8,075	8,550	02/24/2016.	01/11/2025.
P2894N	AC	1	Columbus Intl Inc Sr Nt.....	.....	.....	D			3FE	1,121,063	103.800	1,089,900	1,050,000	1,089,900	30,081	(7,274)			7.375	5.901	MS.....	19,574	53,469	10/03/2016.	03/30/2021.
P3642B	BF	2	Grupo Elektra Sab De CV Sr Nt.....	.....	.....	D			3FE	399,322	100.300	385,152	384,000	385,152	46,107	(3,099)			7.250	5.891	FA.....	11,213	27,840	04/22/2015.	08/06/2018.
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt.....	.....	.....	D			4FE	748,217	92.500	767,750	830,000	749,696	(6,973)	7,581			7.500	10.815	FA.....	24,208	7,875	12/09/2016.	02/11/2020.
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....	.....	.....	D			2FE	955,938	90.001	900,010	1,000,000	955,994		62			5.875	6.203	MS.....	16,972	35,250	11/17/2016.	09/17/2044.
P6460M	AJ	3	Mastellone Hermanos SA Sr Nt.....	.....	.....	D			4FE	1,678,245	108.130	1,903,088	1,760,000	1,695,311		9,812			12.625	13.746	JJ.....	109,866	222,200	04/08/2015.	07/03/2021.
P6638M	AA	9	Metalsa SA DE CV Sr Nt.....	.....	.....	D			3FE	1,435,875	95.859	1,413,920	1,475,000	1,413,920	43,808	1,988			4.900	5.366	AO.....	13,451	50,225	10/03/2016.	04/24/2023.
P8704L	AA	6	Sixigma Networks Mexico Sr Nt.....	.....	.....	D			4FE	1,092,938	93.351	1,003,523	1,075,000	992,172	(16,022)	(2,244)			8.250	7.863	MN.....	13,303	88,688	02/24/2016.	11/07/2021.
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....	.....	.....	D		4	4FE	2,138,895	103.750	2,085,375	2,010,000	2,062,603	(36,176)	(5,390)			8.750	7.507	AO.....	42,503	109,156	10/03/2016.	04/04/2024.
Q6634@	AK	7	Newcastle Coal Infra Grp Ltd Ser 2014A G.....	.....	.....	D			2FE	20,000,000	105.574	21,114,872	20,000,000	20,000,000					5.670	5.670	MN.....	148,050	1,134,000	01/15/2014.	11/14/2023.
W0805#	AM	0	Assa Abloy Financial Svcs AB Sr Nt Ser L.....	.....	.....	D			1	1,052,030	101.893	1,018,929	1,000,000	1,049,895		(2,135)			3.480	2.520	MN.....	4,350	17,400	09/28/2016.	08/09/2022.
3299999.	Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....									6,449,339,428	XXX	6,495,986,955	6,410,497,001	6,391,146,279	22,524,281	(9,608,882)	10,504,575	0	XXX	XXX	XXX	64,223,286	219,112,284	XXX	XXX

Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities

00441X	AD	6	ACE Securities Corp RMBS Ser 2006-NC2 Cl.....	.....	.....	..		4	1FM	2,824,001	46.112	2,036,216	4,415,833	2,036,216	108,532				0.906	3.423	MON...	536	28,067	08/20/2008.	07/25/2036.
004421	VE	0	ACE Securities Corp RMBS Ser 2006-SL1 Cl.....	.....	.....	..		4	1FM	1,472,680	59.418	1,338,534	2,252,734	1,472,680					1.076	4.569	MON...	337	18,200	01/10/2008.	09/25/2035.

SCHEDULE D - PART 1

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

E10.32

1		2			Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
					3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
00764M	BT	3	Aegis ABS Trust RMBS Ser 2004-2 CI M1.....	.....	..	.....	4	1FM	2,446,430	98.128	2,623,651	2,673,694	2,491,543	.....	13,280	.....	.....	1.656	2.625	MON...	615	37,325	08/06/2013.	06/25/2034.
02150F	AA	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....	4	3FM	929,381	85.580	933,027	1,090,235	929,381	.....	.....	.....	.....	5.500	9.540	MON...	4,997	57,221	08/20/2008.	05/25/2037.
02150W	AB	9	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....	4	1FM	9,078,160	94.701	9,215,106	9,730,779	9,078,160	.....	.....	.....	.....	2.856	4.456	MON...	23,159	258,819	03/22/2007.	03/25/2047.
03072S	KH	7	Amerquest Mtg Sec Inc RMBS Ser 2003-10.....	.....	..	.....	4	1FM	8,452,253	97.201	8,499,691	8,744,431	8,503,358	.....	13,816	.....	.....	1.516	1.817	MON...	1,801	109,721	07/30/2013.	12/25/2033.
03072S	ZK	4	Amerquest Mtg Sec Inc RMBS Ser 2005-X1.....	.....	..	.....	4	1FM	5,484,314	98.491	5,608,382	5,694,291	5,505,379	.....	(53,393)	.....	.....	1.956	2.307	MON...	1,521	87,423	12/16/2014.	03/25/2035.
03215P	BN	8	Amresco Resdtl Sec Mtg Loan RMBS Ser 199.....	.....	..	.....	4	1FM	177,181	99.610	178,922	179,623	178,688	.....	1	.....	.....	7.610	7.854	MON...	1,139	12,832	12/20/1999.	03/25/2027.
03215P	DN	6	Amresco Resdtl Sec Mtg Loan RMBS PTC Ser.....	.....	..	.....	4	1FM	1,295	105.258	1,363	1,295	1,290	.....	.....	.....	.....	6.510	6.551	MON...	7	84	01/29/1998.	08/25/2027.
040104	MF	5	Argent Securities Inc RMBS Ser 2004-W11.....	.....	..	.....	4	1FM	14,282,762	98.023	14,676,865	14,972,894	14,476,022	.....	70,268	.....	.....	1.806	2.391	MON...	3,756	231,793	04/01/2014.	11/25/2034.
04541G	AL	6	Asset Backed Securities Corp RMBS Ser 19.....	.....	..	.....	4	1FM	.....	95.960	329,304	343,167	.....	.....	.....	.....	.....	3.994	.....	MON...	419	13,738	02/09/2000.	06/21/2029.
04541G	GB	2	Asset Backed Securities Corp RMBS Ser 20.....	.....	..	.....	4	1FM	7,793,921	95.754	7,771,726	8,116,380	7,836,253	.....	17,440	.....	.....	1.731	2.149	MON...	1,951	119,476	11/17/2014.	11/25/2033.
04541G	UN	0	Asset Backed Securities Corp RMBS Ser 20.....	.....	..	.....	4	1FM	13,085,085	98.605	14,916,301	15,127,265	14,019,813	.....	377,882	.....	.....	1.186	3.452	MON...	2,423	139,087	07/26/2013.	11/25/2035.
05948K	X7	9	Bank of America Alt Loan Tr RMBS Ser 200.....	.....	..	.....	4	1FM	6,626,381	94.430	6,407,860	6,785,867	6,407,860	.....	(218,521)	.....	.....	5.750	6.253	MON...	32,516	390,187	02/28/2006.	01/25/2036.
05950T	AF	2	Banc of America Mtg Securities RMBS Ser.....	.....	..	.....	4	1FM	526,883	82.241	463,929	564,110	533,142	.....	72,765	(199)	.....	3.439	5.992	MON...	1,617	28,722	08/20/2008.	11/20/2046.
07384M	7C	0	Bear Stearns Adj Rate Mtg RMBS Ser 2005-.....	.....	..	.....	4	1FM	1,637,195	100.482	1,629,801	1,621,989	1,636,268	.....	(293)	.....	.....	2.920	2.636	MON...	3,947	46,957	10/16/2013.	03/25/2035.
07386H	MD	0	Bear Stearns Alt- A Tr RMBS Ser 2004-10.....	.....	..	.....	4	1FM	3,701,535	92.945	3,647,844	3,924,734	3,701,535	.....	.....	.....	.....	1.656	2.819	MON...	885	54,867	11/07/2007.	09/25/2034.
07401P	AA	2	Bear Stearns Mtg Tr RMBS Ser 2007-SL1 CI.....	.....	..	.....	4	1FM	152,207	177.662	622,431	350,346	152,207	.....	.....	.....	.....	1.076	21.812	MON...	51	2,831	11/28/2007.	03/25/2037.
12558M	BM	3	CIT Group Home Eq Loan Tr RMBS Ser 2003-.....	.....	..	.....	4	1FM	931,725	96.094	890,050	926,225	929,941	.....	.....	.....	.....	5.170	5.088	MON...	3,990	47,886	04/06/2004.	10/20/2032.
12566U	AN	4	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....	4	1FM	1,751,394	86.920	1,878,987	2,161,748	1,751,394	.....	.....	.....	.....	5.750	11.726	MON...	10,358	124,300	08/20/2008.	02/25/2037.
12566U	AT	1	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....	4	1FM	1,228,505	101.918	1,287,891	1,263,650	1,246,038	.....	.....	948	.....	5.500	6.023	MON...	5,792	68,642	08/23/2007.	02/25/2022.
12567A	AP	2	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....	4	3FM	1,112,678	86.008	984,371	1,144,510	984,371	.....	(70,719)	.....	.....	5.500	6.702	MON...	5,246	62,919	08/23/2007.	03/25/2022.
12638P	AB	5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-.....	.....	..	.....	4	1FM	2,637,628	48.972	2,306,620	4,710,050	2,637,628	.....	.....	282,603	.....	5.837	25.080	MON...	22,910	149,561	05/10/2007.	04/25/2037.
12646U	AM	0	Credit Suisse Comm Mtg Tr RMBS Ser 2013-.....	.....	..	.....	4	1FM	12,221,379	100.263	11,918,294	11,887,055	12,153,465	.....	.....	49,384	.....	3.000	2.513	MON...	29,718	356,612	03/27/2013.	03/25/2043.
126670	FB	9	CWABS Inc RMBS Ser 2005-IM2 CI A3.....	.....	..	.....	4	1FM	72,889	99.976	74,532	74,550	72,889	.....	.....	.....	.....	1.296	2.146	MON...	11	769	09/25/2007.	01/25/2036.
126671	6B	7	CWABS Inc RMBS Ser 2004-5 CI 1A.....	.....	..	.....	4	1FM	7,996,785	93.790	7,949,882	8,476,221	8,005,371	.....	8,586	.....	.....	1.256	1.749	MON...	1,183	30,435	09/08/2016.	10/25/2034.
126673	VE	9	CWABS Inc RMBS Ser 2004-U CI 2A.....	.....	..	.....	4	1FM	1,003,725	79.449	1,912,290	2,406,928	1,003,725	.....	.....	.....	.....	0.974	25.995	MON...	1,107	17,941	08/22/2007.	03/15/2034.
12667G	W7	4	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....	4	4FM	6,181,550	100.567	6,272,470	6,237,099	6,184,238	.....	.....	.....	.....	5.500	5.672	MON...	28,587	343,040	09/28/2005.	09/25/2035.
126686	AC	8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....	.....	..	.....	4	1FM	800,546	73.598	1,701,859	2,312,381	800,546	.....	.....	.....	.....	0.854	29.729	MON...	932	17,239	08/29/2007.	11/15/2036.
12668A	YS	8	Countrywide Alternative Ln Tr RMBS Ser 2.....	.....	..	.....	4	1FM	561,556	84.921	570,013	671,231	561,556	.....	.....	.....	.....	5.500	12.884	MON...	3,076	34,882	10/30/2006.	12/25/2035.
126694	NS	3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....	.....	..	.....	4	1FM	1,400,672	91.832	1,321,581	1,439,123	1,321,581	.....	(20,452)	(1,579)	.....	5.500	5.900	MON...	6,596	79,152	11/10/2005.	12/25/2035.
126694	WE	4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1.....	.....	..	.....	4	1FM	3,484,050	84.610	3,921,317	4,634,578	3,484,050	.....	.....	.....	.....	2.981	9.976	MON...	11,512	116,865	11/13/2006.	03/20/2036.
12669F	T2	9	CWHL Inc RMBS Ser 2004-14 CI 2A5.....	.....	..	.....	4	1FM	2,892,573	94.924	2,797,984	2,947,611	2,909,463	.....	(702)	.....	.....	3.107	3.296	MON...	7,632	85,809	10/24/2006.	08/25/2034.
12669G	R3	7	Countrywide Home Loans RMBS Ser 2005-15.....	.....	..	.....	4	2FM	894,225	91.465	831,016	908,563	831,016	.....	13,393	146	.....	5.500	5.758	MON...	4,164	48,184	11/10/2005.	08/25/2035.
144527	AB	4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....	.....	..	.....	4	1FM	2,358,055	96.132	2,552,400	2,655,096	2,358,055	.....	.....	.....	.....	0.956	2.415	MON...	282	18,221	08/20/2008.	02/25/2037.
152314	NB	2	Centex Home Equity Loan Tr RMBS Ser 2005.....	.....	..	.....	4	1FM	5,528,438	96.434	5,786,034	6,000,000	5,636,598	.....	.....	67,605	.....	1.156	2.330	MON...	936	65,550	03/19/2015.	03/25/2035.
152314	NU	0	Centex Home Equity Loan Tr RMBS Ser 2005.....	.....	..	.....	4	1FM	7,893,252	97.965	8,234,417	8,405,459	8,012,950	.....	(69,085)	.....	.....	1.186	2.206	MON...	1,346	81,963	03/19/2015.	06/25/2035.
16163Y	AC	8	Chase Mortgage Finance Corpora RMBS Ser.....	.....	..	.....	4	1FE	19,707,384	99.325	19,336,318	19,467,764	19,706,180	.....	(1,204)	.....	.....	3.750	3.647	MON...	60,837	296,505	10/28/2016.	04/25/2045.
16165M	AD	0	Chaseflex Tr RMBS Ser 2006-2 CI A2B.....	.....	..	.....	4	1FM	1,058,528	78.325	1,083,225	1,382,982	1,130,535	.....	(44,834)	.....	.....	0.956	5.486	MON...	184	9,502	08/20/2008.	09/25/2036.
16165V	AM	0	Chaseflex Tr RMBS Ser 2007-1 CI 2A9.....	.....	..	.....	4	1FM	1,004,927	74.436	912,699	1,226,149	912,699	.....	(120,582)	2,534	.....	6.000	10.010	MON...	6,131	87,864	08/20/2008.	02/25/2037.
162765	AS	0	CHEC Loan Trust RMBS Ser 2004-2 CI A3.....	.....	..	.....	4	1FM	10,711,453	97.853	10,888,612	11,127,474	10,761,048	.....	.....	21,546	.....	1.236	1.577	MON...	1,860	162,106	10/29/2014.	07/25/2034.
17025Q	AC	1	Countrywide Home Loans RMBS Ser 2007-J3.....	.....	..	.....	4	1FM	955,564	80.305	903,120	1,124,607	903,120	.....	(74,877)	(2,800)	.....	6.000	10.821	MON...	5,623	62,791	08/20/2008.	07/25/2037.
17323M	AA	3	Citigroup Mtg Loan Tr RMBS Ser 2015A CI.....	.....	..	.....	4	1FM	10,237,342	101.513	10,254,232	10,101,437	10,228,659	.....	(2,194)	.....	.....	3.500	3.389	MON...	29,463	353,550	03/31/2015.	06/25/2058.
17324V	AH	7	Citigroup Mtg Loan Trust RMBS Ser 2015-P.....	.....	..	.....	4	1FM	14,949,533	102.833	15,127,403	14,710,608	14,937,744	.....	(9,546)	.....	.....	3.750	3.588	MON...	45,971	551,648	11/13/2015.	09/25/2042.
18976G	AZ	9	Citimortgage Alternative Ln Tr RMBS Ser.....	.....	..	.....	4	1FM	2,452,733	100.226	2,614,987	2,609,093	2,529,092	.....	.....	21,041	.....	5.500	6.706	MON...	11,958	143,450	08/20/2008.	06/25/2022.

SCHEDULE D - PART 1

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

E10.33

1		2		Codes			6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4	5				8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost		Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
251510	AW	3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS			4	1FM	104,112	100.948		105,121	104,134	104,060		(3)			5.470	5.457	MON...	475	5,638	09/23/2003.	09/25/2033.
251563	CB	6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 CI			4	1FM	329,786	101.620		335,224	329,879	332,906		(374)			5.240	4.780	MON...	1,440	17,179	01/16/2004.	12/25/2033.
251563	DM	1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 CI			4	1FM	419,174	102.492		429,723	419,276	424,855		(438)			5.180	4.776	MON...	1,810	21,834	02/19/2004.	01/25/2034.
32027N	RE	3	First Franklin Mtg Ln RMBS Ser 2005-FF4			4	1FM	13,246,875	91.115		13,667,205	15,000,000	13,451,304		134,287			1.336	2.457	MON...	2,715	204,834	05/21/2015.	05/25/2035.
32052E	AA	7	First Horizon Mtg PT Tr RMBS Ser 2006-AR			4	1FM	2,345,799	84.572		2,206,942	2,609,530	2,345,799					2.402	5.537	MON...	5,224	56,418	11/14/2006.	11/25/2036.
32052W	AC	3	First Horizon Mtg PT Tr RMBS Ser 2007-FA			4	4FM	1,965,026	78.560		1,779,676	2,265,366	1,779,676	6,703				6.250	10.066	MON...	11,799	141,047	08/20/2008.	08/25/2037.
337925	ES	6	First Plus Home Ln Owner Tr RMBS Ser 199			4	4FM	262,182	49.000		125,680	256,491	125,680	(130,520)	(9)			7.510	7.296	MON...	1,605	19,263	07/18/2001.	12/10/2024.
35729Q	AS	7	Fremont Home Loan Tr RMBS Ser 2006-B CI			4	1FM	1,115,372	6.854		938,816	13,697,946	1,115,372			49,732		0.946	96.537	MON...			10/01/2007.	08/25/2036.
35729T	AD	4	Fremont Home Loan Owner Tr RMBS Ser 2006			4	1FM	2,229,824	50.169		1,803,863	3,595,601	1,803,863	(425,961)				0.906	3.851	MON...	362	22,877	08/20/2008.	10/25/2036.
36242D	7Q	0	GS Mortgage Securities Corp RMBS Ser 200			4	1FM	593,675	103.216		644,805	624,716	609,239		(25)			5.250	6.049	MON...	2,733	32,798	11/08/2005.	06/25/2035.
38081E	AA	9	Golden Bear RMBS Ser 2016-1A CI A			4	1FE	7,174,381	98.430		7,061,743	7,174,381	7,174,381					3.750	3.750	MS...	75,480	67,260	06/15/2016.	09/20/2047.
39539M	AA	7	Greenpoint Mtg Funding Tr RMBS Ser 2007			4	1FM	3,881,327	84.941		3,532,007	4,158,198	3,881,327					0.976	2.073	MON...	564	29,379	08/28/2007.	06/25/2037.
41164T	AA	0	Harborview Mtg Loan Tr RMBS Ser 2007-A C			4	1FM	446,178	46.915		1,101,711	2,348,308	446,178					1.436	48.719	MON...	1,218	27,313	07/15/2008.	06/21/2037.
41164Y	AB	7	Harborview Mtg Loan Tr RMBS Ser 2007-4 C			4	1FM	3,457,251	83.616		2,965,889	3,547,035	3,487,332		2,492			0.956	1.100	MON...	1,225	24,706	08/28/2007.	07/19/2047.
437084	RY	4	Home Equity Asset Tr RMBS Ser 2006-1 CI			4	1FM	8,784,141	94.298		8,769,751	9,300,000	8,788,267		4,126			1.216	1.921	MON...	2,072	8,632	11/30/2016.	04/25/2036.
43709J	AB	8	Home Eq Mtg Ln ABS Tr RMBS Ser 2006-4 CI			4	6FM	445,723	13.566		451,731	3,330,000	445,723					6.230	80.185	MON...	3,458	37,171	09/21/2007.	11/25/2036.
44329E	AC	5	HSI Asset Loan Obligation RMBS Ser 2007			4	1FM	1,831,095	84.514		2,547,005	3,013,715	1,831,095					3.154	14.466	MON...	7,920	92,447	08/20/2008.	09/25/2037.
45254N	MY	0	IMPAC CMB Tr RMBS Ser 2005-2 CI 1A1			4	1FM	2,347,434	91.229		2,199,060	2,410,496	2,347,434					1.276	1.714	MON...	427	24,363	02/25/2005.	04/25/2035.
456652	AA	4	Indymac Indx Mtg Ln Tr RMBS Ser 2007-A1			4	1FM	2,112,058	80.368		1,692,661	2,106,135	1,692,661	(105,974)	103			6.000	5.906	MON...	10,531	126,387	09/10/2007.	08/25/2037.
45668J	AD	8	Indymac Indx Mtg Ln Tr RMBS Ser 2006-AR3			4	1FM	1,866,964	98.181		1,829,623	1,863,524	1,863,324		2,344			3.687	3.640	MON...	5,726	61,132	11/16/2006.	01/25/2037.
466247	H8	9	JP Morgan Mtg Tr RMBS Ser 2006-A2 CI 1A1			4	1FM	198,030	91.433		181,860	198,900	181,860	910	(4)			3.108	3.166	MON...	515	5,996	11/09/2006.	04/25/2036.
52520M	GQ	0	Lehman Mtg Tr RMBS Ser 2006-2 CI 6A1			4	1FM	328,612	95.419		313,361	328,407	328,035		(36)			6.000	5.895	MON...	1,642	19,704	11/27/2007.	04/25/2036.
542514	GW	8	Long Beach Mtg Loan Tr RMBS Ser 2004-5 C			4	1FM	6,519,025	97.026		6,764,880	6,972,219	6,618,961		45,066			1.076	1.848	MON...	1,042	56,330	08/05/2013.	09/25/2034.
542514	NC	4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2			4	1FM	8,806,532	94.865		8,802,705	9,279,191	8,812,969		6,437			1.491	2.058	MON...	1,879	21,021	11/02/2016.	08/25/2035.
55275B	AD	9	Master Asset Bkd Sec Tr RMBS Ser 2006-NC			4	1FM	1,934,696	51.002		1,735,496	3,402,773	1,934,696					0.906	4.411	MON...	428	21,627	08/20/2008.	08/25/2036.
55275S	AR	1	MASTR Alternative Loans Tr RMBS Ser 2007			4	3FM	1,377,729	79.838		1,217,006	1,524,354	1,217,006	(60,987)	15,556			6.000	8.190	MON...	7,622	91,700	08/20/2008.	11/25/2021.
589929	5F	1	Merrill Lynch Mtg Investors RMBS Ser 200			4	1FM	20,098,602	95.578		20,916,386	21,884,055	20,403,652		85,012			1.476	2.254	MON...	4,487	265,557	11/21/2013.	07/25/2034.
59020U	P7	4	Merrill Lynch Crd Bse A S & S RMBS Ser 2			4	1FM	189	100.237		195	195	192		1			5.250	5.722	MON...	1	10	11/10/2005.	08/25/2036.
59023W	AA	6	Merrill Lynch Mortgage Inv Tr RMBS Ser 2			4	1FM	19,461,250	99.497		21,889,384	22,000,000	20,905,291		740,920			0.976	3.186	MON...	2,983	155,437	09/03/2013.	08/25/2036.
61744C	FB	7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C			4	1FM	3,619,432	96.971		3,814,999	3,934,165	3,666,710		14,231			1.581	2.331	MON...	846	51,956	11/14/2013.	08/25/2034.
61745M	VW	0	Morgan Stanley Cap I RMBS Ser 2004-1 CI			4	1FM	28,411	100.782		28,633	28,411	28,411					5.000	4.998	MON...	118	1,421	04/27/2004.	11/25/2018.
61748H	LC	3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR			4	1FM	4,582,130	84.206		4,344,753	5,159,689	4,582,130					3.476	6.919	MON...	14,946	152,746	11/15/2006.	09/25/2035.
61749T	AA	2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1			4	1FM	2,889,497	24.971		3,623,990	14,512,795	2,889,497			1,480,748		0.886	21.684	MON...	1,720		03/18/2008.	08/25/2036.
63860H	AC	3	Nationstar Home Equity Loan Tr RMBS Ser			4	1FM	3,036,929	99.814		3,308,065	3,314,226	3,240,228		100,027			0.906	3.951	MON...	402	21,087	02/19/2013.	03/25/2037.
63860H	AD	1	Nationstar Home Equity Loan Tr RMBS Ser			4	1FM	9,399,583	87.291		9,717,178	11,132,000	9,556,075		131,206			0.986	2.508	MON...	1,982	79,860	10/08/2015.	03/25/2037.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1			4	1FM	94,014	102.270		96,151	94,017	93,749		(19)			4.820	4.826	MON...	378	5,002	02/05/2004.	03/25/2034.
65535V	US	5	Nomura Asset Sec Corp RMBS Ser 2006-AR2			4	1FM	540,770	33.700		583,183	1,730,528	540,770					0.956	54.190	MON...	222	15,433	08/20/2008.	04/25/2036.
70069F	AZ	0	Park Place Securities Inc RMBS Ser 2004			4	1FM	4,597,125	88.111		4,581,756	5,200,000	4,618,413		21,288			1.820	2.972	MON...	1,769	41,489	06/27/2016.	10/25/2034.
70069F	CH	8	Park Place Securities Inc RMBS Ser 2004			4	1FM	4,313,931	97.243		4,366,949	4,490,755	4,331,203		17,271			1.776	2.504	MON...	1,489	55,742	03/18/2016.	10/25/2034.
70069F	DM	6	Park Place Securities Inc RMBS Ser 2004			4	1FM	19,256,250	96.950		19,389,920	20,000,000	19,346,696		81,126			2.406	2.921	MON...	6,592	431,278	11/10/2015.	12/25/2034.
74160M	KU	5	Prime Mortgage Tr RMBS Ser 2005-4 CI 2A9			4	4FM	1,933,397	96.498		2,290,714	2,373,841	2,290,714	(22,571)	162,472			5.500	10.825	MON...	10,880	130,561	08/20/2008.	10/25/2035.
74924D	AA	7	Residential Accredit Loans Inc RMBS Ser			4	1FM	2,281,816	86.243		2,716,692	3,150,047	2,281,816					6.500	15.201	MON...	17,063	204,418	08/20/2008.	09/25/2037.

SCHEDULE D - PART 1

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

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CUSIP Identification	AA	7	Description	Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates						
				3	4			5	8			9	12	13	14	15	16	17	18	19	20	21	22				
																								F	o	r	e
74937T	AA	7	RCO Mtg LLC RMBS Ser 2016-SFR1 A.....	.....	..	.....4	.....	.....	1FE	.....	11,463,949	...99.843	11,463,949	11,482,000	11,463,903	.....	.....(46)	.....	.....	...3.750	...3.773	MON...	35,881	.....	12/12/2016.	11/25/2051.	
75115L	AA	5	Residential Accredit Loans Inc RMBS Ser.....	.....	..	.....4	.....	.....	1FM	.....	3,488,406	...77.497	3,154,366	4,070,302	3,488,406	.....	.....	.....	.....	...1.006	...2.948	MON...	550	30,025	08/29/2007.	08/25/2037.	
75406B	AE	7	Residential Asset Secs Corp RMBS Ser 200.....	.....	..	.....4	.....	.....	1FM	.....	4,942,091	...93.506	5,357,845	5,729,960	5,185,215	.....	.....100,680	.....	.....	...1.126	...3.014	MON...	870	49,169	03/27/2014.	03/25/2036.	
76098S	GQ	8	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	.....4	.....	.....	1FM	.....	695,023	...99.855	694,175	695,187	694,107	.....	.....(79)	.....	.....	...5.910	...5.941	MON...	3,424	40,962	01/11/2002.	01/25/2032.	
76098S	ST	9	Residential Asset Mtg Prod Inc RMBS Ser.....	.....	..	.....4	.....	.....	1FM	.....	433,931	...98.216	453,395	461,629	442,724	.....	.....(5,178)	.....	.....	...4.552	...5.162	MON...	1,751	21,013	08/27/2007.	11/25/2032.	
761143	AD	8	Residential Asset Sec Tr RMBS Ser 2007-A.....	.....	..	.....4	.....	.....	1FM	.....	2,545,998	...67.849	2,360,516	3,479,098	2,360,516	.....	.....(185,483)	.....	.....	...6.250	...14.472	MON...	18,120	212,711	08/30/2007.	09/25/2037.	
78469Q	AK	8	SPS Servicer Advance Rec Tr RMBS Ser 201.....	.....	..	.....4	.....	.....	1FE	.....	20,896,940	...99.498	20,795,049	20,900,000	20,897,050	.....	.....109	.....	.....	...2.750	...2.775	MON...	25,544	36,720	11/16/2016.	11/15/2049.	
785811	AA	8	SACO I Tr RMBS Ser 2006-5 CI 1A.....	.....	..	.....4	.....	.....	1FM	.....	311,803	...176.828	1,598,131	903,777	311,934	.....	.....	.....	.....	...0.906	...17.329	MON...	91	8,733	03/20/2008.	04/25/2036.	
863576	DG	6	Structured Asset Sec Corp RMBS Ser 2005.....	.....	..	.....4	.....	.....	1FM	.....	7,400,436	...98.405	8,085,931	8,217,000	7,823,383	.....	.....33,979	.....	.....	...1.186	...2.846	MON...	1,316	75,463	06/12/2013.	11/25/2035.	
86358E	CL	8	Structured Asset Inv Ln Tr RMBS Ser 2003.....	.....	..	.....4	.....	.....	1FM	.....	6,175,971	...95.798	6,438,016	6,720,380	6,275,359	.....	.....26,572	.....	.....	...1.881	...2.730	MON...	1,725	109,148	07/23/2014.	07/25/2033.	
86358E	HQ	2	Structured Asset Inv Ln Tr RMBS Ser 2004.....	.....	..	.....4	.....	.....	1FM	.....	9,588,250	...94.066	9,704,717	10,316,879	9,609,452	.....	.....21,202	.....	.....	...1.556	...2.310	MON...	2,981	69,203	06/24/2016.	04/25/2034.	
86359B	JU	6	Structured Asset Sec Corp RMBS Ser 2004.....	.....	..	.....4	.....	.....	1FM	.....	90,463	...100.582	91,003	90,477	90,372	.....	.....(9)	.....	.....	...5.130	...5.150	MON...	387	4,641	02/20/2004.	03/25/2034.	
86363G	AJ	3	Structured Asset Sec Corp RMBS Ser 2007.....	.....	..	.....4	.....	.....	1FM	.....	2,253,577	...96.356	2,406,181	2,497,178	2,253,577	.....	.....	.....	.....	...4.378	...7.287	MON...	9,110	113,932	03/23/2007.	04/25/2047.	
872227	AA	1	TBW Mtg Backed RMBS PTC Ser 2007-2 CI A1.....	.....	..	.....4	.....	.....	1FM	.....	3,797,909	...67.102	3,491,049	5,202,616	3,797,909	.....	.....606,385	.....	.....	...5.965	...14.683	MON...	25,860	244,960	05/23/2007.	07/25/2037.	
881561	VC	5	Terwin Mortgage Trust RMBS Ser 05-10HE C.....	.....	..	.....4	.....	.....	1FM	.....	4,035,977	...96.994	4,119,314	4,247,000	4,107,914	.....	.....36,658	.....	.....	...1.246	...1.999	MON...	735	46,114	06/20/2014.	06/25/2036.	
90263B	HF	8	UCFC Home Equity Loans RMBS Ser 1998-D C.....	.....	..	.....4	.....	.....	1FM	.....	27,727	...10.749	3,145	29,258	3,145	.....	.....(25,399)	.....	.....	...8.965	...9.747	MON...	219	2,623	02/08/2000.	04/15/2030.	
91827M	AA	9	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	4,715,674	...100.009	4,716,103	4,715,674	4,715,674	.....	.....15,397	.....	.....	...3.625	...3.652	MON...	2,849	170,943	01/15/2015.	10/25/2057.	
91830D	AJ	5	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	2,083,016	...100.411	2,093,748	2,085,180	2,083,707	.....	.....7,715	.....	.....	...3.875	...3.941	MON...	1,347	80,801	12/15/2014.	04/25/2055.	
91830J	AJ	2	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	4,285,371	...99.946	4,287,591	4,289,898	4,286,284	.....	.....44,544	.....	.....	...3.500	...3.553	MON...	2,502	150,147	03/23/2015.	02/25/2055.	
91830L	AJ	7	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	4,903,349	...100.189	4,918,063	4,908,775	4,903,892	.....	.....66,546	.....	.....	...3.500	...3.543	MON...	2,863	171,807	06/17/2015.	06/26/2045.	
91830V	AA	4	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	8,125,244	...100.288	8,156,835	8,133,443	8,125,855	.....	.....134,243	.....	.....	...3.500	...3.537	MON...	4,745	284,670	03/13/2015.	03/25/2055.	
92871E	AA	0	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	3,697,013	...100.241	3,709,928	3,701,004	3,697,470	.....	.....48,202	.....	.....	...3.375	...3.414	MON...	2,082	124,909	01/22/2015.	02/25/2055.	
92871K	AA	6	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	14,327,816	...100.763	14,448,048	14,338,715	14,332,707	.....	.....4,571	.....	.....	...4.375	...4.481	MON...	10,455	641,259	12/08/2015.	11/27/2045.	
92871L	AA	4	Vericrest Opportunity Ln Trans RMBS Ser.....	.....	..	.....4	.....	.....	5*	.....	6,961,714	...100.695	7,017,827	6,969,397	6,963,815	.....	.....2,101	.....	.....	...4.250	...4.372	MON...	4,937	218,858	03/22/2016.	03/26/2046.	
93362F	AB	9	Washington Mutual Mtg RMBS Ser 2006-AR8.....	.....	..	.....4	.....	.....	1FM	.....	4,586,549	...86.946	4,470,262	5,141,400	4,586,549	.....	.....	.....	.....	...2.804	...4.542	MON...	12,012	133,486	11/02/2006.	08/25/2046.	
93363E	AB	1	Washington Mutual Mtg RMBS Ser 2006-AR10.....	.....	..	.....4	.....	.....	1FM	.....	389,039	...92.006	357,423	388,477	357,423	.....	.....7,247	.....	.....(109)	...2.837	...2.775	MON...	919	10,404	04/19/2007.	09/25/2036.	
93363N	AA	3	Washington Mutual Mtg RMBS Ser 2006-AR12.....	.....	..	.....4	.....	.....	1FM	.....	637,528	...87.171	554,073	635,617	554,073	.....	.....(13,985)	.....	.....	...2.850	...2.797	MON...	1,510	16,304	04/19/2007.	10/25/2036.	
93363P	AA	8	Washington Mutual Mtg RMBS Ser 2006-AR14.....	.....	..	.....4	.....	.....	1FM	.....	1,289,906	...88.664	1,246,383	1,405,746	1,289,906	.....	.....	.....	.....	...2.617	...4.108	MON...	3,065	32,050	10/31/2006.	11/25/2036.	
939348	AE	8	Washington Mutual MSC Mtg PT RMBS Ser 20.....	.....	..	.....4	.....	.....	1FM	.....	6,750,166	...74.560	6,547,293	8,781,276	6,750,166	.....	.....	.....	.....	...2.115	...5.351	MON...	15,478	174,820	03/23/2007.	04/25/2037.	
94983C	AS	6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....	.....	..	.....4	.....	.....	1FM	.....	4,864,523	...102.841	4,928,811	4,792,633	4,823,160	.....	.....(38,507)	.....	.....	...3.010	...2.150	MON...	12,021	138,359	10/18/2013.	06/25/2035.	
3399999.	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....						516,721,989	XXX	527,755,219	591,797,134	519,148,944	(343,449)	2,225,106	2,183,836	0	XXX	XXX	XXX	810,221	11,317,659	XXX	XXX					
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																											
00183H	AA	9	Avenue of Americas CMBS Ser 2015-1177 CI.....	.....	..	.....4	.....	.....	1FM	.....	8,362,587	...101.641	8,446,326	8,310,000	8,354,654	.....	.....(7,933)	.....	.....	...2.957	...2.836	MON...	20,477	184,295	03/08/2016.	12/13/2029.	
05357H	AA	8	Aventura Mall Tr CMBS Ser 2013-AVM CI A.....	.....	..	.....4	.....	.....	1FM	.....	16,033,448	...105.075	16,286,687	15,500,000	15,813,249	.....	.....(75,217)	.....	.....	...3.743	...3.205	MON...	48,343	589,783	12/10/2013.	12/05/2032.	
05491L	AE	8	Barclays Commercial Mtg Sec CMBS Ser 201.....	.....	..	.....4	.....	.....	1FM	.....	7,209,999	...98.172	6,872,019	7,000,000	7,203,420	.....	.....(6,579)	.....	.....	...3.391	...3.051	MON...	17,143	79,123	08/05/2016.	08/14/2036.	
05529S	AC	3	Bar																								

SCHEDULE D - PART 1

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

E10.35

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC 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
12591U	AG	8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C					4,6	1FE	7,397,478	6.448	5,165,208		5,087,545		(951,972)			1.389	(7.354)	MON...	92,743	1,188,737	08/22/2014.	03/10/2047.
12593F	BB	9	Comm Mortgage Trust CMBS Ser 2015-LC21 C					4	1FM	8,239,748	103.215	8,257,232	8,000,000	8,192,326		(31,115)			3.421	2.971	MON...	22,807	273,680	06/12/2015.	07/10/2048.
12593J	BC	9	Comm Mortgage Trust CMBS Ser 2015-CR24 C					4	1FM	15,449,840	103.644	15,546,540	15,000,000	15,367,045		(59,360)			3.445	2.986	MON...	43,063	516,750	07/24/2015.	08/10/2055.
12593J	BE	5	Comm Mortgage Trust CMBS Ser 2015-CR24 C					4	1FM	10,099,545	102.038	10,203,840	10,000,000	10,083,590		(12,076)			3.432	3.308	MON...	28,600	343,200	07/24/2015.	08/10/2055.
12593V	AG	4	Credit Suisse Mortgage Trust CMBS Ser 20					4	1FM	9,248,860	104.935	9,444,186	9,000,000	9,242,055		(6,806)			4.138	3.790	MON...	31,037	94,147	09/20/2016.	11/15/2037.
12593V	AJ	8	Credit Suisse Mortgage Trust CMBS Ser 20					4	1FM	20,169,290	101.606	20,321,180	20,000,000	20,164,134		(5,156)			4.138	4.040	MON...	68,972	209,215	09/20/2016.	11/15/2037.
12593Y	BC	6	Comm Mortgage Trust CMBS Ser 2016-CR28 C					4	1FM	19,543,745	103.321	19,605,122	18,975,000	19,477,890		(65,854)			3.525	3.066	MON...	55,739	557,391	01/27/2016.	02/10/2049.
12625E	AC	3	Comm Mortgage Trust CMBS Ser 2013-SFS Cl					4	1FM	6,548,828	99.696	6,978,727	7,000,000	6,687,088		42,457			2.987	3.801	MON...	17,423	212,561	07/31/2013.	04/12/2035.
12625E	AG	4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl					4	1FM	6,214,714	96.167	6,063,317	6,305,000	6,217,975		3,261			2.987	3.235	MON...	15,693	47,603	09/20/2016.	04/12/2035.
12635Q	BE	9	Comm Mortgage Trust CMBS Ser 2015-CR27 C					4	1FM	25,768,814	102.631	25,677,275	25,019,000	25,657,226		(95,533)			3.404	2.957	MON...	70,971	851,647	10/20/2015.	10/10/2058.
17311Q	BK	5	Citigroup Comm Mtg Tr CMBS Ser 2007-C6 C					4	1FM	18,739,673	100.867	19,164,730	19,000,000	18,965,526		25,440			5.711	5.949	MON...	90,428	1,103,002	07/25/2007.	12/10/2049.
20047T	AJ	8	Comm Mortgage Trust CMBS Ser 2014-TWC Cl					4	1FM	4,942,200	99.508	4,975,400	5,000,000	4,977,060		34,860			2.530	6.480	MON...	6,676	20,200	10/27/2016.	02/13/2032.
30261V	AA	0	FREMF Mortgage Trust CMBS Ser 2010-K8 Cl					4	1FM	8,579,484	107.463	8,274,613	7,700,000	8,234,012		(150,366)			5.251	3.063	MON...	33,691	410,647	08/22/2014.	09/25/2043.
30261X	AA	6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl					4	1FM	17,458,141	107.834	17,253,424	16,000,000	17,061,430		(199,524)			5.195	3.189	MON...	69,270	581,118	09/20/2016.	09/25/2045.
30263D	AJ	9	FREMF Mortgage Trust CMBS Ser 2010-K7 Cl					4	1FM	6,025,641	108.587	5,863,720	5,400,000	5,777,316		(113,410)			5.449	3.107	MON...	24,522	298,861	10/03/2014.	04/25/2020.
36197X	AL	8	GS Mortgage Securities Trust CMBS Ser 20					4	1FM	20,598,750	101.282	20,256,480	20,000,000	20,308,420		(83,296)			2.678	2.231	MON...	44,633	535,600	05/16/2013.	06/10/2046.
36251X	AS	6	GS Mortgage Securities Trust CMBS Ser 20					4	1FE	3,707,866	101.989	3,671,597	3,600,000	3,706,660		(1,206)			3.278	2.819	MON...	9,834	9,834	11/16/2016.	11/10/2049.
45256H	AA	6	Impact Funding LLC CMBS Ctf Tranche A					4	1FE	364,693	101.890	361,450	354,745	355,448		(1,657)			4.758	4.413	MON...	1,406	16,992	11/16/2001.	07/01/2022.
45256H	AC	2	Impact Funding LLC CMBS Ctf Tranche B					4	1FE	422,083	101.800	417,959	410,569	412,494		(2,309)			6.803	6.589	MON...	2,328	21,272	11/16/2001.	12/01/2022.
45256H	AD	0	Impact Funding LLC CMBS Ctf Tranche C					4	1FE	1,055,205	101.080	1,037,506	1,026,421	1,035,890		(3,920)			7.003	6.806	MON...	5,990	55,233	11/16/2001.	07/25/2033.
45256H	AE	8	Impact Funding LLC CMBS Ctf Tranche D					4	1FE	316,561	97.880	301,398	307,926	311,771		(875)			7.463	7.277	MON...	1,915	17,986	11/16/2001.	11/25/2031.
45257H	AA	5	Impact Funding LLC CMBS Ser 2010-1 Cl A1					4	1FE	14,129,221	110.421	15,593,172	14,121,590	14,124,025		(837)			5.314	5.315	MON...	62,535	761,861	06/18/2010.	01/25/2051.
45257H	AN	7	Impact Funding LLC CMBS Ser 2010-1 Cl A2					4	1FE	4,387,182	113.928	5,011,418	4,398,751	4,385,605		(278)			5.876	5.936	MON...	21,539	262,122	06/18/2010.	01/25/2051.
46628F	AM	3	JP Morgan Chase Comm Mtg Secs CMBS Ser 2					4	1FM	497,310	99.848	443,782	444,458	444,458		(6,587)			5.925	2.435	MON...	2,195	26,835	02/18/2013.	04/15/2045.
46640J	AS	6	JP Morgan Chase Comm Mtg Secs CMBS Ser 2					4	1FM	11,109,967	103.703	11,407,297	11,000,000	11,053,551		(16,977)			3.414	3.258	MON...	31,292	375,507	06/28/2013.	01/15/2046.
46640J	AV	9	JP Morgan Chase Comm Mtg Secs CMBS Ser 2					4	1FM	5,401,392	105.372	5,781,756	5,487,000	5,424,652		7,086			4.053	4.264	MON...	18,532	226,115	06/28/2013.	01/15/2046.
46641W	AW	7	JPMBB Comm Mtg Secs Tr CMBS Ser 2014-C19					4	1FM	5,146,212	104.432	5,221,585	5,000,000	5,096,829		(20,860)			3.584	3.116	MON...	14,934	179,205	07/30/2014.	04/15/2047.
50177A	AE	9	LB Commercial Mtg Tr CMBS Ser 2007-C3 Cl					4	1FM	15,856,492	101.329	16,000,038	15,790,140	15,782,451		(5,490)			5.918	5.919	MON...	51,914	949,084	07/19/2007.	07/15/2044.
52109P	AE	5	LB-UBS Comm Mtg Tr CMBS Ser 2007-C6 Cl A					4	1FM	7,493,803	100.690	7,507,974	7,456,524	7,453,517		(3,178)			5.858	5.840	MON...	24,267	444,586	08/24/2007.	07/15/2040.
55313K	AE	1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2					4	1FM	7,322,266	100.639	7,774,443	7,725,118	7,699,547		30,203			5.733	6.617	MON...	36,906	450,325	02/12/2008.	06/12/2050.
556227	AA	4	Madison Avenue Trust CMBS Ser 2015-11MD					4	1FM	6,085,251	102.895	6,173,676	6,000,000	6,075,421		(7,863)			3.555	3.400	MON...	17,774	216,843	09/15/2015.	09/10/2033.
61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201					4	1FE	16,582,393	101.861	16,399,637	16,100,000	16,578,301		(4,092)			3.436	2.983	MON...	46,100		11/22/2016.	12/15/2049.
617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2					4	1FM	47,076,392	108.572	50,486,027	46,500,000	47,038,230		(38,162)			4.661	4.348	MON...	180,614	541,841	09/20/2016.	06/15/2044.
61755Y	AF	1	Morgan Stanley Cap I CMBS Ser 2007-IQ15					4	1FM	10,300,791	101.578	10,547,120	10,383,272	10,363,444		4,963			5.902	6.074	MON...	51,067	641,581	08/09/2007.	06/11/2049.
61756U	AE	1	Morgan Stanley Cap I CMBS Ser 2007-IQ16					4	1FM	9,785,795	101.471	8,736,646	8,609,968	8,780,128		(232,114)			5.809	0.536	MON...	41,679	531,446	07/23/2013.	12/12/2049.
61757L	AF	7	Morgan Stanley Cap I CMBS Ser 2008-T29 C					4	1FM	2,843,851	103.402	3,308,851	3,200,000	3,143,910		45,345			6.275	8.009	MON...	16,733	203,909	02/13/2008.	01/11/2043.
61762D	AU	5	Morgan Stanley BAML Tr CMBS Ser 2013-C9					4	1FM	7,099,684	101.291	7,489,442	7,394,000	7,230,322		38,891			2.657	3.283	MON...	16,372	196,459	06/27/2013.	05/15/2046.
61762M	BU	4	Morgan Stanley BAML Tr CMBS Ser 2013-C10					4	1FM	25,749,643	105.749	26,437,125	25,000,000	25,396,005		(105,441)			3.912	3.447	MON...	81,500	978,000	06/24/2013.	07/15/2046.
61762T	AC	0	Morgan Stanley BAML Tr CMBS Ser 2013-C11					4	1FM	46,348,614	105.696	47,563,110	45,000,000	45,744,339		(186,078)			3.845	3.387	MON...	144,188	1,730,250	08/01/2013.	08/15/2046.
61763B	AS	3	Morgan Stanley BAML Tr CMBS Ser 2013-C13					4	1FM	11,432,919	104.766	11,629,037	11,100,000	11,298,406		(45,696)			3.557	3.099	MON...	32,902	394,827	11/26/2013.	11/15/2046.
61763Q	AS	0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP					4	1FM	2,041,230	102.486	2,049,720	2,000,000	2,039,694		(1,536)			3.402	2.925	MON...	5,669	11,530	10/27/2016.	07/13/2029.
61763X	BF	2	Morgan Stanley BAML Tr CMBS Ser 2014-C18					4	1FM	22,382,816	100.054	22,412,006	22,400,000	22,382,326		(490)			3.749	3.768	MON...	72,314	212,277	09/20/2016.	08/15/2031.

SCHEDULE D - PART 1

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

E10.36

1		2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
				3	4 F o r e i g n			5 Bond CHAR	NAIC Design- ation			8 Rate Used to Obtain Fair Value	9 Fair Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification	Description	Code		Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value															
61764J	AA	4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		4	1FM	5,110,839	103.647	5,182,325	5,000,000	5,104,648		(6,191)		3.469	2.979	MON	14,454	43,363	09/20/2016	08/11/2029	
61764J	AD	8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		4	1FM	13,788,734	101.877	13,753,449	13,500,000	13,772,627		(16,108)		3.693	3.219	MON	41,546	124,639	09/20/2016	08/11/2029	
61764J	AE	6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		4	1FM	3,044,455	99.509	2,985,270	3,000,000	3,041,933		(2,522)		3.693	3.365	MON	9,233	28,008	09/20/2016	08/11/2029	
61764R	BD	9	Morgan Stanley BAML Tr CMBS 2015-C20 Cl		4	1FM	4,007,124	101.441	4,057,656	4,000,000	4,005,385		(1,739)		3.069	3.036	MON	10,230	112,530	01/01/2016	02/15/2048	
61765D	AT	5	Morgan Stanley Cap I Tr CMBS Ser 2015-MS		4	1FM	5,049,686	101.699	5,084,935	5,000,000	5,042,223		(5,074)		3.510	3.397	MON	14,625	175,500	06/25/2015	05/15/2048	
61765L	AS	9	Morgan Stanley BAML Tr CMBS Ser 2015-C24		4	1FM	36,660,609	102.570	36,514,778	35,600,000	36,510,502		(113,144)		3.479	3.001	MON	103,210	961,944	09/20/2016	08/15/2047	
61766L	BQ	1	Morgan Stanley BAML Tr CMBS Ser 2016-C28		4	1FM	22,659,685	102.183	22,480,326	22,000,000	22,584,401		(75,285)		3.288	2.819	MON	60,280	602,800	02/12/2016	04/15/2025	
74824D	AG	5	Queens Center Mtg Tr CMBS Ser 2013-QCA C		4	1FM	8,120,112	99.589	8,763,832	8,800,000	8,138,958		18,846		3.376	4.520	MON	24,757	74,272	09/20/2016	01/11/2037	
87246A	AE	8	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		4	1FM	1,384,137	101.143	1,408,862	1,392,937	1,391,829		109		5.474	5.622	MON	4,448	87,599	09/22/2010	08/15/2039	
87246A	AG	3	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		4	1FM	3,540,949	100.856	3,792,182	3,760,000	3,540,949				5.474	6.610	MON	12,006	206,961	08/02/2007	08/15/2039	
87246A	AH	1	TIAA Real Estate CDO Ltd CMBS Ser 2007-C		4	1FM	3,755,404	100.522	4,020,896	4,000,000	3,755,404				5.474	6.532	MON	12,772	220,171	08/02/2007	08/15/2039	
90269P	AG	6	UBS-BofA Merrill Lynch Tr CMBS Ser 2012		4	1FM	5,340,625	100.396	5,019,790	5,000,000	5,203,308		(34,388)		4.163	3.347	MON	17,346	208,150	10/11/2012	06/10/2030	
90270R	AC	8	UBS-Barclays Comm Mort Tr CMBS Ser 2012		4,6	1FE	4,993,336	7.193	3,353,494		3,181,504		(737,970)		1.760	(9.989)	MON	68,384	937,536	08/27/2014	12/10/2045	
90270R	BC	7	UBS-Barclays Comm Mort Tr CMBS Ser 2012		4	1FM	2,995,788	100.502	3,015,054	3,000,000	2,996,485		697		2.533	2.572	MON	6,332	69,652	01/01/2016	12/10/2045	
92938E	AT	0	WFRBS Commercial Mtg Tr CMBS Ser 2013-C1		4	1FM	9,676,784	106.078	9,966,066	9,395,000	9,556,633		(38,395)		3.963	3.507	MON	31,027	372,324	09/16/2013	07/15/2046	
92978N	AE	4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007		4	1FM	7,254,008	100.460	7,361,292	7,327,614	7,308,134		4,121		5.969	6.163	MON	36,450	443,640	08/10/2007	02/15/2051	
94988M	AA	8	Wells Fargo Comm Mtg Tr CMBS Ser 2013-BT		4	1FM	2,247,590	102.865	2,211,595	2,150,000	2,228,452		(11,665)		3.544	2.901	MON	6,350	76,196	04/30/2015	04/16/2035	
94989E	AF	4	Wells Fargo Comm Mtg Tr CMBS Ser 2015-LC		4	1FM	15,201,563	100.904	15,135,540	15,000,000	15,165,934		(29,427)		2.978	2.761	MON	37,225	446,700	10/08/2015	04/15/2050	
94989J	BA	3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2		4	1FM	6,177,700	102.417	6,145,038	6,000,000	6,143,059		(22,894)		3.306	2.849	MON	16,530	190,095	03/15/2016	05/15/2048	
94989V	AE	9	Wells Fargo Comm Mtg Tr CMBS Ser 2015-NX		4	1FM	10,299,600	102.466	10,246,570	10,000,000	10,252,667		(38,711)		3.371	2.918	MON	14,982	337,100	09/25/2015	09/15/2057	
95000C	BC	6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX		4	1FM	18,024,860	102.137	17,874,028	17,500,000	17,967,696		(57,164)		3.382	2.927	MON	49,321	493,208	02/18/2016	01/15/2059	
95000D	BE	0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3		4	1FM	5,104,090	99.088	4,954,420	5,000,000	5,101,484		(2,606)		2.911	2.576	MON	12,129	24,258	10/27/2016	05/15/2049	
95000J	AW	8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC		4	1FE	15,037,314	102.299	14,935,581	14,600,000	15,036,979		(335)		3.486	3.372	MON	42,413		11/22/2016	12/15/2059	
3499999	Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						803,188,898	XXX	811,770,283	778,796,428	795,297,512	0	(3,504,701)	0	XXX	XXX	XXX	2,752,157	27,331,269	XXX	XXX	
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																						
00163G	AQ	0	ALM Loan Funding CLO Ser 2012-7A CI A1R			1FE	27,725,000	100.029	27,732,982	27,725,000	27,725,000				2.360	2.366	JAJO	138,132	19,576	09/13/2016	10/15/2028	
00164M	AC	7	ALM Loan Funding CLO Ser 2015-12A CI A1			1FE	3,990,495	100.409	4,016,348	4,000,000	3,990,878		383		2.430	2.496	JAJO	20,520		10/27/2016	04/16/2027	
001749	AL	4	American Money Mgmt Corp CLO Ser 11-9A C			1FE	11,175,000	100.061	11,181,773	11,175,000	11,175,000				2.460	2.467	JAJO	58,036	128,329	03/31/2016	01/15/2022	
00176D	AB	5	American Money Mgmt Corp CLO Ser 2013-13			1FE	4,842,969	98.389	4,919,459	5,000,000	4,885,355		28,034		2.732	3.242	JAJO	26,180	122,485	12/10/2014	01/26/2026	
00176J	AD	8	American Money Mgmt Corp CLO Ser 2015-16			1FE	12,000,000	100.558	12,066,902	12,000,000	12,000,000				3.081	3.092	JAJO	81,136	336,899	04/10/2015	04/14/2027	
00191D	AM	2	ARES CLO Ltd Inc CLO Ser 2012-3A CI BR			1FE	20,000,000	99.765	19,953,030	20,000,000	20,000,000				2.630	2.639	JAJO	111,044	49,789	08/20/2016	01/17/2024	
00248P	AA	4	A Voce CLO Ltd CLO Ser 2014-1A CI A1A			1FE	24,975,000	99.786	24,946,490	25,000,000	24,982,190		6,118		2.330	2.357	JAJO	122,972	514,443	06/23/2015	07/15/2026	
009503	AD	5	Airspeed Ltd LBASS VitesseAir Hdg TrCtfs			5*		6.350	694,689	10,939,263				2,199,339	7.000		MON	34,033	591,690	01/03/2008	06/15/2047	
01082#	AA	3	Alameda Cnty CA CTL Ser 2002-A			1	4,600,228	114.648	4,975,551	4,339,838	4,429,279		(15,240)		7.500	6.921	MON	14,466	325,488	08/15/2002	06/15/2021	
01448T	AB	0	ALESCO Pfd Fdg Ltd ABS Ser 5A CI A2			1AM	3,262,500	63.069	4,730,175	7,500,000	3,683,095		83,100		1.648	6.444	MJSD	3,089	101,448	09/19/2012	12/23/2034	
01448Y	AE	3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl			6FE	778,170	15.000	860,152	5,734,344	778,170				2.498	83.725	MJSD	3,581	125,376	12/23/2016	07/23/2035	
018890	16	0	Preferred Term Secs XIX LBASS Sec Nt Ser			1FE	2,677,461	97.530	3,539,463	3,629,102	2,784,783		35,690		1.543	4.830	MJSD	1,189	45,399	07/30/2014	03/24/2034	
020053	AS	3	ALM Loan Funding CLO Ser 2013-8A CI A1R			1FE	20,000,000	99.982	19,996,428	20,000,000	20,000,000				2.370	2.377	JAJO	96,117		09/28/2016	10/15/2028	
020053	AU	8	ALM Loan Funding CLO Ser 2013-8A CI A2R			1FE	5,000,000	99.883	4,994,165	5,000,000	5,000,000				2.680	2.501	JAJO	27,172		09/28/2016	10/15/2028	
02376T	AC	2	American Airlines Inc LBASS EETC Ser 201			3FE	4,064,881	103.750	4,090,798	3,942,938	4,017,218	13,675	(18,254)		5.600	4.796	JJ	101,815	220,805	07/30/2014	07/15/2020	
023772	AB	2	American Airlines Inc LBASS EETC Ser 201			1FE	4,039,409	103.000	4,380,016	4,252,443	4,084,457		17,393		4.000	4.867	JJ	78,434				

SCHEDULE D - PART 1

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

E10.37

1	2		Codes		6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates			
			3	4 F o r e i g n			5 Bond CHAR	NAIC Designation			8 Rate Used to Obtain Fair Value	9 Fair Value	12 Unrealized Valuation Increase (Decrease)	13 Current Year's (Amortization) / Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of	18 When Paid	19 Admitted Amount Due & Accrued	20 Amount Rec. During Year	21 Acquired	22 Stated Contractual Maturity Date
CUSIP Identification			Description			Code																	
03334@	AA	7	AnchoragePermit Ctr Bldg Ls Tr CTL.....					4	1	2,184,497	112.684	2,461,576	2,184,497	2,184,497		6.340	6.424	MON.....	6,155	138,497	02/11/2003.	02/15/2025.	
03763R	AH	4	Apidos CLO CLO Ser 2012-9AR CI BR.....					4	1FE	13,900,000	99.405	13,817,257	13,900,000	13,900,000		2.730	2.739	JAJO.....	80,110	342,866	03/27/2015.	07/15/2023.	
03764H	AA	0	Apidos CLO CLO Ser 2013-14A CI A.....					4	1FE	25,000,000	100.047	25,011,693	25,000,000	25,000,000		2.030	2.035	JAJO.....	107,139	437,776	06/12/2013.	04/15/2025.	
03764H	AC	6	Apidos CLO CLO Ser 2013-14A CI B1.....					4	1FE	5,000,000	99.636	4,981,787	5,000,000	5,000,000		2.580	2.588	JAJO.....	27,233	115,666	06/12/2013.	04/15/2025.	
03764Q	AC	6	Apidos CLO CLO Ser 2013-15A CI A2A.....					4	1FE	13,000,000	99.915	12,988,920	13,000,000	13,000,000		2.681	2.689	JAJO.....	70,680	312,890	09/13/2013.	10/20/2025.	
03765L	AJ	1	Apidos CLO CLO Ser 2015-20A CI A1R.....					4	1FE	3,500,000	100.000	3,500,000	3,500,000	3,500,000		2.210	2.216	JAJO.....	4,942	.....	11/17/2016.	01/16/2027.	
03765L	AK	8	Apidos CLO CLO Ser 2015-20A CI A2R.....					4	1FE	20,500,000	100.000	20,500,000	20,500,000	20,500,000		2.680	2.689	JAJO.....	35,101	.....	11/17/2016.	01/16/2027.	
03765P	AA	1	Apidos CLO CLO Ser 2015-21A CI A1.....					4	1FE	33,948,000	100.370	34,125,905	34,000,000	33,958,993		7.672							
03765X	AB	2	Apidos CLO CLO Ser 2015-22A CL A1.....					4	1FE	32,055,200	100.325	32,104,080	32,000,000	32,053,557		(2,375)							
03765X	AC	0	Apidos CLO CLO Ser 2015-22A CI A2A.....					4	1FE	3,971,600	100.218	4,008,706	4,000,000	3,976,506		3,727							
04013Y	AQ	5	ARES CLO Ltd Inc CLO Ser 2012-2A CI B1R.....					4	1FE	20,350,000	99.455	20,239,131	20,350,000	20,350,000		2.724	2.733	JAJO.....	124,720	497,287	05/15/2015.	10/12/2023.	
04015B	AC	4	ARES CLO Ltd Inc CLO Ser 2014-31A CI A2.....					4	1FE	14,770,500	99.781	14,967,095	15,000,000	14,834,697		32.652							
04964K	AA	9	Atrium CDO Corp CLO Ser 9A CI A.....					4	1FE	3,200,000	100.045	3,201,453	3,200,000	3,200,000		3.230	2.236	FMAN.....	6,740	62,691	01/24/2013.	02/28/2024.	
04964K	AC	5	Atrium CDO Corp CLO Ser 9A CI B1.....					4	1FE	11,425,250	100.099	11,511,387	11,500,000	11,454,589		9.760							
04964R	AA	4	Atrium CDO Corp CLO Ser 10A CI A.....					4	1FE	24,962,500	99.730	24,932,603	25,000,000	24,982,519		10.942							
04964R	AC	0	Atrium CDO Corp CLO Ser 10A CI B1.....					4	1FE	16,800,000	99.579	16,729,215	16,800,000	16,800,000		2.530	2.537	JAJO.....	89,731	378,383	04/25/2013.	07/16/2025.	
05549@	AA	3	BJs Wholesale Club Inc CTL (HG Bowie Rea.....					4	2	2,588,050	107.770	2,762,483	2,563,320	2,572,790		(1,340)							
05568D	AA	2	BNSF Railway Co ABS PTC Ser 2006-3.....					4	1FE	3,348,081	109.495	3,665,977	3,348,081	3,348,081		5.342	5.341	AO.....	44,714	178,855	02/18/2013.	04/01/2024.	
05616G	AL	3	Babson CLO Ltd CLO Ser 2012-2A CI A2R.....					4	1FE	42,000,000	99.360	41,731,204	42,000,000	42,000,000		2.666	2.674	FMAN.....	146,168	1,007,352	05/19/2015.	05/15/2023.	
05618D	AA	2	Babson CLO Ltd CLO Ser 2014-IA CI A1.....					4	1FE	5,535,570	100.146	5,558,083	5,550,000	5,537,691		2.121							
05618D	AC	8	Babson CLO Ltd CLO Ser 2014-IA CI A2.....					4	1FE	4,900,000	100.009	5,000,446	5,000,000	4,925,983		14.355							
05618L	AA	4	Babson CLO Ltd CLO Ser 2014-IIA CI A.....					4	1FE	9,918,000	100.160	10,015,986	10,000,000	9,929,266		11.266							
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)							
087634	AV	3	Betony CLO Ltd CLO Ser 2015-1A CI BR.....					4	1FE	32,000,000	99.323	31,783,402	32,000,000	32,000,000		3.111							
095560	AC	2	Betony CLO Ltd CLO Ser 2013-1A CI A.....					4	1FE	24,960,000	100.160	25,040,105	25,000,000	24,977,986		10.628							
095560	AE	8	Betony CLO Ltd CLO Ser 2013-1A CI A.....					4	1FE	10,000,000	100.135	10,013,544	10,000,000	10,000,000		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		2.830	2.840	JAJO.....	195,858	.....	11/17/2016.	04/15/2027.	
117017	AB	9	Brunswick & Glynn Co Dev Auth CTL Rev Le.....					4	1	4,713,479	106.543	5,021,882	4,713,479	4,713,479		2.360	2.393	JAJO.....	124,556	522,109	12/20/2013.	01/15/2026.	
117017	AC	7	Brunswick & Glynn Co Dev Auth CTL Rev Le.....					4	1	4,161,221	105.996	4,410,728	4,161,221	4,161,221		2.830	2.839	JAJO.....	59,744	256,888	11/08/2013.	01/15/2026.	
12189P	AH	5	Burlington Northern Santa Fe LBASS ETC S.....					4	1FE	1,900,014	105.858	1,759,187	1,661,840	1,689,945		2.830	2.839	JAJO.....	59,744	256,888	11/08/2013.	01/15/2026.	
12644@	BG	9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin.....					4	1	1,210,384	105.567	1,277,764	1,210,384	1,210,384		2.360	2.393	JAJO.....	124,556	522,109	12/20/2013.	01/15/2026.	
12644@	BQ	7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....					4	2	1,281,209	111.821	1,432,655	1,281,209	1,281,209		2.830	2.839	JAJO.....	59,744	256,888	11/08/2013.	01/15/2026.	
12644@	BR	5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....					4	1	1,767,273	110.817	1,958,440	1,767,273	1,767,273		6.650	6.743	MON.....	5,223	117,524	12/13/2002.	10/15/2022.	
12644@	BS	3	CTL Cap Tr CTL Walgreens.....					4	2	1,070,210	111.541	1,181,900	1,059,614	1,063,923		6.620	6.589	MON.....	3,118	70,147	05/08/2003.	01/15/2023.	
126650	BP	4	CVS Health Corp ABS PTC Nt.....					4	2FE	3,860,515	112.110	3,717,795	3,316,212	3,734,031		6.036	3.856	MON.....	11,676	200,166	02/18/2013.	12/10/2028.	
126650	BQ	2	CVS Health Corp ABS PTC Nt.....					4	2FE	11,531,787	117.289	13,405,591	11,429,529	11,555,457		6.943	6.800	MON.....	46,291	793,552	02/18/2013.	01/10/2030.	
126650	BS	8	CVS Health Corp ABS PTC Nt.....					4	2FE	4,135,205	121.767	3,870,880	3,178,932	3,951,460		7.507	4.126	MON.....	13,921	238,642	02/18/2013.	01/10/2032.	
12665U	AA	2	CVS Health Corp ABS PTC Nt.....					4	2FE	9,188,814	105.249	9,671,089	9,188,814	9,188,814		4.704	4.750	MON.....	25,214	432,217	12/11/2013.	01/10/2036.	
14309Y	AQ	7	Carlyle Global Mrkt Strat CLO Ser 2012-4.....					4	1FE	16,000,000	99.416	15,906,619	16,000,000	16,000,000		2.781	2.791	JAJO.....	90,235	.....	10/14/2016.	01/20/2029.	
15189@	AA	7	Centerpoint Anchorage Tr CTL PTC Lease B.....					4	2	3,086,690	114.041	3,141,937	2,755,088	2,868,006		7.899	6.480	MON.....	9,672	217,621	03/20/2003.	09/15/2022.	
15200W	AB	1	Centerpoint Energy Transition LBASS Ser.....					4	1FE	2,000,041	100.597	2,011,940	2,000,000	1,999,996		2.161	2.160	AO.....	9,123	43,212	02/18/2013.	10/15/2020.	
161571	CC	6	Chase Issu																				

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
210805	BU	0	Continental Airlines Inc LBASS EETC Ser.....	.....	.....	4			1FE	2,641,859	100.810	2,693,789	2,672,145	2,670,997		1,641			6.900	7.095	JJ.....	91,677	196,853	04/29/2004.	01/02/2018.
210805	CB	1	Continental Airlines Inc LBASS EETC Ser.....	.....	.....	4			1FE	579,383	101.375	625,819	617,331	614,832		3,362			6.648	7.861	MS.....	12,084	41,040	11/04/2004.	03/15/2019.
26244K	AA	4	Dryden Sr Ln Fd CLO Ser 2015-41A CL A.....	.....	.....	4			1FE	8,000,000	100.548	8,043,877	8,000,000	8,000,000					2.380	2.387	JAJO.....	40,196	162,731	09/17/2015.	10/15/2027.
26244K	AC	0	Dryden Sr Ln Fd CLO Ser 2015-41A CL B.....	.....	.....	4			1FE	5,000,000	100.780	5,038,975	5,000,000	5,000,000					3.030	3.041	JAJO.....	32,769	133,665	09/17/2015.	10/15/2027.
26249B	AC	5	Dryden Sr Ln Fd CLO Ser 2013-30A CI B.....	.....	.....	4			1FE	10,963,370	99.726	10,969,882	11,000,000	10,976,747		5,855			2.630	2.681	FMAN.....	37,770	262,715	09/12/2013.	11/15/2025.
26249G	AF	7	Dryden Sr Ln Fd CLO 2014-33A BR.....	.....	.....	4			1FE	6,000,000	99.739	5,984,314	6,000,000	6,000,000					2.730	2.739	JAJO.....	18,200		11/07/2016.	10/15/2028.
26250A	AM	1	Dryden Sr Ln Fd CLO Ser 2011-22A CI A2R.....	.....	.....	4			1FE	6,850,000	99.990	6,849,334	6,850,000	6,850,000					2.630	2.639	JAJO.....	38,958	161,964	01/08/2014.	01/15/2022.
29337#	AA	7	Enhanced Cap CT Fund III LLC ABS CAPCO N.....	.....	.....	4			1FE	5,063,061	98.820	5,003,317	5,063,061	5,063,061					7.310	7.351	MJSD.....	16,449	370,110	11/22/2011.	12/15/2020.
29365Y	AA	1	Entergy AR Restoration Fdg LLC LBASS Ser.....	.....	.....	4			1FE	3,991,760	100.681	4,019,807	3,992,613	3,992,158		106			2.300	2.306	MN.....	15,305	91,830	02/18/2013.	08/01/2021.
301965	CE	7	FFCA Sec Lending Corp LBASS Fmch Ln Ser.....	.....	.....	4			3AM	560,007	100.695	570,365	566,428	563,766		245			7.850	8.076	MON.....	3,705	44,559	01/07/2000.	05/18/2026.
30260@	AA	8	FMV Smithtown Assoc CTL.....	.....	.....	4			2	2,650,126	106.982	2,726,119	2,548,198	2,566,746		(6,272)			7.700	7.276	MON.....	16,351	196,211	04/23/2002.	10/04/2019.
31331F	AX	9	Fedex Corp ABS PTC Ser 1998-1A.....	.....	.....	4			2FE	2,046,641	110.500	2,282,145	2,065,289	2,057,047		2,696			6.720	6.926	JJ.....	63,996	143,951	02/18/2013.	07/15/2023.
31331F	AY	7	Fedex Corp ABS PTC Ser 1998-1 CI B.....	.....	.....	4			2FE	508,212	103.570	526,355	508,212	508,212					6.845	6.843	JJ.....	16,041	36,058	04/10/2002.	01/15/2019.
42770L	AA	1	Hero Funding Trust LBASS Ser 2015-1A Cl.....	.....	.....	4			1FE	10,544,541	101.750	10,733,924	10,549,311	10,545,846		159			3.840	3.875	MON.....	12,378	418,213	04/22/2015.	09/21/2040.
42770Q	AA	0	Hero Funding Trust LBASS Ser 2014-2A Cl.....	.....	.....	4			1FE	12,978,567	100.700	13,045,579	12,954,895	12,977,401		(605)			3.990	3.969	MS.....	145,019	479,979	05/09/2016.	09/21/2040.
42770R	AA	8	Hero Funding Trust LBASS Ser 2014-1A Cl.....	.....	.....	4			1FE	12,621,803	98.669	12,424,376	12,592,001	12,617,446		(1,236)			4.750	4.723	MS.....	167,806	598,120	03/13/2014.	09/20/2038.
42770U	AA	1	Hero Funding Trust LBASS Ser 2015-2A CL.....	.....	.....	4			1FE	11,641,161	102.000	11,875,326	11,642,476	11,641,303		54			3.990	4.024	MON.....	15,484	477,581	07/27/2015.	09/20/2040.
42771T	AA	3	Hero Funding Trust LBASS Ser 2015-3A Cl.....	.....	.....	4			1FE	10,434,074	103.250	10,773,546	10,434,428	10,434,078		24			4.280	4.319	MON.....	13,646	376,958	12/22/2015.	09/20/2041.
44984M	AA	7	I-Preferred Term Sec Ltd LBASS Residual.....	.....	.....	4			6*	51,513	248.452	1,066,553	429,279	51,513					8.997	87.886	MJSD.....		97,683	04/08/2005.	06/24/2034.
44984R	AE	8	I-Preferred Term Sec Ltd LBASS Mezz Nt S.....	.....	.....	4			4AM	7,063,500	101.400	7,300,800	7,200,000	7,099,766		2,720			2.743	2.843	MJSD.....	2,195	178,631	08/23/2007.	06/24/2034.
45256#	AB	8	Impact CIL Parent LLC ABS Revolving Nt S.....	.....	.....	4			2AM	26,781,899	114.630	30,700,091	26,781,899	26,781,899					1.886	1.890	MJSD.....	4,209	1,557,707	08/08/2016.	10/25/2056.
45257#	AA	9	Impact Childcare LLC CDO Revol Nt Ser200.....	.....	.....	4			6*	738,889	90.980	672,241	738,889	672,241		(13,291)			2.530	2.529	JAJO.....	4,777	27,471	10/15/2016.	11/28/2018.
47215B	AD	9	JCP&L Transition Funding LLC LBASS Ser 2.....	.....	.....	4			1FE	5,974,657	109.956	6,597,360	6,000,000	5,987,923		3,621			5.610	5.724	MJSD.....	24,310	336,600	02/18/2013.	06/05/2023.
52465#	BF	1	Legg Mason Mtg Cap Corp LBASS Ser 2001-C.....	.....	.....	4			1	67,475	100.191	62,340	62,221	62,249		(682)			6.580	5.311	MON.....	239	3,312	08/24/2004.	04/10/2017.
52465#	BH	7	Legg Mason Mtg Cap Corp LBASS Ser 2002-C.....	.....	.....	4			1	39,804	100.832	35,467	35,175	35,291		(388)			6.872	4.697	MON.....	141	2,207	08/24/2004.	04/10/2017.
52467@	AH	8	Legg Mason Mtg Cap Corp CTL.....	.....	.....	4			4	1,117,016	105.664	1,125,384	1,065,059	1,078,742		(3,161)			7.750	7.194	MON.....	3,669	81,723	07/02/2002.	01/15/2021.
52467@	BC	8	Legg Mason Mtg Cap Corp CTL Ser 2003 Cl.....	.....	.....	4			5*	499,922	105.717	480,509	454,522	460,840		(3,277)			8.200	6.825	MON.....	1,656	37,271	04/07/2003.	11/15/2018.
532621	AC	3	Limerock CLO LBASS Ser 2014 CI 2A.....	.....	.....	4			1FE	4,983,750	99.939	4,996,928	5,000,000	4,988,778		2,550			2.982	3.037	JAJO.....	31,059	134,906	02/26/2014.	04/18/2026.
55818K	AG	6	Madison Park Funding LTD CLO Ser 2013-11.....	.....	.....	4			1FE	16,000,000	99.721	15,955,298	16,000,000	16,000,000					2.632	2.639	JAJO.....	81,803	378,387	08/16/2013.	10/23/2025.
55818P	AA	8	Madison Park Funding LTD CLO Ser 2014-12.....	.....	.....	4			1FE	20,026,000	100.141	20,028,156	20,000,000	20,018,583		(6,038)			2.381	2.362	JAJO.....	96,572	420,369	06/04/2015.	07/20/2026.
55953T	AC	5	Magnetite CLO Ltd CLO Ser 2016-18A CI A.....	.....	.....	4			1FE	12,000,000	99.751	11,970,086	12,000,000	12,000,000					2.306	2.312	FMAN.....	40,556		09/29/2016.	11/15/2028.
59549R	AA	8	Mid State Tr X LBASS Ser 10 CI M1.....	.....	.....	4			1AM	3,696,298	108.092	4,751,444	4,395,745	3,696,298					6.280	11.732	MON.....	12,269	276,053	11/06/2001.	02/15/2036.
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1.....	.....	.....	4			2AM	2,276,847	107.601	2,249,961	2,276,894	2,276,888					5.598	5.664	MON.....	5,665	127,461	06/18/2003.	07/15/2038.
62946U	AF	7	New Res Adv Rec Tr LBASS Ser 2016-T5 Cl.....	.....	.....	4			1FE	24,999,998	99.438	24,859,375	25,000,000	24,999,974		(24)			3.331	3.354	MON.....	37,009		11/22/2016.	12/15/2051.
636516	AB	2	National Inst of Hlth Fishers CTL PI I B.....	.....	.....	4			1	4,588,858	116.816	5,360,541	4,588,858	4,588,858					7.000	7.000	JJ.....	148,118	321,220	07/09/2002.	01/15/2024.
636517	AA	2	National Inst of Hlth Fishers CTL PI II.....	.....	.....	4			1	1,302,590	111.940	1,458,123	1,302,590	1,302,590					7.070	7.070	JJ.....	42,465	92,093	07/09/2002.	07/15/2022.
63651P	AA	2	National Inst Health Twinbrook CTL B Bld.....	.....	.....	4			1	2,703,481	105.614	2,855,262	2,703,481	2,703,481					5.830	5.901	MON.....	7,005	156,442	02/27/2003.	01/15/2019.
637432	KT	1	National Rural Utilities Coop ABS Coll T.....	.....	.....	4			1FE	14,966,550	104.293	15,643,935	15,000,000	14,995,486		3,939			5.450	5.479	FA.....	340,625	817,500	01/15/2008.	02/01/2018.
64129X	AS	8	Neuberger Berman CLO Ltd CLO Ser 2014-16.....	.....	.....	4			1FE	20,000,000	100.209	20,041,780	20,000,000	20,000,000					2.330	2.337	JAJO.....	98,378	111,239	07/08/2016.	04/15/2026.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....	.....	.....	4			1	5,268,651	107.289	5,652,699	5,268,651	5,268,651					5.900	5.901	JJ.....	143,337	310,850	10/22/2002.	01/15/2020.
659298	AC	7	North End CLO Ltd CLO Ser 2013-1A CI B.....	.....	.....	4			1FE	9,938,000	97.289	9,728,911	10,000,000	9,960,403		9,296			2.530	2.616	JAJO.....	53,411	223,540	07/19/2013.	07/17/2025.
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1.....	.....	.....	4			2FE	5,441,692	114.750	6,233,769	5,432,479	5,437,454		(1,068)			7.041	7.012	AO.....	95,625	382,501	08/15/2007.	10/01/2023.

SCHEDULE D - PART 1

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

E10.39

1		2		Codes		6	7		Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates		
				3	4		5	8	9	12			13	14	15	16	17	18	19	20	21	22		
CUSIP Identification		Description		Code	F o r e i g n	Bond CHAR	NAIC 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
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....			4	1	5,090,196	...112.079	5,705,029	5,090,196	5,090,196						6.500	6.589	MON.....	22,058	330,863	09/19/2002.	11/07/2023.
67102Q	AH	1	Oak Hill Credit Partners CLO Ser 2012-7A.....			4	1FE	12,000,000	...100.022	12,002,681	12,000,000	12,000,000						2.417	2.424	FMAN.....	13,465		12/09/2016.	11/20/2027.
67102Q	AK	4	Oak Hill Credit Partners CLO Ser 2012-7A.....			4	1FE	25,000,000	...99.755	24,938,683	25,000,000	25,000,000						2.706	2.715	FMAN.....	31,942		12/09/2016.	11/20/2027.
67104C	AA	5	Oak Hill Credit Partners CLO Ser 2013-8A.....			4	1FE	14,500,000	...99.753	14,464,162	14,500,000	14,500,000						2.001	2.006	JAJO.....	58,841	248,749	04/17/2013.	04/20/2025.
67104C	AB	3	Oak Hill Credit Partners CLO Ser 2013-8A.....			4	1FE	10,000,000	...99.130	9,912,997	10,000,000	10,000,000						2.531	2.539	JAJO.....	51,328	225,435	04/17/2013.	04/20/2025.
67109B	CC	6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl.....			4	1FE	15,685,000	...99.890	15,667,750	15,685,000	15,685,000						2.316	2.322	FMAN.....	17,152		11/29/2016.	08/15/2029.
67109F	AA	3	Oak Hill Credit Partners CLO Ser 2015-11.....			4	1FE	15,000,000	...100.207	15,031,104	15,000,000	15,000,000						2.381	2.388	JAJO.....	72,429	292,536	10/23/2015.	10/20/2028.
72349B	AA	2	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....			4	1FE	5,007,813	...100.002	5,000,119	5,000,000	5,004,825		(2,200)				2.380	2.358	JAJO.....	25,122	105,444	07/31/2014.	04/15/2026.
72349B	AJ	3	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....			4	1Z	5,000,000	...100.000	5,000,000	5,000,000	5,000,000						2.140	2.276	JAJO.....			12/12/2016.	04/15/2026.
73019#	AA	0	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....			4	1	6,386,307	...100.076	6,391,148	6,386,307	6,386,307						3.000	3.000	MS.....	57,477	191,589	02/18/2013.	09/13/2027.
73019#	AB	8	PNC Equip Finc LLC LBASS Priv PI Nt Ser.....			4	1	4,613,693	...100.076	4,617,190	4,613,693	4,613,693						3.000	3.000	MS.....	41,523	138,411	02/18/2013.	09/13/2027.
74040X	AC	8	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....			.....	.....6FE	13,642,283	...42.200	7,385,000	17,500,000	7,385,000	4,565,750					2.653	4.149	JAJO.....	116,066	415,801	10/11/2006.	04/03/2033.
74040Y	AA	0	Preferred Term Sec Ltd LBASS X Fit Rate.....			4	1FE	902,779	...98.860	1,416,647	1,432,983	995,167		17,074				1.583	6.428	JAJO.....	5,672	18,396	03/07/2012.	07/03/2033.
74041A	AA	1	Preferred Term Sec Ltd VI LBASS Fit Rt N.....			4	1FE	1,667,940	...97.530	2,287,923	2,345,866	1,766,035		23,337				1.543	5.039	MJSD.....	494	29,346	02/18/2013.	03/24/2034.
74041C	AA	7	Preferred Term Sec Ltd VI LBASS Fit Rt N.....			4	1FE	12,700,297	...95.510	16,191,769	16,952,956	13,047,588		153,733				1.477	4.489	MJSD.....	2,783	198,467	10/13/2015.	09/26/2034.
74041C	AB	5	Preferred Term Sec Ltd VI LBASS Nt Ser A.....			4	1AM	6,694,493	...75.020	5,626,500	7,500,000	6,694,493						1.573	3.134	MJSD.....	1,311	95,406	09/14/2007.	09/26/2034.
74041E	AC	9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....			4	6FE	274,248	...44.490	2,197,385	4,939,054	274,248	229,858					1.963	68.542	MJSD.....	2,424	82,858	03/23/2016.	03/23/2035.
74041N	AA	3	Preferred Term Sec Ltd VI LBASS Sec Nt.....			4	1FE	4,584,321	...98.230	5,220,471	5,314,538	4,687,098		28,793				1.693	3.272	MJSD.....	1,230	74,655	06/06/2013.	12/24/2033.
74041N	AB	1	Preferred Term Sec Ltd VI LBASS Trust Pr.....			.....	.....1AM	12,150,000	...99.810	17,965,800	18,000,000	12,417,116		211,363				1.873	4.464	MJSD.....	7,288	286,062	09/28/2015.	12/24/2033.
74041N	AL	9	Preferred Term Sec Ltd VI LBASS Ltd Ser.....			4	1FE	2,610,767	...98.230	3,915,353	3,985,904	2,871,766		49,486				1.523	4.375	MJSD.....	828	49,046	04/16/2012.	12/24/2033.
74041U	AA	7	Preferred Term Sec Ltd VI LBASS XIV Sec.....			4	1FE	2,981,846	...96.670	3,660,381	3,786,471	3,089,128		30,157				1.473	3.912	MJSD.....	760	44,651	06/14/2013.	06/24/2034.
74041W	AB	1	Preferred Term Sec Ltd VI LBASS Sr Nt Cl.....			.....	.....1AM	7,500,000	...75.000	7,500,000	10,000,000	7,503,518		3,518				1.827	3.835	MJSD.....	3,904	42,414	12/15/2016.	09/24/2033.
74042E	AA	2	Preferred Term Sec Ltd LBASS XVII Sr Nt.....			4	1FE	7,675,561	...93.970	9,428,398	10,033,412	7,974,177		71,438				1.370	2.779	MJSD.....	3,437	108,927	04/17/2013.	06/23/2035.
74042E	AB	0	Preferred Term Sec Ltd LBASS Sr Nt Ser A.....			4	1AM	9,710,602	...85.320	9,385,200	11,000,000	9,710,602						1.470	3.231	MJSD.....	4,044	130,849	09/14/2007.	06/23/2035.
74042H	AA	5	Preferred Term Sec Ltd LBASS XIX Fit Rt.....			4	1FE	4,015,642	...93.480	5,501,513	5,885,230	4,255,098		58,890				1.313	4.908	MJSD.....	2,147	60,554	02/18/2013.	12/22/2035.
74042J	AA	1	Preferred Term Sec Ltd LBASS XXI Nt Ser.....			4	1FE	5,554,032	...93.960	6,844,024	7,283,976	5,744,903		44,316				1.313	2.606	MJSD.....	2,658	74,946	04/17/2013.	03/22/2038.
74042M	AE	6	Preferred Term Sec Ltd LBASS Mezz Nt Cl.....			4	1AM	3,378,147	...69.520	3,314,659	4,767,921	3,480,065						1.593	7.089	MJSD.....	2,110	62,631	08/20/2008.	09/22/2036.
74042W	AA	2	Preferred Term Sec Ltd LBASS Fit Rt Nt C.....			4	1FE	2,464,303	...95.870	3,351,103	3,495,466	2,609,911		32,077				1.350	4.688	MJSD.....	1,180	37,032	10/15/2012.	09/23/2035.
74042W	AB	0	Preferred Term Sec Ltd LBASS Nt CI A-2 P.....			4	1AM	7,734,554	...84.000	7,301,333	8,692,063	7,734,554						1.450	4.343	MJSD.....	3,152	100,922	09/14/2007.	09/23/2035.
74043A	AC	5	Preferred Term Sec Ltd LBASS XXIII Nt Se.....			4	1AM	2,631,301	...91.840	3,672,624	3,998,937	3,057,925		42,608				1.163	4.663	MJSD.....	1,292	35,048	08/20/2008.	12/22/2036.
741382	AC	9	Preferred Term Sec Ltd LBASS XVI Combo N.....			4	1FE	1,693,187	...34.867	1,128,000	3,235,147	1,693,187						2.847	18.839	MJSD.....	2,252	299,864	12/09/2004.	03/23/2035.
755920	AG	0	Receipts on Corp Sec Tr ABS Coll Tr Ser.....			4	1FE	284,690	...101.681	265,198	260,813	262,017		(1,811)				6.500	5.079	FA.....	7,064	16,953	04/29/2003.	08/01/2017.
75903A	AD	9	Regional Diversified Fdg LBASS Sr Nt Ser.....			.....	.....6FE	31,000	31.000	388,102	1,251,942							2.202	1.102	JAJO.....		13,802	04/25/2012.	01/25/2036.
75903E	AA	7	Regional Diversified Fdg LBASS Combo Nt.....			.....	.....6FE	7,870	7.870	472,924	6,009,203							2.632		JAJO.....			03/22/2005.	01/25/2036.
76126C	BB	7	RACERS Tr ABS Ser 1997-S-7-1 CI A1.....			4,6	1FE	2,638,140	...3.533	105,989		103,334		(268,766)				9.500	5.303	MN.....	36,417	285,000	06/16/2004.	05/15/2017.
76761R	AC	3	Riserva CLO Ltd CLO Ser 2016-3A CI B1.....			4	1FE	20,000,000	...99.763	19,952,668	20,000,000	20,000,000						2.782	2.791	JAJO.....	115,903		12/01/2016.	10/18/2028.
78442G	GG	5	SLM Student Loan Tr LBASS Ser 2003-4 Cl.....			4	1FE	3,931,724	...95.652	3,762,909	3,933,973	3,932,871		38				1.713	1.720	MJSD.....	3,183	56,476	04/09/2003.	03/15/2033.
823832	AS	9	Sheridan Square Ltd CLO Ser 2013-1A CI A.....			4	1FE	34,740,000	...100.040	35,014,161</														

SCHEDULE D - PART 1

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

1			2		Codes			6	7		Fair Value		10	11		Change in Book/Adjusted Carrying Value				Interest					Dates		
			3	4	5				8	9						12	13	14	15	16	17	18	19	20	21	22	
				F o r e i g n	Bond CHAR	NAIC Desig- nation			Rate Used to Obtain Fair Value	Fair Value		Par Value	Book/Adjusted Carrying Value			Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date	
CUSIP Identification			Description			Code																					
86280A	AA	5	Stratford CLO Ser 2007-1A CI A1.....	.....	..	.....	4	.....	1FE	2,291,450	...99.796	2,659,039	2,664,476	2,556,292	.....	.....	.....12,940	.....	.....	.....1.206	4.625	FMAN.	5,445	24,445	10/27/2010.	11/01/2021.	
90332U	AS	2	US Airways Pass-Thru Tr ABS Ser 2000-3C.....	.....	..	.....	4	.....	3FE	14,169,025	...109.500	15,515,082	14,169,025	14,169,025	.....	.....	.....	.....	.....	.....8.390	8.386	MS.....	396,260	1,188,781	10/16/2012.	09/01/2023.	
90345W	AB	0	US Airways LBASS EETC Ser 2012-1B.....	.....	..	.....	4	.....	2FE	4,305,043	...111.000	4,191,753	3,776,354	4,111,105	146,686	.....	.....(114,043)	.....	.....	.....8.000	2.149	AO.....	75,527	302,108	02/25/2015.	10/01/2019.	
90931Q	AA	5	United Airl Lines LBASS EETC 2013-1 CI B.....	LS...	..	.....	4	.....	2FE	36,115,307	...103.750	37,316,970	35,968,164	36,071,279	.....	.....	.....(16,407)	.....	.....	.....5.375	5.278	FA.....	730,354	1,933,289	07/22/2014.	02/15/2023.	
90932P	AB	4	United Air Lines LBASS EETC Ser 2014-1 C.....	.....	..	.....	4	.....	2FE	8,608,577	...100.000	8,608,577	8,608,577	8,608,577	.....	.....	.....	.....	.....	.....4.750	4.749	AO.....	90,868	408,907	03/24/2014.	04/11/2022.	
91736#	AA	4	United States of America BIA CTL GSA Gtd.....	.....	..	.....	4	.....	1	2,047,464	...109.703	2,246,136	2,047,464	2,047,464	.....	.....	.....	.....	.....	.....5.730	5.731	MS.....	34,544	117,320	04/09/2003.	03/15/2024.	
91737#	AA	3	United States Govt SS Ls FinTr CTL GSA G.....	.....	..	.....	4	.....	1	3,515,564	...103.033	3,634,134	3,527,169	3,525,079	.....	.....	.....864	.....	.....	.....4.704	4.797	MON...	7,374	165,918	06/24/2003.	11/15/2018.	
92851@	AA	3	Vivendi SPC Tr CTL.....	.....	..	.....	4	.....	2	1,647,501	...108.380	1,785,565	1,647,501	1,647,501	.....	.....	.....	.....	.....	.....6.630	6.722	MON...	4,855	109,229	11/25/2002.	04/15/2022.	
94978#	AT	4	Wells Fargo Bank Northwest NA CTL Ser 20.....	.....	..	.....	4	.....	2	1,879,029	...114.351	2,148,681	1,879,029	1,879,029	.....	.....	.....	.....	.....	.....6.650	6.743	MON...	10,413	124,934	07/28/2002.	08/01/2027.	
94978#	AU	1	Wells Fargo Bank Northwest NA CTL MWRA L.....	.....	..	.....	4	.....	1	3,996,113	...128.412	4,901,158	3,816,755	3,929,308	.....	.....	.....(5,762)	.....	.....	.....7.380	7.019	MON...	12,519	281,771	07/30/2002.	05/15/2032.	
94978#	AX	5	Wells Fargo Bank Northwest NA CTL CVS Co.....	.....	..	.....	4	.....	2	3,693,471	...108.444	4,005,340	3,693,471	3,693,471	.....	.....	.....	.....	.....	.....6.640	6.733	MON...	14,306	245,246	10/09/2002.	10/10/2024.	
94978#	BC	0	Wells Fargo Bank Northwest NA CTL.....	.....	..	.....	4	.....	2	3,998,778	...110.131	4,403,899	3,998,778	3,998,778	.....	.....	.....	.....	.....	.....6.599	6.688	MON...	21,990	263,886	02/26/2003.	11/01/2022.	
98881@	AA	4	ZC Specialty Ins Co CTL Ser 2002-31.....	.....	..	.....	4	.....	3Z	5,971,753	...110.503	6,577,928	5,952,704	5,962,263	415,727	.....	.....(1,121)	.....	.....	.....7.338	7.298	JJ.....	189,284	437,471	03/31/2003.	12/23/2022.	
G72212	AA	4	Preferred Term Secs XIX LBASS Sec Nt.....	.....	..	.....	4	.....	1FE	7,202,158	...93.480	9,932,461	10,625,226	7,627,965	.....	.....	.....41,871	.....	.....	.....1.313	5.056	MJSD.	3,877	109,326	12/22/2015.	12/22/2035.	
G7222G	AA	2	Preferred Term Secs XVII LBASS Sec Nt.....	.....	..	.....	4	.....	1FE	1,332,626	...93.970	1,647,722	1,753,456	1,387,193	.....	.....	.....13,759	.....	.....	.....1.370	4.161	MJSD.	601	19,203	02/14/2013.	06/23/2035.	
G7222R	AA	8	Preferred Term Secs XVII LBASS Sec Nt.....	.....	..	.....	4	.....	1FE	3,925,887	...93.960	5,388,271	5,734,643	4,129,814	.....	.....	.....49,609	.....	.....	.....1.313	4.659	MJSD.	2,092	59,005	02/18/2013.	03/22/2038.	
009090	AC	5	Air Canada LBASS EETC Ser 2015-1C.....	.....	..	.....	4	.....	3FE	15,000,000	...99.500	14,925,000	15,000,000	14,925,000	787,500	.....	.....	.....	.....	.....5.000	5.001	MS.....	220,833	750,000	03/11/2015.	03/15/2020.	
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....										1,372,718,030	XXX	1,413,996,751	1,442,200,267	1,367,061,677	6,234,516	648,680	2,199,339	0	XXX	XXX	XXX	8,632,521	36,494,693	XXX	XXX		
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....										9,141,968,345	XXX	9,249,509,208	9,223,290,830	9,072,654,412	28,415,348	(10,239,797)	14,887,750	0	XXX	XXX	XXX	76,418,185	..294,255,905	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		
Hybrid Securities - Other Loan-Backed and Structured Securities																											
01039X	AA	8	Alabama Power Cap Tr V LBASS Fx-to-Fit G.....	.....	..	.....			1FE	1,496,655	...93.690	1,405,350	1,500,000	1,497,307	.....	.....2	.....	.....	.....	.....3.946	3.957	JAJO..	14,796	55,967	09/26/2002.	10/01/2042.	
4599999. Hybrid Securities - Other Loan-Backed and Structured Securities.....										1,496,655	XXX	1,405,350	1,500,000	1,497,307	0	2	0	0	XXX	XXX	XXX	14,796	55,967	XXX	XXX		
4899999. Total - Hybrid Securities.....										3,596,605	XXX	3,735,350	3,500,000	3,597,257	0	2	0	0	XXX	XXX	XXX	14,796	237,567	XXX	XXX		
Totals																											
7799999. Total - Issuer Obligations.....										9,941,899,592	XXX	10,165,210,014	9,694,034,061	9,838,311,162	28,780,842	(25,627,995)	10,504,575	(79,724)	XXX	XXX	XXX	..108,837,774	..348,364,250	XXX	XXX		
7899999. Total - Residential Mortgage-Backed Securities.....										1,305,980,832	XXX	1,322,348,395	1,371,433,429	1,308,438,724	(343,449)	2,200,620	2,183,836	0	XXX	XXX	XXX	3,032,432	36,957,603	XXX	XXX		
7999999. Total - Commercial Mortgage-Backed Securities.....										804,681,660	XXX	813,146,202	780,186,236	796,762,095	0	(3,509,007)	0	XXX	XXX	XXX	2,760,409	27,430,293	XXX	XXX			
8099999. Total - Other Loan-Backed and Structured Securities.....										1,514,499,859	XXX	1,559,824,321	1,579,085,267	1,505,385,637	6,234,516	191,697	2,199,339	0	XXX	XXX	XXX	11,036,372	43,023,166	XXX	XXX		
8399999. Grand Total - Bonds.....										13,567,061,943	XXX	13,860,528,932	13,424,738,993	13,448,897,618	34,671,909	(26,744,685)	14,887,750	(79,724)	XXX	XXX	XXX	..125,666,987	..455,775,312	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		
				F or ei gn					Rate per Share Used to Obtain Fair Value	Fair Value		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
CUSIP Identification	Description		Code	gn	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value			Actual Cost										
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
70867*	12	1			Pennsylvania-American Wtr Co 9.75% Pfd (.....	1,780.000	100.00	.....	.....178,000	100.000	178,000	192,908	.....	.....17,355	.....	.....	.....	.....0	.....	.....P2A	12/02/1991.
84999999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated).....									178,000	XXX	178,000	192,908	0	17,355	0	0	0	0	0	XXX	XXX
89999999. Total - Preferred Stocks.....									178,000	XXX	178,000	192,908	0	17,355	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									
							F or ei																													
CUSIP Identification			Description			Code	gn	Number of Shares		Book/Adjusted Carrying Value		Rate per Share Used to Obtain Fair Value		Fair Value		Actual Cost		Declared but Unpaid		Amount Received During Year		Nonadmitted Declared but Unpaid		Unrealized Valuation Increase (Decrease)		Current Year's Other-Than-Temporary Impairment Recognized		Total Change in B./A.C.V. (13-14)		Total Foreign Exchange Change in B./A.C.V.		NAIC Market Indicator (a)		Date Acquired		
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																																				
00829J	10	7	Affinity Financial Corp Com.....			.....	...	2,543,000		26,066		10.250		26,066		26,892												.0				L		02/18/2013.		
26153*	10	0	Dream II Holdings LLC Com.....			.....	...	1,250,000,000		784,750		0.628		784,750		1,250,000								(890,250)				(890,250)				U		10/20/2014.		
31340#	00	1	Federal Home Loan Bank Com Cl B.....			RF	...	250,000,000		25,000,000		100.000		25,000,000		25,000,000				1,000,689								.0				U		03/22/2012.		
62989*	10	5	NAMIC.....			.....	...	540,000		118,997		220.365		118,997		75,365												.0				A		05/08/2003.		
69562K	10	0	Pain Therapeutics Inc Com.....			.....	...	4,085,000		2,329		0.570		2,329		29,535								(4,819)				(4,819)				L		01/10/2001.		
74251V	10	2	Principal Financial Group Com.....			.....	...	10,282,000		594,917		57.860		594,917						12,647				594,917				594,917				L		03/09/2016.		
92531L	20	7	Verso Corp Cl A Com.....			LS	...	122,838,000		872,150		7.100		872,150		1,252,384								(380,234)				(380,234)				L		07/15/2016.		
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated).....											27,399,209		XXX		27,399,209		27,634,176		.0		1,013,336		.0		(680,386)		.0		(680,386)		.0		XXX		XXX	
Common Stocks - Parent, Subsidiaries and Affiliates																																				
01922#	10	9	Allied Holdings (Delaware) Inc.....			.....	...	100,000		993,994,885		9,939,948.847		993,994,885		2,279,934,183				9,500,000				(66,178,704)				(66,178,704)				K		03/31/2016.		
02738#	10	1	American Marine Underwriters.....			.....	...	20,000																				.0				K		12/31/1998.		
04855@	10	6	Allied Ins Co of America Com.....			.....	...	15,000,000		14,173,867		944.924		14,173,867		13,000,000								143,314				143,314				K		02/13/2013.		
22610#	10	2	Crestbrook Insurance Co.....			.....	...	90,000,000		82,637,144		918.190		82,637,144		108,064,995				8,000,000				(5,448,575)				(5,448,575)				K		01/31/2014.		
412828	10	5	Harleysville Life Insurance Co.....			.....	...	306,000,000		44,242,621		144.584		44,242,621		28,074,012								3,501,786				3,501,786				K		12/01/1994.		
45789*	10	2	Insurance Intermediaries Inc.....			.....	...	1,615,000		3,089,676		1,913.112		3,089,676		6,403,341								3,089,676				3,089,676				K		12/31/2005.		
54228*	10	3	Lone Star General Agy.....			.....	...	1,000,000		8,031,111		8,031.111		8,031,111		9,000,000								8,031,111				8,031,111				K		06/21/1984.		
635264	10	4	National Casualty Co.....			.....	...	100,000		138,086,480		1,380,864.800		138,086,480		67,442,439								4,008,993				4,008,993				K		06/30/1997.		
63861*	11	4	Nationwide Agribusiness Ins Co.....			.....	...	5,690,000		70,341,104		12,362.233		70,341,104		42,714,335								(1,289,602)				(1,289,602)				K		09/01/2014.		
63861@	10	4	Nationwide Cash Mgmt Co.....			.....	...	100,000		27,096		270.963		27,096		11,226								27,096				27,096				K		12/30/1999.		
63862@	10	3	Nationwide Corp.....			.....	...	12,992,922,000		4,644,741,597		357.482		4,644,741,597		2,566,093,590								438,273,717				438,273,717				K		12/30/2006.		
63863*	10	4	Nationwide General Ins Co.....			.....	...	20,000,000		23,067,185		1,153.359		23,067,185		5,944,422								351,532				351,532				K		04/04/1985.		
63864@	10	1	Nationwide Ppty & Cas Ins Co.....			.....	...	60,000,000		45,762,109		762.702		45,762,109		27,000,000								(1,826,357)				(1,826,357)				K		04/04/1985.		
63865@	10	0	Nationwide Indemnity Co.....			.....	...	28,000,000		997,619,862		35,629.281		997,619,862		1,169,529,000								(2,460,570)				(2,460,570)				K		02/09/1994.		
63870@	10	3	Nationwide Ins Co of FL.....			.....	...	10,000,000		33,550,677		3,355.068		33,550,677		237,000,000								19,478,774				19,478,774				K		09/08/1998.		
63871@	10	2	Nationwide Assurance Company.....			.....	...	1,750,000		62,045,112		35,454.350		62,045,112		41,750,000								1,087,960				1,087,960				K		05/30/2000.		
63872*	10	3	Nationwide Affinity Ins Co of America.....			.....	...	500,000,000		12,738,541		25.477		12,738,541		25,843,431								152,630				152,630				K		01/05/2001.		
68220#	10	7	On Your Side NW Ins Agency Inc.....			.....	...	100,000		309,587		3,095.872		309,587		10,001,000								(3,604,546)				(3,604,546)				K		10/01/2014.		
81049*	10	3	Scottsdale Ins Co.....			.....	...	30,136,000		775,280,183		25,726.048		775,280,183		180,000,500								9,137,256				9,137,256				K		04/27/1990.		
81052#	10	3	Scottsdale Indemnity Ins Co.....			.....	...	58,334,000		38,824,280		665.551		38,824,280		25,865,384								612,861				612,861				K		05/25/2016.		
87267*	10	5	THI Holdings Inc Com.....			.....	...	100,000		169,704,563		1,697,045.630		169,704,563		310,870,170				15,000,000				(12,096,553)				(12,096,553)				K		08/01/2003.		
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....											8,158,267,680		XXX		8,158,267,680		7,154,542,028		.0		32,500,000		.0		394,991,799		.0		394,991,799		.0		XXX		XXX	
Common Stocks - Mutual Funds																																				
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		995		0.995		995		1,000								39				39				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,120		1.120		1,120		1,000								47				47				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,266		1.266		1,266		1,000								67				67				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,385		1.385		1,385		1,000								78				78				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,535		1.535		1,535		1,000								104				104				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,565		1.565		1,565		1,000								109				109				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,620		1.620		1,620		1,000								115				115				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,654		1.654		1,654		1,000								125				125				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,693		1.693		1,693		1,000								131				131				L		12/03/2008.		
000000	00	0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....			.....	...	1,000,000		1,775		1.775		1,775		1,000								140				140				L		12/03/2008.		

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2		Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
			3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description		Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,841	1.841	1,841	1,000				143		143		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,930	1.930	1,930	1,000				154		154		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,946	1.946	1,946	1,000				151		151		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,812	1.812	1,812	1,000				18		18		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,035	1.035	1,035	1,000				63		63		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,162	1.162	1,162	1,000				51		51		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,246	1.246	1,246	1,000				55		55		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,365	1.365	1,365	1,000				92		92		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,421	1.421	1,421	1,000				160		160		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,384	1.384	1,384	1,000				96		96		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,392	1.392	1,392	1,000				81		81		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,412	1.412	1,412	1,000				97		97		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,415	1.415	1,415	1,000				84		84		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,518	1.518	1,518	1,000				78		78		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,584	1.584	1,584	1,000				102		102		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,560	1.560	1,560	1,000				80		80		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,048	1.048	1,048	1,000				45		45		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,009	1.009	1,009	1,000				49		49		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,184	1.184	1,184	1,000				59		59		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,004	1.004	1,004	1,000				54		54		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,426	1.426	1,426	1,000				197		197		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,484	1.484	1,484	1,000				141		141		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,498	1.498	1,498	1,000				141		141		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,516	1.516	1,516	1,000				113		113		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,556	1.556	1,556	1,000				123		123		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,588	1.588	1,588	1,000				125		125		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,667	1.667	1,667	1,000				177		177		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,755	1.755	1,755	1,000				201		201		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,754	1.754	1,754	1,000				112		112		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,798	1.798	1,798	1,000				123		123		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,801	1.801	1,801	1,000				131		131		L	12/03/2008.
000000 00 0	Nationwide Fin Serv NIA LLC Clear Adv Pl.....				1,000.000	1,445	1.445	1,445	1,000				68		68		L	12/03/2008.
63867N 21 6	Nationwide Dest 2055-C (Seed).....				1,229.790	15,040	12.230	15,040	12,766		887		449		449		L	12/19/2016.
63867N 50 5	Nationwide Dest 2010-INS SVC (Seed).....				1,628.090	13,041	8.010	13,041	14,089		590		155		155		L	12/19/2016.
63867R 24 1	Nationwide Growth Fd-R SV (Seed).....				224.330	2,239	9.980	2,239	1,784		125		(56)		(56)		L	12/16/2016.
63867R 50 6	Nationwide Bd Fd-R (Seed).....				132.580	1,270	9.580	1,270	1,295		26		9		9		L	12/16/2016.
63867R 61 3	Nationwide Fd-R (Seed).....				190.650	4,267	22.380	4,267	2,371		156		258		258		L	12/16/2016.
63867V 24 2	Nationwide Alt Alloc Fund Cl Ins Sv(Seed.....				964.100	9,140	9.480	9,140	9,607		176		484		484		L	12/16/2016.
63868B 86 4	Nationwide Bailrd Cog Val Fd Inst (Seed).....				962.170	13,932	14.480	13,932	13,561		85		2,775		2,775		L	12/16/2016.
63868C 77 1	Nationwide Ziegler WI TxEs Fd Inst (Seed.....				1,104.430	10,735	9.720	10,735	11,109		339		(223)		(223)		L	12/30/2016.
63868M 32 4	Nationwide Var Ins Tr Loring Ward Mod Fd.....				110,794.590	1,275,246	11.510	1,275,246	1,122,801		33,434		71,470		71,470		L	12/21/2016.
63868M 34 0	Nationwide Var Ins Tr Loring Ward Cap Ap.....				118,868.080	1,337,266	11.250	1,337,266	1,208,861		34,938		103,425		103,425		L	12/21/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	F or ei gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
9299999. Total - Common Stocks - Mutual Funds.....					2,744,340	XXX	2,744,340	2,440,244	0	70,756	0	183,065	0	183,065	0	XXX	XXX
9799999. Total - Common Stock.....					8,188,411,229	XXX	8,188,411,229	7,184,616,448	0	33,584,092	0	394,494,478	0	394,494,478	0	XXX	XXX
9899999. Total Common and Preferred Stock.....					8,188,589,229	XXX	8,188,589,229	7,184,809,356	0	33,601,447	0	394,494,478	0	394,494,478	0	XXX	XXX

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues.....2, the total \$ value (included in Column 8) of all such issues \$.....25,784,750.

SCHEDULE D - PART 3

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

1			2			3	4	5			6	7	8	9
CUSIP Identification			Description			Foreign	Date Acquired	Name of Vendor			Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Government														
742651	DU	3	Private Export Funding Corp Nt.....			01/01/2016.....	Scottsdale.....				5,036,865	5,000,000	33,125	
912810	PV	4	U S Treasury 01/15/2028 TIPS.....			10/27/2016.....	NW Insurance Co. of Florida.....				38,057,016	39,500,000	217,663	
912810	QF	8	U S Treasury 02/15/2040 TIPS.....			10/27/2016.....	NW Insurance Co. of Florida.....				14,445,800	13,000,000	61,057	
912810	RR	1	U S Treasury 02/15/2046 TIPS.....			08/22/2016.....	Various.....				40,391,654	36,000,000	7,539	
912828	H4	5	U S Treasury 01/15/2025 TIPS.....			08/22/2016.....	Various.....				126,891,402	123,500,000	32,833	
912828	MF	4	U S Treasury 01/15/2020 TIPS.....			10/27/2016.....	NW Insurance Co. of Florida.....				15,029,264	15,000,000	64,912	
912828	N7	1	U S Treasury 01/15/2026 TIPS.....			08/22/2016.....	Barclays Capital.....				11,654,327	11,000,000	7,384	
912828	UX	6	U S Treasury 04/15/2018 TIPS.....			08/22/2016.....	Various.....				35,678,345	34,000,000	15,682	
0599999. Total - Bonds - U.S. Government.....											287,184,673	277,000,000	440,195	
Bonds - All Other Government														
135087	E6	7	Canada /Govt/ Bd CDN\$ 1.500% 06/01/26.....			08/19/2016.....	Pressprich R W.....				3,213,429	3,094,299	10,682	
000000	00	0	Russian Federation Sr Nt.....	D.....		09/30/2016.....	Direct.....				2,205,000	2,000,000	4,875	
000000	00	0	Province of Neuquen Nt.....	D.....		11/29/2016.....	Direct.....				1,281,500	1,250,000	4,313	
040114	GS	3	Argentina (Republic of) Sr Nt.....	D.....		10/03/2016.....	Direct.....				1,080,983	975,000	23,104	
040114	GS	3	Argentina (Republic of) Sr Nt.....	D.....		04/29/2016.....	Tax Free Exchange.....				350,000	350,000	510	
74409A	AA	7	Province of Santa Fe Sr Nt.....	D.....		10/25/2016.....	Direct.....				750,000	750,000		
1099999. Total - Bonds - All Other Government.....											8,880,912	8,419,299	43,484	
Bonds - U.S. States, Territories and Possessions														
419792	FE	1	Hawaii St GO Preref Ser DQ.....			04/29/2016.....	Tax Free Exchange.....				1,021,480	990,000	20,350	
70914P	E7	3	Pennsylvania St GO Second Ser.....			08/09/2016.....	Merrill Lynch.....				44,520,800	40,000,000		
70914P	E8	1	Pennsylvania St GO Second Ser.....			08/10/2016.....	Merrill Lynch.....				17,424,328	15,655,000		
93974B	N7	3	Washington St GO Ser A.....			10/27/2016.....	NW Insurance Co. of Florida.....				9,517,540	9,500,000	153,056	
1799999. Total - Bonds - U.S. States, Territories & Possessions.....											72,484,148	66,145,000	173,406	
Bonds - U.S. Political Subdivisions of States														
145628	VS	9	Carrollton TX Fmrs Brh ISD GO Preref Sch.....			01/12/2016.....	Tax Free Exchange.....				2,106,029	2,095,000	38,496	
145628	WD	1	Carrollton TX Fmrs Brh ISD GO Unref Sch.....			01/12/2016.....	Tax Free Exchange.....				2,919,353	2,905,000	53,379	
165573	H5	8	Chester Cnty PA GO Preref.....			08/12/2016.....	Tax Free Exchange.....				3,180,766	3,155,000	11,831	
165573	H6	6	Chester Cnty PA GO Preref.....			08/12/2016.....	Tax Free Exchange.....				4,428,637	4,400,000	16,500	
165573	H8	2	Chester Cnty PA GO Preref.....			08/12/2016.....	Tax Free Exchange.....				5,749,096	5,655,000	21,206	
165573	J4	9	Chester Cnty PA GO Unref.....			08/12/2016.....	Tax Free Exchange.....				846,281	845,000	3,169	
165573	J5	6	Chester Cnty PA GO Unref.....			08/12/2016.....	Tax Free Exchange.....				1,098,109	1,100,000	4,125	
165573	J7	2	Chester Cnty PA GO Unref.....			08/12/2016.....	Tax Free Exchange.....				1,355,396	1,345,000	5,044	
181070	CQ	4	Clark Cnty NV Wtr GO Reclamation Dist Se.....			10/27/2016.....	NW Insurance Co. of Florida.....				4,977,738	5,000,000	84,583	
213185	KL	4	Cook Cnty IL GO Ref - Ser A.....			06/15/2016.....	Barclays Capital.....				3,300,550	2,750,000		
213185	KM	2	Cook Cnty IL GO Ref - Ser A.....			06/15/2016.....	Barclays Capital.....				2,985,600	2,500,000		
2499999. Total - Bonds - U.S. Political Subdivisions of States.....											32,947,555	31,750,000	238,333	
Bonds - U.S. Special Revenue and Special Assessment														
010268	AX	8	Alabama Fed Aid HW Fin AuthRev Ser A.....			11/16/2016.....	Citigroup.....				1,920,378	1,665,000		
010268	AY	6	Alabama Fed Aid HW Fin AuthRev Ser A.....			11/16/2016.....	Citigroup.....				1,912,852	1,665,000		
010268	AZ	3	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....			11/16/2016.....	Citigroup.....				1,145,250	1,000,000		
010268	BA	7	Alabama Fed Aid HW Fin AuthRev Spl Oblig.....			11/16/2016.....	Citigroup.....				2,856,375	2,500,000		
011842	UA	7	Alaska St Intl Arpts Rev Unref AMT Ser A.....			07/28/2016.....	Tax Free Exchange.....				4,306,227	4,365,000	70,931	
08527N	GW	0	Bernalillo Cnty NM Rev Gross Tax Rcpts.....			10/27/2016.....	NW Insurance Co. of Florida.....				2,091,940	2,000,000	7,583	
091096	KU	0	Birmingham AL Wtrwks Brd Rev Ref Sen Ser.....			08/24/2016.....	Goldman Sachs & Company.....				3,557,086	3,140,000		
091096	LM	7	Birmingham AL Wtrwks Brd Rev Ref Sub Ser.....			08/24/2016.....	Goldman Sachs & Company.....				12,979,443	11,595,000		
14329N	BT	0	Carmel IN Redev Auth Rev LBASS Cap Appre.....			10/27/2016.....	NW Insurance Co. of Florida.....				2,022,205	2,500,000		

SCHEDULE D - PART 3

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

1			2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends		
161045	HP	7	Charlotte NC Wtr & Swr Rev Ser 2008.....		10/27/2016.....	NW Insurance Co. of Florida.....		6,528,677	6,475,000	104,319		
29270C	S8	9	Energy NW WA Elec Rev Preref Columbia St.....		05/03/2016.....	Tax Free Exchange.....		2,942,181	2,915,000	49,393		
29270C	T6	2	Energy NW WA Elec Rev Unref Columbia Sta.....		05/03/2016.....	Tax Free Exchange.....		2,175,153	2,155,000	36,515		
3132GR	ZW	4	FGLMC Pool #Q06757 3.500% 03/15/42.....		01/01/2016.....	Scottsdale.....		5,091,738	4,940,259	14,409		
3138A8	F4	3	FNMA Pool #AH6486 4.000% 03/25/41.....		10/27/2016.....	NW Insurance Co. of Florida.....		4,623,211	4,592,235	13,266		
3138AE	J8	7	FNMA Pool #AI1186 4.000% 04/25/41.....		10/27/2016.....	NW Insurance Co. of Florida.....		11,550,885	11,473,562	33,146		
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45.....		10/27/2016.....	NW Insurance Co. of Florida.....		13,398,217	13,224,205	29,828		
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41.....		10/27/2016.....	NW Insurance Co. of Florida.....		5,972,250	5,802,093	15,330		
31419L	3D	3	FNMA Pool #AE9795 3.500% 11/25/40.....		10/27/2016.....	NW Insurance Co. of Florida.....		3,258,918	3,105,261	7,849		
39081H	AM	4	Great Lakes MI Wtr Auth Swr Ref 2nd Lien.....		10/14/2016.....	Citigroup.....		10,839,778	9,370,000			
407287	MF	5	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....		08/04/2016.....	RBC Dominion Securities.....		4,866,611	4,300,000			
407287	MG	3	Hamilton Cnty OH Sales Tax Rev Ref Ser A.....		08/04/2016.....	RBC Dominion Securities.....		4,789,580	4,250,000			
45470R	CX	2	Indiana St Fin Auth Hwy Rev Ref Ser C.....		07/27/2016.....	Merrill Lynch.....		13,215,000	10,000,000			
54659L	BS	2	LouisvilleJeffersn Cnty KY Rev Medical.....		07/13/2016.....	Morgan/JP/Securities - Bonds.....		27,492,250	25,000,000			
592647	CY	5	Met Wash DC Airpts Auth Rev AMT Ref Ser.....		06/15/2016.....	Morgan/JP/Securities - Bonds.....		18,366,900	15,000,000			
592647	CZ	2	Met Wash DC Airpts Auth Rev AMT Ref Ser.....		06/15/2016.....	Morgan/JP/Securities - Bonds.....		9,511,398	7,800,000			
592647	DB	4	Met Wash DC Airpts Auth Rev AMT Ref Ser.....		06/15/2016.....	Morgan/JP/Securities - Bonds.....		8,759,200	8,000,000			
594612	DH	3	Michigan St Crossover Refund Ref-Gans.....		07/20/2016.....	Loop Capital Markets.....		6,348,100	5,000,000			
594612	DJ	9	Michigan St Crossover Refund Rev Bds.....		07/14/2016.....	Loop Capital Markets.....		7,664,220	6,000,000			
646135	H2	2	New Jersey St Trans Auth Rev Sys Ser A.....		10/27/2016.....	NW Insurance Co. of Florida.....		5,630,329	5,400,000	113,850		
646136	2B	6	New Jersey St Trans Fd Rev Fed Hwy Reim.....		11/01/2016.....	Merrill Lynch.....		14,467,072	12,800,000	3,556		
646136	2C	4	New Jersey St Trans Fd Rev Fed Hwy Reim.....		11/01/2016.....	Merrill Lynch.....		4,373,928	3,900,000	1,083		
64971W	TT	7	NY City NY Trans Fin Auth Rev Fut Tax Se.....		10/27/2016.....	NW Insurance Co. of Florida.....		2,296,965	2,000,000	23,889		
665250	CQ	7	Northern IL Mun Pwr Agy Rev Ref Ser A.....		08/24/2016.....	Goldman Sachs & Company.....		3,807,896	3,420,000			
665250	CR	5	Northern IL Mun Pwr Agy Rev Ref Ser A.....		08/24/2016.....	Goldman Sachs & Company.....		3,326,130	3,000,000			
665250	CS	3	Northern IL Mun Pwr Agy Rev Ref Ser A.....		08/24/2016.....	Goldman Sachs & Company.....		3,952,392	3,580,000			
709221	UY	9	Pennsylvania St Tpk Commn Rev Ref Sub Se.....		08/03/2016.....	Siebert Branford (SBSC).....		12,325,900	10,000,000			
762238	BT	9	Rhode Island St Econ Dev Rev Corp Mtr Fu.....		10/27/2016.....	NW Insurance Co. of Florida.....		3,100,000	3,100,000	56,833		
762244	FE	6	Rhode Island Hlth&Ed Bldg Rev Ref Hosp F.....		08/08/2016.....	Morgan Stanley & Co Inc.....		1,877,537	1,540,000			
85732G	UE	8	State Public Sch Bldg Auth PAL Const Bds.....		10/20/2016.....	Bank of America BISD Dealer.....		11,442,800	10,000,000			
92817L	EZ	2	Virginia St Res Clean Wtr Rev LBASS Ref.....		10/27/2016.....	NW Insurance Co. of Florida.....		6,185,604	6,000,000	23,833		
956704	SN	1	West Virginia Univ Rev PJS Ser A.....		10/27/2016.....	NW Insurance Co. of Florida.....		5,147,320	5,000,000	18,958		
3199999. Total - Bonds - U.S. Special Revenue and Special Assessments.....								278,119,896	249,572,615	624,571		
Bonds - Industrial and Miscellaneous												
000000	00	0	Duke Finance LLC 1st Lien TL Nt 1.....		05/23/2016.....	Credit Suisse First Boston.....		11,165,414	12,406,015			
000000	00	0	Tronair Parent Inc 2nd Lien Term Ln Nt 1.....		10/19/2016.....	Guggenheim Securities LLC.....		7,720,000	8,000,000			
00115A	AA	7	AEP Transmission Co LLC Sr Nt.....		12/20/2016.....	Various.....		7,846,660	8,000,000	16,533		
001192	AM	5	AGL Capital Corp Sr Nt.....		09/28/2016.....	Various.....		10,310,480	10,000,000	106,979		
00163G	AQ	0	ALM Loan Funding CLO Ser 2012-7A CI A1R.....		09/13/2016.....	Citigroup.....		27,725,000	27,725,000			
00164M	AC	7	ALM Loan Funding CLO Ser 2015-12A CI A1.....		10/27/2016.....	NW Insurance Co. of Florida.....		3,990,495	4,000,000	2,700		
001749	AL	4	American Money Mgmt Corp CLO Ser 11-9A C.....		03/31/2016.....	Citigroup.....		11,175,000	11,175,000			
00183H	AA	9	Avenue of Americas CMBS Ser 2015-1177 CI.....		03/08/2016.....	Deutsche Bank Securities.....		8,362,587	8,310,000	6,826		
00191D	AM	2	ARES CLO Ltd Inc CLO Ser 2012-3A CI BR.....		08/20/2016.....	Nomura Securities Int'l Inc.....		20,000,000	20,000,000			
00206R	CU	4	AT&T Inc Sr Nt 5.650% 02/15/47.....		01/29/2016.....	Barclays Capital.....		1,496,490	1,500,000			
00287Y	AY	5	ABBVIE Inc Sr Nt 3.200% 05/14/26.....		12/01/2016.....	Bank of America BISD Dealer.....		1,898,200	2,000,000	3,911		
00817Y	AU	2	Aetna Inc Sr Nt 2.400% 06/15/21.....		06/02/2016.....	Citigroup.....		9,999,000	10,000,000			

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
00817Y AV 0	Aetna Inc Sr Nt	2.800% 06/15/23.....		06/02/2016.....	Citigroup.....		13,979,560	14,000,000	
00817Y AW 8	Aetna Inc Sr Nt	3.200% 06/15/26.....		06/02/2016.....	UBS Warburg London.....		1,992,520	2,000,000	
01448Y AE 3	ALESCO Pfd Fdg Ltd ABS Mezz Nt Ser A7 Cl.....			12/23/2016.....	Interest Capitalization.....		125,376	125,376	
020053 AS 3	ALM Loan Funding CLO Ser 2013-8A CI A1R.....			09/28/2016.....	Bank of America BISD Dealer.....		20,000,000	20,000,000	
020053 AU 8	ALM Loan Funding CLO Ser 2013-8A CI A2R.....			09/28/2016.....	Bank of America BISD Dealer.....		5,000,000	5,000,000	
02209S AD 5	Altria Group Inc Co Gtd Nt.....			01/01/2016.....	Scottsdale.....		1,091,170	1,000,000	13,742
023608 AG 7	Ameren Corp Sr Nt	3.650% 02/15/26.....		11/18/2016.....	Various.....		8,184,008	8,100,000	48,940
02361D AL 4	Ameren Illinois Co Sr Nt.....			08/17/2016.....	KeyCorp.....		2,529,590	2,425,000	31,101
02361D AP 5	Ameren Illinois Co Sr Nt.....			09/14/2016.....	Various.....		13,566,377	12,616,000	125,223
02361D AP 5	Ameren Illinois Co Sr Nt.....			01/01/2016.....	Scottsdale.....		1,499,177	1,500,000	16,250
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013.....			01/01/2016.....	Scottsdale.....		1,650,870	1,650,870	37,681
02665W BF 7	American Honda Finance Sr Nt.....			07/07/2016.....	BNP Paribas Securities.....		29,990,100	30,000,000	
02665W BH 3	American Honda Finance Sr Nt.....			09/06/2016.....	Deutsche Bank Securities.....		3,987,920	4,000,000	
03040W AK 1	American Water Cap Corp Sr Nt.....			07/07/2016.....	Merrill Lynch.....		1,117,920	1,000,000	14,010
03040W AL 9	American Water Cap Corp Sr Nt.....			07/12/2016.....	Morgan Stanley & Co Inc.....		3,801,595	3,500,000	44,294
031162 BM 1	Amgen Inc Sr Nt	3.875% 11/15/21.....		10/27/2016.....	NW Insurance Co. of Florida.....		3,813,783	3,750,000	65,391
031162 CH 1	Amgen Inc Sr Nt	2.250% 08/19/23.....		08/10/2016.....	Citigroup.....		6,982,430	7,000,000	
035240 AD 2	Anheuser-Busch Inbev Worldwide Sr Nt.....			12/16/2016.....	Tax Free Exchange.....		2,013,282	2,000,000	31,458
03765L AJ 1	Apidos CLO CLO Ser 2015-20A CI A1R.....			11/17/2016.....	Morgan Stanley & Co Inc.....		3,500,000	3,500,000	
03765L AK 8	Apidos CLO CLO Ser 2015-20A CI A2R.....			11/17/2016.....	Morgan Stanley & Co Inc.....		20,500,000	20,500,000	
03765P AA 1	Apidos CLO CLO Ser 2015-21A CI A1.....			05/24/2016.....	Morgan Stanley & Co Inc.....		9,990,000	10,000,000	22,348
03765X AB 2	Apidos CLO CLO Ser 2015-22A CL A1.....			08/26/2016.....	Barclays Capital.....		18,072,000	18,000,000	46,108
037833 BS 8	Apple Inc Sr Nt	2.250% 02/23/21.....		02/16/2016.....	Morgan/JP/Securities - Bonds.....		9,992,900	10,000,000	
037833 BZ 2	Apple Inc Sr Nt	2.450% 08/04/26.....		07/28/2016.....	Morgan/JP/Securities - Bonds.....		9,972,700	10,000,000	
039483 BL 5	Archer-Daniels-Midland Co Sr Nt.....			09/20/2016.....	Various.....		30,849,750	31,000,000	58,750
05491L AE 8	Barclays Commercial Mtg Sec CMBS Ser 201.....			08/05/2016.....	Barclays Capital.....		7,209,999	7,000,000	12,528
05508T AP 7	B&G Foods Inc Term Ln B Nt 1.....			12/14/2016.....	Barclays Capital.....		795,904	789,000	
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....			09/20/2016.....	NW Life GA 7-10.....		6,105,544	6,000,000	11,895
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS.....			09/20/2016.....	NW Life GA 7-10.....		3,051,558	3,000,000	6,404
05531F AV 5	BB&T Corp Sr Nt	2.050% 05/10/21.....		05/05/2016.....	Deutsche Bank Securities.....		8,491,160	8,500,000	
05538B AH 8	BE Aerospace Inc Term Ln Nt 1.....			05/03/2016.....	Tax Free Exchange.....		447,357	447,357	
05538B AH 8	BE Aerospace Inc Term Ln Nt 2.....			06/01/2016.....	Tax Free Exchange.....		447,357	447,357	
05618D AA 2	Babson CLO Ltd CLO Ser 2014-IA CI A1.....			06/01/2016.....	Morgan Stanley & Co Inc.....		5,535,570	5,550,000	15,393
05618L AA 4	Babson CLO Ltd CLO Ser 2014-IIA CI A.....			06/01/2016.....	Mizuho Securities Inc.....		9,918,000	10,000,000	27,533
06051G GC 7	Bank of America Corp Sub Nt.....			11/21/2016.....	Bank of America BISD Dealer.....		10,000,000	10,000,000	
06406F AE 3	Bank NY Co Inc Sr Nt	2.450% 08/17/26.....		08/09/2016.....	Goldman Sachs & Company.....		8,965,170	9,000,000	
06406G AA 9	Bank of NY Mellon Corp MT Sub Nt.....			10/24/2016.....	Morgan Stanley & Co Inc.....		4,994,500	5,000,000	
07331Q AA 5	Bayview Opport Mast Fund Trust RMBS Ser.....			12/16/2016.....	Citigroup.....		15,436,512	15,000,000	
087634 AV 3	Betony CLO Ltd CLO Ser 2015-1A CI BR.....			11/17/2016.....	Credit Suisse First Boston.....		32,000,000	32,000,000	
09062X AB 9	Biogen Inc Sr Nt	6.875% 03/01/18.....		01/01/2016.....	Scottsdale.....		1,087,853	1,000,000	22,917
092113 AH 2	Black Hills Corp Sr Nt.....			08/15/2016.....	US Bancorp.....		1,090,580	1,000,000	9,208
092113 AM 1	Black Hills Corp Sr Nt.....			09/06/2016.....	Various.....		18,166,184	18,100,000	3,500
10112R AY 0	Boston Properties LP Sr Nt.....			08/08/2016.....	Morgan/JP/Securities - Bonds.....		10,423,455	10,500,000	
12189L AQ 4	Burlington Northern Santa Fe Sr Nt.....			10/27/2016.....	NW Insurance Co. of Florida.....		2,066,574	2,000,000	11,978
124857 AD 5	CBS Corp Co Gtd Nt	5.750% 04/15/20.....		01/01/2016.....	Scottsdale.....		999,400	1,000,000	12,139
124857 AR 4	CBS Corp Sr Nt	2.900% 01/15/27.....		07/06/2016.....	Morgan/JP/Securities - Bonds.....		7,376,250	7,500,000	

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

1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
1248EP BM 4	CCO Holdings LLC Hgh Yld Sr Nt.....				05/23/2016.....	Tax Free Exchange.....		9,024,647	9,000,000	140,875
12508F AC 2	CDGJ Commercial Mortgage Trust CMBS Ser.....				10/27/2016.....	NW Insurance Co. of Florida.....		2,972,184	3,000,000	1,987
12543K AJ 3	Community Health Systems Inc Term Ln A N.....				11/30/2016.....	Tax Free Exchange.....		182,770	183,367	
12543K AL 8	Community Health Systems Inc Term Ln F N.....				11/30/2016.....	Tax Free Exchange.....		15,476	15,476	4
12543K AL 8	Community Health Systems Inc Term Ln F N.....				05/31/2016.....	Tax Free Exchange.....		359,744	359,744	74
12543K AM 6	Community Health Systems Inc Term Ln G N.....				11/30/2016.....	Tax Free Exchange.....		87,754	87,754	31
12543K AN 4	Community Health Systems Inc Term Ln H N.....				11/30/2016.....	Tax Free Exchange.....		33,919	34,027	11
125896 BP 4	CMS Energy Corp Sr Nt 3.600% 11/15/25.....				06/22/2016.....	Various.....		11,056,497	10,544,000	29,197
125896 BQ 2	CMS Energy Corp Sr Nt 3.000% 05/15/26.....				06/22/2016.....	Goldman Sachs & Company.....		7,045,500	7,000,000	29,583
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20.....				09/20/2016.....	NW Life Mkt Risk Capital.....		9,248,860	9,000,000	20,312
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20.....				09/20/2016.....	NW Life Mkt Risk Capital.....		20,169,290	20,000,000	45,138
12593Y BC 6	Comm Mortgage Trust CMBS Ser 2016-CR28 C.....				01/27/2016.....	Deutsche Bank Securities.....		19,543,745	18,975,000	16,722
12594E AC 0	CNT Holdings III Corp 1st Lien Term Ln N.....				11/04/2016.....	Various.....		26,911,467	27,146,894	
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS Cl.....				09/20/2016.....	NW Life P S Def Comp.....		6,214,714	6,305,000	10,270
126671 6B 7	CWABS Inc RMBS Ser 2004-5 Cl 1A.....				09/08/2016.....	Morgan Stanley & Co Inc.....		7,996,785	8,476,221	4,583
12670U AB 3	CWGS Term Ln Nt 1 4.633% 11/08/23.....				11/30/2016.....	Goldman Sachs & Company.....		13,290,215	13,357,000	
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	
14309Y AQ 7	Carlyle Global Mkt Strat CLO Ser 2012-4.....				10/14/2016.....	Morgan Stanley & Co Inc.....		16,000,000	16,000,000	
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt.....				11/22/2016.....	Various.....		14,309,211	14,233,885	
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20.....				01/01/2016.....	Scottsdale.....		2,055,606	2,000,000	16,678
151020 AH 7	Celgene Corp Sr Nt 3.250% 08/15/22.....				10/27/2016.....	NW Insurance Co. of Florida.....		4,983,236	5,000,000	32,500
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser.....				10/28/2016.....	Various.....		19,707,384	19,467,764	25,153
17275R AR 3	Cisco Systems Inc Sr Nt.....				10/27/2016.....	NW Insurance Co. of Florida.....		2,499,142	2,500,000	8,264
17275R BH 4	Cisco Sys Inc Sr Nt 2.200% 09/20/23.....				09/13/2016.....	Bank of America Bisd Dealer.....		12,973,220	13,000,000	
172967 EV 9	Citigroup Inc Sr Nt 8.500% 05/22/19.....				01/01/2016.....	Scottsdale.....		1,106,631	1,000,000	9,208
191216 BZ 2	Coca-Cola Co Sr Nt 2.250% 09/01/26.....				11/18/2016.....	Various.....		23,881,180	24,500,000	51,875
20030N BV 2	Comcast Corp Sr Nt 1.625% 01/15/22.....				07/12/2016.....	Citigroup.....		9,990,100	10,000,000	
20030N BW 0	Comcast Corp Sr Nt 2.350% 01/15/27.....				07/12/2016.....	Various.....		9,996,325	10,000,000	
20047T AJ 8	Comm Mortgage Trust CMBS Ser 2014-TWC Cl.....				10/27/2016.....	NW Insurance Co. of Florida.....		4,942,200	5,000,000	4,629
205887 BR 2	ConAgra Foods Inc Sr Nt.....				10/27/2016.....	NW Insurance Co. of Florida.....		1,802,314	1,900,000	15,538
232820 AJ 9	Cytec Inds Inc Sr Nt 3.500% 04/01/23.....				10/27/2016.....	NW Insurance Co. of Florida.....		4,757,979	5,000,000	12,639
233331 AR 8	DTE Energy Co Sr Nt 3.850% 12/01/23.....				08/30/2016.....	Suntrust.....		10,984,300	10,000,000	97,319
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24.....				02/18/2016.....	Goldman Sachs & Company.....		2,062,600	2,000,000	15,944
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24.....				10/27/2016.....	NW Insurance Co. of Florida.....		3,997,221	4,000,000	34,222
23338V AB 2	DTE Electric Co Sr Nt 3.650% 03/15/24.....				06/30/2016.....	KeyCorp.....		1,103,370	1,000,000	11,254
24422E TH 2	Deere /John/ Cap Corp MT Sr Nt.....				06/07/2016.....	Citigroup.....		2,999,490	3,000,000	
25468P DK 9	Disney Walt Co Sr Nt 3.000% 02/13/26.....				01/05/2016.....	Citigroup.....		7,968,000	8,000,000	
25468P DM 5	Disney Walt Co Sr Nt 1.850% 07/30/26.....				07/07/2016.....	Merrill Lynch.....		24,474,250	25,000,000	
256746 AB 4	Dollar Tree Inc Sr Nt 5.750% 03/01/23.....				08/01/2016.....	Tax Free Exchange.....		5,221,627	5,000,000	119,792
256746 AD 0	Dollar Tree Inc Sr Nt 5.250% 03/01/20.....				08/01/2016.....	Tax Free Exchange.....		2,038,391	2,000,000	43,750
25674D AJ 2	Dollar Tree Inc Term Ln B-3 Nt 1.....				09/22/2016.....	Tax Free Exchange.....		4,553,398	4,556,847	
25746U CB 3	Dominion Resources Inc Sr Nt.....				03/09/2016.....	Merrill Lynch.....		9,885,400	10,000,000	103,715
25746U CJ 6	Dominion Resources Inc Sr Nt.....				08/04/2016.....	Mizuho Securities Inc.....		6,989,990	7,000,000	
25746U CK 3	Dominion Resources Inc Sr Nt.....				08/04/2016.....	Mizuho Securities Inc.....		1,999,300	2,000,000	
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt.....				10/27/2016.....	NW Insurance Co. of Florida.....		2,447,151	2,426,000	80,888
26138E AU 3	Dr Pepper Snapple Group Inc Sr Nt.....				09/07/2016.....	Morgan/JP/Securities - Bonds.....		6,977,320	7,000,000	

SCHEDULE D - PART 3

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

1	2	3	4	5	6	7	8	9
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
26138E AW 9	Dr Pepper Snapple Group Inc Sr Nt.....		12/05/2016.....	Credit Suisse First Boston.....		9,996,200	10,000,000	
26249G AF 7	Dryden Sr Ln Fd CLO 2014-33A BR.....		11/07/2016.....	Goldman Sachs & Company.....		6,000,000	6,000,000	13,824
26441C AD 7	Duke Energy Corp Sr Nt.....		01/01/2016.....	Scottsdale.....		1,075,364	1,000,000	14,869
26441C AS 4	Duke Energy Corp Sr Nt.....		08/09/2016.....	Barclays Capital.....		11,963,040	12,000,000	
26441Y AW 7	Duke-Weeks Realty LP Sr Nt.....		06/28/2016.....	Goldman Sachs & Company.....		3,510,375	3,300,000	26,996
26441Y AZ 0	Duke-Weeks Realty LP Sr Nt.....		07/01/2016.....	Various.....		13,205,180	13,200,000	6,040
26884T AA 0	ERAC USA Finance Company Sr Nt.....		01/01/2016.....	Scottsdale.....		1,373,379	1,290,000	16,931
277432 AH 3	Eastman Chem Co Sr Nt 5.500% 11/15/19.....		01/01/2016.....	Scottsdale.....		1,025,520	1,000,000	7,028
278865 AU 4	Ecolab Inc Sr Nt 3.250% 01/14/23.....		11/28/2016.....	Cantor Fitzgerald.....		2,546,575	2,500,000	30,920
278865 AV 2	Ecolab Inc Sr Nt 2.700% 11/01/26.....		12/02/2016.....	Various.....		14,237,950	14,500,000	18,900
281020 AJ 6	Edison International Sr Nt.....		11/21/2016.....	Bank of America BISR Dealer.....		3,497,725	3,500,000	20,076
29103D AD 8	Emera US Finance LP Sr Nt.....		06/09/2016.....	Morgan/JP/Securities - Bonds.....		4,995,150	5,000,000	
29364D AQ 3	Entergy Arkansas Inc 1st Mtg Bd.....		06/01/2016.....	KeyCorp.....		2,371,886	2,200,000	25,438
29364D AS 9	Entergy Arkansas Inc 1st Mortgage Bond.....		12/14/2016.....	Various.....		23,001,062	21,600,000	59,878
29364D AU 4	Entergy Arkansas Inc 1st Mtg Bd.....		09/26/2016.....	Various.....		6,842,370	6,500,000	42,292
30040W AA 6	Eversource Energy Sr Nt.....		10/12/2016.....	Wells Fargo.....		6,218,955	6,115,000	13,589
30261X AA 6	FREMF Mortgage Trust CMBS Ser 2010-K9 Cl.....		09/20/2016.....	NW Life C&S Fixed Inc.....		7,126,035	6,651,000	18,822
31428X BC 9	Fedex Corp Sr Nt 3.200% 02/01/25.....		01/01/2016.....	Scottsdale.....		1,458,956	1,500,000	20,000
316773 CT 5	Fifth Third Bancorp Sr Nt.....		08/25/2016.....	Suntrust.....		5,191,400	5,000,000	13,177
31677Q BG 3	Fifth Third Bancorp Sr Nt.....		06/09/2016.....	Deutsche Bank Securities.....		9,992,500	10,000,000	
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln.....		10/14/2016.....	Tax Free Exchange.....		14,297,191	14,597,745	
32007U BS 7	First Data Corp New Term Ln B Nt 1.....		12/28/2016.....	Tax Free Exchange.....		1,862,805	1,865,907	899
341081 FJ 1	Florida Pwr & Lt Co 1st Mtg Bd.....		11/18/2016.....	Morgan Stanley & Co Inc.....		2,553,885	2,500,000	24,139
341081 FK 8	Florida Pwr & Lt Co 1st Mtg Bd.....		07/06/2016.....	Morgan Stanley & Co Inc.....		15,163,260	14,000,000	50,556
341081 FM 4	Florida Pwr & Lt Co Nt.....		12/07/2016.....	Various.....		17,404,584	16,850,000	41,263
345397 WY 5	Ford Motor Cr Co Sr Nt.....		10/27/2016.....	NW Insurance Co. of Florida.....		2,000,000	2,000,000	24,960
35671D AZ 8	Freeport-McMoran Copper & Gold Sr Nt.....		10/27/2016.....	NW Insurance Co. of Florida.....		1,359,375	1,500,000	6,781
36251X AS 6	GS Mortgage Securities Trust CMBS Ser 20.....		11/16/2016.....	Goldman Sachs & Company.....		3,707,866	3,600,000	9,506
369550 AU 2	General Dynamics Corp Sr Nt.....		11/10/2016.....	Various.....		3,011,280	3,000,000	188
369550 AW 8	General Dynamics Corp Sr Nt.....		12/09/2016.....	Various.....		33,328,879	34,940,000	219,990
369550 AX 6	General Dynamics Corp Sr Nt.....		11/18/2016.....	Various.....		8,024,360	8,500,000	48,550
373334 KF 7	Georgia Pwr Co Sr Nt 2.400% 04/01/21.....		03/02/2016.....	Merrill Lynch.....		8,981,550	9,000,000	
375558 BM 4	Gilead Sciences Inc Sr Nt.....		09/15/2016.....	Morgan/JP/Securities - Bonds.....		3,998,960	4,000,000	
38081E AA 9	Golden Bear RMBS Ser 2016-1A Cl A.....		06/15/2016.....	Natixis.....		7,174,381	7,174,381	
404119 BU 2	HCA Inc High Yield Corp.....		09/14/2016.....	Deutsche Bank Securities.....		1,002,500	1,000,000	4,250
404122 AT 0	HCA Inc Term Ln B7 Nt 1.....		12/15/2016.....	Various.....		1,629,362	1,621,549	
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl.....		05/09/2016.....	Credit Suisse First Boston.....		1,881,930	1,850,699	10,666
437076 BN 1	Home Depot Inc Sr Nt 2.125% 09/15/26.....		09/06/2016.....	Merrill Lynch.....		5,934,240	6,000,000	
437084 RY 4	Home Equity Asset Tr RMBS Ser 2006-1 Cl.....		11/30/2016.....	Nomura Securities Int'l Inc.....		8,784,141	9,300,000	2,718
438516 BL 9	Honeywell International Inc Sr Nt.....		11/21/2016.....	Various.....		23,787,090	24,500,000	21,319
446150 AG 9	Huntington Bancshares Sub Bk Nt.....		01/01/2016.....	Scottsdale.....		1,086,156	1,000,000	3,111
446150 AK 0	Huntington Bancshares Sr Nt.....		08/04/2016.....	Goldman Sachs & Company.....		13,978,860	14,000,000	
44701P AX 2	Huntsman International Inc 2015 Extended.....		09/30/2016.....	Tax Free Exchange.....		829,769	834,316	174
44701P AX 2	Huntsman International Inc 2015 Extended.....		01/13/2016.....	Goldman Sachs & Company.....		5,375,758	5,443,805	
44701P AZ 7	Huntsman International Inc New TL B Nt 2.....		12/15/2016.....	Tax Free Exchange.....		6,835,519	6,912,147	
449934 AD 0	IMS Health Inc High Yield Corp.....		10/13/2016.....	Various.....		10,812,813	10,550,000	7,222
45256# AB 8	Impact CIL Parent LLC ABS Revolving Nt S.....		08/08/2016.....	Direct.....		12,288,854	12,288,854	

SCHEDULE D - PART 3
Showing all Long-Term Bonds and Stocks ACQUIRED During Current Year

1			2	3	4	5	6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
45257#	AA	9	Impact Childcare LLC CDO Revol Nt Ser200.....		10/15/2016.....	Interest Capitalization.....		27,471	27,471	
454889	AN	6	Indiana Michigan Pwr Co Sr Nt Ser I.....		10/27/2016.....	NW Insurance Co. of Florida.....		2,470,522	2,253,000	18,400
457187	AB	8	Ingredion Inc Sr Nt 3.200% 10/01/26.....		10/18/2016.....	Various.....		16,712,360	16,500,000	10,311
458140	AU	4	Intel Corp Sr Nt 2.600% 05/19/26.....		05/12/2016.....	Merrill Lynch.....		9,974,600	10,000,000	
465685	AJ	4	ITC Holdings Corp Sr Nt.....		10/27/2016.....	NW Insurance Co. of Florida.....		2,992,077	3,000,000	40,150
46623E	KG	3	JP Morgan Chase & Co Sr Nt.....		08/03/2016.....	Morgan/JP/Securities - Bonds.....		10,000,000	10,000,000	
485170	AR	5	Kansas City Southern Inds Inc Sr Nt.....		07/26/2016.....	Tax Free Exchange.....		3,995,983	4,000,000	30,372
49338C	AB	9	Keyspan Gas East Corp Sr Nt.....		08/03/2016.....	Various.....		15,307,034	15,300,000	297
49446R	AR	0	Kimco Realty Corp Sr Nt.....		11/01/2016.....	Wells Fargo.....		8,954,010	9,000,000	
49803X	AA	1	Kite Realty Group LP Sr Nt.....		09/28/2016.....	US Bancorp.....		16,033,940	16,000,000	3,889
50077L	AK	2	Kraft Heinz Foods Co Sr Nt.....		08/19/2016.....	Tax Free Exchange.....		10,053,584	10,000,000	37,306
502413	AZ	0	L-3 Communications Corp Sr Nt.....		10/27/2016.....	NW Insurance Co. of Florida.....		3,230,930	3,046,000	40,994
53117C	AN	2	Liberty Property LP Sr Nt.....		09/20/2016.....	Wells Fargo.....		9,202,000	8,600,000	96,571
53117C	AP	7	Liberty Property LP Sr Nt.....		09/20/2016.....	Wells Fargo.....		7,323,930	7,125,000	65,461
53117C	AQ	5	Liberty Property LP Sr Nt.....		09/14/2016.....	Various.....		4,346,680	4,000,000	13,811
53117C	AS	1	Liberty Property LP Sr Nt.....		12/06/2016.....	Various.....		10,358,028	10,500,000	17,288
539830	BE	8	Lockheed Martin Corp Sr Nt.....		10/27/2016.....	NW Insurance Co. of Florida.....		3,242,103	3,250,000	14,661
539830	BH	1	Lockheed Martin Corp Sr Nt.....		02/12/2016.....	Various.....		2,607,800	2,500,000	20,955
542514	NC	4	Long Beach Mtg Loan Tr RMBS Ser 2005-WL2.....		11/02/2016.....	Amherst Pierpont Securities.....		8,806,532	9,279,191	4,252
55953T	AA	5	Magnetite CLO Ltd CLO Ser 2016-18A CI A.....		09/29/2016.....	Goldman Sachs & Company.....		12,000,000	12,000,000	
58155Q	AD	5	McKesson Corp Sr Nt 4.750% 03/01/21.....		01/01/2016.....	Scottsdale.....		998,236	1,000,000	15,833
594918	BP	8	Microsoft Corp Sr Nt 1.550% 08/08/21.....		08/01/2016.....	Bank of America BISD Dealer.....		7,492,125	7,500,000	
594918	BQ	6	Microsoft Corp Sr Nt 2.000% 08/08/23.....		08/01/2016.....	Bank of America BISD Dealer.....		16,101,712	16,150,000	
594918	BR	4	Microsoft Corp Sr Nt 2.400% 08/08/26.....		08/01/2016.....	Bank of America BISD Dealer.....		6,986,980	7,000,000	
60871R	AF	7	Molson Coors Brewing Co Sr Nt.....		06/28/2016.....	Merrill Lynch.....		7,497,150	7,500,000	
60871R	AG	5	Molson Coors Brewing Co Sr Nt.....		11/15/2016.....	Various.....		23,534,825	23,500,000	48,583
61691E	AY	1	Morgan Stanley Capital I Tr CMBS Ser 201.....		11/22/2016.....	Morgan Stanley & Co Inc.....		16,582,393	16,100,000	9,220
617459	AD	4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2.....		09/20/2016.....	NW Life C&S Fixed Inc.....		47,076,392	46,500,000	114,389
61746B	ED	4	Morgan Stanley MT Nt 2.625% 11/17/21.....		11/14/2016.....	Morgan Stanley & Co Inc.....		14,923,350	15,000,000	
61763Q	AS	0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP.....		10/27/2016.....	NW Insurance Co. of Florida.....		2,041,230	2,000,000	4,913
61763X	BF	2	Morgan Stanley BAML Tr CMBS Ser 2014-C18.....		09/20/2016.....	NW L&A Agency Life.....		22,382,816	22,400,000	44,322
61764J	AA	4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....		09/20/2016.....	NW Life C&S Fixed Inc.....		5,110,839	5,000,000	9,154
61764J	AD	8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....		09/20/2016.....	NW Life C&S Fixed Inc.....		13,788,734	13,500,000	26,313
61764J	AE	6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP.....		09/20/2016.....	NW Life C&S Fixed Inc.....		3,044,455	3,000,000	6,043
61764R	BD	9	Morgan Stanley BAML Tr CMBS 2015-C20 CI.....		01/01/2016.....	Scottsdale.....		4,007,124	4,000,000	10,230
61765L	AS	9	Morgan Stanley BAML Tr CMBS Ser 2015-C24.....		09/20/2016.....	NW L&A Fix Indx Ann.....		10,897,595	10,600,000	19,463
61766L	BQ	1	Morgan Stanley BAML Tr CMBS Ser 2016-C28.....		02/12/2016.....	Bank of America BISD Dealer.....		22,659,685	22,000,000	48,224
626717	AE	2	Murphy Oil Corp Sr Nt 3.500% 12/01/17.....		10/27/2016.....	NW Insurance Co. of Florida.....		4,001,675	4,000,000	56,778
62946U	AF	7	New Res Adv Rec Tr LBASS Ser 2016-T5 CI.....		11/22/2016.....	Barclays Capital.....		24,999,998	25,000,000	
637417	AJ	5	National Retail Properties Inc Sr Nt.....		12/09/2016.....	Various.....		8,392,815	8,500,000	400
637432	NJ	0	National Rural Utilities Coop ABS Coll T.....		02/03/2016.....	RBC Dominion Securities.....		2,991,810	3,000,000	
64129X	AS	8	Neuberger Berman CLO Ltd CLO Ser 2014-16.....		07/08/2016.....	Bank of America BISD Dealer.....		20,000,000	20,000,000	
64952W	CH	4	New York Life Global Fdg Sec Nt.....		07/13/2016.....	Various.....		18,519,391	18,500,000	1,168
64952W	CJ	0	New York Life Global Fdg Sec Nt.....		09/07/2016.....	Morgan/JP/Securities - Bonds.....		19,961,800	20,000,000	
651229	AW	6	Newell Rubbermaid Inc Sr Nt.....		07/19/2016.....	BNP Paribas Secuties.....		8,766,240	8,000,000	104,533
651229	BA	3	Newell Rubbermaid Inc Sr Nt.....		10/26/2016.....	Tax Free Exchange.....		6,210,370	6,135,000	137,185

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1	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
654740 AS 8	Nissan Motor Acceptance Corp Sr Nt.....				09/07/2016.....	Citigroup.....		9,981,000	10,000,000	
655044 AH 8	Noble Energy Inc Sr Nt.....				10/27/2016.....	NW Insurance Co. of Florida.....		1,247,249	1,250,000	21,938
665772 CK 3	Northern States Pwr Co MN 1st Mtg Bd.....				11/18/2016.....	Morgan Stanley & Co Inc.....		2,001,860	2,000,000	1,156
666807 BA 9	Northrop Grumman Corp Sr Nt.....				01/01/2016.....	Scottsdale.....		2,163,865	2,000,000	42,083
666807 BG 6	Northrop Grumman Corp Sr Nt.....				11/15/2016.....	Various.....		49,960,060	47,500,000	519,233
67102Q AH 1	Oak Hill Credit Partners CLO Ser 2012-7A.....				12/09/2016.....	Citigroup.....		12,000,000	12,000,000	18,650
67102Q AK 4	Oak Hill Credit Partners CLO Ser 2012-7A.....				12/09/2016.....	Citigroup.....		25,000,000	25,000,000	54,003
67109B CC 6	OHA Loan Funding Ltd CLO Ser 2015-1A Cl.....				11/29/2016.....	Morgan/JP/Securities - Bonds.....		15,685,000	15,685,000	
677415 CP 4	Ohio Pwr Co Sr Nt 5.375% 10/01/21.....				12/16/2016.....	KeyCorp.....		2,481,497	2,231,000	26,648
68389X BL 8	Oracle Corp Sr Nt 2.400% 09/15/23.....				06/29/2016.....	Morgan/JP/Securities - Bonds.....		6,998,810	7,000,000	
68389X BM 6	Oracle Corp Sr Nt 2.650% 07/15/26.....				06/29/2016.....	Morgan/JP/Securities - Bonds.....		9,962,400	10,000,000	
68557N AC 7	Orbital ATK Inc Sr Nt 5.500% 10/01/23.....				05/17/2016.....	Tax Free Exchange.....		1,032,537	1,000,000	7,028
693304 AT 4	Peco Energy Co 1st Mtg Bd.....				08/08/2016.....	Various.....		11,118,300	10,500,000	77,700
69349L AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22.....				01/01/2016.....	Scottsdale.....		1,390,738	1,500,000	6,750
69352P AL 7	PPL Capital Funding Inc Sr Nt.....				05/12/2016.....	Wells Fargo.....		8,988,480	9,000,000	
694308 HP 5	Pacific Gas & Elec Co Sr Nt.....				02/23/2016.....	Various.....		8,983,476	9,000,000	
70069F AZ 0	Park Place Securities Inc RMBS Ser 2004-.....				06/27/2016.....	Raymond James & Assoc Inc.....		4,597,125	5,200,000	648
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-.....				03/18/2016.....	Credit Suisse First Boston.....		4,313,931	4,490,755	4,903
71270Q EB 8	Peoples United Bank Sr Nt.....				02/25/2016.....	Jeffries & Co Inc.....		1,975,260	2,000,000	10,222
71579U AB 1	Petco Animal Supplies Term Ln B-1 Nt 1.....				12/01/2016.....	Citigroup.....		3,018,750	3,000,000	
71579U AE 5	Petco Animal Supplies Term Ln B-2 Nt 1.....				12/29/2016.....	Various.....		10,067,500	10,000,000	
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1.....				10/14/2016.....	Tax Free Exchange.....		32,569,815	32,509,937	
717081 EA 7	Pfizer Inc Nt 3.000% 12/15/26.....				11/14/2016.....	Credit Suisse First Boston.....		19,829,600	20,000,000	
718172 AA 7	Philip Morris Intl Inc Sr Nt.....				01/01/2016.....	Scottsdale.....		1,042,289	1,000,000	7,063
720198 AD 2	Piedmont Operating Partnership Sr Nt.....				01/01/2016.....	Scottsdale.....		1,385,575	1,385,000	18,147
72349B AJ 3	Pinnacle Park CLO Ltd CLO Ser 2014-1A Cl.....				12/12/2016.....	Merrill Lynch.....		5,000,000	5,000,000	
72584D AD 6	Yum Brands Term Ln B Nt 1.....				06/28/2016.....	Goldman Sachs & Company.....		6,435,163	6,467,500	
737679 DG 2	Potomac Elec Pwr Co 1st Mortgage Bond.....				06/28/2016.....	Merrill Lynch.....		30,341,680	27,857,000	286,642
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt.....				03/23/2016.....	Interest Capitalization.....		18,805	18,805	
74041W AB 1	Preferred Term Sec Ltd VI LBASS Sr Nt Cl.....				12/15/2016.....	Guggenheim Securities LLC.....		7,500,000	10,000,000	39,822
74256L AW 9	Principal LFE GLB Fnd II Nt.....				11/14/2016.....	HSBC Securities.....		24,924,000	25,000,000	
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C.....				09/20/2016.....	NW Life P S Def Comp.....		8,120,112	8,800,000	15,680
74937T AA 7	RCO Mtg LLC RMBS Ser 2016-SFR1 A.....				12/12/2016.....	Nomura Securities Int'l Inc.....		11,463,949	11,482,000	53,822
74966F AJ 2	RP Crown Parent Term Ln Nt 1.....				12/02/2016.....	Various.....		24,962,250	24,900,000	
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	
756109 AP 9	Realty Income Corp Sr Nt.....				10/04/2016.....	Citigroup.....		1,106,280	1,000,000	8,525
756109 AQ 7	Realty Income Corp Sr Nt.....				12/13/2016.....	Various.....		1,909,098	1,840,000	23,668
756109 AR 5	Realty Income Corp Sr Nt.....				12/05/2016.....	Various.....		3,157,903	3,000,000	26,813
756109 AS 3	Realty Income Corp Sr Nt.....				10/04/2016.....	Citigroup.....		6,906,970	7,000,000	
758203 AA 1	Reed Elsevier Plc Deb 6.625% 10/15/23.....				01/01/2016.....	Scottsdale.....		1,117,811	1,000,000	13,986
760759 AR 1	Republic Services Inc Sr Nt.....				07/01/2016.....	Various.....		21,052,800	21,000,000	161
761713 AY 2	Reynolds American Inc Sr Nt.....				10/27/2016.....	NW Insurance Co. of Florida.....		5,496,734	5,500,000	44,054
76761R AC 3	Riserva CLO Ltd CLO Ser 2016-3A Cl B1.....				12/01/2016.....	Credit Suisse First Boston.....		20,000,000	20,000,000	
771196 BK 7	Roche Hldgs Inc Sr Nt 2.625% 05/15/26.....				02/22/2016.....	Citigroup.....		5,494,722	5,550,000	
78469Q AK 8	SPS Servicer Advance Rec Tr RMBS Ser 201.....				11/16/2016.....	Credit Suisse First Boston.....		20,896,940	20,900,000	
785592 AP 1	Sabine Pass Liquefaction Hgh Yld Corp 1s.....				09/13/2016.....	Various.....		2,065,500	1,900,000	28,428

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
785592 AR 7	Sabine Pass Liquefaction High Yield Corp.....			10/26/2016.....	Various.....		3,348,750	3,300,000	7,917
797440 BU 7	San Diego Gas & Elec Co 1st Mtg Bd.....			05/16/2016.....	Citigroup.....		4,983,750	5,000,000	
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 7.....			11/30/2016.....	Tax Free Exchange.....		14,492,365	14,520,143	
81211K AX 8	Sealed Air Corp Sr Nt 5.500% 09/15/25.....			10/11/2016.....	Nomura Securities Int'l Inc.....		2,155,000	2,000,000	8,708
817565 CB 8	Service Corp Intl Sr Nt.....			10/14/2016.....	Various.....		6,162,250	5,800,000	121,594
81760H AE 2	ServiceMaster Co Term Ln C Nt 1.....			12/13/2016.....	Bank of America BISD Dealer.....		6,000,000	6,000,000	
83578B AH 6	Sophia LP Term Ln Nt 1.....			10/17/2016.....	Bank of America BISD Dealer.....		2,486,464	2,475,941	
842434 CQ 3	Southern CA Gas Co 1st Mtg.....			07/25/2016.....	Various.....		847,235	825,000	3,277
842434 CQ 3	Southern CA Gas Co 1st Mtg.....			10/27/2016.....	NW Insurance Co. of Florida.....		7,985,046	8,000,000	83,200
842587 CU 9	Southern Co Sr Nt 2.950% 07/01/23.....			05/19/2016.....	Citigroup.....		4,995,750	5,000,000	
842587 CV 7	Southern Co Sr Nt 3.250% 07/01/26.....			05/19/2016.....	Citigroup.....		19,927,600	20,000,000	
8426EP AA 6	Southern CO Gas Capital Sr Nt.....			09/08/2016.....	Morgan/JP/Securities - Bonds.....		4,996,100	5,000,000	
845743 BP 7	Southwestern Pub Svc Co 1st Mtg Bd.....			06/16/2016.....	Wells Fargo.....		2,130,100	2,000,000	1,100
84611@ AB 9	Sovos Compliance LLC Additional Term Ln.....			07/26/2016.....	Guggenheim Securities LLC.....		4,136,905	4,239,357	
84756N AD 1	Spectra Energy Partners Nt.....			01/01/2016.....	Scottsdale.....		1,937,354	2,000,000	27,972
86358E HQ 2	Structured Asset Inv Ln Tr RMBS Ser 2004.....			06/24/2016.....	Morgan Stanley & Co Inc.....		9,588,250	10,316,879	714
86787G AJ 1	SunTrust Bank Sub Nt 3.300% 05/15/26.....			05/12/2016.....	Various.....		9,454,960	9,500,000	275
867914 BM 4	SunTrust Bank Sr Nt 2.700% 01/27/22.....			11/28/2016.....	Suntrust.....		9,987,200	10,000,000	
87264A AK 1	T-Mobile USA Inc Hgh Yld Nt.....			10/26/2016.....	UBS.....		5,231,250	5,000,000	26,042
883556 BR 2	Thermo Fisher Scientific Inc Sr Nt.....			09/14/2016.....	Morgan/JP/Securities - Bonds.....		6,915,090	7,000,000	
893830 BB 4	Transocean Sedco Forex Inc Co Gtd Nt.....			01/01/2016.....	Scottsdale.....		646,250	1,000,000	3,056
90270R BC 7	UBS-Barclays Comm Mort Tr CMBS Ser 2012.....			01/01/2016.....	Scottsdale.....		2,995,788	3,000,000	6,332
90351H AB 4	US Foods Inc Term Ln Nt 1.....			12/02/2016.....	Various.....		16,245,312	16,138,202	
904764 AU 1	Unilever Cap Corp Sr Nt.....			10/27/2016.....	NW Insurance Co. of Florida.....		6,211,426	6,500,000	32,139
911312 AQ 9	United Parcel Service Sr Nt.....			12/05/2016.....	Goldman Sachs & Company.....		1,997,600	2,000,000	9,119
911312 AY 2	United Parcel Service Sr Nt.....			11/17/2016.....	Various.....		14,551,102	15,200,000	26,293
91159H HM 5	US Bancorp Sub Nt MTN 3.100% 04/27/26.....			05/18/2016.....	Merrill Lynch.....		10,043,900	10,000,000	23,250
91159H HN 3	US Bancorp Sr MT Nt 2.375% 07/22/26.....			10/27/2016.....	NW Insurance Co. of Florida.....		1,941,842	2,000,000	12,535
913017 BV 0	United Technologies Corp Sr Nt.....			11/15/2016.....	Various.....		33,862,545	32,245,000	406,753
913017 CH 0	United Technologies Corp Sr Nt.....			10/27/2016.....	Goldman Sachs & Company.....		14,969,850	15,000,000	
91324P CU 4	UnitedHealth Group Inc Sr Nt.....			02/22/2016.....	Wells Fargo.....		7,477,125	7,500,000	
91911K B# 8	Valeant Pharmaceuticals Inc Term Ln B Se.....			07/26/2016.....	Barclays Capital.....		986,250	1,000,000	
91911K B# 8	Valeant Pharmaceuticals Inc Term Ln B Se.....			07/26/2016.....	Tax Free Exchange.....		11,378,814	11,485,570	77,288
92343V BR 4	Verizon Communications Inc Sr Nt.....			10/27/2016.....	NW Insurance Co. of Florida.....		3,181,541	3,000,000	18,025
92343V DD 3	Verizon Communications Inc Sr Nt.....			07/27/2016.....	Merrill Lynch.....		14,961,750	15,000,000	
92553P AJ 1	Viacom Inc Sr Nt 3.875% 12/15/21.....			01/01/2016.....	Scottsdale.....		1,769,596	1,800,000	3,100
92871L AA 4	Vericrest Opportunity Ln Trans RMBS Ser.....			03/22/2016.....	Bank of America BISD Dealer.....		6,961,714	6,969,397	
93142T AN 8	Walgreens Boots Alliance Sr Nt.....			05/26/2016.....	Bank of America BISD Dealer.....		6,996,080	7,000,000	
93142T AQ 1	Walgreens Boots Alliance Sr Nt.....			05/26/2016.....	Merrill Lynch.....		6,483,620	6,500,000	
941063 AQ 2	Waste Management Inc Co Gtd Nt.....			01/01/2016.....	Scottsdale.....		1,466,872	1,360,000	20,853
948741 AK 9	Weingarten Realty Inv Sr Nt.....			08/02/2016.....	Wells Fargo.....		4,487,498	4,150,000	10,260
948741 AL 7	Weingarten Realty Inv Sr Nt.....			08/02/2016.....	Wells Fargo.....		3,140,820	3,000,000	20,533
948741 AM 5	Weingarten Realty Inv Sr Nt.....			08/02/2016.....	Merrill Lynch.....		5,949,300	6,000,000	
94974B FY 1	Wells Fargo & Co Sr Nt.....			01/01/2016.....	Scottsdale.....		1,998,157	2,000,000	6,378
94989J BA 3	Wells Fargo Comm Mtg Tr CMBS Ser 2015-C2.....			03/15/2016.....	Deutsche Bank Securities.....		1,027,930	1,000,000	1,561
95000C BC 6	Wells Fargo Comm Mtg Tr CMBS Ser 2016-NX.....			02/18/2016.....	Wells Fargo.....		18,024,860	17,500,000	41,101

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9
CUSIP Identification	Description		Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
95000D BE 0	Wells Fargo Comm Mtg Tr CMBS Ser 2016-C3.....			10/27/2016.....	NW Insurance Co. of Florida.....		5,104,090	5,000,000	10,512
95000J AW 8	Wells Fargo Comm Mtg Tr CMBS Ser 2016-LC.....			11/22/2016.....	Wells Fargo.....		15,037,314	14,600,000	9,896
98389B AR 1	Xcel Energy Inc Sr Nt 3.300% 06/01/25.....			05/09/2016.....	Morgan Stanley & Co Inc.....		833,568	800,000	11,807
98389B AS 9	Xcel Energy Inc Sr Nt 2.400% 03/15/21.....			03/03/2016.....	Barclays Capital.....		7,997,760	8,000,000	
98389B AT 7	Xcel Energy Inc Sr Nt 2.600% 03/15/22.....			11/28/2016.....	Barclays Capital.....		8,497,705	8,500,000	
98389B AU 4	Xcel Energy Inc Sr Nt 3.350% 12/01/26.....			11/28/2016.....	Barclays Capital.....		9,980,600	10,000,000	
984121 BW 2	Xerox Corp Sr Nt 6.350% 05/15/18.....			10/27/2016.....	NW Insurance Co. of Florida.....		1,047,598	1,000,000	28,575
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt.....			01/29/2016.....	Interest Capitalization.....		6,251	6,251	
000000 00 0	Burger King Term Ln B2 Nt 1.....		A.....	11/23/2016.....	Morgan/JP/Securities - Bonds.....		4,022,500	4,000,000	
008916 AH 1	Agrium Inc Sr Nt 6.750% 01/15/19.....			01/01/2016.....	Scottsdale.....		1,063,745	1,000,000	31,125
73755L AF 4	Potash Corp Saskatchewan Inc Sr Nt.....			01/01/2016.....	Scottsdale.....		1,086,567	1,000,000	8,306
775109 BF 7	Rogers Communications Inc Sr Nt.....		A.....	12/02/2016.....	Morgan Stanley & Co Inc.....		8,007,680	8,500,000	22,596
000000 00 0	Petra Diamonds LLC Sr Nt.....		D.....	12/07/2016.....	Direct.....		413,750	400,000	7,288
000000 00 0	Grupo Famsa SA de CV Sr Nt.....		D.....	11/01/2016.....	Direct.....		1,046,021	1,230,000	32,239
000000 00 0	Digicel Limited Sr Nt 8.250% 09/30/20.....		D.....	08/02/2016.....	Direct.....		1,294,563	1,475,000	49,930
000000 00 0	Braskem SA Sr Nt 5.750% 04/15/21.....		D.....	10/03/2016.....	Direct.....		725,713	725,000	17,331
000000 00 0	Cablevision SA Sr Nt 6.500% 06/15/21.....		D.....	10/03/2016.....	Direct.....		757,625	725,000	14,530
000000 00 0	Turkiye IS Bankasi AS Sub Nt.....		D.....	03/30/2016.....	Direct.....		199,080	200,000	
000000 00 0	Digicel Limited Sr Nt 7.125% 04/01/22.....		D.....	10/03/2016.....	Direct.....		1,178,063	1,525,000	1,509
000000 00 0	IRSA Propiedades Com Sr Nt.....		D.....	10/07/2016.....	Direct.....		510,169	455,000	2,212
000000 00 0	Compania Minera Milpo Sr Nt.....		D.....	11/16/2016.....	Direct.....		829,598	825,000	6,433
000000 00 0	AES El Salvador Trust II Sr Nt.....		D.....	10/05/2016.....	Direct.....		1,806,713	2,035,000	10,215
000000 00 0	Credito Real Sab De CV Sr Nt.....		D.....	10/04/2016.....	Direct.....		2,772,881	2,770,000	18,185
000000 00 0	Comcel Trust Sr Nt 6.875% 02/06/24.....		D.....	10/03/2016.....	Direct.....		2,384,513	2,425,000	21,484
000000 00 0	Odebrecht Finance LTD Sr Nt.....		D.....	10/03/2016.....	Direct.....		1,153,038	3,100,000	49,990
000000 00 0	AES Andrs/Dmcn Pwr/Itabo Sr Nt.....		D.....	10/05/2016.....	Direct.....		1,429,052	1,400,000	19,875
000000 00 0	Lukoil Intl Finance BV Sr Nt.....		D.....	10/26/2016.....	Direct.....		1,500,000	1,500,000	
000000 00 0	Braskem SA Sr Nt 7.125% 07/22/41.....		D.....	09/26/2016.....	Direct.....		1,217,563	1,385,000	28,870
00913R AC 0	Air Liquide Fin Sr Nt 2.250% 09/27/23.....		D.....	11/18/2016.....	Various.....		24,761,050	25,000,000	17,500
03938L AM 6	ArcelorMittal Sr Nt 10.850% 06/01/19.....		C.....	01/01/2016.....	Scottsdale.....		937,500	1,000,000	9,042
05578D AW 2	BPCE SA Sr Nt 2.750% 12/02/21.....		D.....	11/29/2016.....	Morgan Stanley & Co Inc.....		9,966,200	10,000,000	
067316 AD 1	Bacardi LTD Sr Nt 2.750% 07/15/26.....		D.....	08/03/2016.....	Various.....		19,153,440	19,100,000	2,750
134638 AC 9	Camposol SA Sec Nt 10.500% 07/15/21.....		D.....	05/24/2016.....	Taxable Exchange.....		849,310	1,103,000	
20445P AE 5	Cia Latino Americana Sr Nt.....		D.....	10/05/2016.....	Direct.....		1,140,142	1,150,000	12,825
22112E AC 2	Cosan Luxembourg SA Sr Nt.....		D.....	10/03/2016.....	Direct.....		2,557,256	2,525,000	25,851
23636T AD 2	Danone SA Sr Nt 2.589% 11/02/23.....		D.....	10/26/2016.....	Citigroup.....		13,000,000	13,000,000	
25156P AV 5	Deutsche Telekom Sr Nt.....		D.....	09/13/2016.....	RBC Dominion Securities.....		16,998,980	17,000,000	
38060A AA 2	Gold Fields Orogen Holdco Sr Nt.....		D.....	10/03/2016.....	Direct.....		814,000	800,000	19,392
400489 AH 3	Grupo Posadas SAB CV Sr Nt.....		D.....	10/03/2016.....	Direct.....		965,469	925,000	19,425
44963L AA 4	IHS Netherlands Holdco Sr Nt.....		D.....	11/28/2016.....	Direct.....		1,904,813	1,900,000	2,467
449786 AY 8	Ing Bank NV Sub Nt 5.800% 09/25/23.....		D.....	02/05/2016.....	Goldman Sachs & Company.....		3,206,670	3,000,000	65,250
456873 AA 6	Ingersoll-Rand Lux Finance Nt.....		C.....	10/27/2016.....	NW Insurance Co. of Florida.....		2,998,707	3,000,000	38,500
463588 AA 1	IRSA Propiedades Com Sr Nt.....		D.....	10/05/2016.....	Direct.....		589,060	577,000	634
478375 AD 0	Johnson Control Intl plc Sr Nt.....		D.....	12/28/2016.....	Tax Free Exchange.....		1,710,181	1,615,000	19,739
478375 AF 5	Johnson Control Intl plc Sr Nt.....		D.....	12/28/2016.....	Tax Free Exchange.....		8,249,199	8,025,000	22,570
63938N AE 4	Navios SA Logistics Inc Sr Nt.....		D.....	08/11/2016.....	Direct.....		429,650	625,000	12,499
65557C AS 2	Nordea Bank AB Sr Nt 2.250% 05/27/21.....		C.....	05/23/2016.....	Morgan/JP/Securities - Bonds.....		10,966,450	11,000,000	

SCHEDULE D - PART 3

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

1	2		3	4	5	6	7	8	9	
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
714264	AD	0	Pernod Ricard SA Sr Nt.....	D.....	07/07/2016.....	Various.....		19,872,338	18,000,000	377,286
714264	AH	1	Pernod Ricard SA Sr Nt.....	C.....	06/30/2016.....	Various.....		5,271,720	4,800,000	96,900
714264	AM	0	Pernod Ricard SA Sr Nt.....	C.....	06/16/2016.....	Various.....		22,304,423	22,100,000	14,517
714264	AM	0	Pernod Ricard SA Sr Nt.....	C.....	10/27/2016.....	NW Insurance Co. of Florida.....		1,989,206	2,000,000	25,097
71647N	AP	4	Petrobras Global Finance Sr Nt.....	D.....	10/03/2016.....	Direct.....		1,506,588	1,375,000	41,730
803070	AB	7	Sappi Papier Holding AG Sr Nt.....	D.....	12/16/2016.....	Direct.....		239,850	260,000	325
82481L	AB	5	Shire Acq Inv Ireland DA Sr Nt.....	D.....	09/19/2016.....	Barclays Capital.....		19,978,400	20,000,000	
82481L	AC	3	Shire Acq Inv Ireland DA Sr Nt.....	D.....	11/18/2016.....	Various.....		28,623,990	29,000,000	43,125
82481L	AD	1	Shire Acq Inv Ireland DA Sr Nt.....	D.....	10/06/2016.....	Morgan/JP/Securities - Bonds.....		4,003,320	4,000,000	6,756
82620K	AJ	2	Siemens Financieringsmat Nt.....	D.....	09/06/2016.....	Goldman Sachs & Company.....		9,990,900	10,000,000	
82620K	AK	9	Siemens Financieringsmat Nt.....	D.....	09/06/2016.....	Goldman Sachs & Company.....		7,954,880	8,000,000	
830505	AT	0	Skandinaviska Enskilda Banken Sr Nt.....	D.....	09/06/2016.....	Goldman Sachs & Company.....		24,893,250	25,000,000	
86960B	AQ	5	Svenska Handelsbanken AB Sr Nt.....	D.....	08/31/2016.....	Various.....		17,945,044	18,000,000	
88167A	AC	5	Teva Pharmaceuticals NE Sr Nt.....	C.....	07/18/2016.....	Barclays Capital.....		7,986,800	8,000,000	
88167A	AD	3	Teva Pharmaceuticals NE Sr Nt.....	C.....	07/18/2016.....	Barclays Capital.....		7,973,280	8,000,000	
88167A	AE	1	Teva Pharmaceuticals NE Sr Nt.....	C.....	07/18/2016.....	Barclays Capital.....		7,978,720	8,000,000	
902133	AM	9	Tyco Electronics Group Sr Nt.....	D.....	01/01/2016.....	Scottsdale.....		1,527,236	1,500,000	21,583
90351D	AB	3	UBS Group Funding Sr Nt.....	D.....	02/05/2016.....	BNP Paribas Securities.....		988,850	1,000,000	15,583
90351D	AH	0	UBS Group Funding Sr Nt.....	D.....	08/03/2016.....	UBS Warburg London.....		14,991,000	15,000,000	
984245	AM	2	YPF Sociedad Anonima Sr Nt.....	D.....	03/17/2016.....	Direct.....		725,000	725,000	
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	D.....	02/24/2016.....	Direct.....		69,540	200,000	4,622
G2370Y	AB	2	Consolidated Minerals LTD 1st Lien Nt.....	D.....	11/15/2016.....	Interest Capitalization.....		181,560	181,560	
G6037A	AA	2	Metalloinvest Finance LT Nt.....	D.....	09/30/2016.....	Direct.....		658,594	625,000	16,309
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....	D.....	07/22/2016.....	Direct.....		749,625	1,825,000	14,641
L78043	AA	1	Puma Energy Holdings Sr Nt.....	D.....	10/03/2016.....	Direct.....		570,625	550,000	6,600
M63751	AA	5	Koc Holdings AS Sr Nt 3.500% 04/24/20.....	D.....	10/03/2016.....	Direct.....		774,747	775,000	12,131
N54468	AD	0	MARFRIG Holding Europe Sr Nt.....	D.....	06/22/2016.....	Direct.....		350,875	350,000	201
N9417J	AB	7	VTR Finance BV Secured Nt.....	D.....	10/03/2016.....	Direct.....		875,290	850,000	12,246
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	D.....	02/24/2016.....	Direct.....		263,340	300,000	2,280
P2894N	AC	1	Columbus Intl Inc Sr Nt.....	D.....	10/03/2016.....	Direct.....		345,719	325,000	399
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt.....	D.....	12/09/2016.....	Direct.....		676,219	725,000	13,616
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....	D.....	11/17/2016.....	Direct.....		353,500	400,000	4,243
P6638M	AA	9	Metalsa SA DE CV Sr Nt.....	D.....	10/03/2016.....	Direct.....		870,750	900,000	19,845
P8704L	AA	6	Sixsigma Networks Mexico Sr Nt.....	D.....	02/24/2016.....	Direct.....		218,438	250,000	6,417
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....	D.....	10/03/2016.....	Direct.....		1,634,325	1,525,000	41,003
W0805#	AM	0	Assa Abloy Financial Svcs AB Sr Nt Ser L.....	D.....	09/28/2016.....	CRT Capital LLC.....		1,052,030	1,000,000	12,760
3899999. Total - Bonds - Industrial and Miscellaneous.....								2,927,301,160	2,918,798,670	7,543,151
8399997. Total - Bonds - Part 3.....								3,606,918,344	3,551,685,584	9,063,140
8399998. Total - Bonds - Summary Item from Part 5.....								334,835,612	741,883,774	1,035,073
8399999. Total - Bonds.....								3,941,753,956	4,293,569,358	10,098,213
Common Stocks - Industrial and Miscellaneous										
74251V	10	2	Principal Financial Group Com.....		03/09/2016.....	Direct.....	10,282.000		XXX	
92531L	20	7	Verso Corp Cl A Com.....		07/15/2016.....	Taxable Exchange.....	122,838.000	1,252,384	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous.....								1,252,384	XXX	0
Common Stocks - Parent, Subsidiaries and Affiliates										
01922#	10	9	Allied Holdings (Delaware) Inc.....		03/31/2016.....	Capital Contribution.....		4,000,000	XXX	

SCHEDULE D - PART 3

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

1	2		3	4	5		6	7	8	9
CUSIP Identification			Description	Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
81052#	10	3	Scottsdale Indemnity Ins Co.....		05/25/2016.....	Direct.....	8,334,000	500,040	XXX	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....								4,500,040	XXX	0
Common Stocks - Mutual Funds										
63867N	21	6	Nationwide Dest 2055-C (Seed).....		12/19/2016.....	Direct.....	72,380	887	XXX	
63867N	50	5	Nationwide Dest 2010-INS SVC (Seed).....		12/19/2016.....	Direct.....	73,650	590	XXX	
63867R	24	1	Nationwide Growth Fd-R SV (Seed).....		12/16/2016.....	Direct.....	12,420	125	XXX	
63867R	50	6	Nationwide Bd Fd-R (Seed).....		12/16/2016.....	Direct.....	2,720	26	XXX	
63867R	61	3	Nationwide Fd-R (Seed).....		12/16/2016.....	Direct.....	6,960	156	XXX	
63867V	24	2	Nationwide Alt Alloc Fund CI Ins Sv(Seed.....		12/16/2016.....	Direct.....	18,720	176	XXX	
63868B	86	4	Nationwide Bailrd Cog Val Fd Inst (Seed).....		12/16/2016.....	Direct.....	6,060	85	XXX	
63868C	77	1	Nationwide Ziegler WI TxEx Fd Inst (Seed.....		12/30/2016.....	Direct.....	33,900	339	XXX	
63868M	32	4	Nationwide Var Ins Tr Loring Ward Mod Fd.....		12/21/2016.....	Direct.....	2,928,990	33,434	XXX	
63868M	34	0	Nationwide Var Ins Tr Loring Ward Cap Ap.....		12/21/2016.....	Direct.....	3,143,860	34,938	XXX	
9299999. Total - Common Stocks - Mutual Funds.....								70,756	XXX	0
9799997. Total - Common Stocks - Part 3.....								5,823,180	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5.....								23,660,002	XXX	
9799999. Total - Common Stocks.....								29,483,182	XXX	0
9899999. Total - Preferred and Common Stocks.....								29,483,182	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks.....								3,971,237,138	XXX	10,098,213

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
137001	AA	1	Canal Barge Inc US Govt Gtd Title XI Nt.....	..	10/01/2016.	Redemption	100.0000.....	20,000	20,000	20,201	20,099		(99)		(99)		20,000			0	1,080	04/01/2018.
36202C	4P	5	GNMA Pool #2630 6.500% 08/20/28.....	..	12/01/2016.	Paydown.....		2,455	2,455	2,579	2,559		(104)		(104)		2,455			0	81	08/20/2028.
36217D	M5	0	GNMA Pool #190380 7.500% 06/15/17.....	..	12/01/2016.	Paydown.....	.....	.....396	396	397	395	.....	.....	.....	.....0	396	.....	.....	.....0	16	06/15/2017.	
36218C	HY	4	GNMA Pool #218147 8.500% 05/15/17.....	..	12/01/2016.	Paydown.....	.....	.....3,176	3,176	3,160	3,163	.....	.....13	.....	.....13	3,176	.....	.....	.....0	148	05/15/2017.	
38377W	WS	9	GNMA REMIC Ser 2011-82 CI LP.....	..	12/01/2016.	Paydown.....	.....	.....4,697,826	4,697,826	4,790,314	4,708,203	.....	.....(10,377)	.....	.....(10,377)	4,697,826	.....	.....	.....0	81,819	02/20/2037.	
38377X	NE	8	GNMA REMIC Ser 2011-112 CI GN.....	..	12/01/2016.	Paydown.....	.....	.....8,074,040	8,074,040	8,041,311	8,058,674	.....	.....15,366	.....	.....15,366	8,074,040	.....	.....	.....0	88,109	11/20/2036.	
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.....	117,647	117,647	128,529	120,309	.....	.....(2,662)	.....	.....(2,662)	117,647	.....	.....	.....0	8,824	10/15/2018.	
911760	EJ	1	Vendee Mtg Tr RMBS REMIC Ser 1994-2 3ZB.....	..	12/01/2016.	Paydown.....	.....	.....628,313	628,313	614,525	621,173	.....	.....7,140	.....	.....7,140	628,313	.....	.....	.....0	23,037	06/15/2024.	
911760	GT	7	Vendee Mtg Tr RMBS REMIC Ser 1995-3 1Z.....	..	12/01/2016.	Paydown.....	.....	.....395,800	395,800	406,819	400,672	.....	.....(4,872)	.....	.....(4,872)	395,800	.....	.....	.....0	14,956	09/15/2025.	
911760	HH	2	Vendee Mtg Tr RMBS REMIC Ser 1996-2 1Z.....	..	12/01/2016.	Paydown.....	.....	.....493,647	493,647	491,192	491,617	.....	.....2,029	.....	.....2,029	493,647	.....	.....	.....0	17,136	06/15/2026.	
911760	LQ	7	Vendee Mtg Tr RMBS REMIC Ser 1998-2 CI 1.....	..	12/01/2016.	Paydown.....	.....	.....317,657	317,657	333,540	325,785	.....	.....(8,128)	.....	.....(8,128)	317,657	.....	.....	.....0	10,867	06/15/2028.	
912810	PV	4	U S Treasury 01/15/2028 TIPS.....	..	08/22/2016.	Various.....	.....	.....214,744,250	160,200,000	143,007,460	167,880,921	(19,337,486)	571,925	.....	.....(18,765,561)	149,115,360	.....	.....65,628,890	65,628,890	3,531,390	01/15/2028.	
912828	ET	3	U S Treasury 01/15/2016 TIPS.....	..	01/15/2016.	Maturity.....	.....	.....33,520,760	28,000,000	36,162,035	33,596,677	(1,048,854)	(42,623)	.....	.....(1,091,477)	32,505,200	.....	.....1,015,560	1,015,560	335,208	01/15/2016.	
912828	FL	9	U S Treasury 07/15/2016 TIPS.....	..	07/15/2016.	Maturity.....	.....	.....207,711,000	175,000,000	177,066,885	206,202,721	(30,085,652)	(89,819)	.....	.....(30,175,471)	176,027,250	.....	.....31,683,750	31,683,750	5,170,156	07/15/2016.	
912828	KS	8	U S Treasury Nt 2.625% 02/29/16.....	..	02/29/2016.	Maturity.....	.....	.....30,000	30,000	29,883	29,997	.....	.....3	.....	.....3	30,000	.....	.....	.....0	394	02/29/2016.	
912828	KZ	2	U S Treasury Nt 3.250% 06/30/16.....	..	06/30/2016.	Maturity.....	.....	.....3,000,000	3,000,000	3,009,844	3,000,774	.....	.....(774)	.....	.....(774)	3,000,000	.....	.....	.....0	48,750	06/30/2016.	
912828	LU	2	U S Treasury Nt 3.125% 10/31/16.....	..	10/31/2016.	Maturity.....	.....	.....3,000,000	3,000,000	3,065,627	3,011,613	.....	.....(11,613)	.....	.....(11,613)	3,000,000	.....	.....	.....0	93,750	10/31/2016.	
912828	QF	0	U S Treasury Nt 2.000% 04/30/16.....	..	04/30/2016.	Maturity.....	.....	.....6,900,000	6,900,000	7,165,586	6,927,685	.....	.....(27,685)	.....	.....(27,685)	6,900,000	.....	.....	.....0	69,000	04/30/2016.	
912828	QX	1	U S Treasury Nt 1.500% 07/31/16.....	..	07/31/2016.	Maturity.....	.....	.....5,185,000	5,185,000	5,297,640	5,204,216	.....	.....(19,216)	.....	.....(19,216)	5,185,000	.....	.....	.....0	77,775	07/31/2016.	
912828	RJ	1	U S Treasury Nt 1.000% 09/30/16.....	..	09/30/2016.	Maturity.....	.....	.....22,605,000	22,605,000	22,629,827	22,610,133	.....	.....(5,133)	.....	.....(5,133)	22,605,000	.....	.....	.....0	226,050	09/30/2016.	
0599999.	Total - Bonds - U.S. Government.....							511,546,967	418,770,957	412,376,354	463,320,964	(50,471,992)	369,793	0	(50,102,199)	0	413,218,767	0	98,328,200	98,328,200	9,805,221	XXX
Bonds - All Other Government																						
74814Z	DH	3	Quebec Prov CDA Deb CDN \$.....	..	12/01/2016.	Maturity.....		5,480,892	5,480,892	6,475,251	5,283,248		(10,033)		(10,033)	1,102,888	5,480,892	(895,211)		(895,211)	248,971	12/01/2016.
000000	00	0	Provincia de Buenos Aires Sr Nt.....	D	04/04/2016.	Direct.....	.....	.....1,043,188	991,159	938,620	942,495	.....	.....1,778	.....	.....1,778	944,273	.....	.....98,915	98,915	31,507	06/09/2021.	
040114	GL	8	Argentina (Republic of) Sr Nt Ser NY.....	D	02/25/2016.	Direct.....	.....	.....2,304,030	1,964,255	1,984,585	1,969,958	.....	.....(225)	.....	.....(225)	1,969,733	.....	.....334,297	334,297	.....	12/31/2033.	
1099999.	Total - Bonds - All Other Government.....							8,828,110	8,436,306	9,398,456	8,195,701	0	(8,480)	0	(8,480)	1,102,888	8,394,898	(895,211)	433,212	(461,999)	280,478	XXX
Bonds - U.S. States, Territories and Possessions																						
041042	GU	0	Arkansas St GO TxbI Waste Wtr Poll A.....	..	07/01/2016.	Maturity.....		2,300,000	2,300,000	2,292,966	2,298,902		1,098		1,098		2,300,000			0	115,000	07/01/2016.
419780	4H	1	Hawaii St GO Ser DI 5.000% 03/01/20.....	..	03/01/2016.	Call	100.0000.....	8,000,000	8,000,000	8,522,080	8,010,452	.....	.....(10,452)	.....	.....(10,452)	8,000,000	.....	.....	.....0	200,000	03/01/2020.	
419792	FS	0	Hawaii St GO Unref Ser DQ.....	..	04/29/2016.	Tax Free Exchange.....	.....	.....1,021,480	990,000	1,025,863	1,024,581	.....	.....(3,100)	.....	.....(3,100)	1,021,480	.....	.....	.....0	20,350	06/01/2020.	
452151	XV	0	Illinois St GO 5.000% 01/01/21.....	..	12/02/2016.	Call	100.0000.....	8,225,000	8,225,000	8,498,015	8,225,000	.....	.....	.....	.....0	8,225,000	.....	.....	.....0	583,747	01/01/2021.	
546415	VX	5	Louisiana St GO Match Ser B.....	..	07/15/2016.	Call	100.0000.....	5,000,000	5,000,000	5,195,250	5,012,867	.....	.....(12,867)	.....	.....(12,867)	5,000,000	.....	.....	.....0	250,000	07/15/2020.	
57582N	SD	8	Massachusetts St GO Ref Ser D.....	..	10/01/2016.	Maturity.....	.....	.....5,000,000	5,000,000	5,729,850	5,053,195	.....	.....(53,195)	.....	.....(53,195)	5,000,000	.....	.....	.....0	275,000	10/01/2016.	
604129	Z3	3	Minnesota St GO Pub & Recr Fac Imp Prere.....	..	11/01/2016.	Call	100.0000.....	3,310,000	3,310,000	3,398,765	3,343,698	.....	.....(33,698)	.....	.....(33,698)	3,310,000	.....	.....	.....0	165,500	11/01/2022.	
641457	4V	5	Nevada St GO Wtr Ser D.....	..	07/01/2016.	Call	100.0000.....	6,000,000	6,000,000	6,064,339	6,007,358	.....	.....(7,358)	.....	.....(7,358)	6,000,000	.....	.....	.....0	300,000	07/01/2023.	
644682	VP	8	New Hampshire St GO Ref Ser A.....	..	12/30/2016.	Call	100.0000.....	5,000,000	5,000,000	5,500,400	5,047,125	.....	.....(47,125)	.....	.....(47,125)	5,000,000	.....	.....	.....0	302,083	10/15/2017.	
68607L	7Q	4	Oregon St GO Alt Energy Proj Ser A.....	..	04/01/2016.	Maturity.....	.....	.....615,000	615,000	612,638	614,923	.....	.....77	.....	.....77	615,000	.....	.....	.....0	16,913	04/01/2016.	
68608K	ZP	6	Oregon St GO St Brd Ed Ser B.....	..	08/01/2016.	Maturity.....	.....	.....1,000,000	1,000,000	1,000,000	1,000,000	.....	.....	.....	.....0	1,000,000	.....	.....	.....0	36,590	08/01/2016.	
709141	3K	9	Pennsylvania St GO Second Ser.....	..	01/01/2016.	Redemption	100.0000.....	23,620,000	23,620,000	24,924,769	23,620,000	.....	.....	.....	.....0	23,620,000	.....	.....	.....0	590,500	01/01/2017.	
709141	6E	0	Pennsylvania St GO Second Ser.....	..	03/01/2016.	Maturity.....	.....	.....5,000,000	5,000,000	5,522,900	5,010,915	.....	.....(10,915)	.....	.....(10,915)	5,000,000	.....	.....	.....0	125,000	03/01/2016.	

SCHEDULE D - PART 4

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

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21	
													11	12	13	14	15							
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date	
83710D A4 0	South Carolina St GO St Institutional-Univ.....			..	10/01/2016	Call	100.0000.....		2,915,000	2,915,000	3,238,244	2,944,570		(29,570)		(29,570)		2,915,000			0	153,038	04/01/2018.	
83710D SX 7	South Carolina St GO St Univ Infrastruct.....			..	03/31/2016	Call	100.0000.....		2,515,000	2,515,000	2,142,755	2,389,539		125,461		125,461		2,515,000			0	31,438	11/01/2019.	
83710D SY 5	South Carolina St GO St Univ Infrastruct.....			..	03/31/2016	Call	100.0000.....		2,630,000	2,630,000	2,210,725	2,463,668		166,332		166,332		2,630,000			0	32,875	11/01/2020.	
83710D TM 0	South Carolina St GO St Univ Rsrch Infra.....			..	03/31/2016	Call	100.0000.....		7,820,000	7,820,000	6,709,795	7,521,471		298,529		298,529		7,820,000			0	97,750	11/01/2018.	
882721 LX 9	Texas St GO Trans Commn Mobility Fd.....			..	04/01/2016	Call	100.0000.....		7,715,000	7,715,000	8,011,565	7,724,163		(9,163)		(9,163)		7,715,000			0	192,875	04/01/2024.	
928109 NM 5	Virginia St GO Ser B 5.000% 06/01/17.....			..	06/01/2016	Call	100.0000.....		4,015,000	4,015,000	4,434,808	4,036,446		(21,446)		(21,446)		4,015,000			0	100,375	06/01/2017.	
928109 NN 3	Virginia St GO Ser B 5.000% 06/01/18.....			..	06/01/2016	Call	100.0000.....		4,500,000	4,500,000	4,603,343	4,519,294		(19,294)		(19,294)		4,500,000			0	112,500	06/01/2018.	
93974B QV 7	Washington St GO Var Purp Ser 2007A.....			..	07/01/2016	Call	100.0000.....		7,175,000	7,175,000	7,547,096	7,197,787		(22,787)		(22,787)		7,175,000			0	358,750	07/01/2017.	
956553 WU 1	West Virginia St GO Preref Ref Infrastru.....			..	11/01/2016	Call	100.0000.....		4,365,000	4,365,000	4,473,490	4,420,354		(55,354)		(55,354)		4,365,000			0	218,250	11/01/2020.	
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....									117,741,480	117,710,000	121,659,656	117,486,308	0	255,173	0	255,173	0	117,741,480	0	0	0	4,278,534	XXX
Bonds - U.S. Political Subdivisions of States																								
145628 PN 7	Carrollton TX Fmrs Brh ISD GO Ref Sch Bl.....			..	01/12/2016	Tax Free Exchange.....			5,025,382	5,000,000	5,193,850	5,026,058		(676)		(676)		5,025,382			0	91,875	02/15/2018.	
165573 UF 1	Chester Cnty PA GO Unltd.....			..	08/12/2016	Tax Free Exchange.....			4,027,046	4,000,000	4,043,712	4,032,275		(5,229)		(5,229)		4,027,046			0	215,000	07/15/2027.	
165573 UG 9	Chester Cnty PA GO Unltd.....			..	08/12/2016	Tax Free Exchange.....			5,526,746	5,500,000	5,550,023	5,531,910		(5,164)		(5,164)		5,526,746			0	295,625	07/15/2028.	
165573 UJ 3	Chester Cnty PA GO 5.000% 07/15/29.....			..	08/12/2016	Tax Free Exchange.....			7,104,492	7,000,000	7,244,346	7,124,798		(20,306)		(20,306)		7,104,492			0	376,250	07/15/2029.	
199507 E6 7	Columbus OH City Sch Dist GO Sch Facs Co.....			..	12/01/2016	Call	100.0000.....		12,940,000	12,940,000	13,232,436	13,007,850		(67,850)		(67,850)		12,940,000			0	647,000	12/01/2020.	
224381 MT 7	Crandall TX GO Unref 5.375% 08/15/16.....			..	08/15/2016	Maturity.....			380,000	380,000	382,074	380,000				0		380,000			0	20,425	08/15/2016.	
259003 CM 1	Douglas Cnty GA GO Sales Tax.....			..	08/01/2016	Maturity.....			4,780,000	4,780,000	5,331,865	4,854,717		(74,717)		(74,717)		4,780,000			0	239,000	08/01/2016.	
283479 HH 9	El Paso Cnty CO Sch Dist GO #38 Lewis Pa.....			..	12/01/2016	Call	100.0000.....		1,615,000	1,615,000	1,651,921	1,629,894		(14,894)		(14,894)		1,615,000			0	80,750	12/01/2018.	
382604 B7 0	Goose Creek TX Cons ISD GO Preref Ref &.....			..	02/15/2016	Call	100.0000.....		7,130,000	7,130,000	7,191,431	7,132,281		(2,281)		(2,281)		7,130,000			0	178,250	02/15/2022.	
382604 C3 8	Goose Creek TX Cons ISD GO Unref Ref & S.....			..	03/29/2016	Call	100.0000.....		1,350,000	1,350,000	1,354,215	1,350,158		(158)		(158)		1,350,000			0	42,000	02/15/2022.	
440673 YE 5	Horry Cnty SC Sch Dist GO Ser A.....			..	09/01/2016	Call	100.0000.....		5,000,000	5,000,000	5,306,700	5,024,610		(24,610)		(24,610)		5,000,000			0	250,000	03/01/2023.	
592112 BL 9	Met Govt Nashville & D Cnty GO Ser B.....			..	08/01/2016	Call	100.0000.....		6,050,000	6,050,000	6,414,271	6,075,498		(25,498)		(25,498)		6,050,000			0	302,500	08/01/2020.	
592112 BQ 8	Met Govt Nashville & D Cnty GO Ser B.....			..	08/01/2016	Call	100.0000.....		5,000,000	5,000,000	5,155,700	5,011,071		(11,071)		(11,071)		5,000,000			0	250,000	08/01/2024.	
602409 FA 7	Milwaukee WI Met Swr Dist GO Ref Sew Sys.....			..	10/01/2016	Maturity.....			3,710,000	3,710,000	4,114,427	3,742,437		(32,437)		(32,437)		3,710,000			0	194,775	10/01/2016.	
618769 FM 0	Morrisville Boro PA GO Sch Dist Cap Impt.....			..	04/01/2016	Maturity.....			1,025,000	1,025,000	1,105,443	1,027,873		(2,873)		(2,873)		1,025,000			0	25,625	04/01/2016.	
618769 FP 3	Morrisville Boro PA GO Sch Dist Cap Impt.....			..	10/01/2016	Call	100.0000.....		1,215,000	1,215,000	1,303,565	1,224,031		(9,031)		(9,031)		1,215,000			0	60,750	04/01/2018.	
618769 GE 7	Morrisville Boro PA GO Sch Dist Cap Impt.....			..	04/01/2016	Maturity.....			310,000	310,000	334,329	310,869		(869)		(869)		310,000			0	7,750	04/01/2016.	
618769 GG 2	Morrisville Boro PA GO Sch Dist Cap Impt.....			..	10/01/2016	Call	100.0000.....		340,000	340,000	364,784	342,527		(2,527)		(2,527)		340,000			0	17,000	04/01/2018.	
64966L G5 4	New York NY City GO Preref Ser G.....			..	02/01/2016	Call	100.0000.....		30,000	30,000	30,211	30,022		(22)		(22)		30,000			0	750	08/01/2017.	
64966L G6 2	New York NY City GO Unref Ser G.....			..	04/11/2016	Call	100.0000.....		12,740,000	12,740,000	12,808,261	12,747,245		(7,245)		(7,245)		12,740,000			0	442,361	08/01/2017.	
64966L HG 9	New York NY City GO Preref Ser G.....			..	02/01/2016	Call	100.0000.....		30,000	30,000	30,431	30,018		(18)		(18)		30,000			0	750	08/01/2021.	
64966L HL 8	New York NY City GO Unref Ser G.....			..	04/11/2016	Call	100.0000.....		9,970,000	9,970,000	10,067,709	9,974,184		(4,184)		(4,184)		9,970,000			0	346,181	08/01/2021.	
64966L HM 6	New York NY City GO Preref Ser J-Subser.....			..	06/01/2016	Call	100.0000.....		3,490,000	3,490,000	3,522,561	3,498,435		(8,435)		(8,435)		3,490,000			0	87,250	06/01/2018.	
64966L HT 1	New York NY City GO Preref Ser J-Subser.....			..	06/01/2016	Call	100.0000.....		9,070,000	9,070,000	9,151,984	9,085,230		(15,230)		(15,230)		9,070,000			0	226,750	06/01/2024.	
64966L HU 8	New York NY City GO Unref Ser J-Subser J.....			..	03/21/2016	Tax Free Exchange.....			10,010	10,000	10,117	10,022		(11)		(11)		10,010			0	153	06/01/2018.	
64966L JA 0	New York NY City GO Unref Ser J-Subser J.....			..	03/21/2016	Tax Free Exchange.....			30,002	30,000	30,026	30,005		(3)		(3)		30,002			0	458	06/01/2024.	
64966L VT 5	New York NY City GO Preref Ser A.....			..	08/01/2016	Call	100.0000.....		80,000	80,000	80,803	80,261		(261)		(261)		80,000			0	4,000	08/01/2021.	
64966L WB 3	New York NY City GO Unref Ser A.....			..	08/01/2016	Call	100.0000.....		7,920,000	7,920,000	7,999,461	7,945,830		(25,830)		(25,830)		7,920,000			0	396,000	08/01/2021.	
724394 HE 4	Pitkin Cnty CO Sch Dist GO Ref.....			..	12/01/2016	Maturity.....			1,000,000	1,000,000	1,094,480	1,010,406		(10,406)		(10,406)		1,000,000			0	50,000	12/01/2016.	
778017 LF 8	Roseville MI Sch Dist GO Ref Sch Bldg &.....			..	05/01/2016	Call	100.0000.....		2,500,000	2,500,000	2,608,625	2,504,460		(4,460)		(4,460)		2,500,000			0	62,500	05/01/2023.	
778017 LG 6	Roseville MI Sch Dist GO Ref Sch Bldg &.....			..	05/01/2016	Call	100.0000.....		2,970,000	2,970,000	3,094,205	2,975,104		(5,104)		(5,104)		2,970,000			0	74,250	05/01/2024.	

SCHEDULE D - PART 4

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

1	2			3	4	5		6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser		Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
833085 XB 4	Snohomish Cnty WA GO 5.000% 12/01/22.....			..	06/01/2016	Call	100.0000.....	.....	.....2,675,000	2,675,000	2,746,128	2,678,675	.....	.....(3,675)	.....	.....(3,675)	.....	.....2,675,000	.....	.....	.....0	66,875	12/01/2022.
833085 XC 2	Snohomish Cnty WA GO 5.125% 12/01/23.....			..	06/01/2016	Call	100.0000.....	.....	.....2,860,000	2,860,000	2,975,573	2,865,963	.....	.....(5,963)	.....	.....(5,963)	.....	.....2,860,000	.....	.....	.....0	73,288	12/01/2023.
2499999.	Total - Bonds - U.S. Political Subdivisions of States.....			.....					.....127,903,678	127,720,000	131,525,667	128,294,717	0	(391,038)	0	(391,038)	0	127,903,678	0	0	0	5,126,141	XXX

Bonds - U.S. Special Revenue and Special Assessment

006116	AX	5	Adams Cnty PA Indl Dev AuthRev Gettysbur.....	..	08/15/2016	Maturity.....	.....	.....	.....1,300,000	1,300,000	1,444,079	1,315,802	.....	.....(15,802)	.....	.....(15,802)	.....	.....1,300,000	.....	.....	.....0	65,000	08/15/2016.
011842	PK	1	Alaska St Intl Arpts Rev Ref AMT Ser A.....	..	07/28/2016	Tax Free Exchange.....	.....	.....	.....4,932,847	5,000,000	4,858,500	4,926,494	.....	.....6,354	.....	.....6,354	.....	.....4,932,847	.....	.....	.....0	206,250	10/01/2021.
011842	QS	3	Alaska St Intl Arpts Rev Ref Ser D.....	..	10/01/2016	Call 100.0000.....	.....	.....	.....8,760,000	8,760,000	9,111,276	8,791,221	.....	.....(31,221)	.....	.....(31,221)	.....	.....8,760,000	.....	.....	.....0	438,000	10/01/2023.
052414	EM	7	Austin TX Elec Util Sys Rev Ref.....	..	11/15/2016	Call 100.0000.....	.....	.....	.....4,500,000	4,500,000	4,727,700	4,523,176	.....	.....(23,176)	.....	.....(23,176)	.....	.....4,500,000	.....	.....	.....0	225,000	11/15/2019.
118683	DG	3	Bucks Cnty PA W & S Auth Rev Preref.....	..	06/01/2016	Maturity.....	.....	.....	.....10,000	10,000	10,138	10,060	.....	.....(60)	.....	.....(60)	.....	.....10,000	.....	.....	.....0	250	06/01/2016.
118683	DQ	1	Bucks Cnty PA W & S Auth Rev Unref.....	..	06/01/2016	Maturity.....	.....	.....	.....1,490,000	1,490,000	1,507,317	1,497,470	.....	.....(7,470)	.....	.....(7,470)	.....	.....1,490,000	.....	.....	.....0	37,250	06/01/2016.
130911	Z5	2	California Statewide Cmnty Rev.....	..	08/15/2016	Call 100.0000.....	.....	.....	.....1,295,000	1,295,000	1,335,546	1,298,046	.....	.....(3,046)	.....	.....(3,046)	.....	.....1,295,000	.....	.....	.....0	64,750	08/15/2022.
143294	DY	9	Carmel IN Redev Auth Cnty Rev LBASS Opt.....	..	07/01/2016	Call 100.0000.....	.....	.....	.....4,505,000	4,505,000	4,696,733	4,516,863	.....	.....(11,863)	.....	.....(11,863)	.....	.....4,505,000	.....	.....	.....0	225,250	07/01/2023.
14329N	BD	5	Carmel IN Redev Auth Rev LBASS Lease Ren.....	..	02/01/2016	Call 100.0000.....	.....	.....	.....2,700,000	2,700,000	2,744,874	2,700,464	.....	.....(464)	.....	.....(464)	.....	.....2,700,000	.....	.....	.....0	67,500	02/01/2028.
14329N	BE	3	Carmel IN Redev Auth Rev LBASS Lease Ren.....	..	02/01/2016	Call 100.0000.....	.....	.....	.....8,410,000	8,410,000	8,536,318	8,411,305	.....	.....(1,305)	.....	.....(1,305)	.....	.....8,410,000	.....	.....	.....0	210,250	02/01/2029.
160131	CJ	5	Charleston Cty SC Sch Dist Rev LBASS Ed.....	..	12/01/2016	Call 100.0000.....	.....	.....	.....5,000,000	5,000,000	5,056,350	5,006,145	.....	.....(6,145)	.....	.....(6,145)	.....	.....5,000,000	.....	.....	.....0	250,000	12/01/2025.
186398	JQ	7	Cleveland OH Pub Pwr Sys Rev Preref Ser.....	..	11/15/2016	Call 100.0000.....	.....	.....	.....3,525,000	3,525,000	3,559,258	3,540,132	.....	.....(15,132)	.....	.....(15,132)	.....	.....3,525,000	.....	.....	.....0	176,250	11/15/2018.
186398	JW	4	Cleveland OH Pub Pwr Sys Rev Preref Ser.....	..	11/15/2016	Call 100.0000.....	.....	.....	.....4,115,000	4,115,000	4,140,765	4,126,399	.....	.....(11,399)	.....	.....(11,399)	.....	.....4,115,000	.....	.....	.....0	205,750	11/15/2024.
194301	HD	2	College Park GA Bus & Indl Rev LBASS Dev.....	..	09/01/2016	Call 100.0000.....	.....	.....	.....3,660,000	3,660,000	3,959,022	3,682,718	.....	.....(22,718)	.....	.....(22,718)	.....	.....3,660,000	.....	.....	.....0	192,150	09/01/2021.
249181	GB	0	Denver CO City & Cnty Arpt Rev AMT Sys S.....	..	11/15/2016	Maturity.....	.....	.....	.....7,240,000	7,240,000	7,741,008	7,296,657	.....	.....(56,657)	.....	.....(56,657)	.....	.....7,240,000	.....	.....	.....0	398,200	11/15/2016.
24919H	SC	0	Denver CO City Cnty Ex Tax Rev Ref Ser A.....	..	09/01/2016	Maturity.....	.....	.....	.....9,670,000	9,670,000	10,748,495	9,748,908	.....	.....(78,908)	.....	.....(78,908)	.....	.....9,670,000	.....	.....	.....0	507,675	09/01/2016.
251255	3R	4	Detroit MI Wtr Supply Sys Rev 2nd Lien A.....	..	11/14/2016	Call 100.0000.....	.....	.....	.....2,365,000	2,365,000	2,532,300	2,375,284	.....	.....(10,284)	.....	.....(10,284)	.....	.....2,365,000	.....	.....	.....0	170,034	07/01/2023.
251255	4M	4	Detroit MI Wtr Supply Sys Rev Sr Lien B.....	..	11/14/2016	Call 100.0000.....	.....	.....	.....2,280,000	2,280,000	2,381,050	2,286,230	.....	.....(6,230)	.....	.....(6,230)	.....	.....2,280,000	.....	.....	.....0	156,117	07/01/2023.
25476W	AZ	4	District Columbia Ballpark Rev Ser B1.....	..	05/12/2016	Call 100.0000.....	.....	.....	.....11,250,000	11,250,000	11,632,275	11,254,064	.....	.....(4,064)	.....	.....(4,064)	.....	.....11,250,000	.....	.....	.....0	439,063	02/01/2023.
270618	AZ	4	East Baton Rouge LA Swr Rev Comm Ref Ser.....	..	02/01/2016	Call 100.0000.....	.....	.....	.....7,260,000	7,260,000	7,605,213	7,263,706	.....	.....(3,706)	.....	.....(3,706)	.....	.....7,260,000	.....	.....	.....0	181,500	02/01/2024.
29270C	B9	5	Energy NW WA Elec Rev Preref Columbia St.....	..	07/01/2016	Call 100.0000.....	.....	.....	.....3,000,000	3,000,000	3,041,516	3,010,292	.....	.....(10,292)	.....	.....(10,292)	.....	.....3,000,000	.....	.....	.....0	150,000	07/01/2021.
29270C	C6	0	Energy NW WA Elec Rev Unref Columbia Sta.....	..	07/01/2016	Call 100.0000.....	.....	.....	.....7,000,000	7,000,000	7,096,870	7,024,015	.....	.....(24,015)	.....	.....(24,015)	.....	.....7,000,000	.....	.....	.....0	350,000	07/01/2021.
29270C	UU	7	Energy NW WA Elec Rev Ref Columbia Stati.....	..	05/03/2016	Tax Free Exchange.....	.....	.....	.....5,117,334	5,070,000	5,200,147	5,122,015	.....	.....(4,680)	.....	.....(4,680)	.....	.....5,117,334	.....	.....	.....0	212,658	07/01/2023.
3128F2	EB	7	FHLMC Gold PC Pool #D62830.....	..	12/01/2016	Paydown.....	.....	.....	.....7,148	7,148	6,963	7,018	.....	.....131	.....	.....131	.....	.....7,148	.....	.....	.....0	216	08/15/2025.
3128F2	FX	8	FHLMC Gold PC Pool #D62882.....	..	12/01/2016	Paydown.....	.....	.....	.....3,797	3,797	3,699	3,727	.....	.....70	.....	.....70	.....	.....3,797	.....	.....	.....0	146	08/15/2025.
3128NE	AS	9	FHLMC Pool #1A0028 3.416% 10/25/35.....	..	12/01/2016	Paydown.....	.....	.....	.....51,233	51,233	51,721	51,547	.....	.....(315)	.....	.....(315)	.....	.....51,233	.....	.....	.....0	726	10/25/2035.
312903	HR	1	FHLMC REMIC Ser 113-C 8.500% 05/15/21.....	..	12/15/2016	Paydown.....	.....	.....	.....29,386	29,386	29,771	29,473	.....	.....(86)	.....	.....(86)	.....	.....29,386	.....	.....	.....0	1,256	05/15/2021.
312905	E4	0	FHLMC REMIC Ser 1085 Cl G.....	..	12/01/2016	Paydown.....	.....	.....	.....9,619	9,619	9,564	9,571	.....	.....48	.....	.....48	.....	.....9,619	.....	.....	.....0	402	05/15/2021.
312905	YJ	5	FHLMC REMIC Ser 1077-E.....	..	12/01/2016	Paydown.....	.....	.....	.....34,828	34,828	36,748	35,958	.....	.....(1,131)	.....	.....(1,131)	.....	.....34,828	.....	.....	.....0	1,212	05/15/2021.
312906	E5	5	FHLMC REMIC Ser 1116-XA.....	..	12/01/2016	Paydown.....	.....	.....	.....7,526	7,526	7,243	7,433	.....	.....94	.....	.....94	.....	.....7,526	.....	.....	.....0	340	08/15/2021.
312913	ZE	9	FHLMC REMIC Ser 1437-HD.....	..	12/01/2016	Paydown.....	.....	.....	.....26,435	26,435	27,116	26,765	.....	.....(329)	.....	.....(329)	.....	.....26,435	.....	.....	.....0	967	12/15/2022.
312915	UF	6	FHLMC REMIC Ser 1504 Z.....	..	12/01/2016	Paydown.....	.....	.....	.....200,590	200,590	206,335	203,351	.....	.....(2,761)	.....	.....(2,761)	.....	.....200,590	.....	.....	.....0	6,796	05/15/2023.
31292G	PB	6	FHLMC Gold PC Pool #C00418.....	..	12/01/2016	Paydown.....	.....	.....	.....1,099	1,099	1,070	1,076	.....	.....23	.....	.....23	.....	.....1,099	.....	.....	.....0	36	08/15/2025.
3132GK	ZN	9	FHLMC Pool #Q04649 3.500% 11/15/41.....	..	12/01/2016	Paydown.....	.....	.....	.....9,436,136	9,436,136	9,807,622	9,795,919	.....	.....(359,782)	.....	.....(359,782)	.....	.....9,436,136	.....	.....	.....0	205,058	11/15/2041.
3132GL	XT	6	FGLMC Pool #Q05490 3.500% 01/15/42.....	..	12/01/2016	Paydown.....	.....	.....	.....4,121,658	4,121,658	4,283,319	4,277,063	.....	.....(155,405)	.....	.....(155,405)	.....	.....4,121,658	.....	.....	.....0	92,938	01/15/2042.
3132GR	AS	0	FGLMC Pool #Q06017 3.500% 02/15/42.....	..	12/01/2016	Paydown.....	.....	.....	.....4,373,550	4,373,550	4,545,438	4,539,061	.....	.....(165,512)	.....	.....(165,512)	.....	.....4,373,550	.....	.....	.....0	109,066	02/15/2042.
3132GT	GV	3	FHLMC Pool #Q08012 3.500% 04/15/42.....	..	12/01/2016	Paydown.....	.....	.....	.....5,082,697	5,082,697	5,281,677	5,273,072	.....	.....(190,375)	.....	.....(190,375)	.....	.....5,082,697	.....	.....	.....0	109,232	04/15/2042.
31335G	EC	5	FHLMC Gold PC Pool #C80131.....	..	12/01/2016	Paydown.....	.....	.....	.....47,951	47,951	46,849	47,203	.....	.....749	.....	.....749	.....	.....47,951	.....	.....	.....0	1,539	03/15/2024.

SCHEDULE D - PART 4

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

E14.3

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification		Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31339D	KD	9		12/01/2016	Paydown		186,602	186,602	192,667	186,810		(207)		(207)		186,602			0	4,716	02/15/2017
3133T3	KF	4		12/01/2016	Paydown		95,229	95,229	100,046	97,120		(1,892)		(1,892)		95,229			0	2,841	12/15/2023
3133T3	Q2	7		12/01/2016	Paydown		179,713	179,713	185,932	182,567		(2,855)		(2,855)		179,713			0	6,282	02/15/2024
3133T3	X8	6		12/01/2016	Paydown		235,771	235,771	237,250	236,019		(248)		(248)		235,771			0	7,797	02/15/2024
3133T6	M4	0		12/01/2016	Paydown		70,941	70,941	73,136	72,054		(1,113)		(1,113)		70,941			0	2,382	04/15/2026
3133TA	CQ	3		12/01/2016	Paydown		23,489	23,489	24,243	23,792		(304)		(304)		23,489			0	824	06/17/2027
3133TC	6P	8		12/01/2016	Paydown		200,226	200,226	207,895	204,707		(4,481)		(4,481)		200,226			0	7,874	11/20/2027
3133TH	RV	1		12/01/2016	Paydown		800,677	800,677	798,291	798,479		2,197		2,197		800,677			0	25,508	01/15/2019
31340Y	GR	4		12/15/2016	Paydown		8,883	8,883	9,205	8,880		3		3		8,883			0	409	04/15/2020
31342A	P4	5		12/01/2016	Paydown		110,033	110,033	109,921	109,867		166		166		110,033			0	1,403	03/25/2033
31356B	CJ	7		12/01/2016	Paydown		5,815	5,815	5,205	5,399		416		416		5,815			0	193	03/15/2024
31358E	MW	9		12/01/2016	Paydown		26,799	26,799	30,081	28,131		(1,332)		(1,332)		26,799			0	1,459	06/25/2020
31358E	RK	0		12/01/2016	Paydown		18,045	18,045	17,619	17,854		191		191		18,045			0	858	07/25/2020
31358E	XG	2		12/01/2016	Paydown		13,296	13,296	13,254	13,223		73		73		13,296			0	675	07/25/2020
31358G	PP	6		12/01/2016	Paydown		16,808	16,808	18,089	17,229		(422)		(422)		16,808			0	894	05/25/2021
31358G	X4	4		12/01/2016	Paydown		9,176	9,176	9,012	9,091		85		85		9,176			0	384	06/25/2021
31358H	GT	6		12/01/2016	Paydown		6,215	6,215	5,970	6,129		86		86		6,215			0	234	07/25/2021
31358H	XU	4		12/01/2016	Paydown		32,891	32,891	34,269	33,215		(323)		(323)		32,891			0	1,478	07/25/2021
31358M	P4	0		12/01/2016	Paydown		38,335	38,335	39,881	38,762		(427)		(427)		38,335			0	1,891	05/25/2022
31358M	WZ	3		12/01/2016	Paydown		29,760	29,760	29,254	29,313		447		447		29,760			0	1,017	04/25/2022
31358N	5B	4		12/01/2016	Paydown		39,293	39,293	40,426	39,711		(418)		(418)		39,293			0	1,525	07/25/2022
31359B	DN	4		12/01/2016	Paydown		8,367	8,367	8,246	8,289		79		79		8,367			0	248	07/25/2023
31359B	ZK	6		12/01/2016	Paydown		98,806	98,806	97,509	98,135		671		671		98,806			0	3,454	07/25/2023
31359K	2K	2		12/01/2016	Paydown		2,901	2,901	2,814	2,833		68		68		2,901			0	106	05/17/2036
31359P	DJ	2		12/01/2016	Paydown		47,712	47,712	51,247	50,427		(2,715)		(2,715)		47,712			0	1,863	01/17/2037
31359Q	LQ	5		12/01/2016	Paydown		257,070	257,070	252,005	253,821		3,249		3,249		257,070			0	8,433	09/18/2027
31359V	BH	5		12/01/2016	Paydown		103,692	103,692	106,313	105,184		(1,492)		(1,492)		103,692			0	2,752	10/17/2038
313602	3E	2		12/01/2016	Paydown		24,274	24,274	24,194	24,140		133		133		24,274			0	1,143	10/25/2019
313602	W4	2		12/01/2016	Paydown		17,347	17,347	16,690	17,135		211		211		17,347			0	589	10/25/2019
313603	2H	4		12/01/2016	Paydown		8,791	8,791	8,783	8,745		46		46		8,791			0	581	04/25/2020
313603	5J	7		12/01/2016	Paydown		113,895	113,895	124,283	117,701		(3,806)		(3,806)		113,895			0	6,064	04/25/2020
313603	GW	6		12/01/2016	Paydown		5,745	5,745	5,567	5,681		64		64		5,745			0	276	11/25/2019
313603	JJ	2		12/01/2016	Paydown		5,572	5,572	5,532	5,544		29		29		5,572			0	259	12/25/2019
313603	QH	8		12/01/2016	Paydown		2,689	2,689	2,646	2,668		21		21		2,689			0	133	01/25/2020
313603	TW	2		12/01/2016	Paydown		81,299	81,299	89,397	83,107		(1,808)		(1,808)		81,299			0	4,196	01/25/2020
31373U	ZC	4		12/01/2016	Paydown		581	581	609	600		(20)		(20)		581			0	29	01/25/2025
31377H	VB	5		12/01/2016	Paydown		108	110	108	108		2		2		110			0	5	05/25/2027
31377M	AP	6		12/01/2016	Paydown		216,711	216,711	232,592	220,408		(3,696)		(3,696)		216,711			0	7,149	12/25/2019
31377T	BE	5		12/01/2016	Paydown		34,563	34,563	36,065	34,832		(269)		(269)		34,563			0	935	06/25/2019
3137A3	HS	1		12/01/2016	Paydown		3,584,990	3,584,990	3,591,445	3,582,766		2,224		2,224		3,584,990			0	85,577	07/15/2037
3137A5	R7	1		12/01/2016	Paydown		345,673	345,673	352,872	347,616		(1,943)		(1,943)		345,673			0	12,687	08/15/2035

SCHEDULE D - PART 4

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

E14.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31381L NY 9	FNMA Pool #464007 6.650% 01/25/28.....			..	12/01/2016	Paydown.....	.....	35,628	35,628	45,599	45,030	.....	(9,402)	.....	(9,402)	.....	35,628	.....	.....	.....0	1,298	01/25/2028.
3138MC 3U 6	FNMA Pool #AP8910 3.500% 10/25/42.....			..	12/01/2016	Paydown.....	.....	1,480,767	1,480,767	1,495,574	1,494,957	.....	.....(14,190)	.....	.....(14,190)	.....	1,480,767	.....	.....	.....0	39,409	10/25/2042.
3138W9 GP 9	FNMA Pool #AS0205 3.000% 08/25/43.....			..	12/01/2016	Paydown.....	.....	289,751	289,751	274,765	275,390	.....	14,360	.....	14,360	.....	289,751	.....	.....	.....0	4,909	08/25/2043.
3138W9 KQ 2	FNMA Pool #AS0302 3.000% 08/25/43.....			..	12/01/2016	Paydown.....	.....	1,187,079	1,187,079	1,125,685	1,128,378	.....	58,701	.....	58,701	.....	1,187,079	.....	.....	.....0	21,078	08/25/2043.
3138W9 LM 0	FNMA Pool #AS0331 3.000% 08/25/43.....			..	12/01/2016	Paydown.....	.....	433,757	433,757	411,323	412,340	.....	21,417	.....	21,417	.....	433,757	.....	.....	.....0	7,752	08/25/2043.
3138WE NA 3	FNMA Pool #AS4884 3.000% 05/25/45.....			..	12/01/2016	Paydown.....	.....	7,814,980	7,814,980	7,896,183	7,895,688	.....	(80,707)	.....	(80,707)	.....	7,814,980	.....	.....	.....0	161,693	05/25/2045.
3138WE RA 9	FNMA Pool #AS4980 3.000% 05/25/45.....			..	12/01/2016	Paydown.....	.....	13,580,177	13,580,177	13,650,070	13,648,650	.....	(68,473)	.....	(68,473)	.....	13,580,177	.....	.....	.....0	260,495	05/25/2045.
3138WE VB 2	FNMA Pool #AS5109 3.500% 06/25/45.....			..	12/01/2016	Paydown.....	.....	8,881,154	8,881,154	9,190,607	9,185,941	.....	(304,787)	.....	(304,787)	.....	8,881,154	.....	.....	.....0	190,978	06/25/2045.
3138WF B6 2	FNMA Pool #AS5460 3.500% 07/25/45.....			..	12/01/2016	Paydown.....	.....	6,520,573	6,520,573	6,794,641	6,792,159	.....	(271,586)	.....	(271,586)	.....	6,520,573	.....	.....	.....0	155,643	07/25/2045.
3138WF NY 8	FNMA Pool #AS5806 3.000% 09/25/45.....			..	12/01/2016	Paydown.....	.....	3,042,867	3,042,867	3,069,254	3,068,951	.....	(26,084)	.....	(26,084)	.....	3,042,867	.....	.....	.....0	60,854	09/25/2045.
3138WW BR 9	FNMA Pool #AT8147 3.000% 07/25/43.....			..	12/01/2016	Paydown.....	.....	923,597	923,597	894,590	895,459	.....	28,138	.....	28,138	.....	923,597	.....	.....	.....0	13,842	07/25/2043.
3138X0 Y2 8	FNMA Pool #AU1628 3.000% 07/25/43.....			..	12/01/2016	Paydown.....	.....	675,937	675,937	640,978	642,484	.....	33,453	.....	33,453	.....	675,937	.....	.....	.....0	11,838	07/25/2043.
3138X0 Y5 1	FNMA Pool #AU1631 3.000% 07/25/43.....			..	12/01/2016	Paydown.....	.....	606,965	606,965	587,903	588,754	.....	18,211	.....	18,211	.....	606,965	.....	.....	.....0	10,311	07/25/2043.
3138X0 Y6 9	FNMA Pool #AU1632 3.000% 07/25/43.....			..	12/01/2016	Paydown.....	.....	3,402,794	3,402,794	3,250,030	3,256,682	.....	146,112	.....	146,112	.....	3,402,794	.....	.....	.....0	60,902	07/25/2043.
3138X2 VU 5	FNMA Pool #AU3326 3.500% 07/25/43.....			..	12/01/2016	Paydown.....	.....	1,014,657	1,014,657	1,024,804	1,023,984	.....	(9,327)	.....	(9,327)	.....	1,014,657	.....	.....	.....0	22,293	07/25/2043.
3138X3 CJ 9	FNMA Pool #AU3672 3.500% 07/25/43.....			..	12/01/2016	Paydown.....	.....	110,609	110,609	111,715	111,635	.....	(1,026)	.....	(1,026)	.....	110,609	.....	.....	.....0	2,154	07/25/2043.
3138X3 EJ 7	FNMA Pool #AU3736 3.000% 08/25/43.....			..	12/01/2016	Paydown.....	.....	2,417,034	2,417,034	2,341,124	2,344,525	.....	72,510	.....	72,510	.....	2,417,034	.....	.....	.....0	43,897	08/25/2043.
3138YH U2 4	FNMA Pool #AY4200 3.000% 05/25/45.....			..	12/01/2016	Paydown.....	.....	3,454,826	3,454,826	3,474,259	3,473,872	.....	(19,047)	.....	(19,047)	.....	3,454,826	.....	.....	.....0	66,670	05/25/2045.
3138YP A2 8	FNMA Pool #AY9024 3.000% 05/25/45.....			..	12/01/2016	Paydown.....	.....	4,779,051	4,779,051	4,855,217	4,853,940	.....	(74,889)	.....	(74,889)	.....	4,779,051	.....	.....	.....0	90,325	05/25/2045.
3138YY DT 7	FNMA Pool #AZ6413 3.000% 11/25/45.....			..	12/01/2016	Paydown.....	.....	117,981	117,981	120,129	120,117	.....	(2,136)	.....	(2,136)	.....	117,981	.....	.....	.....0	2,676	11/25/2045.
313920 XA 3	FNMA REMIC Ser 2001-47 ZK.....			..	12/01/2016	Paydown.....	.....	31,968	31,968	33,050	32,514	.....	(546)	.....	(546)	.....	31,968	.....	.....	.....0	1,185	09/25/2031.
313920 XZ 8	FNMA REMIC Ser 2001-W2 CI AF6.....			..	12/01/2016	Paydown.....	.....	46,048	46,048	45,774	46,236	.....	(188)	.....	(188)	.....	46,048	.....	.....	.....0	1,588	10/25/2031.
31392E 6A 3	FNMA REMIC Ser 2002-67 CI AN.....			..	12/01/2016	Paydown.....	.....	405,622	405,622	404,807	404,458	.....	1,165	.....	1,165	.....	405,622	.....	.....	.....0	10,586	11/25/2017.
31392E FL 9	FNMA REMIC Ser 2002-55 CI GC.....			..	12/01/2016	Paydown.....	.....	133,995	133,995	138,392	134,156	.....	(161)	.....	(161)	.....	133,995	.....	.....	.....0	3,576	09/25/2017.
31392E SX 9	FNMA REMIC Ser 2002-59 CI B.....			..	12/01/2016	Paydown.....	.....	34,304	34,304	35,665	34,489	.....	(185)	.....	(185)	.....	34,304	.....	.....	.....0	862	09/25/2017.
31392R YX 3	FHLMC REMIC Ser 2489 CI PE.....			..	12/01/2016	Paydown.....	.....	192,468	192,468	191,438	191,606	.....	862	.....	862	.....	192,468	.....	.....	.....0	6,255	08/15/2032.
31392T WT 0	FHLMC REMIC Ser 2478 JF.....			..	12/01/2016	Paydown.....	.....	80,940	80,940	84,304	81,916	.....	(976)	.....	(976)	.....	80,940	.....	.....	.....0	2,795	08/15/2022.
31392U KL 7	FHLMC REMIC Ser 2504 N.....			..	12/01/2016	Paydown.....	.....	73,535	73,535	75,132	73,639	.....	(104)	.....	(104)	.....	73,535	.....	.....	.....0	2,022	09/15/2017.
31392U MQ 4	FHLMC REMIC Ser 2503 BH.....			..	12/01/2016	Paydown.....	.....	191,963	191,963	198,240	192,348	.....	(385)	.....	(385)	.....	191,963	.....	.....	.....0	5,270	09/15/2017.
31392U RH 9	FHLMC REMIC Ser 2501 AN.....			..	12/01/2016	Paydown.....	.....	215,468	215,468	221,678	215,916	.....	(449)	.....	(449)	.....	215,468	.....	.....	.....0	5,697	09/15/2017.
31393A TV 8	FNMA REMIC Ser 2003-38 CI MP.....			..	12/01/2016	Paydown.....	.....	436,996	436,996	446,828	438,416	.....	(1,420)	.....	(1,420)	.....	436,996	.....	.....	.....0	12,609	05/25/2023.
31393B 24 7	FNMA REMIC Tr Ser 2003-W6 1441.....			..	12/01/2016	Paydown.....	.....	333,924	333,924	336,533	334,805	.....	(881)	.....	(881)	.....	333,924	.....	.....	.....0	9,906	10/25/2042.
31394W CK 2	FHLMC REMIC Ser 2773 CI CD.....			..	12/01/2016	Paydown.....	.....	141,024	141,024	127,783	134,906	.....	6,118	.....	6,118	.....	141,024	.....	.....	.....0	3,323	04/15/2024.
31395G C3 4	FHLMC REMIC Ser 2852 CI NY.....			..	07/01/2016	Paydown.....	.....	3,000,394	3,000,394	2,953,086	2,986,735	.....	13,659	.....	13,659	.....	3,000,394	.....	.....	.....0	48,026	09/15/2033.
31396J NC 5	FHLMC REMIC Ser 3131 CI MD.....			..	10/01/2016	Paydown.....	.....	2,263,438	2,263,438	2,245,107	2,255,160	.....	8,278	.....	8,278	.....	2,263,438	.....	.....	.....0	48,196	01/15/2035.
31403A WD 7	FNMA Pool #743263 3.500% 10/25/18.....			..	12/01/2016	Paydown.....	.....	75,951	75,951	70,824	74,167	.....	1,784	.....	1,784	.....	75,951	.....	.....	.....0	1,047	10/25/2018.
31408G KY 8	FNMA Pool #850892 5.000% 10/01/35.....			..	12/01/2016	Paydown.....	.....	14,801	14,801	14,801	14,801	.....	.....	.....	.....	.....	14,801	.....	.....	.....0	397	10/01/2035.
31408J BM 2	FNMA Pool #852444 5.000% 10/01/35.....			..	12/01/2016	Paydown.....	.....	146,242	146,242	146,242	146,242	.....	.....	.....	.....	.....	146,242	.....	.....	.....0	3,703	10/01/2035.
31409Y L6 2	FNMA Pool #882449 5.000% 01/25/36.....			..	12/01/2016	Paydown.....	.....	46,665	46,665	46,665	46,665	.....	.....	.....	.....	.....	46,665	.....	.....	.....0	878	01/25/2036.
3140E2 4V 0	FNMA Pool #AZ9835 3.000% 09/25/45.....			..	12/01/2016	Paydown.....	.....	3,139,009	3,139,009	3,166,230	3,165,928	.....	(26,920)	.....	(26,920)	.....	3,139,009	.....	.....	.....0	62,982	09/25/2045.
3140E6 WA 6	FNMA Pool #BA2440 3.000% 11/25/45.....			..	12/01/2016	Paydown.....	.....	2,675,398	2,675,398	2,724,098	2,723,831	.....	(48,434)	.....	(48,434)	.....	2,675,398	.....	.....	.....0	57,956	11/25/2045.
3140E8 FP 8	FNMA Pool #BA3773 3.000% 11/25/45.....			..	12/01/2016	Paydown.....	.....	2,444,861	2,444,861	2,489,365	2,489,121	.....	(44,260)	.....	(44,260)	.....	2,444,861	.....	.....	.....0	47,346	11/25/2045.

SCHEDULE D - PART 4

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

E14.5

1	2					3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
														11	12	13	14	15						
CUSIP Identification					Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31412W	TB	2			FNMA Pool #937146 6.500% 05/25/37.....	..	12/01/2016	Paydown.....		73,974	73,974	75,361	75,314		(1,340)		(1,340)		73,974			0	2,010	05/25/2037.
31413H	G3	6			FNMA Pool #945818 6.000% 07/25/37.....	..	12/01/2016	Paydown.....		141,099	141,099	141,584	141,535		(436)		(436)		141,099			0	4,352	07/25/2037.
31417D	LN	1			FNMA Pool #AB6632 3.500% 10/25/42.....	..	12/01/2016	Paydown.....		4,342,811	4,342,811	4,543,666	4,542,506		(199,695)		(199,695)		4,342,811			0	90,373	10/25/2042.
31417G	ZX	7			FNMA Pool #AB9757 3.500% 06/25/43.....	..	12/01/2016	Paydown.....		23,193,135	23,193,135	23,425,067	23,413,876		(220,741)		(220,741)		23,193,135			0	496,372	06/25/2043.
31418B	SY	3			FNMA Pool # MA2334 3.500% 07/25/45.....	..	12/01/2016	Paydown.....		1,965,676	1,965,676	2,029,714	2,029,014		(63,338)		(63,338)		1,965,676			0	43,510	07/25/2045.
34073N	5X	4			Florida Hsng Fin Corp Rev LBASS AMT SF H.....	..	01/01/2016	Call 100.0000.....		30,000	30,000	30,000	30,000				0		30,000			0	818	07/01/2023.
343136	XZ	5			Florida St Tpk Rev Dept Transn Ser A.....	..	03/29/2016	Tax Free Exchange.....		5,063,963	5,000,000	5,483,600	5,077,035		(13,072)		(13,072)		5,063,963			0	186,111	07/01/2017.
396066	DW	9			Greenville Cnty SC Sch Rev LBASS Dist BE.....	..	12/01/2016	Call 100.0000.....		15,215,000	15,215,000	16,010,288	15,298,516		(83,516)		(83,516)		15,215,000			0	760,750	12/01/2021.
396066	FV	9			Greenville Cnty SC Sch Rev LBASS Inst Pu.....	..	12/01/2016	Call 100.0000.....		2,555,000	2,555,000	2,674,037	2,567,698		(12,698)		(12,698)		2,555,000			0	127,750	12/01/2021.
396066	FW	7			Greenville Cnty SC Sch Rev LBASS Inst Pu.....	..	12/01/2016	Call 100.0000.....		2,675,000	2,675,000	2,795,054	2,687,818		(12,818)		(12,818)		2,675,000			0	133,750	12/01/2022.
396066	FX	5			Greenville Cnty SC Sch Rev LBASS Inst Pu.....	..	12/01/2016	Call 100.0000.....		2,810,000	2,810,000	2,931,308	2,822,963		(12,963)		(12,963)		2,810,000			0	140,500	12/01/2023.
396066	FY	3			Greenville Cnty SC Sch Rev LBASS Inst Pu.....	..	12/01/2016	Call 100.0000.....		2,950,000	2,950,000	3,072,337	2,963,085		(13,085)		(13,085)		2,950,000			0	147,500	12/01/2024.
396066	FZ	0			Greenville Cnty SC Sch Rev LBASS Inst Pu.....	..	12/01/2016	Call 100.0000.....		3,080,000	3,080,000	3,202,492	3,093,114		(13,114)		(13,114)		3,080,000			0	154,000	12/01/2025.
403760	FK	2			Gwinnett Cnty GA Wtr & Swr Rev Ref.....	..	08/01/2016	Call 100.0000.....		5,000,000	5,000,000	4,938,650	4,962,942		37,058		37,058		5,000,000			0	218,750	08/01/2025.
422341	AU	1			Heartland SD Cons Pwr El Rev Ser 1977.....	..	01/01/2016	Maturity.....		75,000	75,000	54,129	75,000				0		75,000			0	2,391	01/01/2016.
45129W	FM	7			Idaho Hsg & Fin Assn Rev Grant & Rev Ant.....	..	07/15/2016	Call 100.0000.....		7,480,000	7,480,000	7,900,077	7,507,161		(27,161)		(27,161)		7,480,000			0	374,000	07/15/2017.
452252	DB	2			Illinois St Toll Hwy Auth Rev Ser A-1.....	..	07/01/2016	Call 100.0000.....		10,000,000	10,000,000	10,409,100	10,024,945		(24,945)		(24,945)		10,000,000			0	500,000	01/01/2026.
452252	DC	0			Illinois St Toll Hwy Auth Rev Sr Priorit.....	..	07/01/2016	Call 100.0000.....		10,000,000	10,000,000	10,384,400	10,023,471		(23,471)		(23,471)		10,000,000			0	500,000	01/01/2027.
45479R	CP	5			Indiana Hlth & Ed Fac Hosp Rev Fin Auth.....	..	02/18/2016	Call 100.0000.....		6,000,000	6,000,000	6,069,660	6,001,217		(1,217)		(1,217)		6,000,000			0	152,465	02/15/2033.
45479R	CN	0			Indiana Hlth & Ed Fac Hosp Rev Fin Auth.....	..	02/18/2016	Call 100.0000.....		11,000,000	11,000,000	11,158,180	11,002,758		(2,758)		(2,758)		11,000,000			0	279,583	02/15/2030.
454806	AU	4			Indiana St Hsg & Cmnty Dev Rev LBASS AMT.....	..	07/11/2016	Call 100.0000.....		1,770,000	1,770,000	1,770,000	1,770,000				0		1,770,000			0	78,843	07/01/2021.
454898	NA	1			Indiana Mun Pwr Agy Rev Pwr Supply Sys S.....	..	01/01/2016	Redemption 100.0000.....		8,000,000	8,000,000	8,275,760	8,000,000				0		8,000,000			0	200,000	01/01/2028.
462590	JJ	0			Iowa Student Ln Liq Corp Rev LBASS AMT S.....	..	12/01/2016	Call 100.0000.....		830,000	830,000	830,000	830,000				0		830,000			0	32,728	12/01/2023.
462590	JK	7			Iowa Student Ln Liq Corp Rev LBASS AMT S.....	..	12/01/2016	Call 100.0000.....		360,000	360,000	360,000	360,000				0		360,000			0	14,445	12/01/2024.
462590	KC	3			Iowa Student Ln Liq Corp Rev LBASS AMT S.....	..	12/01/2016	Call 100.0000.....		335,000	335,000	373,364	371,456		(36,456)		(36,456)		335,000			0	13,875	12/01/2026.
462590	KD	1			Iowa Student Ln Liq Corp Rev LBASS AMT S.....	..	12/01/2016	Call 100.0000.....		320,000	320,000	318,432	318,501		1,499		1,499		320,000			0	10,600	12/01/2027.
462590	KE	9			Iowa Student Ln Liq Corp Rev LBASS AMT S.....	..	12/01/2016	Call 100.0000.....		570,000	570,000	558,760	559,101		10,899		10,899		570,000			0	19,491	12/01/2030.
462590	KF	6			Iowa Student Ln Liq Corp Rev LBASS AMT S.....	..	12/01/2016	Call 100.0000.....		990,000	990,000	983,605	983,763		6,237		6,237		990,000			0	36,319	12/01/2034.
46263R	CQ	6			Indiana Pub Sch Bldg Ind Rev LBASS First.....	..	01/15/2016	Call 100.0000.....		7,100,000	7,100,000	6,984,838	7,099,447		553		553		7,100,000			0	159,750	07/15/2027.
48542K	JB	6			Kansas St Dev Fin Auth Rev Dept Admin Co.....	..	11/01/2016	Call 100.0000.....		3,000,000	3,000,000	3,179,640	3,017,215		(17,215)		(17,215)		3,000,000			0	150,000	11/01/2024.
542690	K9	2			Long Island Pwr Auth NY El Rev Ref Ser A.....	..	10/28/2016	Call 100.0000.....		26,575,000	26,575,000	27,106,500	26,607,266		(32,266)		(32,266)		26,575,000			0	698,165	12/01/2023.
54627A	DA	2			Louisiana Hsg Fin Agy Mtg Rev LBASS AMT.....	..	06/01/2016	Call 100.0000.....		140,000	140,000	140,193	140,039		(39)		(39)		140,000			0	1,845	06/01/2029.
57419P	EL	9			Maryland St Cmnty Dev Rev LBASS AMT Admn.....	..	09/01/2016	Call 100.0000.....		5,000,000	5,000,000	5,000,000	5,000,000				0		5,000,000			0	240,000	09/01/2021.
57429L	AL	0			Maryland St Trans Auth Rev Ltd Oblg Txb.....	..	07/01/2016	Call 100.0000.....		175,000	175,000	175,000	175,000				0		175,000			0	11,340	07/01/2022.
575566	L3	6			Massachusetts Bay Trans Rev Ser B.....	..	03/01/2016	Maturity.....		300,000	300,000	360,945	301,020		(1,020)		(1,020)		300,000			0	9,300	03/01/2016.
57563R	JC	4			Massachusetts Educ Fin Rev LBASS AMT Iss.....	..	07/01/2016	Call 100.0000.....		675,000	675,000	675,000	675,000				0		675,000			0	28,215	01/01/2031.
576049	H7	8			Massachusetts St Wr Rs Aut Rev Ser A.....	..	08/01/2016	Maturity.....		5,000,000	5,000,000	5,558,500	5,035,372		(35,372)		(35,372)		5,000,000			0	262,500	08/01/2016.
591745	ZT	4			Metro Atlanta RTA GA Rev Sales Tax Ref T.....	..	07/01/2016	Call 100.0000.....		10,000,000	10,000,000	10,706,300	10,041,768		(41,768)		(41,768)		10,000,000			0	500,000	07/01/2020.
594636	RB	0			Michigan St Comp Trans Rev Ref.....	..	05/15/2016	Maturity.....		4,685,000	4,685,000	5,293,488	4,710,412		(25,412)		(25,412)		4,685,000			0	122,981	05/15/2016.
594695	N9	5			Michigan St Trunk Line Rev.....	..	11/01/2016	Call 100.0000.....		5,000,000	5,000,000	5,263,300	5,025,783		(25,783)		(25,783)		5,000,000			0	250,000	11/01/2017.
649085	AA	5			New Valley Generation II Ser 2001.....	..	05/01/2016	Redemption 100.0000.....		1,050,064	1,050,064	1,076,169	1,060,222		(10,158)		(10,158)		1,050,064			0	29,255	05/01/2020.
64971S	DM	8			New York NY City Indl Dev Rev AMT Spl Fa.....	..	01/01/2016	Maturity.....		2,000,000	2,000,000	2,120,520	2,000,000				0		2,000,000			0	55,000	01/01/2016.

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																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																																					
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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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / 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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
023772	AB	2	E14.7	07/15/2016	Redemption	100.0000	249,728	249,728	237,217	238,841		10,887		10,887		249,728			0	7,490	07/15/2025.
02377B	AC	0		09/22/2016	Redemption	100.0000	713,842	713,842	713,842	713,842				0		713,842			0	31,235	03/22/2025.
02377U	AB	0		07/15/2016	Redemption	100.0000	1,126,392	1,126,392	1,133,922	1,132,608		(6,216)		(6,216)		1,126,392			0	86,642	01/15/2023.
02932J	AG	2		12/30/2016	Redemption	100.0000	214,850	214,850	213,775	207,509	6,493	847		7,340		214,850			0	6,463	05/20/2021.
03072S	KH	7		12/27/2016	Paydown		1,678,602	1,678,602	1,622,515	1,629,673		48,929		48,929		1,678,602			0	11,690	12/25/2033.
03072S	ZK	4		12/27/2016	Paydown		1,966,503	1,966,503	1,893,988	1,919,702		46,801		46,801		1,966,503			0	15,129	03/25/2035.
03215P	BN	8		12/01/2016	Paydown		47,282	47,282	46,639	47,035		246		246		47,282			0	2,033	03/25/2027.
03215P	DN	6		12/01/2016	Paydown		644	644	644	642		2		2		644			0	22	08/25/2027.
032511	AX	5		05/02/2016	Call	101.9720	6,118,320	6,000,000	6,683,426	6,139,344		(21,024)		(21,024)		6,118,320			0	225,108	09/15/2016.
032511	BH	9		12/01/2016	Call	103.9790	23,863,181	22,950,000	24,285,269	23,579,179		284,002		284,002		23,863,181			0	1,771,970	09/15/2017.
03334@	AA	7		12/15/2016	Redemption	100.0000	198,015	198,015	198,015	198,015				0		198,015			0	6,866	02/15/2025.
040104	MF	5		12/27/2016	Paydown		686,511	686,511	654,868	660,507		26,004		26,004		686,511			0	9,183	11/25/2034.
04541G	AL	6		12/21/2016	Paydown		135	135	135	135		135		135		135			0	5	06/21/2029.
04541G	GB	2		12/27/2016	Paydown		1,744,195	1,744,195	1,674,899	1,680,249		63,946		63,946		1,744,195			0	12,281	11/25/2033.
04541G	UN	0		12/27/2016	Paydown		4,082,135	4,082,135	3,531,046	3,681,313		400,821		400,821		4,082,135			0	31,114	11/25/2035.
05070G	AE	8		03/03/2016	Call	96.2500	12,194,875	12,670,000	13,279,700	12,765,025	340,950	(911,100)		(570,150)		12,194,875			0	798,210	06/15/2021.
05501T	AC	3		12/30/2016	Redemption	100.0000	203,636	203,636	200,582	116,073	85,669	1,895		87,564		203,636			0	13,279	11/18/2018.
05538B	AH	8		04/01/2016	Tax Free Exchange		894,715	894,715	894,715	894,435	279			279		894,715			0	18,193	11/21/2021.
05549@	AA	3		12/15/2016	Redemption	100.0000	260,885	260,885	263,402	261,986		(1,100)		(1,100)		260,885			0	9,925	05/15/2022.
05565S	AA	2		10/01/2016	Redemption	100.0000	289,337	289,337	289,337	289,337				0		289,337			0	8,195	04/01/2024.
05568D	AA	2		04/01/2016	Redemption	100.0000	391,666	391,666	391,666	391,666				0		391,666			0	10,461	04/01/2024.
05675#	AA	7		08/19/2016	Maturity		37,500,000	37,500,000	37,500,000	37,396,875	103,125			103,125		37,500,000			0	839,666	08/19/2016.
05948K	X7	9		12/01/2016	Paydown		1,547,674	1,547,674	1,511,300	1,511,300		36,374		36,374		1,547,674			0	51,201	01/25/2036.
05950T	AF	2		12/01/2016	Paydown		285,518	319,466	298,383	260,832	41,208	19		41,227		302,059		(16,541)	(16,541)	9,099	11/20/2046.
059512	AE	3		12/01/2016	Paydown		12,761,514	12,761,514	12,523,338	12,523,409		238,105		238,105		12,761,514			0	543,285	06/10/2049.
071813	BD	0		03/02/2016	Call	96.8690	1,937,380	2,000,000	1,999,093	1,999,756		(62,376)		(62,376)		1,937,380			0	123,331	01/15/2017.
07331C	AA	6		02/28/2016	Paydown		2,179,313	2,179,313	2,179,313	2,161,662	17,650			17,650		2,179,313			0	12,703	07/28/2019.
07384M	7C	0		12/01/2016	Paydown		438,427	438,427	442,537	442,366		(3,939)		(3,939)		438,427			0	7,066	03/25/2035.
07386H	MD	0		12/27/2016	Paydown		917,154	917,154	864,996	864,996		52,158		52,158		917,154			0	6,978	09/25/2034.
07401P	AA	2		12/27/2016	Paydown		55,641	58,049	25,219	25,219				0		25,219		30,422	30,422	258	03/25/2037.
075887	BB	4		11/08/2016	Maturity		2,000,000	2,000,000	1,999,504	1,999,888		112		112		2,000,000			0	35,000	11/08/2016.
10138M	AG	0		04/01/2016	Maturity		8,500,000	8,500,000	8,492,811	8,499,645		355		355		8,500,000			0	233,750	04/01/2016.
10513K	AA	2		09/15/2016	Maturity		5,000,000	5,000,000	4,993,801	4,999,182		818		818		5,000,000			0	281,250	09/15/2016.
116663	AC	9		11/23/2016	Stifel Nicolaus & Co Villanova		2,085,044	6,950,145	6,950,145	6,950,145				0		6,950,145		(4,865,102)	(4,865,102)	473,440	06/01/2034.
116663	AC	9		06/01/2016	Redemption	100.0000	557,562	557,562	557,562	557,562				0		557,562			0	19,096	06/01/2034.
117017	AA	1		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		08/15/2016	Redemption	100.0000	580,388	580,388	580,388	580,388				0		580,388			0	27,372	02/15/2023.
117017	AC	7		07/15/2016	Redemption	100.0000	431,464	431,464	431,464	431,464				0		431,464			0	19,441	01/15/2024.
12189P	AH	5		01/15/2016	Paydown		558,866	558,866	638,962	572,620		(13,754)		(13,754)		558,866			0	22,098	01/15/2020.
12543K	AJ	3		11/30/2016	Tax Free Exchange		556,313	558,333	555,542	548,097	7,688	527		8,215		556,313			0	12,769	01/27/2019.
12543K	AL	8		11/30/2016	Tax Free Exchange		462,057	462,057	462,057	454,466	7,591			7,591		462,057			0	5,325	12/31/2018.

SCHEDULE D - PART 4

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

E14.8

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
12543K AM 6	Community Health Systems Inc Term Ln G N.....			..	11/30/2016.	Tax Free Exchange.....		292,963	292,963	292,963	284,815	8,148			8,148		292,963			0	10,546	12/31/2019.
12543K AN 4	Community Health Systems Inc Term Ln H N.....			..	11/30/2016.	Tax Free Exchange.....		410,204	411,541	409,797	403,375	6,593	236		6,829	410,204			0	15,446	01/27/2021.	
12566U AN 4	Citimortgage Alternative Ln Tr RMBS Ser.....			..	12/01/2016.	Paydown.....		383,563	502,695	407,271	407,271				0	407,271			(23,707)	(23,707)	15,524	02/25/2037.
12566U AT 1	Citimortgage Alternative Ln Tr RMBS Ser.....			..	12/01/2016.	Paydown.....		427,340	427,340	415,454	421,063		286		286	421,349		5,991	5,991	15,834	02/25/2022.	
12567A AP 2	Citimortgage Alternative Ln Tr RMBS Ser.....			..	12/01/2016.	Paydown.....		412,195	426,484	414,622	380,520	35,218			35,218	415,738		(3,543)	(3,543)	7,730	03/25/2022.	
12591U AG 8	Comm Mortgage Trust CMBS Ser 2014-UBS2 C.....			..	12/01/2016.	Paydown.....				75,705	61,808		(61,808)		(61,808)				0	6,742	03/10/2047.	
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.	
12632B AB 2	CPI International Inc Term Ln Nt 1.....			..	05/04/2016.	UBS Warburg London.....		17,157,558	18,746,512	18,648,449	18,371,581	291,126	13,631		304,757	18,676,339		(1,518,781)	(1,518,781)	244,258	11/17/2017.	
12632B AB 2	CPI International Inc Term Ln Nt 1.....			..	03/31/2016.	Redemption 100.0000.....		55,456	55,456	55,318	54,347	1,032	78		1,110	55,456			0	589	11/17/2017.	
12638P AB 5	Credit Suisse Mtg Cap Cft RMBS Ser 2007-.....			..	12/01/2016.	Paydown.....		292,920	292,920	173,222	181,611		51,620	8,389	43,231	224,843		68,078	68,078	5,446	04/25/2037.	
126408 GM 9	CSX Corp Sr Nt 6.250% 03/15/18.....			..	11/17/2016.	Call 106.8230.....		2,136,460	2,000,000	2,109,320	2,033,023		103,437		103,437	2,136,460			0	146,528	03/15/2018.	
126410 LM 9	CSX Transportation Inc Co Gtd Nt.....			..	07/15/2016.	Redemption 100.0000.....		140,759	140,759	140,759	140,759				0	140,759			0	8,799	01/15/2023.	
12644@ BG 9	CTL Cap Tr CTLSer 2002-1 CIA1Great Sprin.....			..	11/15/2016.	Redemption 100.0000.....		211,277	211,277	211,277	211,277				0	211,277			0	11,196	05/15/2018.	
12644@ BQ 7	CTL Cap Tr CTL Ser 2002-34 CI A Walgreen.....			..	12/15/2016.	Redemption 100.0000.....		106,614	106,614	106,614	106,614				0	106,614			0	3,919	07/15/2022.	
12644@ BR 5	CTL Cap Tr CTLSer 2002-21Aurora Heathcar.....			..	12/15/2016.	Redemption 100.0000.....		238,796	238,796	238,796	238,796				0	238,796			0	8,691	10/15/2022.	
12644@ BS 3	CTL Cap Tr CTL Walgreens.....			..	12/15/2016.	Redemption 100.0000.....		100,435	100,435	101,439	100,895		(460)		(460)	100,435			0	3,638	01/15/2023.	
12646U AM 0	Credit Suisse Comm Mtg Tr RMBS Ser 2013.....			..	12/01/2016.	Paydown.....		4,452,834	4,452,834	4,578,070	4,534,131		(81,297)		(81,297)	4,452,834			0	82,910	03/25/2043.	
126650 BP 4	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....		185,553	185,553	216,009	210,779		(25,226)		(25,226)	185,553			0	6,123	12/10/2028.	
126650 BQ 2	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....		519,376	519,376	524,023	525,719		(6,343)		(6,343)	519,376			0	19,739	01/10/2030.	
126650 BS 8	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....		112,265	112,265	146,036	141,249		(28,983)		(28,983)	112,265			0	4,617	01/10/2032.	
12665U AA 2	CVS Health Corp ABS PTC Nt.....			..	12/10/2016.	Redemption 100.0000.....		290,704	290,704	290,704	290,704				0	290,704			0	7,460	01/10/2036.	
126670 FB 9	CWABS Inc RMBS Ser 2005-IM2 CI A3.....			..	12/28/2016.	Paydown.....		1,481,392	1,481,392	1,448,376	1,448,376		33,016		33,016	1,481,392			0	7,961	01/25/2036.	
126673 VE 9	CWABS Inc RMBS Ser 2004-U CI 2A.....			..	12/15/2016.	Paydown.....		649,248	649,248	270,746	270,746		378,502		378,502	649,248			0	2,612	03/15/2034.	
12667G W7 4	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....		1,797,808	1,797,808	1,781,796	1,782,571		15,237		15,237	1,797,808			0	54,475	09/25/2035.	
126686 AC 8	CWABS Inc RMBS Ser 2006-H CI 2A1B.....			..	12/15/2016.	Paydown.....		483,493	483,493	167,385	167,385		316,107		316,107	483,493			0	1,697	11/15/2036.	
12668A YS 8	Countrywide Alternative Ln Tr RMBS Ser 2.....			..	12/01/2016.	Paydown.....		221,093	207,317	173,442	173,442				0	173,442		47,650	47,650	7,720	12/25/2035.	
126694 NS 3	CWHL Inc RMBS Ser 2005-27 CI 1A3.....			..	12/01/2016.	Paydown.....		388,554	388,554	378,172	362,766	20,431	5,357		25,788	388,554			0	11,732	12/25/2035.	
126694 WE 4	CWHL Inc RMBS Ser 2006-HYB1 CI 1A1.....			..	12/01/2016.	Paydown.....		1,321,974	912,900	686,274	686,274				0	686,274		635,700	635,700	23,134	03/20/2036.	
12669F D2 6	CWHL Inc RMBS Ser 2004-10 CI A10.....			..	07/01/2016.	Paydown.....		172,673	172,673	161,665	171,682		992		992	172,673			0	2,823	07/25/2034.	
12669F T2 9	CWHL Inc RMBS Ser 2004-14 CI 2A5.....			..	12/01/2016.	Paydown.....		190,623	190,623	187,064	188,202		2,422		2,422	190,623			0	2,790	08/25/2034.	
12669G R3 7	Countrywide Home Loans RMBS Ser 2005-15.....			..	12/01/2016.	Paydown.....		271,015	244,279	240,424	219,789	22,230	6		22,236	242,026		28,989	28,989	7,570	08/25/2035.	
12670N AB 9	CWGS Term Ln Nt 1 5.250% 02/20/20.....			..	05/09/2016.	Redemption 100.0000.....		401,246	401,246	397,233	396,982	1,438	2,826		4,264	401,246			0	11,218	02/20/2020.	
12670N AB 9	CWGS Term Ln Nt 1 5.250% 02/20/20.....			..	05/09/2016.	Tax Free Exchange.....		17,679,043	17,794,755	17,616,808	17,605,686	63,755	9,602		73,357	17,679,043			0	497,512	02/20/2020.	
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20.....			..	03/31/2016.	Redemption 100.0000.....		250,000	250,000	248,199	247,344	892	1,765		2,657	250,000			0	3,634	02/20/2020.	
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20.....			..	05/31/2016.	Tax Free Exchange.....		53,651	53,999	53,616	53,425	191	34		225	53,651			0	1,234	02/20/2020.	
130789 TH 7	California Wtr Svc Co 1st Mtg Bd Ser JJJ.....			..	05/01/2016.	Redemption 100.0000.....		181,800	181,800	183,694	182,409		(609)		(609)	181,800			0	4,945	05/01/2018.	
131347 BY 1	Calpine Corp 1st Lien HY Nt.....			..	12/19/2016.	Call 103.0000.....		4,021,120	3,904,000	4,301,795	4,147,898		(126,778)		(126,778)	4,021,120			0	438,956	01/15/2023.	
13134M BE 2	Calpine Corp Term Ln Nt 1.....			..	12/30/2016.	Redemption 100.0000.....		100,000	100,000	99,500	94,813	4,723	465		5,188	100,000			0	2,222	05/27/2022.	
14070K AB 7	Capstone Logistics Acq 1st Lien Term Ln.....			..	05/04/2016.	Redemption 100.0000.....		204,876	204,876	202,827	193,607	9,363	1,905		11,268	204,876			0	4,466	10/07/2021.	
14309Y AC 8	Carlyle Global Mrkt Strat CLO Ser 2012-4.....			..	10/20/2016.	Paydown.....		10,000,000	10,000,000	10,000,000	10,000,000				0	10,000,000			0	286,435	01/20/2025.	
144527 AB 4	Carrington Mtg Loan Tr RMBS Ser 2007-FRE.....			..	12/28/2016.	Paydown.....		737,175	737,175	654,703	654,703		82,472		82,472	737,175			0	2,634	02/25/2037.	
149123 BM 2	Caterpillar Inc Sr Nt 5.700% 08/15/16.....			..	08/15/2016.	Maturity.....		500,000	500,000	499,579	499,920		80		80	500,000			0	28,500	08/15/2016.	

SCHEDULE D - PART 4

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

E14.9

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / 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.		Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date					
14912L 4X 6	Caterpillar Finl Svcs Corp Sr Nt.....		..	08/01/2016.	Maturity.....	.....	.....12,866,000	12,866,000	12,926,281	12,876,003	.....	.....(10,003)	.....	.....(10,003)	.....	.....12,866,000	.....	.....	.....0	263,753	08/01/2016.
14987E AC 1	CCOH Safari LLC Hgh Yld Corp.....		..	05/23/2016.	Tax Free Exchange.....	.....	.....9,024,647	9,000,000	9,026,625	9,017,750	8,251	(1,354)	.....	.....6,897	.....	.....9,024,647	.....	.....	.....0	263,063	02/15/2026.
15189@ AA 7	Centerpoint Anchorage Tr CTL PTC Lease B.....		..	12/15/2016.	Redemption 100.0000.....	.....	.....364,317	364,317	408,167	381,683	.....	.....(17,366)	.....	.....(17,366)	.....	.....364,317	.....	.....	.....0	15,775	09/15/2022.
152314 NU 0	Centex Home Equity Loan Tr RMBS Ser 2005.....		..	12/27/2016.	Paydown.....	.....	.....1,094,541	1,094,541	1,027,842	1,052,425	.....	.....42,116	.....	.....42,116	.....	.....1,094,541	.....	.....	.....0	8,130	06/25/2035.
160841 AA 0	Charlotte Gateway Village LLC CMBS CTL.....		..	12/01/2016.	Redemption 100.0000.....	.....	.....602,516	602,516	602,516	602,516	.....	.....	.....	.....0	.....	.....602,516	.....	.....	.....0	21,124	12/01/2016.
16165M AD 0	Chaseflex Tr RMBS Ser 2006-2 CI A2B.....		..	12/27/2016.	Paydown.....	.....	.....171,324	195,178	149,389	165,878	.....	.....2,414	.....	.....2,414	.....	.....168,293	.....	.....3,032	3,032	716	09/25/2036.
16165V AM 0	Chaseflex Tr RMBS Ser 2007-1 CI 2A9.....		..	12/01/2016.	Paydown.....	.....	.....126,883	145,048	118,878	121,933	.....	.....154	.....	.....154	.....	.....122,086	.....	.....4,796	4,796	6,020	02/25/2037.
162765 AS 0	CHEC Loan Trust RMBS Ser 2004-2 CI A3.....		..	07/25/2016.	Paydown.....	.....	.....1,243,073	1,243,073	1,196,598	1,199,732	.....	.....43,341	.....	.....43,341	.....	.....1,243,073	.....	.....	.....0	5,151	07/25/2034.
165167 CQ 8	Chesapeake Energy Corp Co Gtd Nt.....		..	08/16/2016.	Goldman Sachs & Company.....	.....	.....8,899,750	9,700,000	4,800,000	4,753,000	54,758	205,749	.....	.....260,507	.....	.....5,013,507	.....	.....3,886,243	3,886,243	508,711	12/15/2022.
17025Q AC 1	Countrywide Home Loans RMBS Ser 2007-J3.....		..	12/01/2016.	Paydown.....	.....	.....280,024	203,718	173,097	177,671	.....	.....(6)	.....	.....(6)	.....	.....177,665	.....	.....102,359	102,359	9,452	07/25/2037.
17275R AC 6	Cisco Sys Inc Nt 5.500% 02/22/16.....		..	02/22/2016.	Maturity.....	.....	.....2,000,000	2,000,000	1,990,860	1,999,834	.....	.....166	.....	.....166	.....	.....2,000,000	.....	.....	.....0	55,000	02/22/2016.
172967 DE 8	Citigroup Inc Sr Nt 5.300% 01/07/16.....		..	01/07/2016.	Maturity.....	.....	.....6,000,000	6,000,000	5,998,067	5,999,995	.....	.....5	.....	.....5	.....	.....6,000,000	.....	.....	.....0	159,000	01/07/2016.
17323M AA 3	Citigroup Mtg Loan Tr RMBS Ser 2015A Cl.....		..	12/01/2016.	Paydown.....	.....	.....2,826,908	2,826,908	2,864,941	2,863,125	.....	.....(36,217)	.....	.....(36,217)	.....	.....2,826,908	.....	.....	.....0	56,553	06/25/2058.
17324V AH 7	Citigroup Mtg Loan Trust RMBS Ser 2015-P.....		..	12/01/2016.	Paydown.....	.....	.....5,718,832	5,718,832	5,811,715	5,810,843	.....	.....(92,012)	.....	.....(92,012)	.....	.....5,718,832	.....	.....	.....0	109,084	09/25/2042.
18976G AZ 9	Citimortgage Alternative Ln Tr RMBS Ser.....		..	12/01/2016.	Paydown.....	.....	.....667,281	667,281	627,291	641,439	.....	.....25,842	.....	.....25,842	.....	.....667,281	.....	.....	.....0	23,107	06/25/2022.
19075Q AB 8	Cobank ACB Sub Nt 7.875% 04/16/18.....		..	04/15/2016.	Call 100.0000.....	.....	.....14,020,000	14,020,000	17,094,680	15,583,460	.....	.....(1,563,460)	.....	.....(1,563,460)	.....	.....14,020,000	.....	.....	.....0	552,038	04/16/2018.
19416Q DH 0	Colgate-Palmolive Co MT Sr Nt.....		..	11/07/2016.	Maturity.....	.....	.....19,000,000	19,000,000	18,999,364	19,000,231	.....	.....(231)	.....	.....(231)	.....	.....19,000,000	.....	.....	.....0	988,000	11/07/2016.
200339 CG 2	Comerica Bk Sub Bk Nt 5.750% 11/21/16.....		..	11/21/2016.	Maturity.....	.....	.....4,000,000	4,000,000	3,995,745	3,999,018	.....	.....982	.....	.....982	.....	.....4,000,000	.....	.....	.....0	230,000	11/21/2016.
21079R AC 0	Continental Airlines Inc LBASS EETC Ser.....		..	10/19/2016.	Paydown.....	.....	.....3,315,810	3,315,810	3,453,179	3,423,573	42,515	(150,279)	.....	.....(107,764)	.....	.....3,315,810	.....	.....	.....0	165,988	10/19/2023.
210805 BU 0	Continental Airlines Inc LBASS EETC Ser.....		..	07/02/2016.	Paydown.....	.....	.....3,565,825	3,565,825	3,525,410	3,562,104	.....	.....3,721	.....	.....3,721	.....	.....3,565,825	.....	.....	.....0	124,448	01/02/2018.
210805 CB 1	Continental Airlines Inc LBASS EETC Ser.....		..	09/15/2016.	Paydown.....	.....	.....512,076	512,076	480,598	507,215	.....	.....4,861	.....	.....4,861	.....	.....512,076	.....	.....	.....0	17,111	03/15/2019.
212168 AA 6	Continental Wind Sr Nt.....		..	08/31/2016.	Redemption 100.0000.....	.....	.....473,330	473,330	473,330	473,330	.....	.....	.....	.....0	.....	.....473,330	.....	.....	.....0	14,117	02/28/2033.
216871 AF 0	Cooper US Inc Co Gtd Nt.....		..	01/15/2016.	Maturity.....	.....	.....1,500,000	1,500,000	1,498,412	1,499,979	.....	.....21	.....	.....21	.....	.....1,500,000	.....	.....	.....0	17,813	01/15/2016.
235851 AH 5	Danaher Corp Sr Nt 5.400% 03/01/19.....		..	08/15/2016.	Call 110.5950.....	.....	.....1,658,925	1,500,000	1,498,980	1,499,612	.....	.....159,313	.....	.....159,313	.....	.....1,658,925	.....	.....	.....0	77,400	03/01/2019.
235851 AL 6	Danaher Corp Sr Nt 2.300% 06/23/16.....		..	06/23/2016.	Maturity.....	.....	.....3,000,000	3,000,000	2,996,730	2,999,526	.....	.....474	.....	.....474	.....	.....3,000,000	.....	.....	.....0	34,500	06/23/2016.
24422E RC 5	Deere /John/ Cap Corp MT Sr Nt.....		..	06/07/2016.	Maturity.....	.....	.....2,000,000	2,000,000	1,996,705	1,999,644	.....	.....356	.....	.....356	.....	.....2,000,000	.....	.....	.....0	22,500	06/07/2016.
245069 AA 7	Del Coronado Tr CMBS Ser 2013-HDC CI A.....		..	01/15/2016.	Paydown.....	.....	.....3,000,000	3,000,000	3,000,000	3,000,000	.....	.....	.....	.....0	.....	.....3,000,000	.....	.....	.....0	2,920	03/15/2026.
24702N AD 2	Dell International Inc Term Ln C Nt 1.....		..	09/07/2016.	Redemption 100.0000.....	.....	.....16,354,027	16,354,027	16,272,257	16,305,727	.....	.....48,300	.....	.....48,300	.....	.....16,354,027	.....	.....	.....0	480,327	10/29/2018.
251510 AW 3	Deutsche Alt-A Sec Inc RMBS Ser 2003-2XS.....		..	12/01/2016.	Paydown.....	.....	.....69,502	69,502	69,487	69,454	.....	.....48	.....	.....48	.....	.....69,502	.....	.....	.....0	1,669	09/25/2033.
251563 CB 6	Deutsche Mtg Sec Inc RMBS Ser 2004-1 Cl.....		..	12/01/2016.	Paydown.....	.....	.....216,171	216,171	216,110	218,401	.....	.....(2,229)	.....	.....(2,229)	.....	.....216,171	.....	.....	.....0	7,303	12/25/2033.
251563 DM 1	Deutsche Mtg Sec Inc RMBS Ser 2004-2 Cl.....		..	12/01/2016.	Paydown.....	.....	.....220,202	220,202	220,149	223,363	.....	.....(3,160)	.....	.....(3,160)	.....	.....220,202	.....	.....	.....0	5,410	01/25/2034.
25468P CE 4	Disney Walt Co MT Nt 5.625% 09/15/16.....		..	09/15/2016.	Maturity.....	.....	.....11,500,000	11,500,000	11,477,261	11,496,204	.....	.....3,796	.....	.....3,796	.....	.....11,500,000	.....	.....	.....0	646,875	09/15/2016.
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1.....		..	09/22/2016.	Redemption 100.0000.....	.....	.....15,443,153	15,443,153	15,448,295	15,376,964	71,185	(4,995)	.....	.....66,190	.....	.....15,443,153	.....	.....	.....0	284,322	02/06/2022.
25674D AC 7	Dollar Tree Inc Term Ln B Nt 1.....		..	09/22/2016.	Tax Free Exchange.....	.....	.....4,553,398	4,556,847	4,552,955	4,537,316	15,666	416	.....	.....16,082	.....	.....4,553,398	.....	.....	.....0	126,418	02/06/2022.
000000 00 0	Drake Beam Morin Mezzanine Facility Nt 1.....		..	09/30/2016.	Escrow fees.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	432	02/18/2011.
263534 BQ 1	Du Pont E l de Nemours & Co Sr Nt.....		..	12/15/2016.	Maturity.....	.....	.....14,000,000	14,000,000	13,978,463	13,994,517	.....	.....5,483	.....	.....5,483	.....	.....14,000,000	.....	.....	.....0	735,000	12/15/2016.
268617 BH 9	Enterprise Mtg Accept Co ABS Frch Ln Own.....		..	12/20/2016.	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	129,347	01/15/2027.
291011 AV 6	Emerson Elec Co Sr Nt 5.125% 12/01/16.....		..	12/01/2016.	Maturity.....	.....	.....8,500,000	8,500,000	8,470,594	8,492,542	.....	.....7,458	.....	.....7,458	.....	.....8,500,000	.....	.....	.....0	435,625	12/01/2016.
29250R AH 9	Enbridge Energy Partners LP Sr Nt.....		..	12/15/2016.	Maturity.....	.....	.....17,850,000	17,850,000	19,690,894	18,251,992	.....	.....(401,992)	.....	.....(401,992)	.....	.....17,850,000	.....	.....	.....0	1,048,688	12/15/2016.
29337# AA 7	Enhanced Cap CT Fund III LLC ABS CAPCO N.....		..	12/15/2016.	Redemption 100.0000.....	.....	.....465,019	465,019	465,019	465,019	.....	.....	.....	.....0	.....	.....465,019	.....	.....	.....0	18,358	12/15/2020.
29365Y AA 1	Entergy AR Restoration Fdg LLC LBASS Ser.....		..	11/01/2016.	Paydown.....	.....	.....1,081,209	1,081,209	1,080,978	1,081,057	.....	.....152	.....	.....152	.....	.....1,081,209	.....	.....	.....0	18,755	08/01/2021.
301965 CE 7	FFCA Sec Lending Corp LBASS Frnch Ln Ser.....		..	12/01/2016.	Paydown.....	.....	.....214,594	214,594	212,162	213,493	.....	.....1,101	.....	.....1,101	.....	.....214,594	.....	.....	.....0	9,290	05/18/2026.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
302567	AA	0		06/20/2016.	Redemption 100.0000.....	.....	.....987,063	987,063	1,018,750	1,013,971	.....	.....(26,909)	.....	.....(26,909)	.....	.....987,063	.....	.....	.....0	65,531	06/20/2023.
30260@	AA	8		12/01/2016.	Redemption 100.0000.....	.....	.....750,357	750,357	780,371	757,665	.....	.....(7,309)	.....	.....(7,309)	.....	.....750,357	.....	.....	.....0	31,663	10/04/2019.
30706V	AA	3		08/01/2016.	Tax Free Exchange.....	.....	.....5,221,627	5,000,000	5,270,000	5,175,000	71,462	(24,835)	.....	.....46,627	.....	.....5,221,627	.....	.....	.....0	263,542	03/01/2023.
30706V	AC	9		08/01/2016.	Tax Free Exchange.....	.....	.....2,038,391	2,000,000	2,057,500	2,046,254	.....	.....(7,863)	.....	.....(7,863)	.....	.....2,038,391	.....	.....	.....0	96,250	03/01/2020.
31331F	AX	9		01/15/2016.	Paydown.....	.....	.....168,788	168,788	167,264	167,895	.....	.....894	.....	.....894	.....	.....168,788	.....	.....	.....0	5,671	07/15/2023.
31331F	AY	7		01/15/2016.	Paydown.....	.....	.....112,078	112,078	112,078	112,078	.....	.....	.....	.....0	.....	.....112,078	.....	.....	.....0	3,836	01/15/2019.
32007U	BE	8		09/08/2016.	Redemption 100.0000.....	.....	.....1,122,371	1,122,371	1,080,505	1,087,912	2,251	32,209	.....	.....34,460	.....	.....1,122,371	.....	.....	.....0	35,830	03/24/2021.
32007U	BJ	7		03/29/2016.	Tax Free Exchange.....	.....	.....18,503,404	18,839,956	18,260,859	18,347,449	117,952	38,003	.....	.....155,955	.....	.....18,503,404	.....	.....	.....0	195,253	03/24/2018.
32007U	BN	8		11/16/2016.	Redemption 100.0000.....	.....	.....134,093	134,093	133,832	131,890	1,946	257	.....	.....2,203	.....	.....134,093	.....	.....	.....0	5,146	07/10/2022.
32007U	BN	8		12/28/2016.	Tax Free Exchange.....	.....	.....1,862,805	1,865,907	1,862,275	1,835,252	27,073	481	.....	.....27,554	.....	.....1,862,805	.....	.....	.....0	81,013	07/10/2022.
32052E	AA	7		12/01/2016.	Paydown.....	.....	.....874,975	924,630	831,183	831,183	.....	.....	.....	.....0	.....	.....831,183	.....	.....43,793	43,793	13,810	11/25/2036.
32052W	AC	3		12/01/2016.	Paydown.....	.....	.....307,815	412,739	358,018	323,027	34,991	.....	.....	.....34,991	.....	.....358,018	.....	.....(50,204)	(50,204)	16,268	08/25/2037.
337925	ES	6		12/01/2016.	Paydown.....	.....	.....43,968	43,968	44,943	43,919	.....	.....48	.....	.....48	.....	.....43,968	.....	.....	.....0	1,398	12/10/2024.
34347@	AA	7		10/11/2016.	Redemption 100.0000.....	.....	.....2,667,074	2,667,074	2,667,074	2,667,074	.....	.....	.....	.....0	.....	.....2,667,074	.....	.....	.....0	112,561	12/01/2018.
35671D	AZ	8		03/17/2016.	Various.....	.....	.....1,801,125	2,500,000	2,471,875	2,475,532	.....	.....598	.....	.....598	.....	.....2,476,129	.....	.....(675,004)	(675,004)	48,513	03/15/2023.
35671D	BG	9		02/29/2016.	Various.....	.....	.....926,375	1,700,000	1,642,110	1,660,665	.....	.....913	.....	.....913	.....	.....1,661,578	.....	.....(735,203)	(735,203)	21,084	03/15/2020.
35729Q	AS	7		12/27/2016.	Redemption 45.4406.....	.....	.....100,474	221,110	19,297	19,871	.....	.....81,176	573	80,603	.....	.....100,474	.....	.....	.....0	.....	08/25/2036.
35729Q	AS	7		12/27/2016.	Capital Distribution.....	.....	.....120,636	.....	.....120,636	120,636	.....	.....	.....	.....0	.....	.....120,636	.....	.....	.....0	.....	08/25/2036.
35729T	AD	4		12/28/2016.	Paydown.....	.....	.....203,557	203,557	126,237	126,237	.....	.....77,321	.....	.....77,321	.....	.....203,557	.....	.....	.....0	733	10/25/2036.
36242D	7Q	0		12/01/2016.	GS Mortgage Securities Corp RMBS Ser 200.....	.....	.....219,440	219,440	208,537	214,013	.....	.....5,428	.....	.....5,428	.....	.....219,440	.....	.....	.....0	5,630	06/25/2035.
369550	AQ	1		07/15/2016.	Maturity.....	.....	.....2,000,000	2,000,000	1,998,299	1,999,726	.....	.....274	.....	.....274	.....	.....2,000,000	.....	.....	.....0	45,000	07/15/2016.
372546	AH	4		09/15/2016.	Maturity.....	.....	.....7,000,000	7,000,000	7,000,000	7,000,000	.....	.....	.....	.....0	.....	.....7,000,000	.....	.....	.....0	291,270	09/15/2016.
39322G	AB	9		07/19/2016.	Bank of Montreal.....	.....	.....7,863,079	8,654,214	8,585,887	8,481,129	110,033	5,216	.....	.....115,249	.....	.....8,596,378	.....	.....(733,299)	(733,299)	288,422	06/10/2020.
39322G	AB	9		06/30/2016.	Redemption 100.0000.....	.....	.....13,870	13,870	13,939	13,592	334	(57)	.....	.....277	.....	.....13,870	.....	.....	.....0	461	06/10/2020.
39322G	AB	9		03/29/2016.	Tax Free Exchange.....	.....	.....12,445,305	12,446,234	12,444,787	12,197,310	247,969	26	.....	.....247,995	.....	.....12,445,305	.....	.....	.....0	204,499	06/10/2020.
39539M	AA	7		12/27/2016.	Paydown.....	.....	.....459,314	459,314	428,731	428,731	.....	.....30,583	.....	.....30,583	.....	.....459,314	.....	.....	.....0	1,762	06/25/2037.
404122	AN	3		08/15/2016.	Redemption 100.0000.....	.....	.....726,015	726,015	715,611	720,909	.....	.....5,106	.....	.....5,106	.....	.....726,015	.....	.....	.....0	15,469	05/01/2018.
404122	AP	8		03/18/2016.	Tax Free Exchange.....	.....	.....6,724,766	6,728,374	6,716,673	6,715,712	8,335	719	.....	.....9,054	.....	.....6,724,766	.....	.....	.....0	46,342	03/31/2017.
41164T	AA	0		12/19/2016.	Paydown.....	.....	.....324,048	448,560	85,226	85,226	.....	.....	.....	.....0	.....	.....85,226	.....	.....238,822	238,822	2,979	06/21/2037.
41164Y	AB	7		12/19/2016.	Paydown.....	.....	.....335,311	335,311	326,823	329,431	.....	.....5,879	.....	.....5,879	.....	.....335,311	.....	.....	.....0	1,218	07/19/2047.
41283L	AA	3		03/15/2016.	Maturity.....	.....	.....1,000,000	1,000,000	1,053,692	1,003,645	.....	.....(3,645)	.....	.....(3,645)	.....	.....1,000,000	.....	.....	.....0	19,375	03/15/2016.
423074	AX	1		08/19/2016.	Tax Free Exchange.....	.....	.....10,053,584	10,000,000	10,058,600	10,056,792	.....	.....(3,208)	.....	.....(3,208)	.....	.....10,053,584	.....	.....	.....0	446,569	07/15/2025.
42346#	AE	1		07/21/2016.	Redemption 100.0000.....	.....	.....4,200,000	4,200,000	4,200,000	4,200,000	.....	.....	.....	.....0	.....	.....4,200,000	.....	.....	.....0	256,200	07/21/2016.
42770L	AA	1		12/20/2016.	Paydown.....	.....	.....2,610,746	2,610,746	2,609,565	2,609,849	.....	.....897	.....	.....897	.....	.....2,610,746	.....	.....	.....0	73,574	09/21/2040.
42770Q	AA	0		09/20/2016.	Paydown.....	.....	.....2,270,846	2,270,846	2,269,301	2,269,186	.....	.....1,660	.....	.....1,660	.....	.....2,270,846	.....	.....	.....0	72,960	09/21/2040.
42770R	AA	8		09/20/2016.	Paydown.....	.....	.....2,582,581	2,582,581	2,588,693	2,588,053	.....	.....(5,472)	.....	.....(5,472)	.....	.....2,582,581	.....	.....	.....0	99,686	09/20/2038.
42770U	AA	1		12/20/2016.	Paydown.....	.....	.....2,767,380	2,767,380	2,767,088	2,767,088	.....	.....292	.....	.....292	.....	.....83,244	.....	.....	.....0	.....	09/20/2040.
42771T	AA	3		12/20/2016.	Paydown.....	.....	.....1,661,670	1,661,670	1,661,614	1,661,611	.....	.....59	.....	.....59	.....	.....1,661,670	.....	.....	.....0	38,486	09/20/2041.
427866	AP	3		09/01/2016.	Maturity.....	.....	.....7,000,000	7,000,000	7,011,778	7,000,832	.....	.....(832)	.....	.....(832)	.....	.....7,000,000	.....	.....	.....0	381,500	09/01/2016.
427866	AS	7		11/01/2016.	Maturity.....	.....	.....500,000	500,000	499,123	499,799	.....	.....201	.....	.....201	.....	.....500,000	.....	.....	.....0	7,500	11/01/2016.
42833U	AB	4		06/20/2016.	Various.....	.....	.....11,171,228	15,694,762	15,689,762	12,189,603	3,499,614	458	.....	.....3,500,072	.....	.....15,689,675	.....	.....(4,518,447)	(4,518,447)	341,551	04/28/2021.
42833U	AB	4		03/31/2016.	Redemption 100.0000.....	.....	.....40,038	40,038	40,038	31,096	8,942	.....	.....	.....8,942	.....	.....40,038	.....	.....	.....0	481	04/28/2021.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / 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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
43534#	AA	9		06/13/2016	Redemption 100.0000.....		209,280	209,280	209,280	209,280				0		209,280		0	0	8,995	10/21/2020.
437076	AP	7		03/01/2016	Maturity.....		1,000,000	1,000,000	995,110	999,896		104		104		1,000,000				27,000	03/01/2016.
438516	AP	1		03/15/2016	Maturity.....		2,500,000	2,500,000	2,496,350	2,499,906		94		94		2,500,000		0	0	67,500	03/15/2016.
438516	AS	5		12/01/2016	Call 101.3340.....		9,626,730	9,500,000	9,480,067	9,493,804		132,926		132,926		9,626,730		0	0	609,794	03/15/2017.
44329E	AC	5		12/01/2016	Paydown.....		429,265	480,463	291,923	291,923				0		291,923		137,342	137,342	8,215	09/25/2037.
44701P	AV	6		06/30/2016	Redemption 100.0000.....		17,632	17,632	17,412	17,414		219		219		17,632		0	0	17,644	09/30/2021.
44701P	AV	6		11/15/2016	Tax Free Exchange.....		1,956,158	1,977,330	1,952,613	1,952,804		3,354		3,354		1,956,158		0	0	64,043	09/30/2021.
44701P	AX	2		09/30/2016	Redemption 100.0000.....		1,646,555	1,646,555	1,639,429	1,627,345		12,642		19,210		1,646,555		0	0	44,715	04/19/2019.
44701P	AX	2		07/22/2016	Redemption 100.0000.....		2,053,559	2,053,559	2,042,747	2,029,600		14,228		23,959		2,053,559		0	0	45,860	04/19/2019.
44701P	AX	2		09/30/2016	Tax Free Exchange.....		5,165,910	5,183,211	5,159,100	5,122,738		38,443		43,173		5,165,910		0	0	148,301	04/19/2019.
451102	BB	2		08/15/2016	Various.....		15,065,000	15,000,000	15,139,153	14,865,000		224,765		(20,593)		15,069,171		(4,171)	(4,171)	650,135	03/15/2019.
45254N	MY	0		12/27/2016	Paydown.....		365,417	365,417	355,857	355,857		9,560		9,560		365,417		0	0	2,042	04/25/2035.
45256#	AB	8		12/28/2016	Redemption 100.0000.....		191,811	191,811	191,811	191,811				0		191,811		0	0	8,294	10/25/2056.
45256H	AA	6		12/01/2016	Paydown.....		390,886	390,886	401,848	393,487		(2,601)		(2,601)		390,886		0	0	7,931	07/01/2022.
45257H	AA	5		12/01/2016	Paydown.....		1,296,226	1,296,226	1,296,926	1,296,526		(300)		(300)		1,296,226		0	0	39,716	01/25/2051.
456652	AA	4		12/01/2016	Paydown.....		440,160	493,983	495,372	421,836		72,629		(5)		494,460		(54,300)	(54,300)	14,248	08/25/2037.
45668J	AD	8		12/01/2016	Paydown.....		1,817,080	1,817,080	1,820,435	1,814,599		433		433		1,815,033		2,048	2,048	42,275	01/25/2037.
458140	AH	3		10/01/2016	Maturity.....		3,000,000	3,000,000	2,995,410	2,999,290		710		710		3,000,000		0	0	58,500	10/01/2016.
459200	GU	9		01/05/2016	Maturity.....		2,000,000	2,000,000	1,975,036	1,999,889		111		111		2,000,000		0	0	20,000	01/05/2016.
466247	H8	9		12/01/2016	Paydown.....		43,299	45,656	45,456	41,165		4,318		(1)		45,482		(2,184)	(2,184)	786	04/25/2036.
46625Y	Q2	2		04/01/2016	Paydown.....		5,468,918	5,468,918	5,432,069	5,453,203		15,715		15,715		5,468,918		0	0	95,281	04/15/2043.
46628F	AM	3		12/01/2016	Paydown.....		5,035,542	5,035,542	5,634,338	5,110,167		(74,624)		(74,624)		5,035,542		0	0	175,077	04/15/2045.
471109	AN	8		04/20/2016	Tax Free Exchange.....		6,232,330	6,135,000	6,223,000	6,216,105		4,670		887		6,216,993		15,338	15,338	144,854	11/15/2023.
478366	AU	1		12/28/2016	Tax Free Exchange.....		1,711,796	1,615,000	1,811,523	1,737,326		(27,145)		(27,145)		1,710,181		1,615	1,615	100,489	03/30/2020.
478366	BA	4		12/28/2016	Tax Free Exchange.....		8,257,224	8,025,000	8,402,159	8,290,242		(41,043)		(41,043)		8,249,199		8,025	8,025	323,508	12/01/2021.
485170	AK	0		07/26/2016	Tax Free Exchange.....		3,995,983	4,000,000	3,995,770	3,995,788		195		195		3,995,983		0	0	97,106	11/15/2023.
49327X	AB	6		03/03/2016	Maturity.....		2,500,000	2,500,000	2,499,840	2,500,015		(15)		(15)		2,500,000		0	0	63,583	03/03/2016.
50177A	AE	9		12/11/2016	Paydown.....		3,740,234	3,740,234	3,755,951	3,739,713		521		521		3,740,234		0	0	115,714	07/15/2044.
52109P	AE	5		12/11/2016	Paydown.....		5,063,688	5,063,688	5,089,003	5,063,803		(116)		(116)		5,063,688		0	0	242,939	07/15/2040.
52465#	BF	1		12/10/2016	Redemption 100.0000.....		179,908	179,908	195,098	181,962		(2,054)		(2,054)		179,908		0	0	5,273	04/10/2017.
52465#	BH	7		12/10/2016	Redemption 100.0000.....		100,792	100,792	114,057	102,237		(1,445)		(1,445)		100,792		0	0	3,535	04/10/2017.
52467@	AH	8		12/15/2016	Redemption 100.0000.....		213,499	213,499	223,914	216,875		(3,376)		(3,376)		213,499		0	0	8,981	01/15/2021.
52467@	BC	8		12/15/2016	Redemption 100.0000.....		198,506	198,506	218,333	202,696		(4,190)		(4,190)		198,506		0	0	8,928	11/15/2018.
52520M	GQ	0		12/01/2016	Paydown.....		294,694	294,694	294,878	294,392		301		301		294,694		0	0	11,150	04/25/2036.
52660F	AB	4		01/22/2016	Redemption 100.0000.....		25,545,679	25,545,679	25,511,815	25,316,988		194,131		34,560		25,545,679		0	0	239,515	01/31/2021.
532716	AM	9		07/16/2016	Call 105.9600.....		10,596,000	10,000,000	9,620,500	9,920,623		675,377		675,377		10,596,000		0	0	691,917	07/15/2017.
54233*	AA	4		12/15/2016	Redemption 100.0000.....		4,000,000	4,000,000	4,000,000	4,000,000		0		0		4,000,000		0	0	98,000	12/15/2021.
542514	GW	8		12/27/2016	Paydown.....		2,960,029	2,960,029	2,767,627	2,790,922		169,107		169,107		2,960,029		0	0	11,460	09/25/2034.
548661	CK	1		10/15/2016	Maturity.....		13,000,000	13,000,000	12,980,461	12,995,713		4,287		4,287		13,000,000		0	0	702,000	10/15/2016.
55275B	AD	9		12/27/2016	Paydown.....		224,031	224,031	127,376	127,376		96,655		96,655		224,031		0	0	626	08/25/2036.
55275S	AR	1		12/01/2016	Paydown.....		179,291	229,362	207,232	189,952		26,237		986		217,175		(37,883)	(37,883)	8,526	11/25/2021.

SCHEDULE D - PART 4

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

1			2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
													11	12	13	14	15						
CUSIP Identification			Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
55313K	AE	1	Merrill Lynch/Cntrywd Com Mtg CMBS Ser 2.....	..		12/01/2016.	Paydown.....		1,376,124	1,376,124	1,304,361	1,366,188		9,935		9,935		1,376,124			0	66,705	06/12/2050.
580645	AE	9	McGraw-Hill Cos Sr Nt 5.900% 11/15/17.....	..		07/29/2016.	Tax Free Exchange.....		5,030,432	5,000,000	5,159,000	5,043,144		(12,712)		(12,712)		5,030,432			0	232,722	11/15/2017.
58504F	AC	9	Medpace Holdings Inc Term Ln Nt 1.....	..		12/08/2016.	Redemption 100.0000.....		5,525,643	5,525,643	5,528,710	5,479,598	48,592	(2,547)		46,045		5,525,643			0	233,485	05/31/2021.
58504F	AC	9	Medpace Holdings Inc Term Ln Nt 1.....	..		06/30/2016.	Tax Free Exchange.....		5,840,311	5,816,467	5,844,128	5,767,998	74,380	(2,067)		72,313		5,840,311			0	137,661	05/31/2021.
58933Y	AB	1	Merck & Co Inc Sr Nt 2.250% 01/15/16.....	..		01/15/2016.	Maturity.....		1,000,000	1,000,000	998,943	999,981		19		19		1,000,000			0	11,250	01/15/2016.
589929	5F	1	Merrill Lynch Mtg Investors RMBS Ser 200.....	..		12/27/2016.	Paydown.....		1,331,713	1,331,713	1,223,062	1,236,452		95,260		95,260		1,331,713			0	14,521	07/25/2034.
59020U	3X	1	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....	..		10/25/2016.	Paydown.....		370,622	370,622	313,033	361,465		9,158		9,158		370,622			0	1,116	01/25/2037.
59020U	P7	4	Merrill Lynch Crd Bse A S & S RMBS Ser 2.....	..		12/01/2016.	Paydown.....		6,338	6,338	6,170	6,247		91		91		6,338			0	113	08/25/2036.
594918	AK	0	Microsoft Corp Sr Nt 2.500% 02/08/16.....	..		02/08/2016.	Maturity.....		1,000,000	1,000,000	997,530	999,946		54		54		1,000,000			0	12,500	02/08/2016.
59549R	AC	8	Mid State Tr X LBASS Ser 10 CI M1.....	..		12/15/2016.	Paydown.....		402,625	402,625	338,560	338,560		64,065		64,065		402,625			0	14,487	02/15/2036.
59549W	AB	9	Mid State Tr LBASS Ser 11 CI M1.....	..		12/15/2016.	Paydown.....		196,326	196,326	196,322	196,325		1		1		196,326			0	6,058	07/15/2038.
60662W	AJ	1	Mitchell International Inc 1st Lien TL N.....	..		10/31/2016.	Tax Free Exchange.....		134,958	135,404	134,727	127,787	7,129	42		7,171		134,958			0	2,629	10/11/2020.
61744C	FB	7	Morgan Stanley Cap I RMBS Ser 2004-HE6 C.....	..		12/27/2016.	Paydown.....		914,786	914,786	841,603	849,287		65,499		65,499		914,786			0	6,795	08/25/2034.
61745M	VW	0	Morgan Stanley Cap I RMBS Ser 2004-1 CI.....	..		12/01/2016.	Paydown.....		36,601	36,601	36,601	36,601				0		36,601			0	934	11/25/2018.
61748H	LC	3	Morgan Stanley Mtg Tr RMBS Ser 2005-5AR.....	..		12/01/2016.	Paydown.....		1,833,937	1,843,420	1,637,074	1,637,074				0		1,637,074	196,864	196,864	0	27,588	09/25/2035.
61749T	AA	2	Morgan Stanley Mtg Ln Tr RMBS Ser 2006-1.....	..		12/27/2016.	Paydown.....		53,974	53,974	10,746	16,253		43,228	5,507	37,721		53,974			0		08/25/2036.
61749M	AT	6	Morgan Stanley Cap I Tr CMBS Ser 2006-T2.....	..		08/31/2016.	Income.....									0					0	53,847	08/12/2041.
61750C	AG	2	Morgan Stanley Cap I CMBS Ser 2006-HQ9 C.....	..		06/01/2016.	Paydown.....		5,000,000	5,000,000	5,074,219	4,999,257		743		743		5,000,000			0	140,832	07/12/2044.
61751X	AE	0	Morgan Stanley Cap I CMBS Ser 2007-T25 C.....	..		11/01/2016.	Paydown.....		15,950,124	15,950,124	15,356,356	15,880,719		69,405		69,405		15,950,124			0	611,779	11/12/2049.
61755Y	AF	1	Morgan Stanley Cap I CMBS Ser 2007-IQ15.....	..		12/01/2016.	Paydown.....		2,978,990	2,978,990	2,955,325	2,971,877		7,113		7,113		2,978,990			0	55,539	06/11/2049.
61756U	AE	1	Morgan Stanley Cap I CMBS Ser 2007-IQ16.....	..		12/01/2016.	Paydown.....		1,590,078	1,590,078	1,807,228	1,664,370		(74,291)		(74,291)		1,590,078			0	65,813	12/12/2049.
62927#	AD	8	NFL Ventures LP Sr Gtd Nt Ser 2015-A Tr.....	..		10/15/2016.	Redemption 100.0000.....		2,510,959	2,510,959	2,510,959	2,510,959				0		2,510,959			0	53,420	03/31/2024.
629377	BS	0	NRG Energy Inc Sr Nt 7.875% 05/15/21.....	..		11/03/2016.	Call 103.9380.....		14,486,878	13,938,000	14,626,853	13,066,875	1,501,706	(81,703)		1,420,003		14,486,878			0	924,510	05/15/2021.
62942Q	AF	0	NRZ Advance Receivables Trust RMBS Ser 2.....	..		12/15/2016.	Paydown.....		26,000,000	26,000,000	26,000,892	26,000,796		(796)		(796)		26,000,000			0	858,546	08/17/2048.
636516	AB	2	National Inst of Hlth Fishers CTL PI I B.....	..		07/15/2016.	Redemption 100.0000.....		234,104	234,104	234,104	234,104				0		234,104			0	12,471	01/15/2024.
636517	AA	2	National Inst of Hlth Fishers CTL PI II.....	..		07/15/2016.	Redemption 100.0000.....		141,916	141,916	141,916	141,916				0		141,916			0	7,667	07/15/2022.
63651P	AA	2	National Inst Health Twinbrook CTL B Bld.....	..		12/15/2016.	Redemption 100.0000.....		337,534	337,534	337,534	337,534				0		337,534			0	10,590	01/15/2019.
63860H	AC	3	Nationstar Home Equity Loan Tr RMBS Ser.....	..		12/27/2016.	Paydown.....		5,454,767	5,454,767	4,998,373	5,168,345		286,421		286,421		5,454,767			0	18,672	03/25/2037.
64508Q	AA	3	New Haven Fed Office Bldg Ls CTL GSA Gtd.....	..		07/15/2016.	Redemption 100.0000.....		565,294	565,294	565,294	565,294				0		565,294			0	25,135	01/15/2020.
651714	AW	7	Newpage Corp 1st Lien TL B Nt 1.....	..		07/15/2016.	Taxable Exchange.....		1,415,754	5,070,000	739,394	1,799,850	25,350	(32,185)	1,053,622	(1,060,457)		739,394		676,361	676,361	171,519	02/11/2021.
65535V	CN	6	Nomura Asset Sec Corp RMBS Ser 2004-AP1.....	..		12/01/2016.	Paydown.....		84,120	84,120	84,118	83,898		222		222		84,120			0	2,463	03/25/2034.
65535V	US	5	Nomura Asset Sec Corp RMBS Ser 2006-AR2.....	..		12/27/2016.	Paydown.....		76,013	76,013	23,753	23,753		52,260		52,260		76,013			0	276	04/25/2036.
65536H	CQ	9	Nomura Home Equity Loan Inc RMBS Ser 200.....	..		01/25/2016.	Paydown.....		52,381	52,381	50,944	50,944		1,437		1,437		52,381			0	26	02/25/2036.
667294	AW	2	Northwest Airlines LBASS EETC Ser 2001-1.....	..		10/01/2016.	Paydown.....		58,345	58,345	58,444	58,410		(65)		(65)		58,345			0	3,427	10/01/2023.
67020B	AA	8	NRRC-D Facilities Corp CTL GSA Rev Bd Ls.....	..		12/07/2016.	Redemption 100.0000.....		564,733	564,733	564,733	564,733				0		564,733			0	20,080	11/07/2023.
67134Q	AA	8	Oak Hill Advisors Res Ln Tr RMBS Ser 201.....	..		05/25/2016.	Paydown.....		7,562,089	7,562,089	7,562,089	7,525,254	36,835			36,835		7,562,089			0	97,231	01/25/2055.
674599	BZ	7	Occidental Petroleum Corp Sr Nt.....	..		02/01/2016.	Maturity.....		3,000,000	3,000,000	2,999,060			30		30		3,000,000			0	37,500	02/01/2016.
68216D	AC	2	Omnicrats 1st Lien TL Nt 1.....	..		08/19/2016.	Various.....		8,319,474	8,628,248	8,602,973	8,426,925	181,059	2,169		183,228		8,610,152		(290,678)	(290,678)	248,765	11/25/2020.
68216D	AC	2	Omnicrats 1st Lien TL Nt 1.....	..		06/30/2016.	Redemption 100.0000.....		44,181	44,181	43,960	43,150	865	166		1,031		44,181			0	796	11/25/2020.
68557N	AB	9	Orbital ATK Inc Sr Nt 5.500% 10/01/23.....	..		05/17/2016.	Tax Free Exchange.....		1,032,537	1,000,000	1,035,000	1,015,000	19,463	(1,926)		17,537		1,032,537			0	34,833	10/01/2023.
69362B	BA	9	PSEG Power LLC Sr Nt 4.300% 11/15/23.....	..		06/10/2016.	Morgan Stanley & Co Inc.....		9,885,225	9,500,000	10,029,055	9,996,421		(26,059)		(26,059)		9,970,362		(85,137)	(85,137)	238,292	11/15/2023.
713448	BJ	6	Pepsico Inc Sr Nt 7.900% 11/01/18.....	..		11/07/2016.	Call 112.8420.....		1,128,420	1,000,000	998,419	999,231		129,190		129,190		1,128,420			0	80,317	11/01/2018.

SCHEDULE D - PART 4

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

E14.13

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
71677H AB 1	PetSmart Inc Term Ln Nt 1		..	07/29/2016	Redemption 100.0000		247,538	247,538	247,781	240,808	6,939	(209)		6,730		247,538				4,004	03/10/2022
71677H AB 1	PetSmart Inc Term Ln Nt 1		..	10/14/2016	Tax Free Exchange		21,677,726	21,645,787	21,683,714	21,057,303	624,345	(3,923)		620,422		21,677,726				622,925	03/10/2022
71677H AB 1	PetSmart Inc Term Ln Nt 3		..	06/14/2016	Tax Free Exchange		10,976,515	10,946,662	10,978,791	10,649,056	329,512	(2,053)		327,459		10,976,515				236,494	03/10/2022
717081 DB 6	Pfizer Inc Sr Nt 6.200% 03/15/19		..	12/15/2016	Call 110.0288		30,808,073	28,000,000	28,599,403	28,231,961		2,576,112		2,576,112		30,808,073				2,170,000	03/15/2019
73019# AA 0	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		..	09/13/2016	Redemption 100.0000		580,573	580,573	580,573	580,573				0		580,573				13,063	09/13/2027
73019# AB 8	PNC Equip Finc LLC LBASS Priv Pl Nt Ser		..	09/13/2016	Redemption 100.0000		419,427	419,427	419,427	419,427				0		419,427				9,437	09/13/2027
73664# AA 8	Portland Natural Gas Trans Sys Sr Sec Nt		..	12/31/2016	Redemption 100.0000		479,127	479,127	479,127	479,127				0		479,127				17,668	12/31/2018
737446 AB 0	Post Holdings Inc Sr Nt		..	08/03/2016	Call 107.0830		10,708,300	10,000,000	10,736,250	10,425,000	98,727	184,573		283,300		10,708,300				712,917	02/15/2022
74005P AP 9	Praxair Inc Sr Nt 5.200% 03/15/17		..	02/29/2016	Call 104.6960		3,140,880	3,000,000	2,997,167	2,999,143		141,737		141,737		3,140,880				71,067	03/15/2017
74040U AA 8	Preferred Term Sec Ltd LBASS IX Residual		..	12/21/2016	Nationwide Mutual Fire			204,579						0							04/03/2033
74040Y AA 0	Preferred Term Sec Ltd LBASS X Flt Rate		..	10/03/2016	Paydown		281,361	281,361	177,257	192,045		89,316		89,316		281,361				1,911	07/03/2033
74040Y AG 7	Preferred Term Sec Ltd LBASS X Residual		..	12/21/2016	Nationwide Mutual Fire			81,515						0							07/03/2033
74041A AA 1	Preferred Term Sec Ltd VI LBASS Flt Rt N		..	12/27/2016	Paydown		562,503	562,503	399,947	417,872		144,631		144,631		562,503				4,542	03/24/2034
74041B AA 9	Preferred Term Sec Ltd LBASS XV Residual		..	12/21/2016	Nationwide Mutual Fire			382,512						0						(25)	09/26/2034
74041C AA 7	Preferred Term Sec Ltd VI LBASS Flt Rt N		..	12/27/2016	Paydown		1,770,564	1,770,564	1,324,152	1,327,797		442,768		442,768		1,770,564				14,043	09/26/2034
74041D AB 3	Preferred Term Sec Ltd LBASS XXVII Resid		..	12/21/2016	Nationwide Mutual Fire			2,445,700						0							12/22/2037
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt		..	09/23/2016	Paydown		515,798	515,798	26,779	2,682	24,096	489,019		513,115		515,798				4,418	03/23/2035
74041N AA 3	Preferred Term Sec Ltd VI LBASS Sec Nt		..	12/27/2016	Paydown		2,660,935	2,660,935	2,295,322	2,332,366		328,569		328,569		2,660,935				25,743	12/24/2033
74041N AL 9	Preferred Term Sec Ltd VI LBASS Ltd Ser		..	12/27/2016	Paydown		1,995,701	1,995,701	1,307,184	1,413,086		582,615		582,615		1,995,701				16,800	12/24/2033
74041T AB 8	Preferred Term Sec Ltd LBASS VII Residua		..	12/21/2016	Nationwide Mutual Fire			175,355						0						38	10/03/2032
74041U AA 7	Preferred Term Sec Ltd VI LBASS XIV Sec		..	12/27/2016	Paydown		738,245	738,245	581,368	596,405		141,840		141,840		738,245				6,856	06/24/2034
74041Y AA 9	Preferred Term Sec Ltd XII LBASS Residua		..	12/21/2016	Nationwide Mutual Fire			1,170,116						0							12/24/2033
74042E AA 2	Preferred Term Sec Ltd LBASS XVII Sr Nt		..	12/23/2016	Redemption 100.0000		236,996	236,996	181,302	186,668		50,328		50,328		236,996				1,874	06/23/2035
74042G AA 7	Preferred Term Sec Ltd LBASS XVI Residua		..	12/21/2016	Nationwide Mutual Fire			605,927						0							03/23/2035
74042H AA 5	Preferred Term Sec Ltd LBASS XIX Flt Rt		..	12/22/2016	Paydown		141,488	141,488	96,541	100,882		40,606		40,606		141,488				836	12/22/2035
74042J AA 1	Preferred Term Sec Ltd LBASS XXI Nt Ser		..	12/22/2016	Redemption 100.0000		463,571	463,571	353,473	362,800		100,771		100,771		463,571				1,464	03/22/2038
74042M AE 6	Preferred Term Sec Ltd LBASS Mezz Nt Cl		..	12/22/2016	Paydown		43,859	43,859	31,075	32,012		11,847		11,847		43,859				457	09/22/2036
74042V AA 4	Preferred Term Sec Ltd LBASS XVII Residu		..	12/21/2016	Nationwide Mutual Fire			2,708,575						0							06/23/2035
74042W AA 2	Preferred Term Sec Ltd LBASS Flt Rt Nt C		..	12/23/2016	Paydown		246,922	246,922	174,080	182,100		64,822		64,822		246,922				1,362	09/23/2035
74043A AC 5	Preferred Term Sec Ltd LBASS XXIII Nt Se		..	12/22/2016	Paydown		628,261	628,261	413,396	473,728		154,534		154,534		628,261				3,796	12/22/2036
74044W A* 3	Pregis Holding I Corp 1st Lien TL B Nt 1		..	12/30/2016	Redemption 100.0000		189,077	189,077	189,513	187,186	2,289	(399)		1,890		189,077				4,171	05/20/2021
74049L AF 8	Western Dental Services Inc New Term Ln		..	02/22/2016	Jeffries & Co Inc		6,938,517	8,150,312	8,053,971	7,053,077	1,036,425	2,081		1,038,506		8,091,583	(1,153,067)	(1,153,067)		112,573	11/01/2018
74049L AF 8	Western Dental Services Inc New Term Ln		..	01/21/2016	Redemption 100.0000		(22,643)	(22,643)	(22,077)	(22,643)				0		(22,643)					11/01/2018
74153Q AH 5	Pride International Inc Co Gtd Nt		..	03/11/2016	Imperial Capital LLC		1,520,000	2,000,000	2,293,634	2,220,722		(8,908)		(8,908)		2,211,814		(691,814)	(691,814)	343,090	08/15/2020
74153Q AH 5	Pride International Inc Co Gtd Nt		..	04/05/2016	Call 71.0000		6,212,500	8,750,000	6,387,500	9,709,102		(34,713)	3,461,888	(3,496,601)		6,212,500				384,332	08/15/2020
74160M KU 5	Prime Mortgage Tr RMBS Ser 2005-4 Cl 2A9		..	12/01/2016	Paydown		514,766	514,766	419,256	466,403		48,363		48,363		514,766				15,989	10/25/2035
742718 DV 8	Procter & Gamble Co Sr Nt		..	08/15/2016	Maturity		17,769,000	17,769,000	17,763,170	17,768,021		979		979		17,769,000				257,651	08/15/2016
74924D AA 7	Residential Accredit Loans Inc RMBS Ser		..	12/01/2016	Paydown		339,262	524,960	380,268	380,268				0		380,268		(41,006)	(41,006)	20,007	09/25/2037
74966U AJ 9	RPI Finance Trust Term Ln B3 Nt 1		..	10/14/2016	Redemption 100.0000		6,623,735	6,623,735	6,553,474	6,602,745		20,991		20,991		6,623,735				171,956	11/10/2016
74966U AL 4	RPI Finance Trust Term Ln B-4 Nt 1		..	10/14/2016	Redemption 100.0000		18,746,156	18,746,156	18,746,156	18,746,156				0		18,746,156				524,068	11/09/2020
75115L AA 5	Residential Accredit Loans Inc RMBS Ser		..	12/27/2016	Paydown		417,257	417,257	357,606	357,606		44,530		44,530		402,136		15,122	15,122	1,617	08/25/2037
755920 AG 0	Receipts on Corp Sec Tr ABS Coll Tr Ser		..	08/01/2016	Redemption 100.0000		244,652	244,652	267,050	247,480		(2,828)		(2,828)		244,652				11,990	08/01/2017

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

E14.14

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
760985	GQ	8		12/01/2016.	Paydown.....	.....	.....207,639	207,639	207,590	207,340	.....	.....(13)	.....	.....(13)	.....	.....207,327	.....	.....312	312	7,904	01/25/2032.
760985	ST	9		12/01/2016.	Paydown.....	.....	.....255,550	255,550	240,217	247,951	.....	.....7,599	.....	.....7,599	.....	.....255,550	.....	.....	.....0	6,252	11/25/2032.
76110V	KU	1		03/25/2016.	Paydown.....	.....	.....7,276	7,276	3,482	3,482	.....	.....3,794	.....	.....3,794	.....	.....7,276	.....	.....	.....0	8	08/25/2032.
761143	AD	8		12/01/2016.	Paydown.....	.....	.....180,964	298,661	218,560	218,560	.....	.....	.....	.....0	.....	.....218,560	.....	.....(37,596)	(37,596)	8,939	09/25/2037.
761713	AF	3		03/05/2016.	Call 114.2861.....	.....	.....9,142,885	8,000,000	8,934,970	8,318,711	.....	.....824,174	.....	.....824,174	.....	.....9,142,885	.....	.....	.....0	161,889	06/01/2018.
78442G	GG	5		12/15/2016.	Paydown.....	.....	.....483,251	483,251	482,975	483,111	.....	.....140	.....	.....140	.....	.....483,251	.....	.....	.....0	4,110	03/15/2033.
78573A	AA	8		12/16/2016.	Tax Free Exchange.....	.....	.....2,015,282	2,000,000	2,018,690	2,015,525	.....	.....(2,242)	.....	.....(2,242)	.....	.....2,013,282	.....	.....2,000	2,000	106,458	01/15/2022.
785778	HD	6		01/25/2016.	Paydown.....	.....	.....13,803	13,803	13,330	13,330	.....	.....473	.....	.....473	.....	.....13,803	.....	.....	.....0	11	09/25/2035.
785811	AA	8		12/28/2016.	Paydown.....	.....	.....30,595	192,953	66,569	66,597	.....	.....	.....	.....0	.....	.....66,597	.....	.....(36,002)	(36,002)	259	04/25/2036.
80875A	AK	7		03/31/2016.	Redemption 100.0000.....	.....	.....57,620	57,620	56,334	52,485	3,864	1,271	.....	.....5,135	.....	.....57,620	.....	.....	.....0	1,172	10/01/2021.
80875A	AK	7		02/29/2016.	Tax Free Exchange.....	.....	.....14,657,991	14,693,002	14,656,730	13,383,753	1,273,235	1,003	.....	.....1,274,238	.....	.....14,657,991	.....	.....	.....0	222,844	10/01/2021.
820922	AV	4		06/01/2016.	Paydown.....	.....	.....38,150	38,150	34,809	37,372	.....	.....779	.....	.....779	.....	.....38,150	.....	.....	.....0	438	05/01/2017.
82570J	AE	6		12/30/2016.	Redemption 100.0000.....	.....	.....203,914	203,914	201,875	202,390	.....	.....1,524	.....	.....1,524	.....	.....203,914	.....	.....	.....0	8,265	11/23/2019.
82570J	AE	6		03/31/2016.	Tax Free Exchange.....	.....	.....405,387	408,265	404,183	405,213	.....	.....173	.....	.....173	.....	.....405,387	.....	.....	.....0	6,260	11/23/2019.
82967N	AQ	1		10/01/2016.	Call 102.9380.....	.....	.....9,907,783	9,625,000	9,753,281	9,709,305	.....	.....198,478	.....	.....198,478	.....	.....9,907,783	.....	.....	.....0	565,469	10/01/2020.
83416W	AA	1		12/30/2016.	Redemption 100.0000.....	.....	.....458,138	458,138	458,138	458,138	.....	.....	.....	.....0	.....	.....458,138	.....	.....	.....0	24,265	06/30/2035.
83578B	AH	6		12/30/2016.	Redemption 100.0000.....	.....	.....432,579	432,579	430,416	426,956	3,527	2,097	.....	.....5,624	.....	.....432,579	.....	.....	.....0	13,371	09/21/2022.
84762L	AR	6		01/28/2016.	Barclays Capital.....	.....	.....3,648,750	3,500,000	3,631,250	3,624,346	.....	.....(1,214)	.....	.....(1,214)	.....	.....3,623,132	.....	.....25,618	25,618	26,967	12/15/2024.
84762L	AT	2		01/29/2016.	Various.....	.....	.....5,397,650	5,266,000	5,394,913	5,346,313	43,728	(1,161)	.....	.....42,567	.....	.....5,388,880	.....	.....8,770	8,770	211,280	07/15/2025.
85231C	AA	3		07/15/2016.	Redemption 100.0000.....	.....	.....397,889	397,889	397,889	397,889	.....	.....	.....	.....0	.....	.....397,889	.....	.....	.....0	20,736	01/15/2019.
85746*	DR	8		01/31/2016.	Redemption 100.0000.....	.....	.....51,188	51,188	51,188	51,188	.....	.....	.....	.....0	.....	.....51,188	.....	.....	.....0	1,751	01/31/2019.
85746*	DU	1		01/31/2016.	Redemption 100.0000.....	.....	.....52,120	52,120	52,120	52,120	.....	.....	.....	.....0	.....	.....52,120	.....	.....	.....0	1,783	01/31/2019.
85746*	DX	5		01/31/2016.	Redemption 100.0000.....	.....	.....48,400	48,400	48,400	48,400	.....	.....	.....	.....0	.....	.....48,400	.....	.....	.....0	1,655	01/31/2019.
85746*	EA	4		01/31/2016.	Redemption 100.0000.....	.....	.....48,400	48,400	48,400	48,400	.....	.....	.....	.....0	.....	.....48,400	.....	.....	.....0	1,655	01/31/2019.
861832	A#	0		12/15/2016.	Redemption 100.0000.....	.....	.....97,724	97,724	97,724	97,724	.....	.....	.....	.....0	.....	.....97,724	.....	.....	.....0	5,199	12/15/2016.
86280A	AA	5		11/01/2016.	Paydown.....	.....	.....7,533,955	7,533,955	6,479,201	7,191,468	.....	.....342,487	.....	.....342,487	.....	.....7,533,955	.....	.....	.....0	44,427	11/01/2021.
86358E	CL	8		12/27/2016.	Paydown.....	.....	.....1,411,248	1,411,248	1,296,925	1,312,216	.....	.....99,032	.....	.....99,032	.....	.....1,411,248	.....	.....	.....0	11,363	07/25/2033.
86359B	JU	6		12/01/2016.	Paydown.....	.....	.....106,380	106,380	106,363	106,267	.....	.....113	.....	.....113	.....	.....106,380	.....	.....	.....0	2,477	03/25/2034.
86363G	AJ	3		12/01/2016.	Paydown.....	.....	.....1,892,359	1,937,965	1,748,916	1,748,916	.....	.....	.....	.....0	.....	.....1,748,916	.....	.....143,443	143,443	46,534	04/25/2047.
86357S	CE	4		08/31/2016.	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	92,968	10/14/2015.
86686B	AC	9		03/31/2016.	Redemption 100.0000.....	.....	.....10,159	10,159	9,880	9,474	416	269	.....	.....685	.....	.....10,159	.....	.....	.....0	237	03/18/2020.
86686B	AC	9		02/29/2016.	Tax Free Exchange.....	.....	.....14,535,543	14,852,250	14,448,208	13,849,723	674,894	10,927	.....	.....685,821	.....	.....14,535,543	.....	.....	.....0	283,637	03/18/2020.
86723C	AC	2		10/05/2016.	Credit Suisse First Boston.....	.....	.....9,215,800	9,820,000	10,362,250	6,088,400	4,120,610	(89,016)	.....	.....4,031,594	.....	.....10,119,994	.....	.....(904,194)	(904,194)	849,682	02/01/2020.
86723C	AE	8		09/13/2016.	Credit Suisse First Boston.....	.....	.....1,870,000	2,000,000	2,040,000	1,240,000	791,393	(6,663)	.....	.....784,730	.....	.....2,024,730	.....	.....(154,730)	(154,730)	165,938	02/01/2020.
872227	AA	1		12/01/2016.	Paydown.....	.....	.....534,128	534,128	407,781	365,722	62,255	126,347	20,196	168,406	.....	.....534,128	.....	.....	.....0	13,870	07/25/2037.
87246A	AE	8		12/10/2016.	Paydown.....	.....	.....3,002,890	3,002,890	2,983,920	3,000,266	.....	.....2,624	.....	.....2,624	.....	.....3,002,890	.....	.....	.....0	72,542	08/15/2039.
88579Y	AD	3		09/29/2016.	Maturity.....	.....	.....3,500,000	3,500,000	3,470,460	3,495,475	.....	.....4,525	.....	.....4,525	.....	.....3,500,000	.....	.....	.....0	48,125	09/29/2016.
88632Q	A*	4		11/30/2016.	Redemption 100.0000.....	.....	.....150,000	150,000	146,438	135,125	11,801	3,074	.....	.....14,875	.....	.....150,000	.....	.....	.....0	5,335	11/25/2020.
89440*	AA	9		12/30/2016.	Redemption 100.0000.....	.....	.....969,384	969,384	964,537	957,266	7,713	4,404	.....	.....12,117	.....	.....969,384	.....	.....	.....0	44,188	12/05/2020.
89789T	AA	4		05/25/2016.	Paydown.....	.....	.....4,967,574	4,967,574	4,961,220	4,950,386	14,142	3,046	.....	.....17,188	.....	.....4,967,574	.....	.....	.....0	48,697	07/25/2053.
902494	AN	3		04/01/2016.	Maturity.....	.....	.....10,000,000	10,000,000	10,382,300	10,014,367	.....	.....(14,367)	.....	.....(14,367)	.....	.....10,000,000	.....	.....	.....0	330,000	04/01/2016.
90261X	BY	7		07/15/2016.	Maturity.....		5,000,000	5,000,000	4,991,900	4,999,425		575		575		5,000,000			0	293,750	07/15/2016.

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

E14.15

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						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / 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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
90270R AC 8	UBS-Barclays Comm Mort Tr CMBS Ser 2012-...			12/01/2016	Paydown.....				140,845	110,555		..(110,555)		(110,555)					0	13,846	12/10/2045.
90332U AS 2	US Airways Pass-Thru Tr ABS Ser 2000-3C.....			03/01/2016	Redemption 100.0000.....		617,649	617,649	617,649	617,649				0		617,649			0	25,910	09/01/2023.
90345W AB 0	US Airways LBASS EETC Ser 2012-1B.....			10/01/2016	Paydown.....		397,270	397,270	452,887	429,051	15,431	(47,213)		(31,782)		397,270			0	23,748	10/01/2019.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1.....			12/20/2016	RBC Capital Markets.....		329,546	343,277	348,230	315,815	32,356	(892)		31,464		347,278		(17,732)	(17,732)	17,754	05/27/2021.
90346Y AE 9	US Shipping Corp Term Ln B2 Nt 1.....			09/29/2016	Redemption 100.0000.....		136,731	136,731	137,415	125,792	11,351	(413)		10,938		136,731			0	5,444	05/27/2021.
90350C AA 8	US Residential Opportu Fund Tr RMBS Ser.....			06/27/2016	Paydown.....		11,196,663	11,196,663	11,196,663	11,123,918	72,745			72,745		11,196,663			0	198,668	01/27/2035.
90359@ AA 4	US Nursing Corporation Term Ln Tranche A.....			12/15/2016	bankruptcy payment paid.....									0					0	16,613	04/01/2014.
90363@ AA 8	USTA Natl Tennis Ctr Inc Sr Sec Nt Ser A.....			07/08/2016	Redemption 100.0000.....		880,409	880,409	880,409	880,409				0		880,409			0	20,588	09/08/2024.
904764 AL 1	Unilever Cap Corp Co Gtd Nt.....			02/10/2016	Maturity.....		2,000,000	2,000,000	1,998,356	1,999,953		47		47		2,000,000			0	27,500	02/10/2016.
90783T AA 8	Union Pacific RR PTC Ser 2004-1.....			07/02/2016	Redemption 100.0000.....		446,137	446,137	446,137	446,137				0		446,137			0	13,558	07/02/2025.
90931Q AA 5	United Airl Lines LBASS EETC 2013-1 Cl B.....			08/15/2016	Paydown.....		4,055,923	4,055,923	4,072,515	4,069,401		(13,478)		(13,478)		4,055,923			0	163,506	02/15/2023.
90932P AB 4	United Air Lines LBASS EETC Ser 2014-1 C.....			10/11/2016	Paydown.....		912,350	912,350	912,350	912,350				0		912,350			0	32,491	04/11/2022.
913017 BQ 1	United Technologies Corp Sr Nt.....			12/01/2016	Call 109.5900.....		6,575,398	6,000,000	6,347,820	6,131,083		444,315		444,315		6,575,398			0	490,000	02/01/2019.
91736# AA 4	United States of America BIA CTL GSA Gtd.....			09/15/2016	Redemption 100.0000.....		212,501	212,501	212,501	212,501				0		212,501			0	9,176	03/15/2024.
91737# AA 3	United States Govt SS Ls FinTr CTL GSA G.....			12/15/2016	Redemption 100.0000.....		1,022,185	1,022,185	1,018,822	1,021,329		856		856		1,022,185			0	26,232	11/15/2018.
91802M AA 8	Utility Contract Funding LLC Nt.....			08/01/2016	Call 101.1946.....		229,437	226,729	226,604	226,685		2,752		2,752		229,437			0	15,009	10/01/2016.
91802M AA 8	Utility Contract Funding LLC Nt.....			04/01/2016	Redemption 100.0000.....		377,237	377,237	377,029	377,163		73		73		377,237			0	14,984	10/01/2016.
91827M AA 9	Vericrest Opportunity Ln Trans RMBS Ser.....			12/25/2016	Paydown.....		4,157,316	4,157,316	4,157,316	4,143,742	13,574			13,574		4,157,316			0	95,090	10/25/2057.
91830D AA 5	Vericrest Opportunity Ln Trans RMBS Ser.....			12/25/2016	Paydown.....		5,369,913	5,369,913	5,364,339	5,345,335	19,868	4,710		24,578		5,369,913			0	124,771	04/25/2055.
91830J AJ 2	Vericrest Opportunity Ln Trans RMBS Ser.....			12/25/2016	Paydown.....		5,988,991	5,988,991	5,982,671	5,921,144	62,186	5,661		67,847		5,988,991			0	129,696	02/25/2055.
91830L AJ 7	Vericrest Opportunity Ln Trans RMBS Ser.....			12/25/2016	Paydown.....		1,909,502	1,909,502	1,907,391	1,881,581	25,867	2,053		27,920		1,909,502			0	40,532	06/26/2045.
91830V AA 4	Vericrest Opportunity Ln Trans RMBS Ser.....			12/25/2016	Paydown.....		4,711,187	4,711,187	4,706,437	4,628,854	77,759	4,574		82,333		4,711,187			0	95,893	03/25/2055.
921813 AA 9	Vanderbilt University Txbl Nt Ser 2009A.....			04/29/2016	Call 110.8656.....		2,217,313	2,000,000	1,996,280	1,998,626		218,687		218,687		2,217,313			0	60,667	04/01/2019.
92343V AV 6	Verizon Communications Inc Sr Nt.....			04/08/2016	Call 113.5210.....		22,704,200	20,000,000	20,391,400	20,155,955		2,548,245		2,548,245		22,704,200			0	659,694	04/01/2019.
92851@ AA 3	Vivendi SPC Tr CTL 6.630% 04/15/22.....			12/15/2016	Redemption 100.0000.....		249,304	249,304	249,304	249,304				0		249,304			0	9,044	04/15/2022.
92871E AA 0	Vericrest Opportunity Ln Trans RMBS Ser.....			12/25/2016	Paydown.....		3,204,154	3,204,154	3,200,698	3,159,341	41,731	3,082		44,813		3,204,154			0	69,034	02/25/2055.
92871K AA 6	Vericrest Opportunity Ln Trans RMBS Ser.....			11/25/2016	Paydown.....		8,661,285	8,661,285	8,654,701	8,654,895		6,390		6,390		8,661,285			0	237,405	11/27/2045.
92978N AE 4	Wachovia Bank Comm Mtg Tr CMBS Ser 2007-...			12/01/2016	Paydown.....		3,965,138	3,965,138	3,925,308	3,952,367		12,771		12,771		3,965,138			0	191,301	02/15/2051.
931142 DC 4	Wal-Mart Stores Inc Sr Nt.....			04/15/2016	Maturity.....		1,000,000	1,000,000	996,310	999,774		226		226		1,000,000			0	14,000	04/15/2016.
931899 9A 8	Walkers SPV Priv PI Nt.....			11/30/2016	Redemption 36.8570.....		1,257,306	3,411,307	205,710	205,710		1,051,596		1,051,596		1,257,306			0	9,200	12/31/2019.
931899 9A 8	Walkers SPV Priv PI Nt.....			11/30/2016	Capital Distribution.....		2,154,001		2,154,001	2,154,001				0		2,154,001			0		12/31/2019.
93362F AB 9	Washington Mutual Mtg RMBS Ser 2006-AR8.....			12/01/2016	Paydown.....		813,342	849,723	758,022	758,022				0		758,022		55,319	55,319	13,738	08/25/2046.
93363E AB 1	Washington Mutual Mtg RMBS Ser 2006-AR10.....			12/01/2016	Paydown.....		63,955	65,666	65,761	59,210	6,462	(10)		6,452		65,662		(1,707)	(1,707)	1,012	09/25/2036.
93363N AA 3	Washington Mutual Mtg RMBS Ser 2006-AR12.....			12/01/2016	Paydown.....		111,213	117,657	118,011	105,167	12,727	(7)		12,720		117,887		(6,675)	(6,675)	1,735	10/25/2036.
93363P AA 8	Washington Mutual Mtg RMBS Ser 2006-AR14.....			12/01/2016	Paydown.....		202,745	205,029	188,134	188,134				0		188,134		14,611	14,611	2,574	11/25/2036.
939348 AE 8	Washington Mutual MSC Mtg PT RMBS Ser 20.....			12/01/2016	Paydown.....		1,025,809	1,109,679	853,010	853,010				0		853,010		172,799	172,799	13,577	04/25/2037.
94978# AT 4	Wells Fargo Bank Northwest NA CTL Ser 20.....			12/01/2016	Redemption 100.0000.....		117,220	117,220	117,220	117,220				0		117,220			0	4,265	08/01/2027.
94978# AU 1	Wells Fargo Bank Northwest NA CTL MWRA L.....			12/15/2016	Redemption 100.0000.....		128,377	128,377	134,409	132,356		(3,980)		(3,980)		128,377			0	5,095	05/15/2032.
94978# AX 5	Wells Fargo Bank Northwest NA CTL CVS Co.....			12/10/2016	Redemption 100.0000.....		348,094	348,094	348,094	348,094				0		348,094			0	12,646	10/10/2024.
94978# BC 0	Wells Fargo Bank Northwest NA CTL.....			12/01/2016	Redemption 100.0000.....		491,754	491,754	491,754	491,754				0		491,754			0	17,792	11/01/2022.
94983C AS 6	Wells Fargo Mtg Backed Sec Tr RMBS Ser 2.....			12/01/2016	Paydown.....		1,316,910	1,316,910	1,336,664	1,335,879		(18,969)		(18,969)		1,316,910			0	19,760	06/25/2035.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / 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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						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
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	.....	.....	.....	3,251	04/02/2018.
984121 CD 3	Xerox Corp Sr Nt 4.500% 05/15/21.....		..	10/20/2016.	Merrill Lynch.....	.....	10,679,800	10,000,000	10,434,300	10,298,673	.....	(41,377)	.....	(41,377)	.....	10,257,297	.....	422,503	422,503	425,000	05/15/2021.
98412J BA 1	Xerox Corp Sr Nt 7.200% 04/01/16.....		..	04/01/2016.	Maturity.....	.....	5,585,000	5,585,000	6,371,200	5,620,869	.....	(35,869)	.....	(35,869)	.....	5,585,000	.....	.....	.....	201,060	04/01/2016.
98885K AA 7	ZAIS Investment Grade Ltd VI CDO Ser 6A.....		..	01/23/2016.	.....	.....	.....	.....	.....	.....	.....	.....	.....	0	.....	.....	.....	.....	.....	180,745	07/27/2018.
98881@ AA 4	ZC Specialty Ins Co CTL Ser 2002-31.....		..	07/15/2016.	Redemption 100.0000.....	.....	324,449	324,449	325,488	302,372	22,659	(582)	.....	22,077	.....	324,449	.....	.....	.....	23,147	12/23/2022.
C9413P AP 8	Valeant Pharmaceuticals Inc Term Ln B Nt.....		..	06/28/2016.	Redemption 100.0000.....	.....	360,636	360,636	355,226	345,534	11,340	3,762	.....	15,102	.....	360,636	.....	.....	.....	7,893	08/06/2020.
C9413P AP 8	Valeant Pharmaceuticals Inc Term Ln B Nt.....		..	07/26/2016.	Tax Free Exchange.....	.....	11,474,659	11,582,313	11,408,579	11,097,304	364,197	13,157	.....	377,354	.....	11,474,659	.....	.....	.....	375,291	08/06/2020.
G72212 AA 4	Preferred Term Secs XIX LBASS Sec Nt.....		..	12/22/2016.	Paydown.....	.....	260,409	260,409	176,465	122,254	.....	138,154	.....	138,154	.....	260,409	.....	.....	.....	1,508	12/22/2035.
G7222G AA 2	Preferred Term Secs XVII LBASS Sec Nt.....		..	12/23/2016.	Paydown.....	.....	41,503	41,503	31,543	32,508	.....	8,995	.....	8,995	.....	41,503	.....	.....	.....	332	06/23/2035.
G7222R AA 8	Preferred Term Secs XVII LBASS Sec Nt.....		..	12/22/2016.	Paydown.....	.....	364,970	364,970	249,855	259,677	.....	105,293	.....	105,293	.....	364,970	.....	.....	.....	1,153	03/22/2038.
000000 00 0	Burger King Term Ln B2 Nt 1.....		A	12/30/2016.	Redemption 100.0000.....	.....	262,616	262,616	262,944	260,811	2,128	(323)	.....	1,805	.....	262,616	.....	.....	.....	5,688	12/12/2021.
066800 AA 1	Banro Corporation 2nd Lien Nt.....		A	02/25/2016.	Direct.....	.....	282,000	375,000	257,496	206,250	84,931	9,908	.....	94,839	.....	301,089	.....	(19,089)	(19,089)	18,904	03/01/2017.
496902 AJ 6	Kinross Gold Corp Sr Nt.....		.....	08/29/2016.	Various.....	.....	14,206,500	15,000,000	14,887,630	14,920,280	.....	4,327	.....	4,327	.....	14,924,607	.....	(718,107)	(718,107)	530,872	09/01/2021.
878742 AS 4	Teck Cominco Ltd Sr Nt.....		..	09/06/2016.	Various.....	.....	8,218,750	11,900,000	11,878,699	4,998,000	6,882,272	168	.....	6,882,440	.....	11,880,440	.....	(3,661,690)	(3,661,690)	601,767	08/15/2040.
98417E AB 6	Xstrata Finance Canada Nt.....		..	11/15/2016.	Maturity.....	.....	26,005,000	26,005,000	22,792,603	25,522,675	.....	482,325	.....	482,325	.....	26,005,000	.....	.....	.....	1,508,290	11/15/2016.
C71058 AC 2	Pacific Rubiales Energy Sr Nt.....		A	11/04/2016.	Taxable Exchange.....	.....	185,198	775,000	85,250	155,000	73,625	.....	143,375	.....	(69,750)	85,250	.....	99,948	99,948	.....	03/28/2023.
C71058 AF 5	Pacific Rubiales Energy Sr Nt.....		A	11/04/2016.	Taxable Exchange.....	.....	484,588	2,000,000	220,000	400,000	200,000	.....	380,000	.....	(180,000)	220,000	.....	264,588	264,588	.....	01/19/2025.
C7740G AB 7	Regent Purchaser Inv (RGL) Term Ln Nt 1.....		A	12/30/2016.	Redemption 100.0000.....	.....	250,000	250,000	72,813	91,250	8,750	177,188	.....	158,750	.....	250,000	.....	.....	.....	11,045	08/13/2021.
000000 00 0	Credit Bank of Moscow Sr Nt.....		D	10/21/2016.	Direct.....	.....	602,313	575,000	579,875	578,611	1,104	(1,737)	.....	(633)	.....	577,979	.....	24,334	24,334	54,606	02/01/2018.
000000 00 0	Credit Bank of Moscow Sr Nt.....		D	11/07/2016.	Direct.....	.....	516,427	500,000	476,250	470,100	6,650	6,123	.....	12,773	.....	482,873	.....	33,554	33,554	42,340	11/13/2018.
000000 00 0	KOKS OAO Sr Nt 10.750% 12/28/18.....		D	10/18/2016.	Direct.....	.....	466,877	506,000	525,569	446,442	76,754	(3,569)	.....	73,185	.....	519,627	.....	(52,750)	(52,750)	38,098	12/28/2018.
000000 00 0	Helios Towers Fin NL Sr Nt.....		D	10/27/2016.	Call 100.0000.....	.....	775,000	775,000	679,963	606,453	83,349	85,198	.....	168,547	.....	775,000	.....	.....	.....	123,984	07/15/2019.
000000 00 0	Axtel SAB de CV 1st Lien Nt.....		D	01/13/2016.	Direct.....	.....	224,675	215,000	219,838	219,589	.....	(56)	.....	(56)	.....	219,532	.....	5,143	5,143	17,759	01/31/2020.
000000 00 0	Axtel SAB de CV 1st Lien Nt.....		D	02/19/2016.	Call 106.7500.....	.....	1,264,988	1,185,000	1,221,045	1,219,390	843	44,755	.....	45,598	.....	1,264,988	.....	.....	.....	58,954	01/31/2020.
000000 00 0	Alfa Bank SC Sr Nt 7.750% 04/28/21.....		D	08/04/2016.	Direct.....	.....	513,000	450,000	465,750	465,327	.....	(1,427)	.....	(1,427)	.....	463,901	.....	49,099	49,099	26,628	04/28/2021.
000000 00 0	VTB Bank OJSC Sub Nt 6.950% 10/17/22.....		D	10/24/2016.	Direct.....	.....	1,309,895	1,250,000	1,209,266	1,187,500	22,353	3,891	.....	26,244	.....	1,213,744	.....	96,151	96,151	88,883	10/17/2022.
00163K AC 2	ALM Loan Funding CLO Ser 2013-7RA CI A2.....		C	12/21/2016.	Call 100.0000.....	.....	8,280,000	8,280,000	8,235,536	8,245,476	.....	34,524	.....	34,524	.....	8,280,000	.....	.....	.....	239,277	04/24/2024.
03765L AC 6	Apidos CLO CLO Ser 2015-20A CI A2.....		C	12/09/2016.	Call 100.0000.....	.....	5,235,000	5,235,000	5,240,235	5,240,120	.....	(5,120)	.....	(5,120)	.....	5,235,000	.....	.....	.....	180,158	01/16/2027.
04962F AJ 3	Atrium CDO Corp CLO Ser 7AR CI BR.....		C	11/16/2016.	Paydown.....	.....	5,000,000	5,000,000	5,000,000	5,000,000	.....	.....	.....	0	.....	5,000,000	.....	.....	.....	119,762	11/16/2022.
05543E AA 0	BCP Singapore VI Cayman Sec Nt.....		D	09/21/2016.	Direct.....	.....	863,726	875,000	867,594	694,531	173,779	667	.....	174,446	.....	868,978	.....	(5,252)	(5,252)	62,584	04/15/2021.
055451 AQ 1	BHP Billiton Fin USA Ltd Co Gtd Nt.....		C	01/12/2016.	Goldman Sachs & Company.....	.....	9,289,300	10,000,000	10,019,747	10,014,021	.....	(79)	.....	(79)	.....	10,013,942	.....	(724,642)	(724,642)	112,604	02/24/2022.
087634 AE 1	Betony CLO Ltd LBASS Ser 2015-1A CI B.....		C	11/29/2016.	Call 100.0000.....	.....	32,000,000	32,000,000	32,000,000	32,000,000	.....	.....	.....	0	.....	32,000,000	.....	.....	.....	1,021,544	04/15/2027.
11042A AA 2	British Airways Plc PTC.....		D	12/20/2016.	Redemption 100.0000.....	.....	745,738	745,738	753,986	752,138	.....	(6,399)	.....	(6,399)	.....	745,738	.....	.....	.....	21,842	06/20/2024.
11042B AA 0	British Airways Plc PTC.....		D	12/20/2016.	Redemption 100.0000.....	.....	2,376,803	2,376,803	2,407,798	2,396,067	.....	(19,264)	.....	(19,264)	.....	2,376,803	.....	.....	.....	83,560	06/20/2020.
134638 AA 3	Composol SA Sr Nt 9.875% 02/02/17.....		D	05/24/2016.	Taxable Exchange.....	.....	214,500	275,000	272,627	203,500	70,068	504	.....	70,572	.....	274,072	.....	(59,572)	(59,572)	13,578	02/02/2017.
26249G AB 6	Dryden Sr Ln Fd CLO Ser 2014-33A CI B.....		C	11/22/2016.	Call 100.0000.....	.....	6,000,000	6,000,000	5,994,075	5,994,341	.....	5,659	.....	5,659	.....	6,000,000	.....	.....	.....	174,480	07/15/2026.
29358Q AA 7	Ensko Plc Sr Nt 4.700% 03/15/21.....		C	04/05/2016.	Call 69.0000.....	.....	3,450,000	5,000,000	3,489,350	4,942,618	.....	(36,955)	1,455,664	.....	(1,492,619)	3,450,000	.....	.....	.....	280,556	03/15/2021.
37253D AA 5	Geopark Latin Amer Chile 1st Lien Nt.....		D	09/29/2016.	Direct.....	.....	465,625	525,000	416,063	363,563	64,962	13,567	.....	78,529	.....	442,092	.....	23,533	23,533	43,974	02/11/2020.
55314W AC 8	MMC Norilsk Nickel OJSC Sr Nt.....		D	05/04/2016.	Direct.....	.....	376,688	350,000	350,000	350,000	.....	.....	.....	0	.....	350,000	.....	26,688	26,688	12,946	10/14/2022.
67102Q AC 2	Oak Hill Credit Partners CLO Ser 2012-7A.....		C	12/15/2016.	Call 100.0000.....	.....	25,000,000	25,000,000	25,000,000	25,000,000	.....	.....	.....	0	.....	25,000,000	.....	.....	.....	780,771	11/20/2023.
67109B AA 2	OHA Loan Funding Ltd CLO Ser 2015-1A CI.....		C	12/15/2016.	Call 100.0000.....	.....	15,000,000	15,000,000	15,000,000	15,000,000	.....	.....	.....	0	.....	15,000,000	.....	.....	.....	350,298	02/15/2027.

SCHEDULE D - PART 4

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

E14.17

1			2		3	4		5		6		7		8		9		10		Change in Book/Adjusted Carrying Value					16		17		18		19		20		21	
					F o r e i g n																															
CUSIP Identification			Description			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												
74986@	AE	1	RREEF America REIT II Inc Sr Nt.....		D	01/06/2016.	Call	105.5194.....	15,827,910	15,000,000	15,952,950	15,705,000	122,910	.....	.....	.....122,910	.....	.....15,827,910	.....	.....	.....0	49,450	06/13/2017.													
81726J	AE	1	Sensata Technologies 1st Lien Term Ln B.....		D	12/30/2016.	Redemption	100.0000.....	451,225	451,225	448,056	448,346	2,879	.....	.....	.....2,879	.....	.....451,225	.....	.....0	14,239	10/14/2021.														
89234N	AB	6	TPREF Funding Ltd LBASS Mezz Nt Ser 2A C.....		C	11/16/2016.	Guggenheim Securities LLC.....	1,912,500	5,000,000	3,068,465	2,050,000	1,018,465				1,018,465		3,068,465		(1,155,965)	(1,155,965)	126,769	11/15/2032.													
91911T	AH	6	Vale Overseas Ltd Nt 6.875% 11/21/36.....		C	01/29/2016.	Direct.....	163,442	247,000	238,973	239,113		10			10		239,123		(75,681)	(75,681)	2,919	11/21/2036.													
G09059	AA	7	BCP Singapore VI Cayman Sec Nt.....		D	09/21/2016.	Direct.....	128,324	130,000	130,325	104,260		(41)			25,996		130,256		(1,932)	(1,932)	9,301	04/15/2021.													
G1981@	AA	0	Cayman Turtle Farm Ltd Gtd Sr Nt.....		D	12/01/2016.	Redemption	100.0000.....	675,157	675,157	675,157	675,157	.....	.....	.....	.....0	.....	.....675,157	.....	.....0	20,603	03/01/2019.														
G24524	AH	6	Country Garden Hldg Co Sr Nt.....		D	06/16/2016.	Direct.....	1,398,550	1,350,000	1,387,563	1,383,111		(853)			(853)		1,382,258		16,292	16,292	37,982	04/04/2021.													
G27649	AG	0	Digicel Limited Sr Nt 6.750% 03/01/23.....		D	04/28/2016.	Direct.....	1,049,375	1,150,000	1,150,519	961,688		(30)			188,833		1,150,520		(101,145)	(101,145)	52,181	03/01/2023.													
G5825#	AA	9	Markit Grp Hldg Lt Sr Nt Ser A.....		D	11/08/2016.	Call	101.0000.....	20,200,000	20,000,000	20,000,000	20,000,000	200,000	.....	.....	.....200,000	.....	.....20,200,000	.....	.....0	754,289	11/04/2022.														
G61157	AC	0	MIE Holdings Corp Sr Nt.....		D	06/22/2016.	Direct.....	677,913	1,000,000	697,500	420,220		316,161			29,753		345,914		(88,221)	(88,221)	50,417	04/25/2019.													
G6217E	AB	4	MMC Norilsk Nickel OJSC Sr Nt.....		D	05/04/2016.	Direct.....	523,750	500,000	496,875	497,236		173			173		497,409		26,341	26,341	14,492	10/28/2020.													
G6501M	AA	3	Nexteer Auto Group LTD Sr Nt.....		D	06/22/2016.	Direct.....	836,000	800,000	826,000	816,000		7,035			4,979		820,978		15,022	15,022	28,983	11/15/2021.													
G6710E	AL	4	Odebrecht Finance LTD Sr Nt.....		D	12/02/2016.	Direct.....	530,925	905,000	810,680	811,546		994			994		812,541		(281,616)	(281,616)	60,841	06/26/2042.													
G6710E	AQ	3	Odebrecht Finance LTD Sr Nt.....		D	10/25/2016.	Direct.....	348,175	720,000	573,900	576,846		4,740			4,740		581,587		(233,412)	(233,412)	30,949	06/27/2029.													
G8038#	AK	4	Serco Group plc Sr Nt Ser A.....		D	02/16/2016.	Call	100.0000.....	2,174,369	2,174,369	2,174,369	1,952,269	222,100	.....	.....	.....222,100	.....	.....2,174,369	.....	.....0	20,949	05/14/2020.														
L0426#	AA	7	AWAS Aviation Capital Term Ln Nt 1.....		C	03/24/2016.	Redemption	100.0000.....	4,629,492	4,629,492	4,537,122	4,619,700	9,792	.....	.....	.....9,792	.....	.....4,629,492	.....	.....0	46,989	05/12/2016.														
L6388F	AL	6	Millicom Intl Cellular Sr Nt.....		D	03/01/2016.	Direct.....	1,092,500	1,150,000	1,230,500	1,062,313		156,432			(2,830)		153,602		(123,415)	(123,415)	29,205	10/15/2021.													
L7601F	AC	5	Pinnacle Acquisition (Paradigm) Term Ln C.....		C	05/03/2016.	UBS Warburg London.....	6,838,809	9,650,812	9,520,352	8,106,682		1,466,670			5,951		1,472,621		(2,740,495)	(2,740,495)	139,829	07/30/2019.													
L7601F	AC	5	Pinnacle Acquisition (Paradigm) Term Ln C.....		C	03/31/2016.	Redemption	100.0000.....	3,815	3,815	3,763	3,204	580	31	.....	.....611	.....	.....3,815	.....	.....0	46	07/30/2019.														
M63751	AA	5	Koc Holdings AS Sr Nt 3.500% 04/24/20.....		D	07/22/2016.	Direct.....	486,250	500,000	493,125	494,045		727			727		494,773		(8,523)	(8,523)	13,222	04/24/2020.													
N3386#	AM	1	Fugro NV Gtd Sr Nt Ser A.....		D	12/21/2016.	Call	101.2776.....	5,182,015	5,116,646	4,506,809	4,515,063	666,952	.....	.....	.....666,952	.....	.....5,182,015	.....	.....0	270,217	08/17/2018.														
N51274	AA	1	Nyrstar Netherlands Hldg Unsec Nt.....		B	10/11/2016.	Direct.....	489,676	473,117	489,447	373,961		115,277			(5,165)		110,112		(4,459)	496,065	16,451	(6,389)	10,062	43,154	09/15/2019.										
P19189	AA	0	Camposol SA Sr Nt 9.875% 02/02/17.....		D	05/24/2016.	Taxable Exchange.....	481,260	617,000	611,601	456,580		157,108			1,166		158,274		(133,594)	(133,594)	56,583	02/02/2017.													
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....		D	07/20/2016.	Direct.....	671,693	675,000	675,013	562,781		112,265			(25)		112,240		675,022	(3,329)	(3,329)	39,971	01/11/2025.												
P2R35N	AA	6	Cia Latino Americana Sr Mt Nt Ser E.....		D	02/11/2016.	Direct.....	93,980	100,000	90,500	91,668		211			211		91,880		10,519	3,865	2,100	2,100	3,865	10/15/2019.											
P32506	AC	4	Credito Real Sab De CV Sr Nt.....		D	07/20/2016.	Call	102.7500.....	205,500	200,000	207,100	196,000	9,948	(448)	.....	.....9,500	.....	.....205,500	.....	.....0	26,292	03/13/2019.														
P3642B	BF	2	Grupo Elektra Sab De CV Sr Nt.....		D	12/30/2016.	Call	101.8125.....	470,374	462,000	482,223	411,642	63,716	(4,985)	.....	.....58,731	.....	.....470,374	.....	.....0	46,893	08/06/2018.														
P4833J	AA	4	Geopark Latin Amer Chile 1st Lien Nt.....		D	10/11/2016.	Direct.....	694,455	805,000	634,942	558,670		91,528			20,288		111,816		670,486	23,969	23,969	64,565	02/11/2020.												
P57908	AF	5	Mexichem SAB DE CV Sr Nt.....		D	10/31/2016.	Direct.....	388,040	400,000	404,000	403,983		(47)			(47)		403,936		(15,896)	(15,896)	26,503	09/17/2044.													
P9423F	BK	4	TV Azetca SA DE CV Sr Nt.....		D	08/19/2016.	Direct.....	655,900	900,000	970,000	522,000		437,822			(9,382)		428,440		(294,540)	(294,540)	62,970	09/18/2020.													
P989MJ	AY	7	YPF Sociedad Anonima Sr Nt.....		D	07/14/2016.	Direct.....	385,838	365,000	374,855	353,594		20,531			(450)		20,081		373,675	12,163	12,163	23,486	04/04/2024.												
Q1296*	AA	1	CLP Australia Sr Nt.....		D	01/28/2016.										0				0	(428,000)	12/20/2020.														
3899999.			Total - Bonds - Industrial and Miscellaneous.....						1,573,716,315	1,607,725,774	1,581,079,351	1,553,226,317	30,944,476	14,698,913	6,572,211	39,071,178	(4,459)	1,592,309,501	16,451	(18,593,184)	(18,576,733)	53,902,805	XXX													
8399997.			Total - Bonds - Part 4.....						2,813,300,089	2,753,882,432	2,744,990,382	2,747,045,286	(19,527,516)	11,966,621	6,572,211	(14,133,106)	1,098,429	2,733,131,863	(878,760)	80,168,228	79,289,468	90,346,304	XXX													
8399998.			Total - Bonds - Summary Item from Part 5.....						334,342,153	741,883,774	334,835,612			1,214,665	32,185	1,182,480		336,018,090		(1,675,936)	(1,675,936)	5,517,969	XXX													
8399999.			Total - Bonds.....						3,147,642,242	3,495,766,206	3,079,825,994	2,747,045,286	(19,527,516)	13,181,286	6,604,396	(12,950,626)	1,098,429	3,069,149,953	(878,760)	78,492,292	77,613,532	95,864,273	XXX													
Preferred Stocks - Industrial and Miscellaneous																																				
338135	2*	6	Fitchburg Gas & Elec Lt Co 5.125% Cum Pf.....		..	01/29/2016.	Call	101.2800.....	1,202,000	121,739		95,619	88,764	6,855		95,619		26,119	26,119		XXX															
29332B	20	2	Enhanced Mtg Bkd Sec Preference Shs Ser.....		C	12/22/2016.	Direct.....		2,500,000					0		0		0		0	XXX															
8499999.			Total - Preferred Stocks - Industrial and Miscellaneous.....						121,739	XXX	95,619	88,764	6,855	0	0	95,619	0	26,119	26,119	0	XXX															
8999997.			Total - Preferred Stocks - Part 4.....						121,739	XXX	95,619	88,764	6,855	0	0	95,619	0	26,119	26,119	0	XXX															
8999999.			Total - Preferred Stocks.....						121,739	XXX	95,619	88,764	6,855	0	0	95,619	0	26,119	26,119	0	XXX															

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Common Stocks - Industrial and Miscellaneous																					
172967	10	1		01/27/2016.	Income.....			XXX						0					0	697	XXX
226344	20	8		03/02/2016.	Wells Fargo.....	180,367.000	1,547,641	XXX	13,773,495	3,748,026	..10,025,469			10,025,469		13,773,495		(12,225,854)	(12,225,854)	248,005	XXX
23311P	10	0		03/02/2016.	Citigroup Global Mkts Ltd.....	96,100.000	2,127,608	XXX	4,744,343	2,370,787	..2,373,556			2,373,556		4,744,343		(2,616,735)	(2,616,735)	74,958	XXX
24702S	10	9		04/29/2016.	Class Action funds received.....			XXX						0					0	55	XXX
29273R	10	9		09/07/2016.	Instinet Villanova.....	233,328.000	9,458,476	XXX	13,278,861	7,870,153	...5,408,708			5,408,708		13,278,861		(3,820,385)	(3,820,385)	738,483	XXX
29273V	10	0		04/27/2016.	Citigroup Global Mkts Ltd.....	443,396.000	5,405,056	XXX	4,018,276	6,092,261	...(2,073,985)			(2,073,985)		4,018,276		..1,386,780	..1,386,780	126,368	XXX
313586	10	9		12/28/2016.	Class Action funds received.....			XXX						0					0	30,511	XXX
464287	18	4		01/13/2016.	WallachBeth Capital LLC.....	2,982,000.000	93,254,187	XXX	124,326,683	105,234,780	..19,091,903			19,091,903		124,326,683		(31,072,496)	(31,072,496)	.....	XXX
464288	25	7		09/07/2016.	WallachBeth Capital LLC.....	3,380,000.000	199,605,259	XXX	198,462,770	188,671,600	..9,791,170			9,791,170		198,462,770		..1,142,489	..1,142,489	2,630,978	XXX
49456B	10	1		01/27/2016.	Various.....	190,772.000	2,834,380	XXX	7,514,994	2,846,318	..4,668,676			4,668,676		7,514,994		(4,680,614)	(4,680,614)	.....	XXX
55303C	2#	7		04/15/2016.	Morgan/JP/Securities - Bonds.....	105,177.000	7,362,381	XXX	2,580,325	8,046,041	...(5,465,716)			(5,465,716)		2,580,325		..4,782,056	..4,782,056	.....	XXX
55336V	10	0		08/30/2016.	Instinet Villanova.....	142,869.000	4,787,479	XXX	5,443,440	5,619,038	(175,598)			(175,598)		5,443,440		(655,961)	(655,961)	216,447	XXX
59564N	10	3		02/01/2016.	Instinet Villanova.....	70,300.000	627,884	XXX	1,377,363	683,316	694,047			694,047		1,377,363		(749,478)	(749,478)	.....	XXX
656568	10	2		03/17/2016.	Class Action settlement.....			XXX						0					0	13,126	XXX
68268N	10	3		09/12/2016.	Instinet Villanova.....	235,109.000	9,306,168	XXX	9,171,160	7,083,834	..2,087,326			2,087,326		9,171,160		135,008	135,008	557,208	XXX
72651A	10	8		08/30/2016.	Instinet Villanova.....	307,000.000	3,503,273	XXX	7,513,740	2,901,150	..4,612,590			4,612,590		7,513,740		(4,010,468)	(4,010,468)	212,751	XXX
78462F	10	3		09/07/2016.	WallachBeth Capital LLC.....	175,000.000	38,319,772	XXX	27,886,670	35,680,750	...(7,794,080)			(7,794,080)		27,886,670		10,433,102	..10,433,102	584,429	XXX
822634	10	1		04/27/2016.	Various.....	185,185.000	6,764,548	XXX	7,222,215	7,688,881	(466,666)			(466,666)		7,222,215		(457,667)	(457,667)	39,766	XXX
86764L	10	8		08/30/2016.	Instinet Villanova.....	33,100.000	991,985	XXX	1,352,805	850,670	502,135			502,135		1,352,805		(360,820)	(360,820)	48,591	XXX
86765K	10	9		05/20/2016.	Various.....	350,877.000	12,150,160	XXX	9,999,995	13,898,238	...(3,898,243)			(3,898,243)		9,999,995		..2,150,166	..2,150,166	437,979	XXX
958254	10	4		09/06/2016.	Instinet Villanova.....	61,800.000	3,123,613	XXX	3,210,457	2,937,354	273,103			273,103		3,210,457		(86,844)	(86,844)	151,101	XXX
95825R	10	3		09/06/2016.	Instinet Villanova.....	99,800.000	3,709,900	XXX	5,743,731	3,621,742	..2,121,989			2,121,989		5,743,731		(2,033,832)	...(2,033,832)	125,873	XXX
96949L	10	5		08/31/2016.	Instinet Villanova.....	172,830.000	6,536,220	XXX	9,923,494	4,813,316	...5,110,179			5,110,179		9,923,494		(3,387,275)	...(3,387,275)	440,717	XXX
97717W	85	1		06/09/2016.	WallachBeth Capital LLC.....	2,230,000.000	94,584,161	XXX	119,035,835	111,678,400	...7,357,435			7,357,435		119,035,835		(24,451,673)	(24,451,673)	.....	XXX
G273AT	63	0		04/21/2016.	Direct.....	417.000	3,617	XXX	6,234	3,277	2,957			2,957		6,234		(2,617)	(2,617)	.....	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....						506,003,768	XXX	...576,586,886	522,339,932	..54,246,955	0	0	54,246,955	0	576,586,886	0	(70,583,118)	(70,583,118)	6,678,043	XXX
Common Stocks - Parent, Subsidiaries and Affiliates																					
63865@	10	0		12/23/2016.	Capital Distribution.....		10,000,000	XXX	10,000,000	10,000,000				0		10,000,000			0	.....	XXX
63870@	10	3		10/28/2016.	Capital Distribution.....		288,000,000	XXX	288,000,000	288,000,000				0		288,000,000			0	.....	XXX
9199999.	Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						298,000,000	XXX	298,000,000	298,000,000	0	0	0	0	0	298,000,000	0	0	0	0	.....
Common Stocks - Mutual Funds																					
63867N	17	4		05/06/2016.	Direct.....	115,238.520	1,375,948	XXX	1,190,448	1,369,034	(178,586)			(178,586)		1,190,448		185,500	185,500	2,468	XXX
63868B	49	2		01/26/2016.	Direct.....	393.600	10,383	XXX	10,374	11,532	(1,158)			(1,158)		10,374		9	9	.....	XXX
63868B	57	5		05/06/2016.	Direct.....	970.740	11,969	XXX	11,482	12,037	(555)			(555)		11,482		487	487	22	XXX
63868B	75	7		05/06/2016.	Direct.....	825.930	12,934	XXX	12,241	13,578	(1,337)			(1,337)		12,241		693	693	.....	XXX
63868B	81	5		01/26/2016.	Direct.....	1,389.600	9,950	XXX	10,968	10,630	337			337		10,968		(1,018)	(1,018)	.....	XXX
63868C	30	0		01/26/2016.	Direct.....	991.210	10,626	XXX	10,963	10,606	357			357		10,963		(336)	(336)	19	XXX
63868C	70	6		01/26/2016.	Direct.....	1,047.700	11,022	XXX	10,744	10,917	(173)			(173)		10,744		278	278	18	XXX
63868C	86	2		01/26/2016.	Direct.....	975.920	10,872	XXX	11,034	10,784	250			250		11,034		(161)	(161)	15	XXX
9299999.	Total - Common Stocks - Mutual Funds.....						1,453,704	XXX	1,268,254	1,449,118	(180,865)	0	0	(180,865)	0	1,268,254	0	185,452	185,452	2,542	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortizatio n) / 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
9799997.	Total - Common Stocks - Part 4.....					...805,457,472	XXX	...875,855,140	821,789,050	..54,066,090	0	0	54,066,090	0	875,855,140	0	(70,397,666)	.(70,397,666)	...6,680,585	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....					25,746,168	XXX	23,660,002	.....	.....	.....	.....	.....0	.....	.....23,658,564	(1,437)	..2,087,605	2,086,168	652,606	XXX
9799999.	Total - Common Stocks.....					...831,203,640	XXX	...899,515,142	821,789,050	..54,066,090	0	0	54,066,090	0	899,513,704	(1,437)	(68,310,061)	.(68,311,498)	7,333,191	XXX
9899999.	Total - Preferred and Common Stocks.....					...831,325,379	XXX	...899,610,761	821,877,814	..54,072,945	0	0	54,072,945	0	899,609,323	(1,437)	(68,283,942)	.(68,285,379)	7,333,191	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....					.3,978,967,621	XXX	.3,979,436,755	3,568,923,100	..34,545,429	.13,181,286	..6,604,396	41,122,319	...1,098,429	3,968,759,276	(880,197)	10,208,350	9,328,153	103,197,464	XXX

SCHEDULE D - PART 5

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
													12	13	14	15	16						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - U.S. Government																							
912810	PV	4	U S Treasury 01/15/2028 TIPS.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	39,500,000	14,575,382	14,575,382	14,575,382	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
912810	QF	8	U S Treasury 02/15/2040 TIPS.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	13,000,000	4,395,555	4,395,555	4,395,555	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
912828	MF	4	U S Treasury 01/15/2020 TIPS.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	15,000,000	2,668,701	2,668,701	2,668,701	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
0599999	Total - Bonds - U.S. Government.....								67,500,000	21,639,638	21,639,638	21,639,638	0	0	0	0	0	0	0	0	0	0	0
Bonds - All Other Government																							
000000	00	0	Provincia de Cordoba Sr Nt.....	D	06/03/2016	Direct.....	10/25/2016	Direct.....	650,000	650,000	678,659	650,000	.....	.....	.....	.....0	.....	.....	.....28,659	28,659	17,753	.....	
000000	00	0	United Mexican States Sr Nt.....	D	08/08/2016	Direct.....	08/09/2016	Direct.....	425,000	462,532	464,313	462,522	.....	.....(9)	.....	.....(9)	.....	.....	.....1,790	1,790	1,023	974	
000000	00	0	Argentina (Republic of) Sr Nt.....	D	04/19/2016	Direct.....	04/29/2016	Tax Free Exchange.....	350,000	350,000	350,000	350,000	.....	.....	.....	.....0	.....	.....	.....	.....0	510	.....	
000000	00	0	Islamic Republic of Pakistan Sr Nt.....	D	01/28/2016	Direct.....	05/10/2016	Direct.....	525,000	423,150	475,975	423,621	.....	.....471	.....	.....471	.....	.....	.....52,354	52,354	22,672	14,011	
000000	00	0	Argentina (Republic of) Sr Nt Ser NY.....	D	02/25/2016	Direct.....	05/02/2016	Direct.....	2,520,000	1,657,390	1,611,300	1,641,406	.....	.....(15,984)	.....	.....(15,984)	.....	.....	.....(30,106)	(30,106)	132,021	.....	
000000	00	0	Argentina (Republic of) Sr Nt.....	D	04/19/2016	Direct.....	04/29/2016	Tax Free Exchange.....	190,000	181,940	181,942	181,942	.....	.....1	.....	.....1	.....	.....	.....0	0	282	.....	
040114	GU	8	Argentina (Republic of) Sr Nt.....	D	04/29/2016	Tax Free Exchange.....	07/14/2016	Direct.....	190,000	181,942	205,580	181,959	.....	.....17	.....	.....17	.....	.....	.....23,621	23,621	3,501	282	
86886P	AA	0	Suriname (Republic of) Sr Nt.....	D	10/19/2016	Direct.....	11/08/2016	Direct.....	350,000	350,000	361,725	350,000	.....	.....	.....	.....0	.....	.....	.....11,725	11,725	1,619	.....	
1099999	Total - Bonds - All Other Government.....								5,200,000	4,256,954	4,329,494	4,241,450	0	(15,504)	0	(15,504)	0	0	88,043	88,043	179,381	15,267	
Bonds - U.S. States, Territories and Possessions																							
57582N	SD	8	Massachusetts St GO Ref Ser D.....	..	01/01/2016	NW Insurance Co. of Florida.....	10/01/2016	Maturity.....	4,000,000	4,036,399	4,000,000	4,000,000	.....	.....(36,399)	.....	.....(36,399)	.....	.....	.....0	220,000	55,000	.....	
57582N	SD	8	Massachusetts St GO Ref Ser D.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	4,000,000	112,441	112,441	112,441	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
646039	KT	3	New Jersey St GO Ref Ser M.....	..	01/01/2016	NW Insurance Co. of Florida.....	07/15/2016	Maturity.....	1,500,000	1,511,761	1,500,000	1,500,000	.....	.....(11,761)	.....	.....(11,761)	.....	.....	.....0	82,500	38,042	.....	
646039	KT	3	New Jersey St GO Ref Ser M.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	1,500,000	24,929	24,929	24,929	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
93974B	N7	3	Washington St GO Ser A.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	9,500,000	251,690	251,690	251,690	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
1799999	Total - Bonds - U.S. States, Territories & Possessions.....								20,500,000	5,937,220	5,889,060	5,889,060	0	(48,160)	0	(48,160)	0	0	0	0	302,500	93,042	
Bonds - U.S. Political Subdivisions of States																							
153300	PF	9	Central Dauphin PA GO Sch Dist (Prerefund)	..	01/01/2016	NW Insurance Co. of Florida.....	02/01/2016	Call 100.0000.....	2,000,000	2,004,121	2,000,000	2,000,000	.....	.....(4,121)	.....	.....(4,121)	.....	.....	.....0	67,500	56,250	.....	
153300	PF	9	Central Dauphin PA GO Sch Dist (Prerefund)	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	2,000,000	4,939	4,939	4,939	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
181070	CQ	4	Clark Cnty NV Wtr GO Reclamation Dist Se	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	5,000,000	574,413	574,413	574,413	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
64966L	HM	6	Subser	..	03/21/2016	Tax Free Exchange.....	06/01/2016	Call 100.0000.....	10,000	10,010	10,000	10,000	.....	.....(10)	.....	.....(10)	.....	.....	.....0	250	153	.....	
64966L	HT	1	Subser	..	03/21/2016	Tax Free Exchange.....	06/01/2016	Call 100.0000.....	30,000	30,002	30,000	30,000	.....	.....(2)	.....	.....(2)	.....	.....	.....0	750	458	.....	
667825	RK	1	Northwest TX Indpt Sch Dist GO Sch Bldg	..	01/01/2016	NW Insurance Co. of Florida.....	02/15/2016	Call 100.0000.....	2,990,000	2,992,531	2,990,000	2,990,000	.....	.....(2,531)	.....	.....(2,531)	.....	.....	.....0	74,750	56,478	.....	
667825	RK	1	Northwest TX Indpt Sch Dist GO Sch Bldg	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	2,990,000	12,778	12,778	12,778	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
667825	RL	9	Northwest TX Indpt Sch Dist GO Sch Bldg	..	01/01/2016	NW Insurance Co. of Florida.....	02/15/2016	Call 100.0000.....	2,055,000	2,056,592	2,055,000	2,055,000	.....	.....(1,592)	.....	.....(1,592)	.....	.....	.....0	51,375	38,817	.....	
667825	RL	9	Northwest TX Indpt Sch Dist GO Sch Bldg	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	2,055,000	8,930	8,930	8,930	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
2499999	Total - Bonds - U.S. Political Subdivisions of States.....								19,130,000	7,694,316	7,686,060	7,686,060	0	(8,256)	0	(8,256)	0	0	0	0	194,625	152,156	
Bonds - U.S. Special Revenue and Special Assessment																							
011842	TU	5	Alaska St Intl Arpts Rev Preref AMT Ser.....	..	07/28/2016	Tax Free Exchange.....	10/01/2016	Call 100.0000.....	635,000	626,621	635,000	635,000	.....	.....8,379	.....	.....8,379	.....	.....	.....0	15,875	10,319	.....	

SCHEDULE D - PART 5

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

E15.1

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
052414	EN	5	Austin TX Elec Util Sys Rev Ref.....	..	09/29/2016	Titan Indemnity.....	11/15/2016	Call 100.0000.....	4,700,000	4,704,996	4,700,000	4,700,000			(4,996)	(4,996)				.0	117,500	87,472
052414	EN	5	Austin TX Elec Util Sys Rev Ref.....	..	09/29/2016	Titan Indemnity.....	09/29/2016	Basis Adjustment.....	4,700,000	17,940	17,940	17,940				.0				.0		
08527N	GW	0	Bernalillo Cnty NM Rev Gross Tax Rcpts. Carmel IN Redev Auth Rev LBASS Cap Appre	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	2,000,000	295,760	295,760	295,760				.0				.0		
14329N	BT	0		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	2,500,000	309,170	309,170	309,170				.0				.0		
161045	HP	7	Charlotte NC Wtr & Swr Rev Ser 2008.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	6,475,000	388,889	388,889	388,889				.0				.0		
283822	GZ	1	El Paso TX Wtr & Swr Rev Preref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	03/01/2016	Call 100.0000.....	650,000	650,929	650,000	650,000		(929)	(929)					.0	16,250	10,833
283822	GZ	1	El Paso TX Wtr & Swr Rev Preref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	650,000	3,810	3,810	3,810				.0				.0		
283822	HB	3	El Paso TX Wtr & Swr Rev Preref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	03/01/2016	Call 100.0000.....	720,000	720,955	720,000	720,000		(955)	(955)					.0	18,000	12,000
283822	HB	3	El Paso TX Wtr & Swr Rev Preref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	720,000	4,294	4,294	4,294				.0				.0		
283822	HC	1	El Paso TX Wtr & Swr Rev Preref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	03/01/2016	Call 100.0000.....	755,000	755,969	755,000	755,000		(969)	(969)					.0	18,875	12,583
283822	HC	1	El Paso TX Wtr & Swr Rev Preref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	755,000	4,535	4,535	4,535				.0				.0		
283822	HM	9	El Paso TX Wtr & Swr Rev Unref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	03/01/2016	Call 100.0000.....	390,000	390,331	390,000	390,000		(331)	(331)					.0	9,750	6,500
283822	HM	9	El Paso TX Wtr & Swr Rev Unref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	390,000	2,512	2,512	2,512				.0				.0		
283822	HP	2	El Paso TX Wtr & Swr Rev Unref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	03/01/2016	Call 100.0000.....	430,000	430,307	430,000	430,000		(307)	(307)					.0	10,750	7,167
283822	HP	2	El Paso TX Wtr & Swr Rev Unref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	430,000	2,827	2,827	2,827				.0				.0		
283822	HQ	0	El Paso TX Wtr & Swr Rev Unref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	03/01/2016	Call 100.0000.....	450,000	450,296	450,000	450,000		(296)	(296)					.0	11,250	7,500
283822	HQ	0	El Paso TX Wtr & Swr Rev Unref Ref.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	450,000	2,985	2,985	2,985				.0				.0		
3132GR	ZW	4	FGLMC Pool #Q06757 3.500% 03/15/42	..	01/01/2016	Scottsdale.....	12/01/2016	Paydown.....	565,085	582,412	565,085	565,085		(17,327)	(17,327)					.0	14,966	1,648
3134G3	X3	9	FHLMC Deb 2.125% 11/21/22.....	..	01/01/2016	Scottsdale.....	05/21/2016	Call 100.0000.....	7,000,000	6,653,923	7,000,000	7,000,000		346,077	346,077					.0	74,375	16,528
3134G3	X3	9	FHLMC Deb 2.125% 11/21/22.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	7,000,000	182,312	182,312	182,312				.0				.0		
3138A8	F4	3	FNMA Pool #AH6486 4.000% 03/25/41	..	10/27/2016	NW Insurance Co. of Florida.....	12/01/2016	Paydown.....	212,822	214,258	212,822	212,822		(1,436)	(1,436)					.0	1,005	615
3138A8	F4	3	FNMA Pool #AH6486 4.000% 03/25/41	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	4,805,057	324,148	324,148	324,148				.0				.0		
3138AE	J8	7	FNMA Pool #A11186 4.000% 04/25/41..	..	10/27/2016	NW Insurance Co. of Florida.....	12/01/2016	Paydown.....	656,873	661,299	656,873	656,873		(4,427)	(4,427)					.0	3,409	1,898
3138AE	J8	7	FNMA Pool #A11186 4.000% 04/25/41..	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	12,130,435	786,838	786,838	786,838				.0				.0		
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45..	..	10/27/2016	NW Insurance Co. of Florida.....	12/01/2016	Paydown.....	1,012,054	1,022,166	1,012,054	1,012,054		(10,112)	(10,112)					.0	10,974	2,347
3138YY	DT	7	FNMA Pool #AZ6413 3.000% 11/25/45..	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	10,247,018	134,015	134,015	134,015				.0				.0		
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41..	..	10/27/2016	NW Insurance Co. of Florida.....	12/01/2016	Paydown.....	403,938	415,784	403,938	403,938		(11,846)	(11,846)					.0	2,106	1,075
31419B	CT	0	FNMA Pool #AE0981 3.500% 03/25/41..	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	6,206,032	177,081	177,081	177,081				.0				.0		
31419L	3D	3	FNMA Pool #AE9795 3.500% 11/25/40..	..	10/27/2016	NW Insurance Co. of Florida.....	12/01/2016	Paydown.....	111,986	117,528	111,986	111,986		(5,541)	(5,541)					.0	422	283
343137	AA	3	Florida St Tpk Rev Preref Dept Transn Se	..	03/29/2016	Tax Free Exchange.....	07/01/2016	Call 101.0000.....	2,335,000	2,364,933	2,358,350	2,358,350		(6,583)	(6,583)					.0	58,375	28,539
343137	AL	9	Florida St Tpk Rev Unref Dept Transn Ser	..	03/29/2016	Tax Free Exchange.....	07/01/2016	Call 101.0000.....	2,665,000	2,699,030	2,691,650	2,691,650		(7,380)	(7,380)					.0	66,625	32,572
452024	CL	4	Illinois Mun Elec Agy Supp Rev.....	..	01/01/2016	Scottsdale.....	02/01/2016	Call 100.0000.....	1,000,000	1,000,370	1,000,000	1,000,000		(370)	(370)					.0	25,000	20,833
452024	CL	4	Illinois Mun Elec Agy Supp Rev.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	2,980	2,980	2,980				.0				.0		
646135	H2	2	New Jersey St Trans Auth Rev Sys Ser A	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	5,400,000	432,953	432,953	432,953				.0				.0		
64971W	TT	7	NY City NY Trans Fin Auth Rev Fut Tax Se	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	2,000,000	80,175	80,175	80,175				.0				.0		
762238	BT	9	Rhode Island St Econ Dev Rev Corp Mtr Fu	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	3,100,000	9,951	9,951	9,951				.0				.0		
92817L	EZ	2	Virginia St Res Clean Wtr Rev LBASS Ref	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	6,000,000	340,056	340,056	340,056				.0				.0		
956704	SN	1	West Virginia Univ Rev PJS Ser A.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	5,000,000	942,880	942,880	942,880				.0				.0		
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments								106,651,299	28,908,218	29,188,869	29,188,869	0	280,651	0	280,651	0	0	0	0	475,507	260,712

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - Industrial and Miscellaneous																				
000000 00 0	Duke Finance LLC 1st Lien TL Nt 1.....	..	05/23/2016	Credit Suisse First Boston.....	12/30/2016	Redemption 100.0000.....	93,985	84,586	93,985	93,985	.....	.....9,398	.....	.....9,398	.....	.....	.....	.....0	1,815	.....
00164M AC 7	ALM Loan Funding CLO Ser 2015-12A CI A1	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	4,000,000	25,719	25,719	25,719	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
00191D AC 4	ARES CLO Ltd Inc CLO Ser 2012-25A CI B1	..	03/24/2016	Raymond James & Assoc Inc.....	09/08/2016	Paydown.....	5,000,000	4,975,000	5,000,000	5,000,000	.....	.....25,000	.....	.....25,000	.....	.....	.....0	93,461	28,297	.....
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	04/28/2016	Tax Free Exchange.....	04/29/2016	Various.....	5,955,357	5,949,647	5,645,162	5,949,947	.....	.....300	.....	.....300	.....	.....(304,785)	(304,785)	53,833	.....	.....
00241Y AB 0	AVSC Holding (PSAV Presen) 1st Lien Term	..	01/28/2016	Tax Free Exchange.....	03/31/2016	Redemption 100.0000.....	18,970	18,899	18,970	18,970	.....	.....71	.....	.....71	.....	.....	.....0	134	.....	.....
01741R AE 2	Allegheny Technologies Inc Sr Nt.....	..	01/01/2016	Scottsdale.....	08/29/2016	Goldman Sachs & Company.....	750,000	442,500	699,050	469,316	.....	.....26,816	.....	.....26,816	.....	.....229,734	229,734	50,306	20,577	.....
02209S AD 5	Altria Group Inc Co Gtd Nt.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	111,338	111,338	111,338	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
02361D AP 5	Ameren Illinois Co Sr Nt.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,500,000	9,496	9,496	9,496	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	..	01/01/2016	Scottsdale.....	07/15/2016	Redemption 100.0000.....	84,790	84,790	84,790	84,790	.....	.....	.....	.....0	.....	.....	.....0	2,099	1,935	.....
02377U AB 0	American Airlines Inc LBASS PTC Ser 2013	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,735,659	95,461	95,461	95,461	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
031162 BM 1	Amgen Inc Sr Nt 3.875% 11/15/21.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	3,750,000	216,945	216,945	216,945	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
032511 BH 9	Anadarko Petroleum Corp Sr Nt.....	..	09/29/2016	Titan Indemnity.....	12/01/2016	Call 103.9790.....	2,700,000	2,787,488	2,807,433	2,807,433	.....	.....19,945	.....	.....19,945	.....	.....	.....0	36,342	6,694	.....
032511 BH 9	Anadarko Petroleum Corp Sr Nt.....	..	09/29/2016	Titan Indemnity.....	09/29/2016	Basis Adjustment.....	2,700,000	27,685	27,685	27,685	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
05529S AC 3	Barclays Comm Mort Sec CMBS Ser 2013-TYS	..	09/20/2016	NW Life GA 7-10.....	09/20/2016	Basis Adjustment.....	6,000,000	281,816	281,816	281,816	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
05529S AJ 8	Barclays Comm Mort Sec CMBS Ser 2013-TYS	..	09/20/2016	NW Life GA 7-10.....	09/20/2016	Basis Adjustment.....	3,000,000	113,085	113,085	113,085	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
05538B AH 8	BE Aerospace Inc Term Ln Nt 6.....	..	04/01/2016	Tax Free Exchange.....	05/03/2016	Tax Free Exchange.....	447,357	447,357	447,357	447,357	.....	.....	.....	.....0	.....	.....	.....0	1,591	.....	.....
05538B AH 8	BE Aerospace Inc Term Ln Nt 7.....	..	04/01/2016	Tax Free Exchange.....	06/01/2016	Tax Free Exchange.....	447,357	447,357	447,357	447,357	.....	.....	.....	.....0	.....	.....	.....0	3,017	.....	.....
09062X AB 9	Biogen Inc Sr Nt 6.875% 03/01/18.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	7,566	7,566	7,566	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
10513K AA 2	Branch Banking & Tr Sub Nt.....	..	01/01/2016	NW Insurance Co. of Florida.....	09/15/2016	Maturity.....	5,000,000	4,999,150	5,000,000	5,000,000	.....	.....850	.....	.....850	.....	.....	.....0	281,250	82,813	.....
10513K AA 2	Branch Banking & Tr Sub Nt.....	..	01/01/2016	NW Insurance Co. of Florida.....	01/01/2016	Basis Adjustment.....	5,000,000	150,110	150,110	150,110	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
12189L AQ 4	Burlington Northern Santa Fe Sr Nt.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	2,000,000	114,968	114,968	114,968	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
124857 AD 5	CBS Corp Co Gtd Nt 5.750% 04/15/20..	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	110,563	110,563	110,563	.....	.....	.....	.....0	.....	.....	.....0	.....	.....	.....
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	02/29/2016	Tax Free Exchange.....	03/31/2016	Redemption 100.0000.....	93,056	92,652	93,056	93,056	.....	.....404	.....	.....404	.....	.....	.....0	215	.....	.....
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	08/31/2016	Tax Free Exchange.....	09/30/2016	Redemption 100.0000.....	186,111	185,404	186,111	186,111	.....	.....707	.....	.....707	.....	.....	.....0	464	17	.....
12543K AJ 3	Community Health Systems Inc Term Ln A N	..	11/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	95,799	95,487	95,799	95,799	.....	.....312	.....	.....312	.....	.....	.....0	248	.....	.....
12543K AL 8	Community Health Systems Inc Term Ln F N	..	02/29/2016	Tax Free Exchange.....	04/29/2016	Redemption 100.0000.....	69,188	69,188	69,188	69,188	.....	.....	.....	.....0	.....	.....	.....0	421	7	.....
12543K AL 8	Community Health Systems Inc Term Ln F N	..	02/29/2016	Tax Free Exchange.....	05/31/2016	Tax Free Exchange.....	359,744	359,744	359,744	359,744	.....	.....	.....	.....0	.....	.....	.....0	3,462	37	.....
12543K AL 8	Community Health Systems Inc Term Ln F N	..	11/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	17,649	17,649	17,649	17,649	.....	.....	.....	.....0	.....	.....	.....0	57	4	.....

SCHEDULE D - PART 5

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

E15.3

1	2		3	4	5	6	7		8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
													12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser		Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
12543K AM 6	Community Health Systems Inc Term Ln G N		..	11/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....		179,734	179,734	179,734	179,734	.....	.....	.....	.....0	.....	.....	.....0	0	563	62
12543K AM 6	Community Health Systems Inc Term Ln G N		..	08/31/2016	Tax Free Exchange.....	09/30/2016	Redemption 100.0000.....		25,475	25,475	25,475	25,475	.....	.....	.....	.....0	.....	.....	.....0	0	80	12
12543K AN 4	Community Health Systems Inc Term Ln H N		..	11/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....		377,514	376,285	377,514	377,514	.....	.....1,229	.....	.....1,229	.....	.....	.....0	1,261	128	
12593V AG 4	Credit Suisse Mortgage Trust CMBS Ser 20		..	09/20/2016	NW Life Mkt Risk Capital.....	09/20/2016	Basis Adjustment.....		9,000,000	241,262	241,262	241,262	.....	.....	.....	.....0	.....	.....	.....0	0		
12593V AJ 8	Credit Suisse Mortgage Trust CMBS Ser 20		..	09/20/2016	NW Life Mkt Risk Capital.....	09/20/2016	Basis Adjustment.....		20,000,000	386,770	386,770	386,770	.....	.....	.....	.....0	.....	.....	.....0	0		
12594E AC 0	CNT Holdings III Corp 1st Lien Term Ln N		..	01/29/2016	Credit Suisse First Boston.....	12/30/2016	Redemption 100.0000.....		198,393	196,409	198,393	198,393	.....	.....1,984	.....	.....1,984	.....	.....	.....0	6,200	.....	
12625E AG 4	Comm Mortgage Trust CMBS Ser 2013-SFS CI		..	09/20/2016	NW Life P S Def Comp.....	09/20/2016	Basis Adjustment.....		6,305,000	108,918	108,918	108,918	.....	.....	.....	.....0	.....	.....	.....0	0		
12632B AB 2	CPI International Inc Term Ln Nt 1.....		..	01/07/2016	UBS Warburg London.....	05/04/2016	UBS Warburg London.....		2,992,386	2,992,386	2,782,919	2,992,386	.....	.....	.....	.....0	.....	.....	.....(209,467)	(209,467)	53,670	
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20...		..	09/30/2016	Tax Free Exchange.....	11/08/2016	Redemption 100.0000.....		17,848,754	17,736,911	17,848,754	17,848,754	.....	.....111,844	.....	.....111,844	.....	.....	.....0	362,066	1,979	
12670N AB 9	CWGS Term Ln Nt 5 5.750% 02/20/20...		..	08/31/2016	Tax Free Exchange.....	09/30/2016	Tax Free Exchange.....		27,222,072	27,047,935	27,052,152	27,052,152	.....	.....4,217	.....	.....4,217	.....	.....	.....0	160,317	793	
14880B AE 1	Catalent Pharma Solutions Inc Term Ln Nt		..	11/07/2016	Various.....	12/30/2016	Redemption 100.0000.....		2,142,028	2,160,587	2,142,028	2,142,028	.....	.....(18,559)	.....	.....(18,559)	.....	.....	.....0	0	7,475	
151020 AE 4	Celgene Corp Sr Nt 3.950% 10/15/20...		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....		2,000,000	43,278	43,278	43,278	.....	.....	.....	.....0	.....	.....	.....0	0		
151020 AH 7	Celgene Corp Sr Nt 3.250% 08/15/22...		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....		5,000,000	204,474	204,474	204,474	.....	.....	.....	.....0	.....	.....	.....0	0		
16163Y AC 8	Chase Mortgage Finance Corpora RMBS Ser		..	10/28/2016	Various.....	12/01/2016	Paydown.....		1,949,498	1,944,151	1,949,498	1,949,498	.....	.....5,346	.....	.....5,346	.....	.....	.....0	26,199	4,203	
17275R AR 3	Cisco Systems Inc Sr Nt.....		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....		2,500,000	45,248	45,248	45,248	.....	.....	.....	.....0	.....	.....	.....0	0		
172967 EV 9	Citigroup Inc Sr Nt 8.500% 05/22/19....		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....		1,000,000	87,606	87,606	87,606	.....	.....	.....	.....0	.....	.....	.....0	0		
205887 BR 2	ConAgra Foods Inc Sr Nt.....		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....		1,900,000	151,380	151,380	151,380	.....	.....	.....	.....0	.....	.....	.....0	0		
232820 AJ 9	Cytec Inds Inc Sr Nt 3.500% 04/01/23...		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....		5,000,000	170,131	170,131	170,131	.....	.....	.....	.....0	.....	.....	.....0	0		
233331 AS 6	DTE Energy Co Sr Nt 3.500% 06/01/24...		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....		4,000,000	100,363	100,363	100,363	.....	.....	.....	.....0	.....	.....	.....0	0		
26138E AH 2	Dr Pepper Snapple Group Inc Gtd Sr Nt...		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....		2,426,000	171,267	171,267	171,267	.....	.....	.....	.....0	.....	.....	.....0	0		
26441C AD 7	Duke Energy Corp Sr Nt.....		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....		1,000,000	12,433	12,433	12,433	.....	.....	.....	.....0	.....	.....	.....0	0		
26884T AA 0	ERAC USA Finance Company Sr Nt.....		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....		1,290,000	40,005	40,005	40,005	.....	.....	.....	.....0	.....	.....	.....0	0		
277432 AH 3	Eastman Chem Co Sr Nt 5.500% 11/15/19		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....		1,000,000	63,517	63,517	63,517	.....	.....	.....	.....0	.....	.....	.....0	0		
29379V AS 2	Enterprise Products Operations Co Gtd Nt		..	01/01/2016	Scottsdale.....	02/01/2016	Maturity.....		1,000,000	1,000,014	1,000,000	1,000,000	.....	.....(14)	.....	.....(14)	.....	.....	.....0	16,000	13,333	
29379V AS 2	Enterprise Products Operations Co Gtd Nt		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....		1,000,000	305	305	305	.....	.....	.....	.....0	.....	.....	.....0	0		
30261X AA 6	FREMf Mortgage Trust CMBS Ser 2010-K9 CI		..	09/20/2016	NW Life C&S Fixed Inc.....	09/20/2016	Basis Adjustment.....		6,651,000	209,080	209,080	209,080	.....	.....	.....	.....0	.....	.....	.....0	0		
32007U BE 8	First Data Corp 1st Len Extended Term Ln		..	03/29/2016	Tax Free Exchange.....	10/06/2016	Redemption 100.0000.....		435,368	433,133	435,368	435,368	.....	.....2,235	.....	.....2,235	.....	.....	.....0	10,953		
32007U BE 8	First Data Corp 1st Len Extended Term Ln		..	03/29/2016	Tax Free Exchange.....	10/14/2016	Tax Free Exchange.....		14,773,814	14,440,193	14,472,446	14,472,446	.....	.....32,253	.....	.....32,253	.....	.....	.....0	397,173		
32007U BJ 7	First Data Corp Term Ln C1 Nt 2.....		..	03/24/2016	Tax Free Exchange.....	03/29/2016	Redemption 100.0000.....		3,630,774	3,630,077	3,630,774	3,630,774	.....	.....696	.....	.....696	.....	.....	.....0	1,983		
32007U BR 9	First Data Corp 1st Lien New Ext Term Ln		..	10/14/2016	Tax Free Exchange.....	12/05/2016	Redemption 100.0000.....		176,070	175,255	176,070	176,070	.....	.....815	.....	.....815	.....	.....	.....0	896		
345397 WY 5	Ford Motor Cr Co Sr Nt.....		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....		2,000,000	21,480	21,480	21,480	.....	.....	.....	.....0	.....	.....	.....0	0		

SCHEDULE D - PART 5

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

E15.4

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
												12	13	14	15	16					
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
38081E AA 9	Golden Bear RMBS Ser 2016-1A Cl A.....		..	06/15/2016	Natixis.....	09/20/2016	Paydown.....	325,619	325,619	325,619	325,619	.....	.....	.....	.....0	.....	.....	.....0	0	3,053	.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt		..	03/29/2016	Tax Free Exchange.....	07/19/2016	Bank of Montreal.....	12,388,477	12,387,997	11,256,197	12,387,194	.....	.....(803)	.....	.....(803)	.....	.....	.....(1,130,997)	(1,130,997)	178,287	.....
39322G AB 9	Green Plains Processing LLC Term Ln B Nt		..	03/29/2016	Tax Free Exchange.....	03/31/2016	Redemption 100.0000.....	57,757	57,308	57,757	57,757	.....	.....449	.....	.....449	.....	.....	.....0	0	25	.....
404122 AS 2	HCA Inc Term Ln B6 Nt 1.....		..	03/18/2016	Tax Free Exchange.....	03/18/2016	Redemption 100.0000.....	6,728,374	6,724,766	6,728,374	6,728,374	.....	.....3,608	.....	.....3,608	.....	.....	.....0	0	.....	.....
404122 AT 0	HCA Inc Term Ln B7 Nt 1.....		..	10/03/2016	Bank of America BISD Dealer.....	12/30/2016	Redemption 100.0000.....	4,064	4,064	4,064	4,064	.....	.....	.....	.....0	.....	.....	.....0	0	13	.....
42770Q AA 0	Hero Funding Trust LBASS Ser 2014-2A Cl		..	05/09/2016	Credit Suisse First Boston.....	09/20/2016	Paydown.....	231,046	234,945	231,046	231,046	.....	.....(3,899)	.....	.....(3,899)	.....	.....	.....0	0	4,609	1,332
446150 AG 9	Huntington Bancshares Sub Bk Nt.....		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	78,308	78,308	78,308	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
44701P AV 6	Huntsman International Inc Sr 1st Lien T..		..	05/10/2016	Bank of America BISD Dealer.....	11/15/2016	Tax Free Exchange.....	4,974,811	4,912,626	4,918,027	4,918,027	.....	.....5,401	.....	.....5,401	.....	.....	.....0	0	99,570	.....
44701P AV 6	Huntsman International Inc Sr 1st Lien T..		..	08/31/2016	Tax Free Exchange.....	09/30/2016	Redemption 100.0000.....	17,632	17,436	17,632	17,632	.....	.....196	.....	.....196	.....	.....	.....0	0	55	6
44701P AV 6	Huntsman International Inc Sr 1st Lien T..		..	02/29/2016	Tax Free Exchange.....	03/31/2016	Redemption 100.0000.....	5,038	4,977	5,038	5,038	.....	.....61	.....	.....61	.....	.....	.....0	0	16	17
44701P AX 2	Huntsman International Inc 2015 Extended		..	01/13/2016	Goldman Sachs & Company.....	12/30/2016	Redemption 100.0000.....	1,297,475	1,281,256	1,297,475	1,297,475	.....	.....16,218	.....	.....16,218	.....	.....	.....0	0	40,185	.....
44701P AX 2	Huntsman International Inc 2015 Extended		..	09/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	500,497	498,598	500,497	500,497	.....	.....1,899	.....	.....1,899	.....	.....	.....0	0	4,497	104
44701P AX 2	Huntsman International Inc 2015 Extended		..	09/30/2016	Tax Free Exchange.....	12/30/2016	Tax Free Exchange.....	4,107,117	4,093,716	4,094,971	4,094,971	.....	.....1,255	.....	.....1,255	.....	.....	.....0	0	37,725	857
44701P AX 2	Huntsman International Inc 2015 Extended		..	01/06/2016	Goldman Sachs & Company.....	09/30/2016	Tax Free Exchange.....	258,720	255,486	256,172	256,172	.....	.....686	.....	.....686	.....	.....	.....0	0	7,402	.....
44701P AX 2	Huntsman International Inc 2015 Extended		..	12/30/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	4,107,117	4,094,971	4,107,117	4,107,117	.....	.....12,147	.....	.....12,147	.....	.....	.....0	0	823	.....
44701P AZ 7	Huntsman International Inc New TL B Nt 1		..	12/15/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	17,324	17,140	17,324	17,324	.....	.....183	.....	.....183	.....	.....	.....0	0	25	.....
44701P BA 1	Huntsman International Inc New TL B Nt 1		..	11/15/2016	Tax Free Exchange.....	12/15/2016	Tax Free Exchange.....	6,929,471	6,851,772	6,852,660	6,852,660	.....	.....888	.....	.....888	.....	.....	.....0	0	20,211	.....
454889 AN 6	Indiana Michigan Pwr Co Sr Nt Ser I.....		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	2,253,000	38,412	38,412	38,412	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
465685 AJ 4	ITC Holdings Corp Sr Nt.....		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	3,000,000	131,235	131,235	131,235	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
502413 AZ 0	L-3 Communications Corp Sr Nt.....		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	3,046,000	73,852	73,852	73,852	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
539830 BE 8	Lockheed Martin Corp Sr Nt.....		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	3,250,000	50,950	50,950	50,950	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
58155Q AD 5	McKesson Corp Sr Nt 4.750% 03/01/21		..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	81,929	81,929	81,929	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
58504F AC 9	Medpace Holdings Inc Term Ln Nt 1.....		..	11/16/2016	Jeffries & Co Inc.....	12/08/2016	Redemption 100.0000.....	3,450,815	3,478,568	3,450,815	3,450,815	.....	.....(27,753)	.....	.....(27,753)	.....	.....	.....0	0	19,905	.....
58504F AC 9	Medpace Holdings Inc Term Ln Nt 6.....		..	06/30/2016	Tax Free Exchange.....	12/08/2016	Redemption 100.0000.....	5,380,232	5,402,448	5,380,232	5,380,232	.....	.....(22,216)	.....	.....(22,216)	.....	.....	.....0	0	38,129	672
58504F AC 9	Medpace Holdings Inc Term Ln Nt 5.....		..	05/31/2016	Tax Free Exchange.....	05/31/2016	Redemption 100.0000.....	436,235	437,840	436,235	436,235	.....	.....(1,605)	.....	.....(1,605)	.....	.....	.....0	0	115	.....
58504F AC 9	Medpace Holdings Inc Term Ln Nt 5.....		..	05/31/2016	Tax Free Exchange.....	06/30/2016	Tax Free Exchange.....	290,823	291,893	291,871	291,871	.....	.....(23)	.....	.....(23)	.....	.....	.....0	0	1,490	77
60662W AJ 1	Mitchell International Inc 1st Lien TL N....		..	10/31/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	135,404	134,958	135,404	135,404	.....	.....446	.....	.....446	.....	.....	.....0	0	1,045	.....
617459 AD 4	Morgan Stanley Cap I Tr CMBS Ser 2011-C2		..	09/20/2016	NW Life C&S Fixed Inc.....	09/20/2016	Basis Adjustment.....	46,500,000	4,663,181	4,663,181	4,663,181	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
61763Q AS 0	Morgan Stanley Cap I Tr CMBS Ser 2014-CP		..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	2,000,000	58,600	58,600	58,600	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
61763X BF 2	Morgan Stanley BAML Tr CMBS Ser 2014-C18		..	09/20/2016	NW L&A Agency Life.....	09/20/2016	Basis Adjustment.....	22,400,000	1,115,680	1,115,680	1,115,680	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....
61764J AA 4	Morgan Stanley Cap I Tr CMBS Ser 2014-MP		..	09/20/2016	NW Life C&S Fixed Inc.....	09/20/2016	Basis Adjustment.....	5,000,000	178,676	178,676	178,676				0			0	0		

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
61764J AD 8	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	09/20/2016	NW Life C&S Fixed Inc.....	09/20/2016	Basis Adjustment.....	13,500,000	386,036	386,036	386,036	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
61764J AE 6	Morgan Stanley Cap I Tr CMBS Ser 2014-MP	..	09/20/2016	NW Life C&S Fixed Inc.....	09/20/2016	Basis Adjustment.....	3,000,000	24,896	24,896	24,896	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
61765L AS 9	Morgan Stanley BAML Tr CMBS Ser 2015-C24	..	09/20/2016	NW L&A Fix Indx Ann.....	09/20/2016	Basis Adjustment.....	10,600,000	472,145	472,145	472,145	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
626717 AE 2	Murphy Oil Corp Sr Nt 3.500% 12/01/17	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	4,000,000	31,797	31,797	31,797	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
651229 AZ 9	Newell Rubbermaid Inc Sr Nt.....	..	04/20/2016	Tax Free Exchange.....	10/26/2016	Tax Free Exchange.....	6,135,000	6,216,993	6,210,370	6,210,370	.....	.....	.....(6,623)	(6,623)	.....	.....	.....	.....0	303,342	144,854
651714 AW 7	Newpage Corp 1st Lien TL B Nt 1.....	..	07/15/2016	Interest Capitalization.....	07/15/2016	Taxable Exchange.....	139,658	139,658	17,806	139,658	.....	.....	.....32,185	32,185	.....	.....	.....(121,852)	(121,852)	.....	.....
651714 BA 4	Newpage Corp New Money TL Nt 1.....	..	01/28/2016	Barclays Capital.....	07/15/2016	Redemption 100.0000.....	1,539,584	1,539,584	1,539,584	1,539,584	.....	.....	.....	.....0	.....	.....	.....	.....0	77,546	.....
651714 BE 6	Newpage Corp Rollup DIP Nt 1.....	..	07/15/2016	Interest Capitalization.....	07/15/2016	Taxable Exchange.....	79,367	79,367	39,683	79,367	.....	.....	.....	.....0	.....	.....	.....(39,683)	(39,683)	778	.....
651714 BE 6	Newpage Corp Rollup DIP Nt 1.....	..	03/31/2016	Taxable Exchange.....	07/15/2016	Taxable Exchange.....	1,472,401	957,061	736,200	1,045,743	.....	.....88,682	.....	.....88,682	.....	.....	.....(309,542)	(309,542)	78,589	31,861
655044 AH 8	Noble Energy Inc Sr Nt.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	1,250,000	37,136	37,136	37,136	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
666807 BA 9	Northrop Grumman Corp Sr Nt.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	2,000,000	5,105	5,105	5,105	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
69349L AG 3	PNC Bank NA Sub Bk Nt 2.700% 11/01/22	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,500,000	68,217	68,217	68,217	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
70069F CH 8	Park Place Securities Inc RMBS Ser 2004-	..	03/18/2016	Credit Suisse First Boston.....	12/25/2016	Paydown.....	509,245	489,194	509,245	509,245	.....	.....	.....20,052	20,052	.....	.....	.....	.....0	4,972	556
71677H AB 1	PetSmart Inc Term Ln Nt 1.....	..	06/14/2016	Tax Free Exchange.....	10/14/2016	Tax Free Exchange.....	21,810,812	21,842,982	21,841,327	21,841,327	.....	.....	.....(1,655)	(1,655)	.....	.....	.....	.....0	314,136	.....
71677H AG 0	PetSmart Inc Term Ln B2 Nt 1.....	..	10/14/2016	Tax Free Exchange.....	10/31/2016	Redemption 100.0000.....	82,513	82,771	82,513	82,513	.....	.....	.....(258)	(258)	.....	.....	.....	.....0	156	.....
718172 AA 7	Philip Morris Intl Inc Sr Nt.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	48,737	48,737	48,737	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
72584D AD 6	Yum Brands Term Ln B Nt 1.....	..	06/28/2016	Goldman Sachs & Company.....	12/30/2016	Redemption 100.0000.....	32,500	32,338	32,500	32,500	.....	.....	.....163	163	.....	.....	.....	.....0	377	.....
74041E AC 9	Preferred Term Sec Ltd VI LBASS Mezz Nt	..	03/23/2016	Interest Capitalization.....	12/23/2016	Paydown.....	1,971	1,971	1,971	1,971	.....	.....	.....	.....0	.....	.....	.....	.....0	9	.....
74824D AG 5	Queens Center Mtg Tr CMBS Ser 2013-QCA C	..	09/20/2016	NW Life P S Def Comp.....	09/20/2016	Basis Adjustment.....	8,800,000	887,313	887,313	887,313	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
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	.....
758203 AA 1	Reed Elsevier Plc Deb 6.625% 10/15/23	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	49,005	49,005	49,005	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
761713 AY 2	Reynolds American Inc Sr Nt.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	5,500,000	612,166	612,166	612,166	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....
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.....	5,000,000	5,030,432	5,264,450	5,264,450	.....	.....	.....234,018	234,018	.....	.....	.....	.....0	151,597	85,222
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 5..	..	08/31/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	172,859	169,278	172,859	172,859	.....	.....	.....3,580	3,580	.....	.....	.....	.....0	3,505	38
80875A AK 7	Scientific Games Corp Term Ln B-2 Nt 5..	..	08/31/2016	Tax Free Exchange.....	11/30/2016	Tax Free Exchange.....	43,733,288	43,639,221	43,642,873	43,642,873	.....	.....	.....3,653	3,653	.....	.....	.....	.....0	677,895	9,699
82570J AE 6	Vencore Inc (SI Org Inc) 1st Lien TL Nt...	..	03/31/2016	Tax Free Exchange.....	04/06/2016	Redemption 100.0000.....	408,265	405,387	408,265	408,265	.....	.....2,879	.....	.....2,879	.....	.....	.....	.....0	391	326
842434 CQ 3	Southern CA Gas Co 1st Mtg.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	8,000,000	40,626	40,626	40,626	.....	.....	.....	.....0	.....	.....	.....	.....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	.....
86686B AC 9	Sun Products Corp Term Ln B Nt 3.....	..	06/02/2016	Morgan/JP/Securities - Bonds.....	09/01/2016	Redemption 100.0000.....	3,000,000	2,983,750	3,000,000	3,000,000	.....	.....	.....16,250	16,250	.....	.....	.....	.....0	42,499	.....
86686B AC 9	Sun Products Corp Term Ln B Nt 3.....	..	07/29/2016	Tax Free Exchange.....	09/01/2016	Redemption 100.0000.....	14,852,250	14,535,685	14,852,250	14,852,250	.....	.....	.....316,565	316,565	.....	.....	.....	.....0	415,119	6,780
86686B AC 9	Sun Products Corp Term Ln B Nt 2.....	..	02/29/2016	Tax Free Exchange.....	07/29/2016	Tax Free Exchange.....	84,290	82,379	82,521	82,521	.....	.....	.....142	142	.....	.....	.....	.....0	4,052	39
90351H AB 4	US Foods Inc Term Ln Nt 1.....	..	07/20/2016	Citigroup.....	12/30/2016	Redemption 100.0000.....	48,048	48,228	48,048	48,048	.....	.....	.....(180)	(180)	.....	.....	.....	.....0	667	.....
91911K B# 8	Valeant Pharmaceuticals Inc Term Ln B Se	..	07/26/2016	Tax Free Exchange.....	12/30/2016	Redemption 100.0000.....	96,744	95,845	96,744	96,744			899	899				0	2,757	651

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

1	2			3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
													12	13	14	15	16						
CUSIP Identification	Description			F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
92343V	BR	4	Verizon Communications Inc Sr Nt.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	3,000,000	262,159	262,159	262,159	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
92871L	AA	4	Vericrest Opportunity Ln Trans RMBS Ser ..	..	03/22/2016	Bank of America BISD Dealer.....	12/25/2016	Paydown.....	2,030,603	2,028,365	2,030,603	2,030,603	.....	.....2,239	.....	.....2,239	.....	.....	.....	.....0	38,007	.....	
94974B	FY	1	Wells Fargo & Co Sr Nt.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	2,000,000	20,631	20,631	20,631	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
984121	BW	2	Xerox Corp Sr Nt 6.350% 05/15/18.....	..	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	1,000,000	14,205	14,205	14,205	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
G72212	AA	4	Preferred Term Secs XIX LBASS Sec Nt..	..	01/29/2016	Interest Capitalization.....	12/22/2016	Paydown.....	150	150	150	150	.....	.....	.....	.....0	.....	.....	.....	.....0	1	.....	
008916	AH	1	Agrium Inc Sr Nt 6.750% 01/15/19.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	51,638	51,638	51,638	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
73755L	AF	4	Potash Corp Saskatchewan Inc Sr Nt.....	..	01/01/2016	Scottsdale.....	01/01/2016	Basis Adjustment.....	1,000,000	44,721	44,721	44,721	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
000000	00	0	Credit Bank of Moscow Sr Nt.....	D	09/30/2016	Direct.....	10/21/2016	Direct.....	375,000	395,156	392,813	394,310	.....	.....	.....(846)	(846)	.....	.....	.....(1,497)	(1,497)	6,738	5,053	
000000	00	0	Avianca Holdings SA Sr Nt.....	D	01/21/2016	Direct.....	06/03/2016	Direct.....	310,000	236,036	264,600	239,688	.....	.....3,652	.....	.....3,652	.....	.....	.....24,912	24,912	12,628	5,277	
000000	00	0	Minerva SA Sr Nt 7.750% 01/31/23.....	D	01/12/2016	Direct.....	09/15/2016	Call 103.5000.....	700,000	678,705	724,500	724,500	.....	.....45,795	.....	.....45,795	.....	.....	.....	.....0	82,031	24,777	
000000	00	0	Cosan Luxembourg SA Sr Nt.....	D	05/11/2016	Direct.....	06/21/2016	Call 93.0000.....	825,000	752,050	767,250	767,250	.....	.....15,200	.....	.....15,200	.....	.....	.....	.....0	35,865	6,410	
000000	00	0	AES Andrs/Dmnc PwrrlItabo Sr Nt.....	D	05/04/2016	Direct.....	05/11/2016	Direct.....	200,000	195,968	197,000	195,972	.....	.....4	.....	.....4	.....	.....	.....1,028	1,028	221	.....	
000000	00	0	Enersis SA Sr Nt 4.000% 10/25/26.....	D	10/20/2016	Direct.....	10/21/2016	Direct.....	275,000	270,501	276,650	270,502	.....	.....1	.....	.....1	.....	.....	.....6,148	6,148	31	.....	
03765L	AA	0	Apidos CLO CLO Series 2015-20A CI A1..	C	10/12/2016	Deutsche Bank Securities.....	12/09/2016	Call 100.0000.....	2,768,000	2,773,536	2,768,000	2,768,000	.....	.....(5,536)	.....	.....(5,536)	.....	.....	.....	.....0	9,903	.....	
151290	BU	6	Cemex SAB DE CV Sec Nt.....	D	03/09/2016	Direct.....	07/22/2016	Direct.....	275,000	274,962	302,170	274,983	.....	.....21	.....	.....21	.....	.....	.....27,187	27,187	7,755	.....	
456873	AA	6	Ingersoll-Rand Lux Finance Nt.....	C	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	3,000,000	53,439	53,439	53,439	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
67109B	AA	2	OHA Loan Funding Ltd CLO Ser 2015-1A CI	C	01/08/2016	Morgan/JP/Securities - Bonds.....	12/15/2016	Call 100.0000.....	685,000	676,438	685,000	685,000	.....	.....8,563	.....	.....8,563	.....	.....	.....	.....0	15,997	2,054	
714264	AM	0	Pernod Ricard SA Sr Nt.....	C	10/27/2016	NW Insurance Co. of Florida.....	10/27/2016	Basis Adjustment.....	2,000,000	26,780	26,780	26,780	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	
71645W	AN	1	Petrobras Intl Fin Co Co Gtd Nt.....	D	05/26/2016	Direct.....	09/26/2016	Direct.....	555,000	566,100	602,286	564,985	.....	.....(1,115)	.....	.....(1,115)	.....	.....	.....37,301	37,301	23,553	9,227	
71647N	AP	4	Petrobras Global Finance Sr Nt.....	D	05/17/2016	Direct.....	05/26/2016	Direct.....	554,000	548,471	549,291	548,493	.....	.....22	.....	.....22	.....	.....	.....798	798	1,031	.....	
984245	AM	2	YPF Sociedad Anonima Sr Nt.....	D	03/17/2016	Direct.....	03/22/2016	Direct.....	125,000	125,000	125,156	125,000	.....	.....	.....	.....0	.....	.....	.....156	156	.....	.....	
P19189	AA	0	Camposol SA Sr Nt 9.875% 02/02/17....	D	05/09/2016	Direct.....	05/24/2016	Taxable Exchange.....	211,000	164,399	164,580	166,300	.....	.....1,901	.....	.....1,901	.....	.....	.....(1,720)	(1,720)	5,788	.....	
P2253T	JE	0	Cemex SAB DE CV 1st Lien Nt.....	D	02/24/2016	Direct.....	07/20/2016	Direct.....	250,000	219,450	248,775	220,475	.....	.....1,025	.....	.....1,025	.....	.....	.....28,300	28,300	7,679	1,900	
P32506	AC	4	Credito Real Sab De CV Sr Nt.....	D	02/23/2016	Direct.....	07/20/2016	Call 102.7500.....	250,000	245,625	256,875	256,875	.....	.....11,250	.....	.....11,250	.....	.....	.....	.....0	15,990	8,490	
3899999.	Total - Bonds - Industrial and Miscellaneous.....								522,902,475	266,399,266	265,609,032	267,373,013	0	1,005,934	32,185	973,749	0	0	(1,763,979)	(1,763,979)	4,365,956	513,896	
8399998.	Total - Bonds.....								741,883,774	334,835,612	334,342,153	336,018,090	0	1,214,665	32,185	1,182,480	0	0	(1,675,936)	(1,675,936)	5,517,969	1,035,073	
Common Stocks - Industrial and Miscellaneous																							
226344	20	8	Crestwood Equity Partners LP Com.....	..	01/06/2016	Direct.....	03/07/2016	Instinet Villanova.....	1.000	.....	.....9	.....	.....	.....	.....	.....0	.....	.....	.....9	9	1	.....	
293792	10	7	Enterprise Products Ptnrs LP Com.....	..	05/20/2016	Various.....	09/06/2016	Instinet Villanova.....	352,300,000	9,377,454	9,376,855	9,377,454	.....	.....	.....	.....0	.....	.....	.....(598)	(598)	160,670	.....	
37518B	10	2	Gigamon Inc Gigamon Inc.....	..	05/10/2016	Merrill Lynch.....	05/12/2016	Merrill Lynch.....	7,882,000	240,637	230,568	240,637	.....	.....	.....	.....0	.....	.....	.....(10,070)	(10,070)	.....	.....	
55616P	10	4	Macy's Inc Com.....	..	02/12/2016	Direct.....	02/12/2016	TJM Capital.....	370.000	.....	.....14,485	.....	.....	.....	.....	.....0	.....	.....	.....14,485	14,485	.....	.....	
86764L	10	8	Sunoco Logistics Partners LP Com.....	..	06/07/2016	Various.....	08/30/2016	Instinet Villanova.....	281,000,000	8,082,149	8,421,386	8,082,149	.....	.....	.....	.....0	.....	.....	.....339,237	339,237	232,090	.....	
96949L	10	5	Williams Partners LP Com.....	..	05/06/2016	Various.....	09/07/2016	Instinet Villanova.....	175,300,000	5,064,769	6,891,057	5,064,769	.....	.....	.....	.....0	.....	.....	.....1,826,289	1,826,289	259,845	.....	
69423W	96	2	Pacific Exploration & Prod Com.....	..	11/04/2016	Taxable Exchange.....	12/22/2016	Direct.....	15,479.000	669,787	595,759	668,349	.....	.....	.....	.....0	.....	.....	.....(1,437)	(72,590)	(74,027)	.....	
90214J	10	1	2U Inc Com.....	..	05/24/2016	Merrill Lynch.....	05/26/2016	Merrill Lynch.....	7,997.000	222,716	213,493	222,716	.....	.....	.....	.....0	.....	.....	.....(9,223)	(9,223)	.....	.....	
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....								23,657,512	25,743,612	23,656,074		0	0	0	0	0	(1,437)	2,087,539	2,086,102	652,606	0	
Common Stocks - Mutual Funds																							
63867N	17	4	Nationwide Dest 2055-INST CI (Seed)....	..	03/15/2016	Direct.....	05/06/2016	Direct.....	212.250	2,468	2,534	2,468	.....	.....	.....	.....0	.....	.....	......66	66	.....	.....	
63868B	57	5	Nationwide Highmark Lg Cap Fd Inst (Seed)	..	03/11/2016	Direct.....	05/06/2016	Direct.....	1.780	22	22	22	.....	.....	.....	.....0	.....	.....	.....	.....0	.....	.....	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
9299999.	Total - Common Stocks - Mutual Funds.....							2,490	2,556	2,490	0	0	0	0	0	0	66	66	0	0
9799998.	Total - Common Stocks.....							23,660,002	25,746,168	23,658,564	0	0	0	0	0	(1,437)	..2,087,605	..2,086,168	652,606	0
9899999.	Total - Preferred and Common Stocks.....							23,660,002	25,746,168	23,658,564	0	0	0	0	0	(1,437)	..2,087,605	..2,086,168	652,606	0
9999999.	Total - Bonds, Preferred and Common Stocks.....							358,495,614	360,088,321	359,676,654	0	1,214,665	32,185	1,182,480	0	(1,437)	411,669	410,232	..6,170,575	1,035,073

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
			NWD Investment Management Inc.....		Nationwide Corporation.....			476,200.000	95.2
0199999. Total Preferred Stock							0	XXX	XXX
Common Stocks									
019220	10	2	Allied Group, Inc.....	Allied Holdings (Delaware).....			850.000	100.0	
412824	10	4	Harleysville Group Inc.....	Allied Holdings (Delaware).....		314,078,667	100.000	100.0	
			Nationwide Financial Services, Inc.....	Nationwide Corporation.....		354,901,815	95.240	95.2	
			Nationwide Global Holdings, Inc.....	Nationwide Corporation.....			0.952	95.2	
			NWD Investment Management Inc.....	Nationwide Corporation.....			913,113.500	95.2	
81052@	10	5	Scottsdale Surplus Lines Insurance Co.....	Scottsdale Insurance Company.....			10,000.000	100.0	
95831#	10	1	Western Heritage Insurance Co.....	Scottsdale Insurance Company.....			4,776,076.000	100.0	
92555@	10	4	Veterinary Pet Insurance.....	Scottsdale Insurance Company.....			6,935,387.000	100.0	
35644@	10	6	Freedom Specialty Insurance Co.....	Scottsdale Insurance Company.....			292,000.000	100.0	
			Titan Indemnity Co.....	THI Holdings Delaware, Inc.....			4,319,951.000	100.0	
			Victoria Fire & Casualty Company.....	THI Holdings Delaware, Inc.....			1,500.000	100.0	
			Titan Auto Insurance of New Mexico, Inc.....	THI Holdings Delaware, Inc.....			1,000.000	100.0	
			Titan Insurance Services, Inc.....	THI Holdings Delaware, Inc.....			1.000	100.0	
0299999. Total - Common Stock							668,980,482	XXX	XXX
0399999. Total - Preferred and Common Stock							668,980,482	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	F o r e i g n	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Exempt Money Market Mutual Funds as Identified by the SVO																				
60934N	10	4		12/30/2016.	Various.....	XXX.....	4,538,322	.....	.....	.....	.....	.....	.....4,538,322	1,273	.....	....0.385	0.245	MON..	865	.....
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....							4,538,322	0	0	0	0	XXX.....	4,538,322	1,273	0	XXX	XXX	XXX	865	0
All Other Money Market Mutual Funds																				
825252	69	5		10/04/2016.	Various.....	XXX.....	31,000	6	.....	.....	.....	.....	.....30,994	3	.....	....0.001	0.071	MON..	41	.....
8999999. Total - All Other Money Market Mutual Funds.....							31,000	6	0	0	0	XXX.....	30,994	3	0	XXX	XXX	XXX	41	0
Other Short-Term Invested Assets																				
	Nationwide Cash Mgmt Partn.....			12/30/2016.	Various.....	12/30/2017.	689,031,183	.....	.....	.....	.....	.....689,031,183	689,031,183	.....	.....	....0.420	0.147	MON..	35,479	.....
	Nationwide Mutual Ins Co NAMC Repurchase.....			12/24/2016.	Direct.....	12/24/2017.	63,479,919	.....	.....	.....	.....	.....63,479,919	63,479,919	2,597,419	.....	....3.535	3.231	MAT..	.....	.....
9099999. Total - Other Short-Term Invested Assets.....							752,511,102	0	0	0	0	752,511,102	752,511,102	2,597,419	0	XXX	XXX	XXX	35,479	0
9199999. Total - Short-Term Investments.....							757,080,424	6	0	0	0	XXX.....	757,080,418	2,598,695	0	XXX	XXX	XXX	36,385	0

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5		6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange	Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)
Swaps - Hedging Effective - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Surplus Note Liability – Mutual Surplus Note	Exhibit 7	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	07/18/2012.	12/15/2024.	.....	..400,000,000	USD LIBOR 3M (0.468079)	.....	.....	....(6,173,709)	.....	.....	....(317,707)	.....	.....	.....	.....	.....5,643,277	.....	100 / 0.9925
.....																							
.....																							
0859999. Total-Swaps-Hedging Effective-Interest Rate.....											0	0	(6,173,709)	0	XXX	(317,707)	0	0	0	0	5,643,277	XXX	XXX
0909999. Total-Swaps-Hedging Effective.....											0	0	(6,173,709)	0	XXX	(317,707)	0	0	0	0	5,643,277	XXX	XXX
Swaps - Hedging Other - Interest Rate																							
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	02/24/2010.	02/26/2020.	.....	..150,000,000	USD LIBOR 3M (0.28438)	.....	.....	....(4,616,192)	.....	.....	....(9,491,809)	3,499,759	.....	.....	.....	.....1,332,420	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Deutsche Bank AG	7LTWFZYICNSX8D621K86....	07/29/2010.	08/03/2020.	.....	..200,000,000	USD LIBOR 3M (0.28594)	.....	.....	....(4,635,644)	.....	.....	....(8,396,267)	3,345,095	.....	.....	.....	.....1,895,199	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Morgan Stanley Capital Services	I7331LVCZKQKX5T7XV54....	12/08/2009.	12/10/2019.	.....	..190,000,000	USD LIBOR 3M (0.2925)	.....	.....	....(5,361,744)	.....	.....	....(10,085,774)	3,923,896	.....	.....	.....	.....1,629,594	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Bank of America Corp	B4TYDEB6GKMZO031MB27..	12/08/2009.	12/10/2019.	.....	..270,000,000	USD LIBOR 3M (0.2925)	.....	.....	....(7,657,121)	.....	.....	....(14,440,849)	5,612,288	.....	.....	.....	.....2,315,738	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	UBS AG.....	BFM8T61CT2L1QCEMIK50....	01/27/2010.	01/29/2020.	.....	..200,000,000	USD LIBOR 3M (0.28813)	.....	.....	....(6,082,724)	.....	.....	....(12,212,457)	4,562,292	.....	.....	.....	.....1,754,837	.....	001.....
Pay Fixed USD Receive Floating USD Interest Rate Swap	Bond Portfolio Hedge.....	N/A.....	Interest	Merrill Lynch Capital Services	GDWTXX036O1TB7DW3U69.	11/13/2007.	07/15/2017.	.....	.....8,650,000	USD LIBOR 3M (0.28906)	.....	.....	....(370,922)	.....	.....	....(184,020)	(184,020)	(184,020)	.....	.....	.....31,693	.....	001.....
0919999. Total-Swaps-Hedging Other-Interest Rate.....											0	0	(28,724,348)	.....	XXX	(54,811,176)	..20,759,310	0	0	0	8,959,481	XXX	XXX
0969999. Total-Swaps-Hedging Other.....											0	0	(28,724,348)	.....	XXX	(54,811,176)	..20,759,310	0	0	0	8,959,481	XXX	XXX
1159999. Total-Swaps-Interest Rate.....											0	0	(34,898,058)	.....	XXX	(55,128,883)	..20,759,310	0	0	0	14,602,758	XXX	XXX
1209999. Total-Swaps.....											0	0	(34,898,058)	.....	XXX	(55,128,883)	..20,759,310	0	0	0	14,602,758	XXX	XXX
Forwards - Hedging Other																							
Pay Fixed USD Receive Floating EURO Spot Forward	Private Equity Portfolio.....	BA-1.....	Currency	Goldman Sachs International Ltd	W22LROWP2IHZNBB6K528...	02/03/2016.	02/05/2018.	.....	...56,435,000	0 USD (0 EUR)	.....	.....	.....	.....2,638,992	.....	....2,638,992	..2,638,992	.....	.....	.....	.....295,763	.....	001.....
12229999. Total-Forwards-Hedging Other.....											0	0	0	2,638,992	XXX	2,638,992	..2,638,992	0	0	0	295,763	XXX	XXX
1269999. Total-Forwards.....											0	0	0	2,638,992	XXX	2,638,992	..2,638,992	0	0	0	295,763	XXX	XXX
1399999. Total-Hedging Effective.....											0	0	(6,173,709)	0	XXX	(317,707)	0	0	0	0	5,643,277	XXX	XXX
1409999. Total-Hedging Other.....											0	0	(28,724,348)	.....	XXX	(52,172,184)	..23,398,302	0	0	0	9,255,244	XXX	XXX
1449999. TOTAL.....											0	0	(34,898,058)	.....	XXX	(52,172,184)	..23,398,302	0	0	0	14,898,521	XXX	XXX

SCHEDULE DB - PART A - SECTION 1

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

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23
Description	Description of Items(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Number of Contracts	Notional Amount	Strike Price, Rate of Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Current Year Income	Book/Adjusted Carrying Value	C o d e	Fair Value	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amortization) / Accretion	Adjustment to Carrying Value of Hedged Items	Potential Exposure	Credit Quality of Reference Entity	Hedge Effectiveness at Inception and at Year-end (b)

(a)

Code	Description of Hedged Risk(s)
1	REBALANCES PORTFOLIO DURATION
2	MANAGES CASH FLOW RISK
3	HEDGES THE EQUITY RISK OF A LIABILITY
4	HEDGES THE INTEREST RATE RISK OF AN ASSET
5	HEDGES THE INTEREST RATE RISK OF A LIABILITY
6	HEDGES THE CREDIT RISK OF AN ASSET
7	ASSET REPLICATION
8	HEDGES THE CURRENCY RISK OF AN ASSET
9	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	2	3	4	5	6	7	8	9	10	11	12	13	14	15	16	17	18	19	20	21	22	23	24	25
Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Exchange, Counterparty or Central Clearinghouse	Trade Date	Date of Maturity or Expiration	Termination Date	Indicate Exercise, Expiration, Maturity or Sale	Number of Contracts	Notional Amount	Strike Price, Rate or Index Received (Paid)	Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	Current Year Initial Cost of Premium (Received) Paid	Consideration Received (Paid) on Termination	Current Year Income	Book/Adjusted Carrying Value	C o d e	Unrealized Valuation Increase (Decrease)	Total Foreign Exchange Change in B./A.C.V.	Current Year's (Amorization) / Accretion	Gain (Loss) on Termination Recognized	Adjustment to Carrying Value of Hedged Item	Gain (Loss) on Termination - Deferred	Hedge Effectiveness at Inception and at Termination (b)
Swaps - Hedging Effective - Interest Rate																								
Pay Fixed USD Receive Floating USD Interest Rate Swap	AFS Bond -- 902494AN3.....	D 1-1.....	Interest...	Morgan Stanley Capital Services I7331LVCZKQKX5T7XV54	12/19/2007.	04/01/2016.	04/01/2016.	Maturity....	.....	...9,750,000	USD LIBOR 3M (4.62 USD)	.....	.....	.....	.....(97,757)	.....		.....	.....	.....	.....	.....	.....	001.....
0859999. Total-Swaps-Hedging Effective-Interest Rate.....												0	0	0	(97,757)	0	XXX	0	0	0	0	0	0	XXX
0909999. Total-Swaps-Hedging Effective.....												0	0	0	(97,757)	0	XXX	0	0	0	0	0	0	XXX
Swaps - Replications - Total Return																								
Total Return Swap (Deutsche Bank NW Select Macro)	Index Replication -- DB Macro.....	N/A.....	Equity/In dex	Deutsche Bank AG 7LTFWFZYICNSX8D621K88	06/06/2016.	12/30/2016.	12/30/2016.	Maturity....	.....	...50,000,000	Deutsche Bank NW Select Macro (50	.....	.....	.....575,000	(1,617)	.....		.....	.....	.....	.....575,000	.....	.....	007.....
1009999. Total-Swaps-Replications-Total Return.....												0	0	575,000	(1,617)	0	XXX	0	0	0	575,000	0	0	XXX
1029999. Total-Swaps-Replications.....												0	0	575,000	(1,617)	0	XXX	0	0	0	575,000	0	0	XXX
1159999. Total-Swaps-Interest Rate.....												0	0	0	(97,757)	0	XXX	0	0	0	0	0	0	XXX
1189999. Total-Swaps-Total Return.....												0	0	575,000	(1,617)	0	XXX	0	0	0	575,000	0	0	XXX
1209999. Total-Swaps.....												0	0	575,000	(99,375)	0	XXX	0	0	0	575,000	0	0	XXX
1399999. Total-Hedging Effective.....												0	0	0	(97,757)	0	XXX	0	0	0	0	0	0	XXX
1419999. Total-Replication.....												0	0	575,000	(1,617)	0	XXX	0	0	0	575,000	0	0	XXX
1449999. TOTAL.....												0	0	575,000	(99,375)	0	XXX	0	0	0	575,000	0	0	XXX

E19

(a)

Code	Description of Hedged Risk(s)
1	Rebalances portfolio duration
2	Manages cash flow risk
3	Hedges the equity risk of a liability
4	Hedges the interest rate risk of an asset
5	Hedges the interest rate risk of a liability
6	Hedges the credit risk of an asset
7	Asset replication
8	Hedges the currency risk of an asset
9	Hedges the currency risk of a liability

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	Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item	Cumulative Variation Margin for All Other Hedges	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																					
Hedging Other																					
0000WNH7	250	...250,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	03/15/2017.	CBT.....	549300EX04Q2QBFQTQ27	12/15/2016.	161.7060	160.2500	242,188	.....	.....	.....	.....(363,996)	(363,996)	178,743	004	1,000
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....
12829999. Total-Long Futures-Hedging Other.....												242,188	0	0	0	0	(363,996)	(363,996)	178,743	XXX	XXX
Replication																					
0000ESH7	2,910	...145,500	S&P 500 MINI Futures Contract..	Equity Replication.....	D 1-1.....	Equity / Index	03/15/2017.	CME.....	SNZ2QJLFK8MNNCLQOF3	12/15/2016.	2,231.5522	2,236.2000	..(1,294,950)	.....	.....	.....	.....676,255	676,255	..14,533,392	005	50
0000MEH7	268	13,400	MSCI Emerginig Markets Index Futures Contract	Equity Replication.....	D 1-1.....	Equity / Index	03/15/2017.	ICE.....	5493004R83R1LVX2IL36..	12/15/2016.	878.8604	858.9000	(77,720)	.....	.....	.....	.....(267,469)	(267,469)	563,567	005	50
0000MFH7	2,607	...130,350	MSCI EAFE MINI INDEX Futures Contract	Equity Replication.....	D 1-1.....	Equity / Index	03/15/2017.	ICE.....	5493004R83R1LVX2IL36..	12/15/2016.	1,681.3802	1,675.6000	690,855	.....	.....	.....	.....(753,443)	(753,443)	..11,512,529	005	50
.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....
12999999. Total-Long Futures-Replication.....												(681,815)	0	0	0	0	(344,658)	(344,658)	..26,609,488	XXX	XXX
13299999. Total-Long Futures.....												(439,628)	0	0	0	0	(708,654)	(708,654)	..26,788,231	XXX	XXX
Short Futures																					
Hedging Other																					
0000BPH7	110	68,750	British Pound Currency Futures Contract	Private Equity Portfolio Duration	BA - 1.....	Currency	03/15/2017.	CME.....	1UAUICTO4EQ4DO6ZH47	12/15/2016.	126.1649	123.5800	(57,750)	.....	.....	.....	.....177,709	177,709	372,995	003	625
0000ECH7	530	#####	Euro Currency Futures Contract.	Private Equity Portfolio Duration	BA - 1.....	Currency	03/15/2017.	CME.....	1UAUICTO4EQ4DO6ZH47	12/15/2016.	1.0687	1.0600	(351,125)	.....	.....	.....	.....575,204	575,204	1,699,637	003	125,000
0000FVH7	200	...200,000	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	03/15/2017.	CBT.....	1UAUICTO4EQ4DO6ZH47	12/15/2016.	118.0558	117.6600	(32,813)	.....	.....	.....	.....79,156	79,156	557,589	004	1,000
0000TYH7	4,200	4,200,000	US 10 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	03/15/2017.	CBT.....	1UAUICTO4EQ4DO6ZH47	12/15/2016.	124.8944	124.2800	..(1,443,750)	.....	.....	.....	.....2,580,598	2,580,598	9,367,497	004	1,000
000UXYH7	1,170	1,170,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	03/15/2017.	CBT.....	1UAUICTO4EQ4DO6ZH47	12/15/2016.	134.6901	134.0600	(676,406)	.....	.....	.....	.....737,163	737,163	2,706,381	004	1,000
0000USH7	1,900	1,900,000	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate	03/15/2017.	CBT.....	1UAUICTO4EQ4DO6ZH47	12/15/2016.	151.8291	150.6600	..(1,425,000)	.....	.....	.....	.....2,221,224	2,221,224	4,237,677	004	1,000
13429999. Total-Short Futures-Hedging Other.....												(3,986,844)	0	0	0	0	6,371,052	6,371,052	..18,941,776	XXX	XXX
13899999. Total-Short Futures.....												(3,986,844)	0	0	0	0	6,371,052	6,371,052	..18,941,776	XXX	XXX
14099999. Total-Hedging Other.....												(3,744,656)	0	0	0	0	6,007,056	6,007,056	..19,120,519	XXX	XXX
14199999. Total-Replication.....												(681,815)	0	0	0	0	(344,658)	(344,658)	..26,609,488	XXX	XXX
14499999. TOTAL.....												(4,426,471)	0	0	0	0	5,662,398	5,662,398	..45,730,007	XXX	XXX

SCHEDULE DB - PART B - SECTION 1
Futures Contracts Open as of the Current Statement Date

1	2	3	4	5	6	7	8	9	10	11	12	13	14	Highly Effective Hedges			18	19	20	21	22
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Reporting Date Price	Fair Value	Book/Adjusted Carrying Value	15	16	17	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
														Cumulative Variation Margin	Deferred Variation Margin	Change in Variation Margin Gain (Loss) Used to Adjust Basis of Hedged Item					

Broker Name	Beginning Cash Balance	Cumulative Cash Change	Ending Cash Balance
Goldman Sachs	..29,929,916	(23,623,678)	6,306,238
Total Net Cash Deposits.....	..29,929,916	(23,623,678)	6,306,238

(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		
Ticker Symbol	Number of Contracts	Notional Amount	Description	Description of Item(s) Hedged, Used for Income Generation or Replicated	Schedule / Exhibit Identifier	Type(s) of Risk(s) (a)	Date of Maturity or Expiration	Exchange	Trade Date	Transaction Price	Termination Date	Termination Price	Indicate Exercise, Expiration, Maturity or Sale	Cumulative Variation Margin at Termination	Gain (Loss) Recognized in Current Year	Gain (Loss) Used to Adjust Basis of Hedged Item	Deferred	Effectiveness at Inception and at Termination (b)	Value of One (1) Point
Long Futures																			
Hedging Other																			
0000FVH6	3,600	3,600,000	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	03/15/2016	CBT.....	549300EX04Q2QBFQTQ27	12/15/2015	119.8047	121.0912	Sale.....	4,631,373	4,631,373			004	1,000
0000USH6	3,000	3,000,000	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	03/15/2016	CBT.....	549300EX04Q2QBFQTQ27	12/15/2015	163.1452	168.4361	Sale.....	15,872,521	15,872,521			004	1,000
0000VGH6	11,000	11,000,000	EURO STX 50 Futures.....	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	03/15/2016	CBT.....	549300EX04Q2QBFQTQ27	12/15/2015	3,134.6667	3,133.3694	Sale.....	(14,270,358)	(14,270,358)			004	1,000
0000WNH6	500	500,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	03/15/2016	CBT.....	549300EX04Q2QBFQTQ27	12/15/2015	163.5859	170.7005	Sale.....	3,557,259	3,557,259			004	1,000
0000FVM6	1,800	1,800,000	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	06/15/2016	CBT.....	549300EX04Q2QBFQTQ27	03/15/2016	121.0859	120.4478	Sale.....	(1,148,639)	(1,148,639)			004	1,000
0000USM6	1,100	1,100,000	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	06/15/2016	CBT.....	549300EX04Q2QBFQTQ27	03/15/2016	162.7094	165.8541	Sale.....	3,459,190	3,459,190			004	1,000
0000VGM6	5,500	5,500,000	EUR0 STX 50 Futures.....	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	06/15/2016	CBT.....	549300EX04Q2QBFQTQ27	03/15/2016	2,945.2144	2,945.9790	Sale.....	4,205,748	4,205,748			004	1,000
0000WNM6	250	250,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	06/15/2016	CBT.....	549300EX04Q2QBFQTQ27	03/15/2016	173.8281	172.6193	Sale.....	(302,211)	(302,211)			004	1,000
0000FVU6	1,800	1,800,000	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	09/15/2016	CBT.....	549300EX04Q2QBFQTQ27	06/15/2016	120.0781	121.7161	Sale.....	2,948,337	2,948,337			004	1,000
0000WNU6	250	250,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	09/15/2016	CBT.....	549300EX04Q2QBFQTQ27	06/15/2016	174.8281	188.1193	Sale.....	3,322,789	3,322,789			004	1,000
0000WNZ6	250	250,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	12/15/2016	CBT.....	549300EX04Q2QBFQTQ27	09/15/2016	187.3594	162.3693	Sale.....	(6,247,524)	(6,247,524)			004	1,000
1289999. Total-Long Futures-Hedging Other.....														16,028,484	16,028,484	0	0	XXX	XXX
Replication																			
0000ESH6	1,020	51,000	S&P 500 MINI Futures Contract.....	Equity Replication.....	D 1-1.....	Equity / Index....	03/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2015	1,978.2500	03/15/2016	1,951.7484	Sale.....	(1,351,582)	(1,351,582)		005	50
0000ESM6	1,790	89,500	S&P 500 MINI Futures Contract.....	Equity Replication.....	D 1-1.....	Equity / Index....	06/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	03/15/2016	2,084.8945	06/15/2016	2,128.8885	Sale.....	3,937,466	3,937,466		005	50
0000ESU6	2,859	142,950	S&P 500 MINI Futures Contract.....	Equity Replication.....	D 1-1.....	Equity / Index....	09/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	06/15/2016	2,172.0599	09/15/2016	2,223.4463	Sale.....	7,345,685	7,345,685		005	50
0000ESZ6	3,006	150,300	S&P 500 MINI Futures Contract.....	Equity Replication.....	D 1-1.....	Equity / Index....	12/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	09/15/2016	2,146.3400	12/15/2016	2,207.6040	Sale.....	9,207,973	9,207,973		005	50
0000MFM6	1,770	88,500	MSCI EAFE MINI INDEX Futures Contract	Equity Replication.....	D 1-1.....	Equity / Index....	06/15/2016	ICE.....	5493004R83R1LVX2IL36..	03/15/2016	1,677.5224	06/15/2016	1,668.4021	Sale.....	(807,151)	(807,151)		005	50
0000MFU6	2,543	127,150	MSCI EAFE MINI INDEX Futures Contract	Equity Replication.....	D 1-1.....	Equity / Index....	09/15/2016	ICE.....	5493004R83R1LVX2IL36..	06/15/2016	1,706.9179	09/15/2016	1,757.0169	Sale.....	6,370,088	6,370,088		005	50
0000MFZ6	2,700	135,000	MSCI EAFE MINI INDEX Futures Contract	Equity Replication.....	D 1-1.....	Equity / Index....	12/15/2016	ICE.....	5493004R83R1LVX2IL36..	09/15/2106	1,702.4961	12/15/2016	1,662.3607	Sale.....	(5,418,268)	(5,418,268)		005	50
0000MEU6	268	13,400	MSCI Emerginig Markets Index Futures Contract	Equity Replication.....	D 1-1.....	Equity / Index....	09/15/2016	ICE.....	5493004R83R1LVX2IL36..	06/15/2016	907.1961	09/15/2016	921.0369	Sale.....	185,466	185,466		005	50
0000MEZ6	323	16,150	MSCI Emerginig Markets Index Futures Contract	Equity Replication.....	D 1-1.....	Equity / Index....	12/15/2016	ICE.....	5493004R83R1LVX2IL36..	09/15/2016	908.9794	12/15/2016	861.4543	Sale.....	(767,531)	(767,531)		005	50
1299999. Total-Long Futures-Replication.....														18,702,147	18,702,147	0	0	XXX	XXX
1329999. Total-Long Futures.....														34,730,631	34,730,631	0	0	XXX	XXX
Short Futures																			
Hedging Other																			
0000BPH6	272	170,000	British Pound Currency Futures Contract	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	03/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2016	149.4500	03/15/2016	144.3906	Sale.....	860,104	860,104		003	625
0000ECH6	2,135	266,875,000	Euro Currency Futures Contract.....	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	03/15/2016	CME.....	SNZ2OJLFK8MNNCLQOF3	12/15/2016	1.1068	03/15/2016	1.1031	Sale.....	966,745	966,745		003	125,000

SCHEDULE DB - PART B - SECTION 2

Futures Contracts Terminated December 31 of Current Year

1	2	3	4	5	6	7	8	9	10	11	12	13	14	15	Change in Variation Margin			19	20
															16	17	18		
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
0000JYH6	7	8,750	Japanese Yen Currency Futures Contract	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	03/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	12/15/2016	84.4633	03/15/2016	87.6053	Sale.....	(27,492)	(27,492)			003	1,250
0000BPM6	150	93,750	British Pound Currency Futures Contract	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	06/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2016	143.0325	06/15/2016	144.8922	Sale.....	(174,351)	(174,351)			003	625
0000ECM6	670	83,750,000	Euro Currency Futures Contract.....	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	06/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2016	1.1110	06/15/2016	1.1421	Sale.....	(2,605,658)	(2,605,658)			003	125,000
0000JYM6	4	5,000	Japanese Yen Currency Futures Contract	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	06/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	03/15/2016	91.7675	06/15/2016	93.6554	Sale.....	(9,440)	(9,440)			003	1,250
0000USM6	400	400,000	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	06/15/2016.	CBT..... 549300EX04Q2QBFQTQ27	03/15/2016	167.0000	06/15/2016	164.4744	Sale.....	1,010,252	1,010,252			004	1,000
0000BPU6	130	81,250	British Pound Currency Futures Contract	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	09/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2016	144.9050	09/15/2016	133.3951	Sale.....	935,178	935,178			003	625
0000ECU6	580	72,500,000	Euro Currency Futures Contract.....	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	09/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	06/15/2016	1.1370	09/15/2016	1.1249	Sale.....	877,164	877,164			003	125,000
0000FVU6	2,000	2,000,000	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	09/15/2016.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2016	121.7188	09/15/2016	121.6975	Sale.....	42,585	42,585			004	1,000
0000USU6	1,900	1,900,000	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	09/15/2016.	CBT..... 549300EX04Q2QBFQTQ27	06/15/2016	167.3641	09/15/2016	168.1655	Sale.....	(1,522,778)	(1,522,778)			004	1,000
0000BPZ6	130	81,250	British Pound Currency Futures Contract	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	12/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2016	133.5933	12/15/2016	126.3520	Sale.....	588,360	588,360			003	625
0000ECZ6	580	72,500,000	Euro Currency Futures Contract.....	Private Equity Portfolio Duration.....	BA - 1.....	Currency.....	12/15/2016.	CME..... SNZ2OJLFK8MNNCLQOF3	09/15/2016	1.1290	12/15/2016	1.0672	Sale.....	4,479,577	4,479,577			003	125,000
0000FVZ6	200	200,000	US 5 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	12/15/2016.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2016	121.4924	12/15/2016	118.5366	Sale.....	591,170	591,170			004	1,000
0000TYZ6	4,200	4,200,000	US 10 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	12/15/2016.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2016	131.1953	12/15/2016	125.5267	Sale.....	23,808,336	23,808,336			004	1,000
0000USZ6	1,900	1,900,000	US 30 YR TREASURY NT Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	12/15/2016.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2016	170.7969	12/15/2016	153.1931	Sale.....	33,447,188	33,447,188			004	1,000
0000UXZ6	1,170	1,170,000	US TREASURY ULTRA Bond Futures Contract	Bond Portfolio Duration.....	D 1-1.....	Interest Rate....	12/15/2016.	CBT..... 549300EX04Q2QBFQTQ27	09/15/2016	144.0468	12/15/2016	135.1910	Sale.....	10,361,272	10,361,272			004	1,000
1349999.	Total-Short Futures-Hedging Other.....													73,628,214	73,628,214	0	0	XXX	XXX
1389999.	Total-Short Futures.....													73,628,214	73,628,214	0	0	XXX	XXX
1409999.	Total-Hedging Other.....													89,656,698	89,656,698	0	0	XXX	XXX
1419999.	Total-Replication.....													18,702,147	18,702,147	0	0	XXX	XXX
1449999.	TOTAL.....													108,358,845	108,358,845	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	6,306,238	.....	.....6,306,238	933,043	(5,359,514)	933,043	45,730,007	45,730,007
NAIC 1 Designation											
Bank of America Corp..... B4TYDEB6GKMZO031MB27.....	Y.....	Y.....	.....	.....	.....(14,440,849)	0	.....	.....(14,440,849)	0	2,315,738	0
Goldman Sachs International Ltd..... W22LROWP2IHZNBB6K528.....	Y.....	Y.....	3,115,000	2,638,992	.....	.....0	2,638,992	.....	.....0	295,763	0
Morgan Stanley Capital Services..... I7331LVCZKQKX5T7XV54.....	Y.....	Y.....	.....	.....	.....(19,577,583)	0	.....	.....(19,577,583)	0	2,962,013	0
UBS AG..... BFM8T61CT2L1QCEMIK50.....	Y.....	Y.....	.....	.....	.....(12,212,457)	0	.....	.....(12,212,457)	0	1,754,837	0
0299999. Total NAIC 1 Designation.....			3,115,000	2,638,992	(46,230,889)	0	2,638,992	(46,230,889)	0	7,328,352	0
NAIC 2 Designation											
Deutsche Bank AG..... 7LTWFZYICNSX8D621K86.....	Y.....	Y.....	.....	.....	.....(8,396,267)	0	.....	.....(8,713,974)	0	7,538,476	0
Merrill Lynch Capital Services..... GDWTXX036O1TB7DW3U69.....	Y.....	Y.....	.....	.....	.....(184,020)	0	.....	.....(184,020)	0	31,693	0
0399999. Total NAIC 2 Designation.....			0	0	(8,580,288)	0	0	(8,897,995)	0	7,570,170	0
0999999. Gross Totals.....			3,115,000	8,945,230	(54,811,176)	6,306,238	3,572,034	(60,488,397)	933,043	60,628,528	45,730,007
1. Offset per SSAP No. 64											
2. Net after right of offset per SSAP No. 64				8,945,230	(54,811,176)						

SCHEDULE DB - PART D - SECTION 2

Collateral for Derivative Instruments Open December 31 of Current Year

1	2	3	4	5	6	7	8	9
Exchange Counterparty or Central Clearinghouse	Type of Asset Pledged	CUSIP Identification	Description	Fair Value	Par Value	Book/Adjusted Carrying Value	Maturity Date	Type of Margin (I, V or IV)
Collateral Pledged by Reporting Entity								
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	CASH.....	CASH.....	2,350,930	.....	.....2,350,930	.....	.....I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	CASH.....	CASH.....	2,289,996	.....	.....2,289,996	.....	.....I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	CASH.....	CASH.....	1,665,312	.....	.....1,665,312	.....	.....I.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	Securities.....	U S Treasury 01/15/2026 TIPS.....	7,160,972	5,219,121	6,281,733	01/15/2026.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Securities.....	U S Treasury 01/15/2026 TIPS.....	6,975,367	5,083,847	6,118,917	01/15/2026.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	U S Treasury 01/15/2026 TIPS.....	5,072,569	3,697,033	4,449,748	01/15/2026.	I.....
Goldman Sachs Group Futures - CBT.....	549300EX04Q2QBFQTQ27...	Securities.....	U S Treasury 02/15/2043 TIPS.....	7,535,986	7,828,681	6,834,590	02/15/2043.	I.....
Goldman Sachs Group Futures - CME.....	SNZ2OJLFK8MNNCLQOF39..	Securities.....	U S Treasury 02/15/2043 TIPS.....	7,340,661	7,625,770	6,657,445	02/15/2043.	I.....
Goldman Sachs Group Futures - ICE.....	5493004R83R1LVX2IL36.....	Securities.....	U S Treasury 02/15/2043 TIPS.....	5,338,214	5,545,549	4,841,372	02/15/2043.	I.....
Bank of America Corp - OTC.....	B4TYDEB6GKMZO031MB27..	CASH.....	CASH.....	14,380,000	.....	.....14,380,000	.....	.....V.....
Deutsche Bank AG - OTC.....	7LTWFZY1CNSX8D621K86...	CASH.....	CASH.....	8,451,000	.....	.....8,451,000	.....	.....V.....
Morgan Stanley Capital Services - OTC.....	I7331LVCZKQKX5T7XV54....	CASH.....	CASH.....	21,099,000	.....	.....21,099,000	.....	.....V.....
UBS AG - OTC.....	BFM8T61CT2L1QCEMIK50...	CASH.....	CASH.....	14,573,000	.....	.....14,573,000	.....	.....V.....
0199999. Totals.....				104,233,007	35,000,000	99,993,042	XXX	XXX
Collateral Pledged to Reporting Entity								
Goldman Sachs Group - OTC.....	W22LROWP2IHZNBB6K528..	CASH.....	CASH.....	3,115,000	.....	XXX	.....	.....V.....
0299999. Totals.....				3,115,000	0	XXX	XXX	XXX

NATIONWIDE MUTUAL INSURANCE COMPANY

SCHEDULE DL - PART 1

SECURITIES LENDING COLLATERAL ASSETS

Reinvested Collateral Assets Owned December 31 Current Year

1				2				3	4	5	6	7
CUSIP Identification				Description				Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	Maturity Date
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities												
04012M	AP	4	Argent Securities Inc RMBS Ser 2006-M1 C.....					1FM.....	511,615	511,615	07/25/2036.....	
05568Q	AB	1	BNC Mortgage Ln Tr RMBS Ser 2007-3 Cl A2.....					1FM.....	45,528	45,568	07/25/2037.....	
362351	AA	6	GSAA Home Equity Tr RMBS Ser 2006-20 Cl.....					1FM.....	1,911,999	1,911,999	12/25/2046.....	
617487	AB	9	Morgan Stanley Mtg Tr RMBS Ser 2006-16AX.....					1FM.....	563,952	563,952	11/25/2036.....	
81376G	AC	4	Securitized AB Receivables LLC RMBS Ser.....					1FM.....	720,641	720,641	09/25/2036.....	
81378E	AA	1	Securitized AB Receivables LLC RMBS Ser.....					1FM.....	810,692	810,692	05/25/2037.....	
3399999	Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....								4,564,427	4,564,467	XXX	
3899999	Total - Industrial & Miscellaneous (Unaffiliated).....								4,564,427	4,564,467	XXX	
6299999	Total - Residential Mortgage-Backed Securities.....								4,564,427	4,564,467	XXX	
6699999	Subtotal - Bonds.....								4,564,427	4,564,467	XXX	
Cash Equivalents (Schedule E Part 2 Type)												
000000	00	0	Overnight Repos SEC LENDING ONLY.....						34,338,391	34,338,391	01/03/2017.....	
9199999	Total - Cash Equivalents (Schedule E Part 2 Type).....								34,338,391	34,338,391	XXX	
9999999	Totals.....								38,902,818	38,902,858	XXX	

General Interrogatories:

1. The activity for the year: Fair Value \$.....(63,614,508) Book/Adjusted Carrying Value \$.....(63,627,118)
2. Average balance for the year: Fair Value \$.....116,577,275 Book/Adjusted Carrying Value \$.....116,581,452
3. Reinvested securities lending collateral assets book/adjusted carrying value included in this schedule by NAIC designation:
NAIC 1: \$.....4,564,467 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	2	3	4	5	6	7
CUSIP Identification	Description	Code	NAIC Designation / Market Indicator	Fair Value	Book/Adjusted Carrying Value	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

NATIONWIDE MUTUAL INSURANCE COMPANY
SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
Bank of America.....	CONCORD, CA.....				1,517,317	XXX
Bank of New York Mellon	NEW YORK, NY.....				27,909,967	XXX
BNP Paribas USA.....	LOS ANGELES, CA.....				52,428,390	XXX
Chase - IL.....	SPRINGFIELD, IL.....				5,055,491	XXX
Chase - OH.....	COLUMBUS, OH.....				(341,639,220)	XXX
Chase - TX.....	SAN ANTONIO, TX.....				(2,341,423)	XXX
Corestates Bank	PHILADELPHIA, PA.....				(13,737)	XXX
First Star Bank	CINCINNATI, OH.....				1,853,624	XXX
First Union	CHARLOTTE, NC.....				10,766	XXX
Huntington National Bank	COLUMBUS, OH.....				(42,519,912)	XXX
Key Bank.....	CANTON, OH.....				178,886	XXX
National Bank of Detroit	DETROIT, MI.....				(33,959,902)	XXX
Nations Bank.....	RALEIGH, NC.....				1,034,445	XXX
NW Bank.....	COLUMBUS, OH.....				1,774	XXX
PNC.....	COLUMBUS, OH.....				51,628,285	XXX
Univest.....	PITTSBURG, PA.....				574,240	XXX
Toronto - Dominio Bank.....	TORONTO, CA.....				96,870	XXX
Wells Fargo Bank.....	SOUDERTON, PA.....				(11,140,882)	XXX
Wachovia Bank.....	PHILADELPHIA, PA.....				325,707	XXX
0199998. Deposits in.....2 depositories that do not exceed allowable limits in any one depository (see Instructions) - Open Depositories...	XXX	XXX			8,018	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	(288,991,296)	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	(288,991,296)	XXX
0599999. Total Cash.....	XXX	XXX	0	0	(288,991,296)	XXX

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

1. January.....	(303,109,228)	4. April.....	(301,600,824)	7. July.....	(338,085,590)	10. October.....	(238,985,006)
2. February.....	(288,827,217)	5. May.....	(311,713,665)	8. August.....	(262,346,906)	11. November.....	(305,585,336)
3. March.....	(220,513,174)	6. June.....	(366,755,898)	9. September.....	(247,998,057)	12. December.....	(288,994,949)

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	Benefit of All Policyholders		5	6
				3	4		
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ	B...	Prepaid legal expense.....			499,027	515,703
4.	Arkansas.....AR	B...	For protection of state's ph's.....			171,136	196,586
5.	California.....CA	B...	Workers compensation.....			53,850,572	60,013,224
6.	Colorado.....CO						
7.	Connecticut.....CT						
8.	Delaware.....DE	B...	For protection of all ph's.....	128,352	147,439		
9.	District of Columbia.....DC						
10.	Florida.....FL						
11.	Georgia.....GA	B...	For protection of state's ph's.....			158,912	182,544
12.	Hawaii.....HI						
13.	Idaho.....ID	B...	Workers compensation.....			330,554	319,151
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.....			190,645	224,597
23.	Michigan.....MI						
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT	B...	Workers compensation.....			30,560	35,105
28.	Nebraska.....NE						
29.	Nevada.....NV	B...	Workers compensation.....			122,240	140,418
30.	New Hampshire.....NH	B...	Workers compensation.....			313,270	326,039
31.	New Jersey.....NJ	B...	For protection of all ph's.....	101,055	105,174		
32.	New Mexico.....NM	B...	For protection of state's ph's.....			372,832	428,276
33.	New York.....NY	O...	Multiple.....			4,329,269	4,789,071
34.	North Carolina.....NC	B...	For protection of state's ph's.....			299,416	309,422
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	For protection of all ph's.....	3,361,596	3,861,504		
37.	Oklahoma.....OK						
38.	Oregon.....OR	B...	Multiple.....			794,630	829,816
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 all ph's.....	611,199	702,092		
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	27,409,387	30,210,874
59.	Total.....	XXX	XXX	4,202,202	4,816,209	88,872,450	98,520,826

DETAILS OF WRITE-INS						
5801. New York.....	B...	Reinsurance.....			15,843,450	17,619,654
5802. New York.....	B...	Reinsurance - Hull.....			7,120,471	8,179,367
5803. Ontario Canada.....	B...	Reinsurance.....			1,489,846	1,614,195
5898. Summary of remaining write-ins for line 58 from overflow page.....	XXX	XXX	0	0	2,955,620	2,797,658
5899. Total (Lines 5801 thru 5803+5898) (Line 58 above).....	XXX	XXX	0	0	27,409,387	30,210,874

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