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ANNUAL STATEMENT

For the Year Ended December 31, 2016

of the Condition and Affairs of the

Safe Auto Insurance Company

NAIC Group Code..... 0, 0 (Current Period) (Prior Period) NAIC Company Code..... 25405 Employer's ID Number..... 31-1379882

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

Incorporated/Organized..... May 28, 1993 Commenced Business..... August 25, 1993

Statutory Home Office	4 Easton Oval….. Columbus ..... OH .... 43219 *(Street and Number) (City or Town, State, Country and Zip Code)*	
Main Administrative Office	4 Easton Oval….. Columbus ..... OH .... *(Street and Number) (City or Town, State, Country and Zip Code)*	614-231-0200 *(Area Code) (Telephone Number)*
Mail Address	4 Easton Oval….. Columbus ..... OH .... *(Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)*	
Primary Location of Books and Records	4 Easton Oval….. Columbus ..... OH .... *(Street and Number) (City or Town, State, Country and Zip Code)*	614-231-0200 *(Area Code) (Telephone Number)*
Internet Web Site Address	www.safeauto.com	
Statutory Statement Contact	Thomas Happensack *(Name)*	614-944-7680 *(Area Code) (Telephone Number) (Extension)*
	thomas.happensack@safeauto.com *(E-Mail Address)*	614-559-5357 *(Fax Number)*

OFFICERS

Name	Title	Name	Title
1. Ronald Davies	Chief Executive Officer & President	2. Gregory Sutton	Chief Financial Officer & Treasurer
3. Mark LeMaster #	Claims Leader & Secretary	4. Thomas Happensack	Controller

OTHER

Charles Kordes #	Customer Demand & Experience Leader	Evan McKee #	Product Leader
Partha Srinivasa #	Chief Information Officer		

DIRECTORS OR TRUSTEES

Charles Bryan	Ryan Conlon	Ronald Davies	Ari Deshe
Elie Deshe #	Jon Diamond	Gabriel Gliksberg #	William Graves
Oded Gur-Arie			

State of..... Ohio
County of..... Franklin

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

(Signature)	(Signature)	(Signature)
Ronald Davies	Gregory Sutton	Mark LeMaster
1. (Printed Name)	2. (Printed Name)	3. (Printed Name)
Chief Executive Officer & President	Chief Financial Officer & Treasurer	Claims Leader & Secretary
(Title)	(Title)	(Title)

Subscribed and sworn to before me
This 28th day of February 2017

a. Is this an original filing? Yes [X] No [ ]
b. If no
1. State the amendment number
2. Date filed 3/1/2017
3. Number of pages attached

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings 1 Amount	2 Percentage	Admitted Assets as Reported in the Annual Statement 3 Amount	4 Securities Lending Reinvested Collateral Amount	5 Total (Col. 3 + 4) Amount	6 Percentage
1. Bonds:						
1.1 U.S. treasury securities	7,629,783	2.5	7,629,783		7,629,783	2.5
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies	755,369	0.2	755,369		755,369	0.2
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)	700,000	0.2	700,000		700,000	0.2
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	5,247,271	1.7	5,247,271		5,247,271	1.7
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	14,148,572	4.6	14,148,572		14,148,572	4.6
1.43 Revenue and assessment obligations	61,290,497	19.7	61,290,497		61,290,497	19.7
1.44 Industrial development and similar obligations	3,647,326	1.2	3,647,326		3,647,326	1.2
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA	7,584,143	2.4	7,584,143		7,584,143	2.4
1.512 Issued or guaranteed by FNMA and FHLMC	23,668,193	7.6	23,668,193		23,668,193	7.6
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	7,227,596	2.3	7,227,596		7,227,596	2.3
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	5,847,031	1.9	5,847,031		5,847,031	1.9
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	59,672,521	19.2	59,672,521		59,672,521	19.2
2.2 Unaffiliated non-U.S. securities (including Canada)	7,285,983	2.3	7,285,983		7,285,983	2.3
2.3 Affiliated securities		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds	38,453,790	12.4	38,453,790		38,453,790	12.4
3.2 Preferred stocks:						
3.21 Affiliated		0.0			0	0.0
3.22 Unaffiliated	678,410	0.2	678,410		678,410	0.2
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated		0.0			0	0.0
3.32 Unaffiliated	10,173,125	3.3	10,173,125		10,173,125	3.3
3.4 Other equity securities:						
3.41 Affiliated		0.0			0	0.0
3.42 Unaffiliated	689,500	0.2	689,500		689,500	0.2
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated		0.0			0	0.0
3.52 Unaffiliated		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development		0.0			0	0.0
4.2 Agricultural		0.0			0	0.0
4.3 Single family residential properties		0.0			0	0.0
4.4 Multifamily residential properties		0.0			0	0.0
4.5 Commercial loans		0.0			0	0.0
4.6 Mezzanine real estate loans		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company	28,029,898	9.0	28,029,898		28,029,898	9.0
5.2 Property held for production of income (including $.....0 of property acquired in satisfaction of debt)		0.0			0	0.0
5.3 Property held for sale (including $.....0 property acquired in satisfaction of debt)	900,000	0.3	900,000		900,000	0.3
6. Contract loans		0.0			0	0.0
7. Derivatives		0.0			0	0.0
8. Receivables for securities	11,413	0.0	11,413		11,413	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral)		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments	14,451,031	4.7	14,451,031		14,451,031	4.7
11. Other invested assets	12,403,132	4.0	12,403,132		12,403,132	4.0
12. Total invested assets	310,494,584	100.0	310,494,584	0	310,494,584	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year		29,543,148
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)	175,610	175,610
3.	Current year change in encumbrances:		
	3.1 Totals, Part 1, Column 13		
	3.2 Totals, Part 3, Column 11		0
4.	Total gain (loss) on disposals, Part 3, Column 18		
5.	Deduct amounts received on disposals, Part 3, Column 15		
6.	Total foreign exchange change in book/adjusted carrying value:		
	6.1 Totals, Part 1, Column 15		
	6.2 Totals, Part 3, Column 13		0
7.	Deduct current year's other-than-temporary impairment recognized:		
	7.1 Totals, Part 1, Column 12		
	7.2 Totals, Part 3, Column 10		0
8.	Deduct current year's depreciation:		
	8.1 Totals, Part 1, Column 11	788,860	
	8.2 Totals, Part 3, Column 9		788,860
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8)		28,929,897
10.	Deduct total nonadmitted amounts		
11.	Statement value at end of current period (Line 9 minus Line 10)		28,929,897

SCHEDULE B - VERIFICATION BETWEEN YEARS

Mortgage Loans

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

NONE

SCHEDULE BA - VERIFICATION BETWEEN YEARS

Other Long-Term Invested Assets

1.	Book/adjusted carrying value, December 31 of prior year		7,398,818
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)	3,712,329	3,712,329
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	1,352,614	
5.2	Totals, Part 3, Column 9		1,352,614
6.	Total gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		
8.	Deduct amortization of premium and depreciation		
9.	Total foreign exchange change in book/adjusted carrying value:		
9.1	Totals, Part 1, Column 17		
9.2	Totals, Part 3, Column 14		0
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	Totals, Part 1, Column 15		
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)		12,463,761
12.	Deduct total nonadmitted amounts		60,629
13.	Statement value at end of current period (Line 11 minus Line 12)		12,403,132

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year		253,182,987
2.	Cost of bonds and stocks acquired, Part 3, Column 7		72,985,349
3.	Accrual of discount		57,295
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	147,910	
4.2	Part 2, Section 1, Column 15	(28,387)	
4.3	Part 2, Section 2, Column 13	5,722,581	
4.4	Part 4, Column 11	(629,417)	5,212,687
5.	Total gain (loss) on disposals, Part 4, Column 19		1,619,913
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7		75,526,946
7.	Deduct amortization of premium		1,805,046
8.	Total foreign exchange change in book/adjusted carrying value:		
8.1	Part 1, Column 15		
8.2	Part 2, Section 1, Column 19		
8.3	Part 2, Section 2, Column 16		
8.4	Part 4, Column 15		0
9.	Deduct current year's other-than-temporary impairment recognized:		
9.1	Part 1, Column 14		
9.2	Part 2, Section 1, Column 17		
9.3	Part 2, Section 2, Column 14	678,483	
9.4	Part 4, Column 13	348,646	1,027,129
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9)		254,699,110
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		254,699,110

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	15,724,485	15,888,906	15,777,931	15,271,385
Governments (Including all obligations	2. Canada				
guaranteed by governments)	3. Other Countries	700,000	700,000	700,000	700,000
	4. Totals	16,424,485	16,588,906	16,477,931	15,971,385
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals	5,247,271	5,311,206	5,358,264	4,750,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals	14,148,571	14,318,223	14,859,023	12,630,000
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	96,078,429	96,807,994	98,718,285	89,168,510
Industrial and Miscellaneous, SVO Identified	8. United States	66,349,385	66,755,214	66,907,526	65,849,274
Funds and Hybrid Securities (unaffiliated)	9. Canada	780,804	787,090	789,286	787,426
	10. Other Countries	6,549,388	6,559,944	6,669,805	6,591,180
	11. Totals	73,679,577	74,102,248	74,366,617	73,227,880
Parent, Subsidiaries and Affiliates	12. Totals				
	13. Total Bonds	205,578,333	207,128,577	209,780,120	195,747,775
PREFERRED STOCKS	14. United States	678,410	678,410	667,652	
Industrial and Miscellaneous (Unaffiliated)	15. Canada				
	16. Other Countries				
	17. Totals	678,410	678,410	667,652	
Parent, Subsidiaries and Affiliates	18. Totals				
	19. Total Preferred Stocks	678,410	678,410	667,652	
COMMON STOCKS	20. United States	47,121,922	47,121,922	37,015,231	
Industrial and Miscellaneous (Unaffiliated)	21. Canada	258,632	258,632	254,136	
	22. Other Countries	1,061,817	1,061,817	924,315	
	23. Totals	48,442,371	48,442,371	38,193,682	
Parent, Subsidiaries and Affiliates	24. Totals				
	25. Total Common Stocks	48,442,371	48,442,371	38,193,682	
	26. Total Stocks	49,120,781	49,120,781	38,861,334	
	27. Total Bonds and Stocks	254,699,114	256,249,358	248,641,454	

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	5,775,238	10,308,419	2,258,021	1,451,355	70,143	XXX	19,863,176	9.2	12,646,100	5.9	19,863,176	
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	5,775,238	10,308,419	2,258,021	1,451,355	70,143	XXX	19,863,176	9.2	12,646,100	5.9	19,863,176	0
2. **All Other Governments**												
2.1 NAIC 1	1,998,533	700,000				XXX	2,698,533	1.3	700,000	0.3	700,000	1,998,533
2.2 NAIC 2						XXX	0	0.0		0.0		
2.3 NAIC 3						XXX	0	0.0		0.0		
2.4 NAIC 4						XXX	0	0.0		0.0		
2.5 NAIC 5						XXX	0	0.0		0.0		
2.6 NAIC 6						XXX	0	0.0		0.0		
2.7 Totals	1,998,533	700,000	0	0	0	XXX	2,698,533	1.3	700,000	0.3	700,000	1,998,533
3. **U.S. States, Territories and Possessions, etc., Guaranteed**												
3.1 NAIC 1	102,366	581,436	4,368,172	195,297		XXX	5,247,271	2.4	5,337,011	2.5	5,247,271	
3.2 NAIC 2						XXX	0	0.0		0.0		
3.3 NAIC 3						XXX	0	0.0		0.0		
3.4 NAIC 4						XXX	0	0.0		0.0		
3.5 NAIC 5						XXX	0	0.0		0.0		
3.6 NAIC 6						XXX	0	0.0		0.0		
3.7 Totals	102,366	581,436	4,368,172	195,297	0	XXX	5,247,271	2.4	5,337,011	2.5	5,247,271	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 NAIC 1		4,419,842	8,961,316	226,229	541,185	XXX	14,148,572	6.6	17,330,382	8.0	14,148,572	
4.2 NAIC 2						XXX	0	0.0		0.0		
4.3 NAIC 3						XXX	0	0.0		0.0		
4.4 NAIC 4						XXX	0	0.0		0.0		
4.5 NAIC 5						XXX	0	0.0		0.0		
4.6 NAIC 6						XXX	0	0.0		0.0		
4.7 Totals	0	4,419,842	8,961,316	226,229	541,185	XXX	14,148,572	6.6	17,330,382	8.0	14,148,572	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 NAIC 1	5,702,456	30,012,753	50,025,982	7,365,017	2,972,214	XXX	96,078,422	44.7	101,240,241	46.9	96,078,422	
5.2 NAIC 2						XXX	0	0.0		0.0		
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	5,702,456	30,012,753	50,025,982	7,365,017	2,972,214	XXX	96,078,422	44.7	101,240,241	46.9	96,078,422	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 NAIC 1	9,057,495	31,136,056	7,570,313	219,233	54,719	XXX	48,037,816	22.4	52,036,636	24.1	22,188,140	25,849,676
6.2 NAIC 2	1,165,919	7,911,867	7,472,568	412,136		XXX	16,962,490	7.9	15,499,910	7.2	14,294,585	2,667,905
6.3 NAIC 3	251,873	2,969,713	3,573,558			XXX	6,795,144	3.2	7,725,393	3.6	484,865	6,310,280
6.4 NAIC 4		2,675,317	389,959			XXX	3,065,276	1.4	2,183,877	1.0		3,065,276
6.5 NAIC 5						XXX	0	0.0		0.0		
6.6 NAIC 6						XXX	0	0.0		0.0		
6.7 Totals	10,475,287	44,692,953	19,006,398	631,369	54,719	XXX	74,860,726	34.8	77,445,816	35.9	36,967,590	37,893,137
7. **Hybrid Securities**												
7.1 NAIC 1			308,000			XXX	308,000	0.1	308,000	0.1	308,000	
7.2 NAIC 2		519,776	211,021			XXX	730,797	0.3	747,570	0.3	730,797	
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	519,776	519,021	0	0	XXX	1,038,797	0.5	1,055,570	0.5	1,038,797	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 NAIC 1						XXX	0	0.0		0.0		
8.2 NAIC 2						XXX	0	0.0		0.0		
8.3 NAIC 3						XXX	0	0.0		0.0		
8.4 NAIC 4						XXX	0	0.0		0.0		
8.5 NAIC 5						XXX	0	0.0		0.0		
8.6 NAIC 6						XXX	0	0.0		0.0		
8.7 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0
9. **SVO Identified Funds**												
9.1 NAIC 1	XXX	XXX	XXX	XXX	XXX	543,462	543,462	0.3	XXX	XXX	543,462	
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	330,580	330,580	0.2	XXX	XXX	330,580	
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	874,042	874,042	0.4	XXX	XXX	874,042	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. **Total Bonds Current Year**												
10.1 NAIC 1	(d) 22,636,088	77,158,506	73,491,804	9,457,131	3,638,261	543,462	186,925,252	87.0	XXX	XXX	159,077,043	27,848,209
10.2 NAIC 2	(d) 1,165,919	8,431,643	7,683,589	412,136	0	0	17,693,287	8.2	XXX	XXX	15,025,382	2,667,905
10.3 NAIC 3	(d) 251,873	2,969,713	3,573,558	0	0	0	6,795,144	3.2	XXX	XXX	484,865	6,310,280
10.4 NAIC 4	(d) 0	2,675,317	389,959	0	0	330,580	3,395,856	1.6	XXX	XXX	330,580	3,065,276
10.5 NAIC 5	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.6 NAIC 6	(d) 0	0	0	0	0	0	(c) 0	0.0	XXX	XXX	0	0
10.7 Totals	24,053,880	91,235,179	85,138,910	9,869,267	3,638,261	874,042	(b) 214,809,539	100.0	XXX	XXX	174,917,870	39,891,670
10.8 Line 10.7 as a % of Col. 7	11.2	42.5	39.6	4.6	1.7	0.4	100.0	XXX	XXX	XXX	81.4	18.6
11. **Total Bonds Prior Year**												
11.1 NAIC 1	29,823,667	63,538,440	81,676,072	11,498,240	3,061,951	XXX	XXX	XXX	189,598,370	87.9	172,964,581	16,633,780
11.2 NAIC 2	706,537	8,087,431	7,043,836	409,676		XXX	XXX	XXX	16,247,480	7.5	14,155,037	2,092,443
11.3 NAIC 3	2,648	3,845,018	3,877,727			XXX	XXX	XXX	7,725,393	3.6	1,000,698	6,724,694
11.4 NAIC 4	127,465	1,150,587	711,901	193,924		XXX	XXX	XXX	2,183,877	1.0	127,465	2,056,413
11.5 NAIC 5						XXX	XXX	XXX	(c) 0	0.0		
11.6 NAIC 6						XXX	XXX	XXX	(c) 0	0.0		
11.7 Totals	30,660,317	76,621,476	93,309,536	12,101,840	3,061,951	XXX	XXX	XXX	(b) 215,755,120	100.0	188,247,781	27,507,330
11.8 Line 11.7 as a % of Col. 9	14.2	35.5	43.2	5.6	1.4	XXX	XXX	XXX	100.0	XXX	87.3	12.7
12. **Total Publicly Traded Bonds**												
12.1 NAIC 1	14,199,785	60,560,010	70,952,113	9,238,131	3,583,542	543,462	159,077,043	74.1	172,964,581	80.2	159,077,043	XXX
12.2 NAIC 2	945,714	7,412,040	6,255,493	412,136			15,025,383	7.0	14,155,037	6.6	15,025,383	XXX
12.3 NAIC 3			484,865				484,865	0.2	1,000,698	0.5	484,865	XXX
12.4 NAIC 4						330,580	330,580	0.2	127,465	0.1	330,580	XXX
12.5 NAIC 5							0	0.0	0	0.0	0	XXX
12.6 NAIC 6							0	0.0	0	0.0	0	XXX
12.7 Totals	15,145,499	67,972,050	77,692,471	9,650,267	3,583,542	874,042	174,917,871	81.4	188,247,781	87.3	174,917,871	XXX
12.8 Line 12.7 as a % of Col. 7	8.7	38.9	44.4	5.5	2.0	0.5	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	31.6	36.2	4.5	1.7	0.4	81.4	XXX	XXX	XXX	81.4	XXX
13. **Total Privately Placed Bonds**												
13.1 NAIC 1	8,436,303	16,598,496	2,539,690	219,001	54,719		27,848,209	13.0	16,633,780	7.7	XXX	27,848,209
13.2 NAIC 2	220,206	1,019,602	1,428,097				2,667,905	1.2	2,092,443	1.0	XXX	2,667,905
13.3 NAIC 3	251,873	2,969,713	3,088,693				6,310,279	2.9	6,724,694	3.1	XXX	6,310,279
13.4 NAIC 4		2,675,317	389,959				3,065,276	1.4	2,056,413	1.0	XXX	3,065,276
13.5 NAIC 5							0	0.0	0	0.0	XXX	0
13.6 NAIC 6							0	0.0	0	0.0	XXX	0
13.7 Totals	8,908,382	23,263,128	7,446,439	219,001	54,719	0	39,891,669	18.6	27,507,330	12.7	XXX	39,891,669
13.8 Line 13.7 as a % of Col. 7	22.3	58.3	18.7	0.5	0.1	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	4.1	10.8	3.5	0.1	0.0	0.0	18.6	XXX	XXX	XXX	XXX	18.6

(a) Includes $.....29,536,973 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes $.....9,272 current year, $.....203,196 prior year of bonds with Z designations and $.....0 current year, $.....0 prior year of bonds with Z* designations. The letter "Z" means the NAIC designation was not assigned by the Securities Valuation Office (SVO) at the date of the statement. "Z*" means the SVO could not evaluate the obligation because valuation procedures for the security class are under regulatory review.

(c) Includes $.....0 current year, $.....0 prior year of bonds with 5* designations and $.....0 current year, $.....0 prior year of bonds with 6* designations. "5*" means the NAIC designation was assigned by the SVO in reliance on the insurer's certification that the issuer is current in all principal and interest payments. "6*" means the NAIC designation was assigned by the SVO due to inadequate certification of principal and interest payments.

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 $.....9,131,133; NAIC 2 $.....100,080; 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	4,138,691	6,500,044	498,628	631,111		XXX	11,768,474	5.5	9,545,324	4.4	11,768,474	
1.2 Residential Mortgage-Backed Securities	1,636,547	3,808,375	1,759,393	820,244	70,143	XXX	8,094,702	3.8	3,100,775	1.4	8,094,702	
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	5,775,238	10,308,419	2,258,021	1,451,355	70,143	XXX	19,863,176	9.2	12,646,099	5.9	19,863,176	0
2. **All Other Governments**												
2.1 Issuer Obligations	1,998,533	700,000				XXX	2,698,533	1.3	700,000	0.3	700,000	1,998,533
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	1,998,533	700,000	0	0	0	XXX	2,698,533	1.3	700,000	0.3	700,000	1,998,533
3. **U.S. States, Territories and Possessions, Guaranteed**												
3.1 Issuer Obligations	102,366	581,436	4,368,172	195,297		XXX	5,247,271	2.4	5,337,011	2.5	5,247,271	
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	102,366	581,436	4,368,172	195,297	0	XXX	5,247,271	2.4	5,337,011	2.5	5,247,271	0
4. **U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed**												
4.1 Issuer Obligations		4,419,842	8,961,316	226,229	541,185	XXX	14,148,572	6.6	17,330,382	8.0	14,148,572	
4.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
4.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
4.5 Totals	0	4,419,842	8,961,316	226,229	541,185	XXX	14,148,572	6.6	17,330,382	8.0	14,148,572	0
5. **U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed**												
5.1 Issuer Obligations	355,239	16,502,430	42,828,060	3,558,391	2,449,073	XXX	65,693,193	30.6	70,192,583	32.5	65,693,192	
5.2 Residential Mortgage-Backed Securities	5,347,217	13,510,323	7,197,923	3,806,626	523,141	XXX	30,385,230	14.1	31,047,657	14.4	30,385,230	
5.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
5.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
5.5 Totals	5,702,456	30,012,753	50,025,983	7,365,017	2,972,214	XXX	96,078,423	44.7	101,240,240	46.9	96,078,422	0
6. **Industrial and Miscellaneous (unaffiliated)**												
6.1 Issuer Obligations	6,087,297	23,710,269	12,093,005	412,136		XXX	42,302,707	19.7	46,644,913	21.6	24,441,759	17,860,947
6.2 Residential Mortgage-Backed Securities	50,556	60,010	11,955	232		XXX	122,753	0.1	193,513	0.1	83,842	38,910
6.3 Commercial Mortgage-Backed Securities	621,528	1,812,993	3,289,757			XXX	5,724,278	2.7	15,479,414	7.2	3,674,814	2,049,464
6.4 Other Loan-Backed and Structured Securities	3,714,873	19,740,384	2,982,012	219,001	54,719	XXX	26,710,989	12.4	15,127,967	7.0	8,767,175	17,943,814
6.5 Totals	10,474,254	45,323,656	18,376,729	631,369	54,719	XXX	74,860,727	34.8	77,445,807	35.9	36,967,590	37,893,135
7. **Hybrid Securities**												
7.1 Issuer Obligations		519,776	519,021			XXX	1,038,797	0.5	1,055,570	0.5	1,038,797	
7.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
7.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
7.5 Totals	0	519,776	519,021	0	0	XXX	1,038,797	0.5	1,055,570	0.5	1,038,797	0
8. **Parent, Subsidiaries and Affiliates**												
8.1 Issuer Obligations						XXX	0	0.0		0.0		
8.2 Residential Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.3 Commercial Mortgage-Backed Securities						XXX	0	0.0		0.0		
8.4 Other Loan-Backed and Structured Securities						XXX	0	0.0		0.0		
8.5 Totals	0	0	0	0	0	XXX	0	0.0	0	0.0	0	0

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

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

Distribution by Type	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
9. **SVO Identified Funds**												
9.1 Exchange Traded Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO	XXX	XXX	XXX	XXX	XXX	874,042	874,042	0.4	XXX	XXX	874,042	
9.3 Totals	XXX	XXX	XXX	XXX	XXX	874,042	874,042	0.4	XXX	XXX	874,042	0
10. **Total Bonds Current Year**												
10.1 Issuer Obligations	12,682,126	52,933,797	69,268,202	5,023,164	2,990,258	XXX	142,897,547	66.5	XXX	XXX	123,038,065	19,859,480
10.2 Residential Mortgage-Backed Securities	7,034,320	17,378,708	8,969,271	4,627,102	593,284	XXX	38,602,685	18.0	XXX	XXX	38,563,774	38,910
10.3 Commercial Mortgage-Backed Securities	621,528	1,812,993	3,289,757	0	0	XXX	5,724,278	2.7	XXX	XXX	3,674,814	2,049,464
10.4 Other Loan-Backed and Structured Securities	3,714,873	19,740,384	2,982,012	219,001	54,719	XXX	26,710,989	12.4	XXX	XXX	8,767,175	17,943,814
10.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	874,042	874,042	0.4	XXX	XXX	874,042	0
10.6 Totals	24,052,847	91,865,882	84,509,242	9,869,267	3,638,261	874,042	214,809,541	100.0	XXX	XXX	174,917,870	39,891,668
10.7 Line 10.6 as a % of Col. 7	11.2	42.8	39.3	4.6	1.7	0.4	100.0	XXX	XXX	XXX	81.4	18.6
11. **Total Bonds Prior Year**												
11.1 Issuer Obligations	14,754,575	46,842,007	80,275,563	6,870,628	2,063,010	XXX	XXX	XXX	150,805,783	69.9	137,873,528	12,932,257
11.2 Residential Mortgage-Backed Securities	5,661,190	14,237,445	8,486,880	5,012,209	944,221	XXX	XXX	XXX	34,341,945	15.9	34,293,005	48,940
11.3 Commercial Mortgage-Backed Securities	9,747,898	2,412,459	3,319,057			XXX	XXX	XXX	15,479,414	7.2	11,945,026	3,534,388
11.4 Other Loan-Backed and Structured Securities	496,655	13,129,556	1,228,036	219,001	54,719	XXX	XXX	XXX	15,127,967	7.0	4,136,222	10,991,745
11.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals	30,660,318	76,621,467	93,309,536	12,101,838	3,061,950	XXX	XXX	XXX	215,755,109	100.0	188,247,781	27,507,330
11.7 Line 11.6 as a % of Col. 9	14.2	35.5	43.2	5.6	1.4	XXX	XXX	XXX	100.0	XXX	87.3	12.7
12. **Total Publicly Traded Bonds**												
12.1 Issuer Obligations	5,792,604	44,096,469	65,135,570	5,023,164	2,990,258	XXX	123,038,065	57.3	137,873,528	63.9	123,038,065	XXX
12.2 Residential Mortgage-Backed Securities	7,022,509	17,353,362	8,967,517	4,627,102	593,284	XXX	38,563,774	18.0	34,293,005	15.9	38,563,774	XXX
12.3 Commercial Mortgage-Backed Securities	92,612	292,444	3,289,757			XXX	3,674,813	1.7	11,945,026	5.5	3,674,813	XXX
12.4 Other Loan-Backed and Structured Securities	2,236,740	6,230,808	299,627			XXX	8,767,175	4.1	4,136,222	1.9	8,767,175	XXX
12.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX	874,042	874,042	0.4	XXX	XXX	874,042	XXX
12.6 Totals	15,144,465	67,973,083	77,692,471	9,650,266	3,583,542	874,042	174,917,869	81.4	188,247,781	87.3	174,917,869	XXX
12.7 Line 12.6 as a % of Col. 7	8.7	38.9	44.4	5.5	2.0	0.5	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	31.6	36.2	4.5	1.7	0.4	81.4	XXX	XXX	XXX	81.4	XXX
13. **Total Privately Placed Bonds**												
13.1 Issuer Obligations	6,889,522	8,837,327	4,132,631			XXX	19,859,480	9.2	12,932,257	6.0	XXX	19,859,480
13.2 Residential Mortgage-Backed Securities	11,811	25,346	1,753			XXX	38,910	0.0	48,940	0.0	XXX	38,910
13.3 Commercial Mortgage-Backed Securities	528,916	1,520,548				XXX	2,049,464	1.0	3,534,388	1.6	XXX	2,049,464
13.4 Other Loan-Backed and Structured Securities	1,478,133	13,509,577	2,682,385	219,001	54,719	XXX	17,943,815	8.4	10,991,745	5.1	XXX	17,943,815
13.5 SVO Identified Funds	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals	8,908,382	23,892,798	6,816,769	219,001	54,719	0	39,891,669	18.6	27,507,330	12.7	XXX	39,891,669
13.7 Line 13.6 as a % of Col. 7	22.3	59.9	17.1	0.5	0.1	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	4.1	11.1	3.2	0.1	0.0	0.0	18.6	XXX	XXX	XXX	XXX	18.6

SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1 Total	2 Bonds	3 Mortgage Loans	4 Other Short-term Investment Assets (a)	5 Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year	6,242,057	6,242,057			
2. Cost of short-term investments acquired	62,593,075	62,593,075			
3. Accrual of discount	16,875	16,875			
4. Unrealized valuation increase (decrease)	0				
5. Total gain (loss) on disposals	0				
6. Deduct consideration received on disposals	61,618,015	61,618,015			
7. Deduct amortization of premium	1,313	1,313			
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)	7,232,679	7,232,679	0	0	0
11. Deduct total nonadmitted amounts	0				
12. Statement value at end of current period (Line 10 minus Line 11)	7,232,679	7,232,679	0	0	0

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

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)		
2.	Cost paid/(consideration received) on additions:		
	2.1 Current year paid/(consideration received) at time of acquisition, still open, Section 1, Column 12	(103,668)	
	2.2 Current year paid/(consideration received) at time of acquisition, terminated, Section 2, Column 14	(59,577)	(163,245)
3.	Unrealized valuation increase/(decrease):		
	3.1 Section 1, Column 17	35,533	
	3.2 Section 2, Column 19		35,533
4.	Total gain (loss) on termination recognized, Section 2, Column 22		(33,663)
5.	Considerations received/(paid) on terminations, Section 2, Column 15		(93,240)
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)		(68,135)
10.	Deduct nonadmitted assets		
11.	Statement value at end of current period (Line 9 minus Line 10)		(68,135)

SCHEDULE DB - PART B - VERIFICATION BETWEEN YEARS

Futures Contracts

1.	Book/Adjusted Carrying Value, December 31, prior year (Line 6 prior year)			
2.	Cumulative cash change (Section 1, Broker Name/Net Cash Deposits Footnote - Cumulative Cash Change Column)			
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			
	3.14 Section 1, Column 18, prior year		0	0
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			
	3.24 Section 1, Column 19, prior year		0	0
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)			
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)		0	
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)			0
7.	Deduct nonadmitted assets			
8.	Statement value at end of current period (Line 6 minus Line 7)			0

NONE

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

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

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	(68,135)	
2.	Part B, Section 1, Column 15 plus Part B, Section 1 Footnote-Total Ending Cash Balance		
3.	Total (Line 1 plus Line 2)		(68,135)
4.	Part D, Section 1, Column 5		
5.	Part D, Section 1, Column 6		
6.	Total (Line 3 minus Line 4 minus Line 5)		(68,135)
		Fair Value Check	
7.	Part A, Section 1, Column 16	(68,135)	
8.	Part B, Section 1, Column 13		
9.	Total (Line 7 plus Line 8)		(68,135)
10.	Part D, Section 1, Column 8		
11.	Part D, Section 1, Column 9		
12.	Total (Line 9 minus Line 10 minus Line 11)		(68,135)
		Potential Exposure Check	
13.	Part A, Section 1, Column 21		
14.	Part B, Section 1, Column 20		
15.	Part D, Section 1, Column 11		
16.	Total (Line 13 plus Line 14 minus Line 15)		0

SCHEDULE E - VERIFICATION BETWEEN YEARS

Cash Equivalents

	1 Total	2 Bonds	3 Other (a)
1. Book/adjusted carrying value, December 31 of prior year	1,999,895	1,999,895	
2. Cost of cash equivalents acquired	13,987,239	13,987,239	
3. Accrual of discount	11,399	11,399	
4. Unrealized valuation increase (decrease)	0		
5. Total gain (loss) on disposals	0		
6. Deduct consideration received on disposals	14,000,000	14,000,000	
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)	1,998,533	1,998,533	0
11. Deduct total nonadmitted amounts	0		
12. Statement value at end of current period (Line 10 minus Line 11)	1,998,533	1,998,533	0

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

SCHEDULE A - PART 1

Showing all Real Estate OWNED December 31 of Current Year

1	2	Location		5	6	7	8	9	10	Change in Book/Adjusted Carrying Value Less Encumbrances					16	17
		3	4							11	12	13	14	15		
Description of Property	Code	City	State	Date Acquired	Date of Last Appraisal	Actual Cost	Amount of Encumbrances	Book/Adjusted Carrying Value Less Encumbrances	Fair Value Less Encumbrances	Current Year Depreciation	Current Year's Other-Than-Temporary Impairment Recognized	Current Year's Change in Encumbrances	Total Change in B./A.C.V. (13 - 11 - 12)	Total Foreign Exchange Change in B./A.C.V	Gross Income Earned Less Interest on Encumbrances	Taxes, Repairs, and Expenses Incurred
Properties Occupied by the Reporting Entity - Administrative																
BRANCH OFFICE - MONROE COUNTY, OH		WOODSFIELD	OH	03/03/2002.		1,117,490		729,640		27,407			(27,407)		99,996	20,150
HOME OFFICE - EASTON		COLUMBUS	OH	01/06/2006.		29,621,002		24,079,678		667,437			(667,437)		1,367,544	68,316
BRANCH OFFICE - PULASKI COUNTY, KY		SOMERSET	KY	09/29/2010.		3,760,670		3,220,580		94,017			(94,017)		304,800	17,229
0299999. Properties Occupied by the Reporting Entity - Administrative						34,499,162	0	28,029,898	0	788,860	0	0	(788,860)	0	1,772,340	105,694
0399999. Total - Properties Occupied by the Reporting Entity						34,499,162	0	28,029,898	0	788,860	0	0	(788,860)	0	1,772,340	105,694
Properties Held for Sale																
BRANCH OFFICE - WILLIAMSBURG COUNTY, SC		HEMINGWAY	SC	12/21/2004.		1,133,815		900,000					0			17,347
0599999. Total - Properties Held for Sale						1,133,815	0	900,000	0	0	0	0	0	0	0	17,347
0699999. Totals						35,632,978	0	28,929,898	0	788,860	0	0	(788,860)	0	1,772,340	123,041

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								
BRANCH OFFICE BUILDING ROOF REPLACEMENT	WOODSFIELD	OH	05/25/2016.	BENCHMARK ROOFING			729,640	72,400
CORP OFFICE HVAC UPDATE	COLUMBUS	OH	01/27/2016.	TRANE			24,079,678	103,210
0199999. Total - Acquired by Purchase					0	0	24,809,317	175,610
0399999. Totals					0	0	24,809,317	175,610

Sch. A - Pt. 3
NONE

Sch. B - Pt. 1
NONE

Sch. B - Pt. 2
NONE

Sch. B - Pt. 3
NONE

SCHEDULE BA - PART 1

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

1	2	3	Location		6	7	8	9	10	11	12	Change in Book/Adjusted Carrying Value					18	19	20
			4	5								13	14	15	16	17			
CUSIP Identification	Name or Description	Code	City	State	Name of Vendor or General Partner	NAIC 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 Common Stocks - Unaffiliated																			
	RAMIUS MERGER FUND, LLC		NEW YORK	NY			02/28/2014		7,000,000	8,291,985	8,291,985	1,291,985							2.950
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated									7,000,000	8,291,985	8,291,985	1,291,985	0	0	0	0	0	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated																			
	NEW ALBANY APARTMENTS, LLC		NEW ALBANY	OH	KAUFMAN-NEW ALBANY HOLDINGS, LLC		10/12/2011			60,629	60,629	60,629					46,886		19.540
1799999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Real Estate - Unaffiliated									0	60,629	60,629	60,629	0	0	0	0	46,886	0	XXX
Any Other Class of Assets - Affiliated																			
	SAFE AUTO CAPITAL, LLC		COLUMBUS	OH			05/03/2013		4,111,147	4,111,147	4,111,147								100.000
4399999. Total - Any Other Class of Asset - Affiliated									4,111,147	4,111,147	4,111,147	0	0	0	0	0	0	0	XXX
4499999. Subtotal - Unaffiliated									7,000,000	8,352,614	8,352,614	1,352,614	0	0	0	0	46,886	0	XXX
4599999. Subtotal - Affiliated									4,111,147	4,111,147	4,111,147	0	0	0	0	0	0	0	XXX
4699999. Totals									11,111,147	12,463,761	12,463,761	1,352,614	0	0	0	0	46,886	0	XXX

SCHEDULE BA - PART 2

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

1	2	Location		5	6	7	8	9	10	11
		3	4							
CUSIP Identification	Name or Description	City	State	Name of Vendor or General Partner	Date Originally Acquired	Type and Strategy	Actual Cost at Time of Acquisition	Additional Investment Made After Acquisition	Amount of Encumbrances	Percentage of Ownership
Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated										
	RAMIUS MERGER FUND, LLC	NEW YORK	NY		02/28/2014.			2,000,000		2.950
1599999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Common Stocks - Unaffiliated							0	2,000,000	0	XXX
Any Other Class of Assets - Affiliated										
	SAFE AUTO CAPITAL, LLC	COLUMBUS	OH		05/03/2013.			1,712,329		100.000
4399999. Total - Any Other Class of Assets - Affiliated							0	1,712,329	0	XXX
4499999. Subtotal - Unaffiliated							0	2,000,000	0	XXX
4599999. Subtotal - Affiliated							0	1,712,329	0	XXX
4699999. Totals							0	3,712,329	0	XXX

SCHEDULE BA - PART 3

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

1	2	Location		5	6	7	8	Change in Book/Adjusted Carrying Value						15	16	17	18	19	20
		3	4					9	10	11	12	13	14						
CUSIP Identification	Name or Description	City	State	Name of Purchaser or Nature of Disposal	Date Originally Acquired	Dispoal Date	Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Unrealized Valuation Increase (Decrease)	Current Year's (Depreciation) or (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Capitalized Deferred Interest and Other	Total Change in B./A.C.V. (9+10-11+12)	Total Foreign Exchange Change in B./A.C.V	Book/Adjusted Carrying Value Less Encumbrances on Disposal	Consideration	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Investment Income

NONE

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																					
912810 PV 4	UNITED STATES TREASURY INFL INDEX NOTES				1	667,978	128.709	643,548	500,000	631,111		(7,837)			2.019	0.340	JJ	4,664	9,968	04/16/2012.	01/15/2028.
912828 J2 7	UNITED STATES TREASURY NOTE	SD			1	200,071	97.266	194,532	200,000	200,060		(7)			2.000	1.990	FA	1,511	4,000	02/27/2015.	02/15/2025.
912828 JE 1	UNITED STATES TREASURY INFL INDEX NOTES				1	507,941	116.310	581,553	500,000	502,456		(828)			1.541	1.360	JJ	3,560	7,609	02/18/2010.	07/15/2018.
912828 L3 2	UNITED STATES TREASURY NOTE	O			1	398,592	98.954	395,816	400,000	398,947		279			1.375	1.440	FA	1,869	5,500	09/23/2015.	08/31/2020.
912828 MF 4	UNITED STATES TREASURY INFL INDEX NOTES				1	244,932	117.548	293,872	250,000	248,510		636			1.537	1.800	JJ	1,775	3,794	04/05/2010.	01/15/2020.
912828 N8 9	UNITED STATES TREASURY NOTE	SD			1	110,932	98.391	108,230	110,000	110,808		(124)			1.375	1.190	JJ	633	756	05/06/2016.	01/31/2021.
912828 PP 9	UNITED STATES TREASURY INFL INDEX NOTES				1	256,119	115.950	289,877	250,000	253,520		(462)			1.243	1.040	JJ	1,436	3,068	03/29/2011.	01/15/2021.
912828 U4 0	UNITED STATES TREASURY NOTE				1	2,988,877	99.692	2,990,760	3,000,000	2,989,018		141			1.000	1.190	MN	2,637		12/22/2016.	11/30/2018.
912828 VK 3	UNITED STATES TREASURY NOTE	SD			1	1,989,537	100.481	2,009,620	2,000,000	1,996,784		2,109			1.375	1.480	JD	13,826	13,750	07/01/2013.	06/30/2018.
912828 XB 1	UNITED STATES TREASURY NOTE	SD			1	298,359	97.961	293,883	300,000	298,568		154			2.125	2.180	MN	828	6,375	08/31/2015.	05/15/2025.
0199999. U.S. Government - Issuer Obligations						7,663,338	XXX	7,801,691	7,510,000	7,629,782	0	(5,939)	0	0	XXX	XXX	XXX	32,739	54,820	XXX	XXX
U.S. Government - Residential Mortgage-Backed Securities																					
36178U UW 1	GOVERNMENT NATL MTG ASSOC II #AB7797			4	1FE	660,823	104.376	641,250	614,362	650,506		(10,722)			3.500	2.120	MON	1,792	21,503	02/27/2013.	11/20/2042.
36179R 7J 2	GOVERNMENT NATL MTG ASSOC II #MA3597			4	1FE	1,413,613	104.085	1,393,005	1,338,332	1,411,412		(10,637)			3.500	2.070	MON	3,903	27,324	04/22/2016.	04/20/2046.
36179R XD 6	GOVERNMENT NATL MTG ASSOC II #MA3376			4	1FE	1,711,469	104.007	1,695,292	1,629,970	1,709,363		(18,925)			3.500	2.190	MON	4,754	52,295	01/12/2016.	01/20/2046.
36179S B8 9	GOVERNMENT NATL MTG ASSOC II #MA3663			4	1FE	486,006	104.034	478,757	460,192	485,202		(2,884)			3.500	2.070	MON	1,342	8,053	05/24/2016.	05/20/2046.
36179S JS 7	GOVERNMENT NATL MTG ASSOC II #MA3873			4	1FE	2,043,688	101.376	1,980,669	1,953,784	2,043,688		(1,889)			3.000	2.000	MON	4,884	14,653	08/17/2016.	08/20/2046.
36296U SY 7	GOVERNMENT NATL MTG ASSOC #701735			4	1FE	1,063,158	108.546	1,130,699	1,041,673	1,059,074		(6,388)			4.500	3.970	MON	3,906	46,875	05/15/2009.	03/15/2039.
36297J TV 6	GOVERNMENT NATL MTG ASSOC #713464			4	1FE	225,276	110.632	241,824	218,582	224,898		(1,808)			5.000	4.050	MON	911	10,929	05/08/2009.	06/15/2039.
38373A D9 4	GOVERNMENT NATIONAL MORTGAGE A 09 69 PV			4	1FE	510,559	104.208	525,720	504,489	510,559		(1,901)			4.000	3.540	MON	1,682	20,180	08/05/2009.	08/20/2039.
0299999. U.S. Government - Residential Mortgage-Backed Securities						8,114,592	XXX	8,087,216	7,761,384	8,094,702	0	(55,154)	0	0	XXX	XXX	XXX	23,174	201,812	XXX	XXX
0599999. Total - U.S. Government						15,777,930	XXX	15,888,907	15,271,384	15,724,484	0	(61,093)	0	0	XXX	XXX	XXX	55,913	256,632	XXX	XXX
All Other Governments - Issuer Obligations																					
46513A F8 8	ISRAEL STATE OF		D		1FE	700,000	100.000	700,000	700,000	700,000					2.890	2.890	MN	3,381	20,285	07/01/2013.	07/01/2018.
0699999. All Other Governments - Issuer Obligations						700,000	XXX	700,000	700,000	700,000	0	0	0	0	XXX	XXX	XXX	3,381	20,285	XXX	XXX
1099999. Total - All Other Governments						700,000	XXX	700,000	700,000	700,000	0	0	0	0	XXX	XXX	XXX	3,381	20,285	XXX	XXX
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
13063C SP 6	CALIFORNIA ST			2	1FE	194,750	98.146	196,292	200,000	195,297		311			3.000	3.230	MS	2,000	6,000	03/06/2015.	03/01/2029.
13063C YL 8	CALIFORNIA ST			2	1FE	591,550	116.827	584,135	500,000	582,417		(8,289)			5.000	2.840	MS	8,333	20,694	11/19/2015.	09/01/2030.
20772G E4 6	CONNECTICUT ST				1FE	250,000	104.189	260,473	250,000	250,000					4.750	4.750	MS	3,497	11,875	04/17/2008.	03/15/2018.
341535 3V 2	FLORIDA ST BRD OF EDU PUBLIC E			2	1FE	111,500	102.716	102,716	100,000	102,366		(3,243)			5.000	1.670	JD	417	5,000	02/18/2014.	06/01/2027.
574193 KY 3	MARYLAND ST			2	1FE	276,738	107.615	269,040	250,000	270,510		(3,392)			4.000	2.420	FA	4,167	10,000	02/18/2015.	08/01/2027.
57582P SU 5	MASSACHUSETTS ST			2	1FE	116,984	108.732	108,732	100,000	109,648		(3,787)			5.000	1.070	JJ	2,500	5,000	01/14/2015.	07/01/2026.
57582R EL 6	MASSACHUSETTS ST			2	1FE	1,440,550	115.758	1,446,975	1,250,000	1,416,250		(16,771)			5.000	3.200	JJ	31,250	59,896	06/25/2015.	07/01/2032.
594610 3M 7	MICHIGAN ST			2	1FE	113,186	109.204	109,204	100,000	110,498		(2,688)			5.500	0.940	MN	917	2,750	05/18/2016.	11/01/2025.
677522 FG 4	OHIO ST			2	1FE	206,458	102.777	205,554	200,000	205,446		(808)			3.000	2.520	MS	2,000	5,533	09/18/2015.	09/01/2026.
70914P VB 5	PENNSYLVANIA ST			2	1FE	569,035	112.463	562,320	500,000	552,273		(6,774)			5.000	3.270	AO	5,278	25,000	06/12/2014.	10/15/2031.
70914P VY 5	PENNSYLVANIA ST			2	1FE	215,640	102.726	205,454	200,000	212,722		(1,499)			4.000	3.040	JD	356	8,000	01/06/2015.	06/15/2033.
76222R QP 0	RHODE ISLAND ST & PROVIDENCE P			2	1FE	568,870	113.654	568,270	500,000	558,978		(6,505)			5.000	3.280	MN	4,167	25,000	06/15/2015.	11/01/2030.
882722 JY 8	TEXAS ST			1	1FE	112,858	108.986	108,986	100,000	111,290		(1,568)			5.333	1.150	AO	1,333	2,667	08/08/2016.	10/01/2021.
882723 NB 1	TEXAS ST			2	1FE	590,145	116.611	583,055	500,000	569,576		(8,522)			5.000	2.860	AO	6,250	25,000	07/10/2014.	10/01/2028.
1199999. U.S. States, Territories & Possessions - Issuer Obligations						5,358,264	XXX	5,311,206	4,750,000	5,247,271	0	(63,535)	0	0	XXX	XXX	XXX	72,465	212,415	XXX	XXX

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed)					5,358,264	XXX	5,311,206	4,750,000	5,247,271	0	(63,535)	0	0	XXX	XXX	XXX	72,465	212,415	XXX	XXX
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																					
073900 E5 7	BEAUFORT CNTY SC SCH DIST				1FE	1,214,540	116.875	1,168,750	1,000,000	1,169,971		(25,605)			5.000	2.050	MS	16,667	50,000	03/17/2015.	03/01/2023.
108151 U3 3	BRIDGEPORT CT				1FE	136,300	105.465	131,831	125,000	133,911		(2,389)			4.693	1.970	MS	1,727	2,933	03/28/2016.	09/15/2019.
132285 2Q 9	CAMBRIDGE MA				1FE	286,415	113.019	282,548	250,000	280,249		(3,966)			4.000	2.130	JJ	5,000	10,000	06/03/2015.	01/01/2024.
195864 QU 0	COLONIAL PA SCH DIST			2	1FE	541,185	112.493	562,465	500,000	541,185					5.000	3.800	FA			12/07/2016.	02/15/2039.
235219 KG 6	DALLAS TX				1FE	290,790	115.192	287,980	250,000	290,532		(258)			5.000	2.500	FA	4,722		12/08/2016.	02/15/2024.
249164 LJ 1	DENVER CITY & CNTY CO			2	1FE	285,500	111.143	277,860	250,000	278,079		(7,402)			5.650	2.360	FA	5,885	14,125	12/28/2015.	08/01/2030.
402892 BZ 5	GUNNISON CO WATERSHED SCH DIST			2	1FE	152,603	107.339	144,908	135,000	145,917		(5,616)			5.250	0.980	JD	591	7,088	10/19/2015.	12/01/2025.
414018 5F 4	HARRIS CNTY TX FLOOD CONTROL D			2	1FE	593,580	115.765	578,825	500,000	572,746		(8,263)			5.000	2.890	AO	6,250	25,000	05/21/2014.	10/01/2029.
438670 2T 7	HONOLULU CITY & CNTY HI				1FE	1,977,284	117.564	1,910,415	1,625,000	1,910,045		(38,781)			5.000	2.190	AO	20,313	81,250	03/18/2015.	10/01/2023.
495098 XJ 9	KING CNTY WA SCH DIST #405 BEL				1FE	1,911,972	117.433	1,820,212	1,550,000	1,844,479		(39,258)			5.000	2.040	JD	6,458	77,500	03/19/2015.	12/01/2023.
567137 E4 2	MARICOPA CNTY AZ ELEM SCH DIST			2	1FE	514,610	105.153	525,765	500,000	512,689		(1,252)			4.000	3.650	JJ	10,000	21,167	05/28/2015.	07/01/2032.
599632 KC 9	MILFORD OH EXEMPT VLG SCH DIST			2	1FE	1,273,768	116.251	1,249,698	1,075,000	1,243,306		(17,428)			5.000	2.890	JD	4,479	53,750	03/13/2015.	12/01/2027.
64966H DC 1	NEW YORK NY				1FE	1,271,000	111.592	1,115,920	1,000,000	1,097,758		(40,289)			6.810	2.460	AO	14,377	68,100	07/02/2012.	10/15/2019.
797508 GA 0	SAN DIEGUITO CA UNION HIGH SCH			2	1FE	530,665	103.603	518,015	500,000	526,389		(2,614)			4.000	3.280	FA	8,333	25,111	04/16/2015.	08/01/2034.
876315 VT 6	TARRANT CNTY TX			2	1FE	1,154,710	111.325	1,113,250	1,000,000	1,061,812		(16,268)			5.000	3.140	JJ	23,056	50,000	09/28/2010.	07/15/2025.
876315 VU 3	TARRANT CNTY TX			2	1FE	2,145,806	109.622	2,049,931	1,870,000	1,980,443		(29,014)			5.000	3.220	JJ	43,114	93,500	09/28/2010.	07/15/2026.
889294 QQ 0	TOLEDO OH CITY SCH DIST			2	1FE	578,295	115.970	579,850	500,000	559,060		(7,550)			5.000	3.090	JD	2,083	25,000	05/08/2014.	12/01/2027.
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations					14,859,023	XXX	14,318,223	12,630,000	14,148,571	0	(245,953)	0	0	XXX	XXX	XXX	173,055	604,524	XXX	XXX
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions					14,859,023	XXX	14,318,223	12,630,000	14,148,571	0	(245,953)	0	0	XXX	XXX	XXX	173,055	604,524	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																					
010268 AU 4	ALABAMA FEDERAL AID HIGHWAY FI			2	1FE	783,885	104.567	784,253	750,000	778,616		(3,213)			4.000	3.420	MS	10,000	30,000	04/24/2015.	09/01/2034.
01179R DK 6	ALASKA ST MUNI BOND BANK AUTH			2	1FE	583,124	114.270	588,491	515,000	565,981		(6,177)			5.000	3.430	MS	8,583	25,750	02/07/2014.	03/01/2028.
02765U GC 2	AMERICAN MUNI PWR-OHIO INC OHR			2	1FE	853,785	112.629	844,725	750,000	833,855		(10,316)			5.000	3.220	FA	14,167	37,500	12/19/2014.	02/15/2029.
040484 MS 3	ARIZONA BRD OF RGTS UNIV ARIZO			2	1FE	1,147,620	113.006	1,130,060	1,000,000	1,126,394		(12,852)			5.000	3.260	JD	4,167	50,000	04/22/2015.	06/01/2040.
04048R LG 9	ARIZONA BRD OF RGTS ST UNIV SY			2	1FE	1,924,402	117.809	1,902,615	1,615,000	1,877,992		(27,009)			5.000	2.830	JJ	40,375	80,750	03/05/2015.	07/01/2028.
047870 MT 4	ATLANTA GA WTR & WSTWTR REVENU			2	1FE	251,619	119.713	245,414	205,000	246,545		(4,471)			5.000	2.310	MN	1,708	10,250	11/06/2015.	11/01/2025.
047870 MZ 0	ATLANTA GA WTR & WSTWTR REVENU			2	1FE	578,770	116.252	581,260	500,000	566,553		(6,878)			5.000	3.160	MN	4,167	25,000	02/26/2015.	11/01/2031.
059231 ZR 4	BALTIMORE MD REVENUE			2	1FE	1,767,225	115.125	1,726,875	1,500,000	1,723,499		(24,489)			5.000	2.890	JJ	37,500	75,000	03/04/2015.	07/01/2031.
15504R GC 7	CENTRL PUGET SOUND WA REGL TRA			2	1FE	1,300,750	105.010	1,312,625	1,250,000	1,295,124		(4,287)			4.000	3.520	MN	8,333	50,000	08/05/2015.	11/01/2033.
160429 TZ 9	CHARLESTON SC WTRWKS & SWR REV			2	1FE	565,310	112.976	564,880	500,000	556,709		(6,081)			5.000	3.370	JJ	12,500	23,056	07/16/2015.	01/01/2040.
167723 EN 1	CHICAGO IL TRANSIT AUTH CAPITA			2	1FE	1,204,060	108.923	1,089,230	1,000,000	1,048,026		(23,863)			6.000	3.390	JD	5,000	60,000	09/29/2009.	06/01/2024.
20774Y J8 1	CONNECTICUT ST HLTH & EDUCTNLF				1FE	500,000	98.556	492,780	500,000	500,000					1.000	1.000	JJ	2,500		06/22/2016.	07/01/2042.
235036 C6 5	DALLAS-FORT WORTH TX INTERNATI			2	1FE	230,240	111.329	222,658	200,000	228,226		(2,014)			5.000	1.220	MN	1,667	5,000	09/15/2016.	11/01/2029.
235416 6T 6	DALLAS TX WTRWKS & SWR SYS REV			2	1FE	582,020	115.959	579,795	500,000	571,078		(6,962)			5.000	3.130	AO	6,250	25,000	05/26/2015.	10/01/2032.
25477G EB 7	DIST OF COLUMBIA INCOME TAX SE			2	1FE	117,765	110.211	110,212	100,000	111,613		(3,289)			5.000	1.500	JD	417	5,000	02/10/2015.	12/01/2026.
29270C H7 3	ENERGY N W WA ELEC REVENUE			2	1FE	584,265	115.155	575,775	500,000	572,490		(7,366)			5.000	3.050	JJ	12,500	25,000	04/24/2015.	07/01/2033.
30382L DQ 8	FAIRFAX CNTY VA ECON DEV AUTHF			2	1FE	578,185	115.856	579,280	500,000	561,297		(6,867)			5.000	3.200	AO	6,250	25,000	06/13/2014.	10/01/2030.
30382L DR 6	FAIRFAX CNTY VA ECON DEV AUTHF			2	1FE	1,088,300	115.005	1,086,797	945,000	1,057,408		(12,565)			5.000	3.250	AO	11,813	47,250	06/13/2014.	10/01/2031.
3133EF RH 2	FEDERAL FARM CREDIT BANK			2	1FE	200,070	99.899	199,799	200,000	200,000		(70)			1.340	1.270	MN	231	2,680	05/18/2016.	11/30/2018.
3133EG BV 6	FEDERAL FARM CREDIT BANK			2	1FE	200,160	99.682	199,364	200,000	200,131		(29)			1.210	1.170	JD	168	1,210	07/18/2016.	12/06/2018.
3133EG CZ 6	FEDERAL FARM CREDIT BANK			2	1FE	195,361	99.464	193,955	195,000	195,239		(122)			1.300	1.010	JD	176	1,268	10/07/2016.	06/06/2019.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
3134G9 VW 4	FREDDIE MAC			2	1FE	160,024	99.835	159,737	160,000	160,000		(24)			0.875	0.710	JD	12	600	06/21/2016.	06/28/2018.
34157T CX 2	FLORIDA ST BRD OF GOVERNORS UN			2	1FE	522,085	105.939	529,695	500,000	522,085					4.000	3.450	JJ			12/06/2016.	07/01/2030.
353590 HT 2	FRANKLIN IN CMNTY MULTI-SCH BL			2	1FE	275,313	108.052	270,130	250,000	272,751		(2,180)			4.000	2.850	JJ	4,611	7,139	09/25/2015.	07/15/2026.
353590 HV 7	FRANKLIN IN CMNTY MULTI-SCH BL			2	1FE	544,605	107.281	536,405	500,000	540,116		(3,818)			4.000	2.980	JJ	9,222	14,278	09/25/2015.	07/15/2027.
37358M CN 9	GEORGIA ST ROAD & TOLLWAY AUTH			2	1FE	2,406,000	107.884	2,157,680	2,000,000	2,140,840		(56,334)			5.000	2.000	JD	8,333	100,000	02/07/2012.	06/01/2021.
391577 PB 3	GTR AZ DEV AUTH INFRASTRUCTURE			2	1FE	246,453	104.803	262,008	250,000	248,193		230			4.500	4.620	FA	4,688	11,250	04/11/2008.	08/01/2023.
447168 KL 8	HUNTSVILLE AL WTR SYS REVENUE			2	1FE	526,250	106.259	531,295	500,000	523,060		(2,361)			4.000	3.360	MN	3,333	20,000	08/19/2015.	11/01/2032.
451152 F9 8	IDAHO ST BOND BANK AUTH REVENU			2	1FE	582,330	114.563	572,815	500,000	572,811		(7,187)			5.000	3.080	MS	7,361	25,903	08/13/2015.	09/15/2033.
455160 AQ 4	INDIANA UNIV LEASE PURCHASE			2	1FE	560,848	112.898	570,135	505,000	545,442		(5,512)			5.000	3.590	JD	2,104	25,250	02/05/2014.	06/01/2030.
45528U RS 2	INDIANAPOLIS IN LOCAL PUBLIC I			2	1FE	853,313	112.301	842,258	750,000	841,175		(9,826)			5.000	3.260	JJ	18,750	27,604	08/28/2015.	01/01/2027.
462460 2J 4	IOWA ST HGR EDU LOAN AUTH			2	1FE	590,810	118.253	591,265	500,000	573,782		(8,180)			5.000	2.900	JD	2,083	25,000	11/07/2014.	12/01/2030.
46263R MS 1	IPS MULTI-SCH BLDG CORP IN				1FE	762,949	116.771	735,657	630,000	739,027		(14,102)			5.000	2.320	JJ	14,525	31,500	04/01/2015.	01/15/2024.
46613P S5 6	JEA FL WTR & SWR REVENUE			2	1FE	886,260	113.272	849,540	750,000	828,842		(13,745)			5.000	2.830	AO	9,375	37,500	07/30/2012.	10/01/2030.
46613P S7 2	JEA FL WTR & SWR REVENUE			2	1FE	578,965	111.398	556,990	500,000	545,926		(7,941)			5.000	3.090	AO	6,250	25,000	07/30/2012.	10/01/2034.
46613S DF 4	JEA FL ELEC SYS REVENUE			2	1FE	1,189,010	115.446	1,183,322	1,025,000	1,167,315		(14,938)			5.000	3.080	AO	12,813	51,250	07/08/2015.	10/01/2030.
491501 CX 8	KENTUCKY ST MUNI PWR AGY PWR S			2	1FE	228,702	109.194	218,388	200,000	215,195		(3,794)			6.040	3.800	MS	4,027	12,080	03/27/2013.	09/01/2026.
49151E 8R 7	KENTUCKY ST PROPERTY & BLDGS C			2	1FE	558,545	110.195	550,975	500,000	537,639		(7,506)			5.000	3.220	FA	10,417	25,000	02/12/2014.	08/01/2025.
495289 X4 7	KING CNTY WA SWR REVENUE			2	1FE	582,205	111.946	559,730	500,000	569,495		(7,569)			5.000	3.030	JJ	12,500	25,000	04/15/2015.	07/01/2038.
495289 X8 8	KING CNTY WA SWR REVENUE			2	1FE	583,080	114.381	571,905	500,000	570,259		(7,659)			5.000	3.010	JJ	12,500	25,000	04/17/2015.	07/01/2036.
544435 4B 3	LOS ANGELES CA DEPT OF ARPTS			2	1FE	599,165	116.579	582,895	500,000	583,172		(8,718)			5.000	2.760	MN	3,194	25,000	02/06/2015.	05/15/2027.
544435 4F 4	LOS ANGELES CA DEPT OF ARPTS			2	1FE	587,470	111.880	559,400	500,000	573,506		(7,617)			5.000	3.000	MN	3,194	25,000	02/06/2015.	05/15/2031.
545904 MN 1	LOUDOUN CNTY VA SANTN AUTH WTR			2	1FE	517,775	106.983	534,915	500,000	515,517		(1,650)			4.000	3.550	JJ	10,000	17,333	08/05/2015.	01/01/2037.
574204 ZE 6	MARYLAND ST DEPT OF TRANSPRTNC			2	1FE	100,698	102.999	102,999	100,000	100,552		(82)			3.000	2.900	FA	1,250	3,000	03/06/2015.	02/01/2027.
57583R 5N 1	MASSACHUSETTS ST DEV FIN AGY R			2	1FE	284,063	112.086	280,215	250,000	265,970		(3,906)			5.000	3.190	AO	2,639	12,500	01/24/2012.	10/15/2040.
57583R 5S 0	MASSACHUSETTS ST DEV FIN AGY R				1FE	263,254	113.104	248,829	220,000	238,543		(4,327)			5.000	2.750	JJ	5,500	11,000	11/10/2010.	01/01/2021.
57583U KR 8	MASSACHUSETTS ST DEV FIN AGY R			2	1FE	157,062	105.620	158,430	150,000	153,830		(731)			4.000	3.410	AO	1,500	6,000	04/12/2012.	10/01/2028.
575896 NX 9	MASSACHUSETTS ST PORT AUTH			2	1FE	574,825	115.932	579,660	500,000	558,518		(6,793)			5.000	3.230	JJ	12,500	25,000	07/10/2014.	07/01/2029.
576049 W4 8	MASSACHUSETTS ST WTR RESOURCES				1FE	608,590	124.938	624,690	500,000	608,231		(359)			5.250	3.360	FA	10,938		12/05/2016.	08/01/2031.
59259Y SD 2	MET TRANSPRTN AUTH NY REVENUE			2	1FE	579,495	113.557	567,785	500,000	548,361		(7,380)			5.000	3.180	MN	3,194	25,000	07/13/2012.	11/15/2028.
592647 AX 9	MET WASHINGTON DC ARPTS AUTH A				1FE	586,890	116.356	581,780	500,000	575,995		(7,488)			5.000	3.010	AO	6,250	25,000	07/08/2015.	10/01/2025.
59324P BL 2	MIAMI BEACH FL STORMWTR REVENU			2	1FE	113,567	108.528	108,528	100,000	112,094		(1,473)			4.375	1.670	MS	1,458	2,188	05/24/2016.	09/01/2029.
59333P H7 6	MIAMI-DADE CNTY FL AVIATION RE			2	1FE	578,205	111.104	555,520	500,000	564,260		(7,225)			5.000	3.120	AO	6,250	25,000	01/12/2015.	10/01/2031.
594615 BM 7	MICHIGAN ST BLDG AUTH REVENUE			2	1FE	564,350	112.633	563,165	500,000	557,066		(5,464)			5.000	3.480	AO	5,278	25,000	07/31/2015.	04/15/2033.
60534T WT 8	MISSISSIPPI ST DEV BANK SPL OB			2	1FE	566,495	112.540	562,700	500,000	548,777		(7,264)			5.000	3.200	JJ	12,500	25,000	06/13/2014.	01/01/2028.
605699 ND 5	MISSISSIPPI ST UNIV EDUCTNL BL			2	1FE	596,486	115.292	582,225	505,000	575,590		(8,200)			5.000	2.930	FA	10,521	25,250	05/20/2014.	08/01/2028.
606092 GB 4	MISSOURI JT MUNI ELEC UTILITY			2	1FE	578,355	114.040	570,200	500,000	561,336		(7,752)			5.000	3.040	JJ	12,500	25,000	09/24/2014.	01/01/2028.
63968A E7 6	NEBRASKA ST PUBLIC PWR DIST RE			2	1	781,711	103.940	748,368	720,000	729,459		(9,123)			5.000	3.650	JJ	18,000	36,000	09/10/2010.	01/01/2026.
63968A F8 3	NEBRASKA ST PUBLIC PWR DIST RE			2	1FE	303,999	103.909	290,945	280,000	283,679		(3,548)			5.000	3.650	JJ	7,000	14,000	09/10/2010.	01/01/2026.
64465P B9 8	NEW HAMPSHIRE ST MUNI BOND BAN				1FE	1,572,402	117.575	1,528,475	1,300,000	1,519,609		(30,438)			5.000	2.240	FA	24,556	65,000	03/11/2015.	08/15/2023.
646065 D9 0	NEW JERSEY ST EDUCTNL FACS AUT			2	1FE	294,495	107.327	268,318	250,000	266,291		(6,260)			5.000	2.300	JJ	6,250	12,500	04/16/2012.	07/01/2034.
64971W MW 7	NEW YORK CITY NY TRANSITIONAL			2	1FE	586,020	116.957	584,785	500,000	569,152		(8,026)			5.000	2.950	FA	10,417	25,000	11/06/2014.	08/01/2029.
649883 YC 3	NEW YORK ST MTGE AGY HOMEOWNER				1FE	1,500,000	101.385	1,520,775	1,500,000	1,500,000					2.750	2.750	AO	10,313	41,250	02/13/2014.	04/01/2020.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
64990E CK 1	NEW YORK ST DORM AUTH ST PERSO			2	1FE	570,335	114.903	574,515	500,000	550,442		(7,592)			5.000	3.130	JD	1,111	25,000	04/16/2014.	12/15/2028.
64990E CL 9	NEW YORK ST DORM AUTH ST PERSO			2	1FE	563,995	114.723	573,615	500,000	545,898		(6,870)			5.000	3.290	JD	1,111	25,000	04/10/2014.	12/15/2029.
64990H ML 1	NEW YORK ST DORM AUTH REVENUES			2	1FE	579,005	114.462	572,315	500,000	553,452		(9,088)			5.000	2.840	MN	3,194	25,000	02/06/2014.	05/15/2023.
650009 G2 3	NEW YORK ST THRUWAY AUTH			2	1FE	597,940	115.364	576,825	500,000	580,692		(8,907)			5.000	2.730	JJ	12,500	25,000	01/09/2015.	01/01/2029.
650035 ZC 5	NEW YORK ST URBAN DEV CORP REV			2	1FE	565,075	115.283	576,420	500,000	547,338		(6,770)			5.000	3.300	MS	7,361	25,000	04/15/2014.	03/15/2030.
67760H JS 1	OHIO ST TURNPIKE COMMISSION			2	1FE	239,360	114.668	229,336	200,000	230,546		(4,556)			5.250	2.540	FA	3,967	10,500	01/13/2015.	02/15/2030.
677704 YN 2	OHIO UNIV GEN RECPTS ATHENS			2	1FE	298,300	114.449	286,123	250,000	277,561		(4,651)			5.000	2.790	JD	1,042	12,500	04/18/2012.	12/01/2023.
682001 CU 4	OMAHA NE PUBLIC PWR DIST ELECR			2	1FE	606,830	114.997	574,985	500,000	586,979		(10,309)			5.000	2.470	FA	10,417	25,000	01/14/2015.	02/01/2031.
682001 DQ 2	OMAHA NE PUBLIC PWR DIST ELECR			2	1FE	595,835	117.509	587,545	500,000	579,120		(9,292)			5.000	2.680	FA	10,417	25,000	03/03/2015.	02/01/2028.
68607D SE 6	OREGON ST DEPT OF TRANSPRTN HI			2	1FE	1,449,228	119.315	1,431,780	1,200,000	1,407,505		(23,509)			5.000	2.560	MN	7,667	60,000	03/11/2015.	11/15/2027.
68607D SK 2	OREGON ST DEPT OF TRANSPRTN HI			2	1FE	277,545	107.545	274,242	255,000	273,673		(2,079)			4.000	2.950	MN	1,303	10,200	02/10/2015.	11/15/2032.
696543 PK 7	PALM BEACH CNTY FL PUBLIC IMPT			2	1FE	146,720	99.554	149,331	150,000	147,015		186			3.000	3.190	MN	750	4,500	05/06/2015.	11/01/2029.
70917R H2 4	PENNSYLVANIA ST HGR EDUCTNL FA			2	1FE	1,171,050	109.182	1,091,820	1,000,000	1,076,420		(20,841)			5.000	2.670	JD	2,222	50,000	03/20/2012.	06/15/2021.
709221 QS 7	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	254,943	106.733	240,149	225,000	241,151		(8,281)			5.000	1.200	JD	938	11,250	04/24/2015.	12/01/2024.
709223 2C 4	PENNSYLVANIA ST TURNPIKE COMMI			2	1FE	903,855	111.579	836,843	750,000	843,245		(14,345)			5.000	2.710	JD	3,125	37,500	07/18/2012.	12/01/2024.
709235 RV 9	PENNSYLVANIA ST UNIV			2	1FE	1,579,230	104.353	1,408,766	1,350,000	1,394,856		(39,155)			5.000	1.990	FA	25,500	67,500	02/07/2012.	08/15/2021.
71884A YY 9	PHOENIX AZ CIVIC IMPT CORP EXC			2	1FE	584,440	114.696	573,480	500,000	572,529		(7,370)			5.000	3.040	JJ	12,500	28,403	04/22/2015.	07/01/2032.
73358W VZ 4	PORT AUTH OF NEW YORK & NEW JE			2	1FE	687,738	111.439	679,778	610,000	676,574		(6,779)			5.000	3.470	MN	5,083	30,500	04/28/2015.	05/01/2034.
751073 HD 2	RALEIGH DURHAM NC ARPT AUTH AR			2	1FE	287,378	111.090	277,725	250,000	266,670		(4,699)			5.000	2.880	MN	2,083	12,500	05/08/2012.	05/01/2028.
773426 BC 4	ROCKINGHAM CNTY NC LTD OBLG			2	1FE	837,760	118.172	827,204	700,000	816,645		(12,448)			5.000	2.730	AO	8,750	35,000	03/17/2015.	04/01/2026.
786005 PM 4	SACRAMENTO CA MUNI UTILITY DIS			1	1FE	1,188,540	120.130	1,201,310	1,000,000	1,161,945		(5,993)			6.322	4.900	MN	8,078	63,220	02/09/2012.	05/15/2036.
795560 DE 8	SALT LAKE & SANDY UT MET WTR D			2	1FE	4,503,082	108.720	4,511,880	4,150,000	4,253,611		(38,695)			5.000	3.940	JJ	103,750	207,500	09/22/2009.	07/01/2030.
796253 S9 4	SAN ANTONIO TX ELEC & GAS REVE			2	1FE	290,545	107.752	269,380	250,000	271,308		(10,057)			5.250	1.100	FA	5,469	13,125	01/26/2015.	02/01/2028.
812643 EC 4	SEATTLE WA MUNI LIGHT & PWR RE			2	1FE	285,988	110.682	276,705	250,000	279,072		(6,916)			5.000	1.150	FA	5,208	6,250	03/28/2016.	02/01/2026.
812643 PC 2	SEATTLE WA MUNI LIGHT & PWR RE			2	1FE	40,049	109.963	38,487	35,000	39,161		(889)			5.000	1.070	FA	729	875	04/26/2016.	02/01/2024.
812643 PG 3	SEATTLE WA MUNI LIGHT & PWR RE			2	1FE	188,805	109.422	180,548	165,000	184,615		(4,190)			5.000	1.070	FA	3,438	4,125	04/26/2016.	02/01/2024.
837152 UF 2	SOUTH CAROLINA ST TRANSPRTN IN			2	1FE	515,715	104.676	523,380	500,000	515,638		(77)			4.000	3.580	AO	5,000		12/07/2016.	10/01/2031.
837227 Y6 8	SOUTH CENTRAL CT REGL WTR AUTH			2	1FE	122,848	107.300	128,760	120,000	122,348		(272)			3.250	2.960	FA	1,625	3,900	02/18/2015.	08/01/2029.
83755L UY 0	SOUTH DAKOTA ST BLDG AUTH REVE			2	1FE	596,550	117.431	587,155	500,000	577,181		(9,285)			5.000	2.690	JD	2,083	25,000	11/14/2014.	06/01/2025.
83755L VB 9	SOUTH DAKOTA ST BLDG AUTH REVE			2	1FE	585,875	114.825	574,125	500,000	567,434		(8,019)			5.000	2.960	JD	2,083	25,000	08/13/2014.	06/01/2028.
850578 TS 4	SPRINGFIELD IL ELEC REVENUE			2	1FE	550,070	110.947	554,740	500,000	545,028		(4,665)			5.000	3.710	MS	8,333	18,681	11/13/2015.	03/01/2034.
873545 GV 3	TACOMA WA SWR REVENUE			2	1FE	696,227	118.047	678,770	575,000	677,246		(10,721)			5.000	2.630	JD	2,396	28,750	02/12/2015.	12/01/2027.
875124 HC 6	TAMPA BAY FL WTR REGL WTR SPLY			2	1	209,221	111.906	201,431	180,000	201,071		(5,390)			5.000	1.760	AO	2,250	9,000	06/19/2015.	10/01/2025.
875124 HD 4	TAMPA BAY FL WTR REGL WTR SPLY			2	1FE	81,364	111.376	77,963	70,000	78,194		(2,096)			5.000	1.760	AO	875	3,500	06/19/2015.	10/01/2025.
880558 BP 5	TENNESSEE ST SCH BOND AUTH			2	1FE	595,145	112.699	563,495	500,000	555,159		(9,475)			5.000	2.760	MN	4,167	25,000	07/26/2012.	05/01/2032.
91412G YR 0	UNIV OF CALIFORNIA CA REVENUES			2	1FE	1,613,705	115.111	1,594,287	1,385,000	1,578,854		(20,003)			5.000	3.080	MN	8,849	69,250	03/13/2015.	05/15/2032.
914437 RA 8	UNIV OF MASSACHUSETTS MA BLDGA			1	1FE	251,335	100.080	250,200	250,000	250,738		(251)			2.108	2.000	MN	878	5,270	07/28/2014.	11/01/2019.
914692 V2 1	UNIV OF NEW MEXICO NM			2	1FE	596,695	117.646	588,230	500,000	577,547		(9,333)			5.000	2.680	JD	2,083	25,000	11/14/2014.	06/01/2026.
915200 UN 7	UNIV OF VERMONT & ST AGRIC CLG			2	1FE	582,435	115.924	579,620	500,000	566,448		(7,491)			5.000	3.060	AO	6,250	25,000	09/19/2014.	10/01/2029.
940093 6J 1	WASHINGTON ST UNIV			2	1FE	566,093	112.666	580,230	515,000	553,510		(4,533)			5.000	3.800	AO	6,438	25,750	02/03/2014.	04/01/2032.
95308R JJ 9	W HARRIS CNTY TX REGL WTR AUTH			2	1FE	531,300	105.390	526,950	500,000	528,543		(2,690)			4.000	3.250	JD	889	20,778	12/02/2015.	12/15/2030.
2599999. U.S. Special Revenue & Assessment Obligations - Issuer Obligations						68,158,184	XXX	66,796,818	59,705,000	65,693,199	0	(853,586)	0	0	XXX	XXX	XXX	818,490	2,740,416	XXX	XXX

U.S. Special Revenue & Special Assessment Obligations and all Non-Guaranteed Obligations of Agencies and Authorities of Governments and Their U.S. Political Subdivisions - Residential Mortgage-Backed Securities

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
3128H7 X8 0	FEDERAL HOME LN MTG CORP #E99703			4	1FE	33,736	101.354	33,672	33,222	33,267		(88)			5.000	4.560	MON	138	1,661	11/24/2003.	10/01/2018.
3128MJ S4 3	FEDERAL HOME LN MTG CORP #G08538			4	1FE	4,058,224	102.619	4,130,710	4,025,258	4,055,039		(4,260)			3.500	3.350	MON	11,740	140,884	08/06/2013.	07/01/2043.
3128PP 5E 9	FEDERAL HOME LN MTG CORP #J10845			4	1FE	104,321	104.724	106,277	101,483	103,811		(1,485)			4.500	3.380	MON	381	4,567	09/15/2009.	10/01/2024.
3128PU ND 0	FEDERAL HOME LN MTG CORP #J14888			4	1FE	591,465	104.364	609,284	583,803	590,716		(2,015)			3.500	3.050	MON	1,703	20,433	03/16/2011.	04/01/2026.
312962 5L 3	FEDERAL HOME LN MTG CORP #B10851			4	1FE	16,125	101.575	16,026	15,778	15,841		(87)			5.000	4.310	MON	66	789	01/30/2004.	11/01/2018.
312964 E9 6	FEDERAL HOME LN MTG CORP #B11960			4	1FE	15,720	101.538	15,843	15,603	15,605		(18)			4.500	4.280	MON	59	702	01/09/2004.	01/01/2019.
31306X 2B 8	FEDERAL HOME LN MTG CORP #J20770			4	1FE	1,159,393	100.877	1,112,629	1,102,953	1,143,366		(10,818)			2.500	1.470	MON	2,298	27,574	10/12/2012.	10/01/2027.
31307B 6T 2	FEDERAL HOME LN MTG CORP #J23582			4	1FE	1,063,856	103.003	1,066,478	1,035,383	1,055,443		(4,322)			3.000	2.440	MON	2,588	31,062	08/05/2013.	05/01/2028.
3132GT PH 4	FEDERAL HOME LN MTG CORP #Q08224			4	1FE	1,309,475	103.143	1,342,038	1,301,140	1,308,644		(1,346)			3.500	3.360	MON	3,795	45,540	07/26/2013.	05/01/2042.
3132L5 AF 0	FEDERAL HOME LN MTG CORP #V80006			4	1FE	2,260,738	99.521	2,153,358	2,163,709	2,247,534		(16,052)			3.000	2.360	MON	5,409	64,911	05/01/2013.	04/01/2043.
3136A5 DW 3	FANNIE MAE 12 36 BV			4	1FE	251,793	102.448	244,330	238,490	246,784		(7,290)			4.000	2.040	MON	795	9,540	04/30/2014.	07/25/2039.
3136AF EC 4	FANNIE MAE 13 72 NA			4	1FE	1,258,230	100.107	1,254,188	1,252,847	1,256,462		(1,243)			2.500	2.360	MON	2,610	31,321	02/06/2014.	08/25/2042.
3136AG VN 9	FANNIE MAE 13 100 PK			4	1FE	350,433	103.884	348,785	335,744	347,890		(2,524)			3.500	2.620	MON	979	11,751	11/27/2013.	03/25/2043.
3137A1 X9 9	FREDDIE MAC 3719 LE			4	1FE	2,434	99.967	2,368	2,369	2,369		(33)			4.000	2.640	MON	8	95	12/20/2010.	08/15/2028.
3137A3 RL 5	FREDDIE MAC 3782 PG			4	1FE	350,680	100.554	344,758	342,859	346,086		(3,823)			2.250	1.250	MON	643	7,714	07/30/2013.	11/15/2028.
3137A5 X2 5	FREDDIE MAC 3786 WE			4	1FE	625,813	100.281	617,448	615,712	619,795		(4,986)			2.000	1.200	MON	1,026	12,314	10/25/2013.	12/15/2028.
3137B8 F5 1	FREDDIE MAC 4302 PA			4	1FE	681,705	103.655	668,202	644,638	676,038		(9,265)			4.000	2.710	MON	2,149	25,786	04/02/2014.	12/15/2043.
3137B8 JF 5	FREDDIE MAC 4315 KP			4	1FE	734,266	102.128	728,270	713,096	730,201		(4,080)			3.000	2.370	MON	1,783	21,393	03/18/2014.	08/15/2041.
3137BD GP 5	FREDDIE MAC 4392 AC			4	1FE	653,227	101.216	636,509	628,858	648,412		(10,219)			3.000	1.460	MON	1,572	18,866	10/21/2015.	07/15/2037.
3138A3 DM 6	FEDERAL NATIONAL MTG ASSOC #AH1907			4	1FE	338,972	105.614	343,770	325,495	338,355		(3,545)			4.000	2.430	MON	1,085	13,020	06/20/2011.	03/01/2026.
3138A6 ZQ 6	FEDERAL NATIONAL MTG ASSOC #AH5250			4	1FE	588,513	105.614	596,844	565,114	581,307		(4,747)			4.000	2.920	MON	1,884	22,605	06/20/2011.	03/01/2026.
3138MF P7 6	FEDERAL NATIONAL MTG ASSOC #AQ0445			4	1FE	722,825	99.737	685,575	687,382	716,380		(6,860)			3.000	2.240	MON	1,718	20,621	11/27/2012.	10/01/2042.
3138MG LE 3	FEDERAL NATIONAL MTG ASSOC #AQ1224			4	1FE	1,490,970	99.860	1,422,647	1,424,635	1,477,322		(12,765)			3.000	2.320	MON	3,562	42,739	12/19/2012.	11/01/2042.
3138MK 5J 1	FEDERAL NATIONAL MTG ASSOC #AQ4448			4	1FE	4,002,301	99.737	3,805,666	3,815,690	3,971,117		(39,844)			3.000	2.250	MON	9,539	114,471	12/12/2012.	11/01/2042.
3138YW KA 4	FEDERAL NATIONAL MTG ASSOC #AZ4788			4	1FE	1,859,354	105.753	1,839,837	1,739,747	1,853,480		(21,500)			4.000	2.450	MON	5,799	57,992	01/26/2016.	10/01/2045.
31397N 5G 6	FANNIE MAE 09 38 AB			4	1FE	527,971	104.443	518,991	496,913	522,223		(13,947)			4.000	1.380	MON	1,656	19,877	07/26/2013.	06/25/2024.
31397U XA 2	FANNIE MAE 11 61 MG			4	1FE	1,155,371	105.303	1,141,556	1,084,060	1,145,997		(23,480)			4.000	2.000	MON	3,614	43,362	11/08/2013.	07/25/2026.
31398C D4 7	FREDDIE MAC 3527 DA			4	1FE	175,417	103.965	175,862	169,153	174,780		(2,402)			4.000	2.430	MON	564	6,766	05/14/2010.	04/15/2029.
31418A MW 5	FEDERAL NATIONAL MTG ASSOC #MA1272			4	1FE	715,027	99.737	677,977	679,764	709,483		(6,753)			3.000	2.240	MON	1,699	20,393	11/27/2012.	12/01/2042.
31418B 5D 4	FEDERAL NATIONAL MTG ASSOC #MA2643			4	1FE	3,461,746	101.464	3,371,278	3,322,612	3,451,483		(17,193)			3.000	2.060	MON	8,307	58,146	05/10/2016.	06/01/2036.
2699999. U.S. Special Revenue - Residential Mortgage-Backed Securities						30,560,101	XXX	30,011,176	29,463,510	30,385,230	0	(236,990)	0	0	XXX	XXX	XXX	79,169	896,895	XXX	XXX
3199999. Total - U.S. Special Revenue & Special Assessment Obligations						98,718,285	XXX	96,807,994	89,168,510	96,078,429	0	(1,090,576)	0	0	XXX	XXX	XXX	897,659	3,637,311	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																					
00164D AM 5	AMC ENTERTAINMENT HOLDINGS TL B			2	3FE	246,237	100.893	248,436	246,237	246,237	527				3.398	3.390	MON	558	9,790	06/15/2015.	12/15/2022.
00206R BF 8	AT&T INC			1	2FE	251,815	100.137	250,343	250,000	250,245		(583)			1.700	1.460	JD	354	4,250	04/03/2014.	06/01/2017.
00206R DC 3	AT&T INC			1	2FE	214,103	104.242	208,486	200,000	213,131		(972)			4.450	3.380	AO	2,225	4,450	05/24/2016.	04/01/2024.
00287Y AX 7	ABBVIE INC			1	2FE	193,450	97.007	194,014	200,000	193,453		3			2.850	3.420	MN	744		12/27/2016.	05/14/2023.
00751Y AB 2	ADVANCE AUTO PARTS INC			1	2FE	108,021	104.364	105,409	101,000	105,968		(889)			4.500	3.420	JJ	2,096	4,545	08/14/2014.	01/15/2022.
00817Y AN 8	AETNA INC			1	2FE	99,538	100.252	100,252	100,000	99,767		102			2.200	2.300	MS	648	2,200	09/17/2014.	03/15/2019.
01449H AK 5	ALERE INC TL B			2	3FE	247,801	99.875	247,801	248,111	247,801		2			4.250	4.330	MON	29	6,864	05/16/2016.	06/20/2022.
02154U AD 5	ALTICE US FINANCE I CORP			2	3FE	251,875	101.000	252,500	250,000	251,873		(2)			3.881	1.720	JAJO	1,833	446	11/18/2016.	01/25/2025.
02376C AP 0	AMERICAN AIRLINES INC TL B			2,7	3FE	246,875	100.443	247,969	246,875	246,875	4,128				3.256	3.250	MON	89	8,113	05/21/2015.	06/27/2020.
02474R AC 7	AMERICAN BUILDERS & CONTRACTO TL B			2	4FE	50,000	100.847	50,424	50,000	50,000					3.520	3.520	MON	5	253	09/23/2016.	10/31/2023.

SCHEDULE D - PART 1

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
035229 DD 2	ANHEUSER-BUSCH COS LLC			1	2FE	112,000	103.910	103,910	100,000	103,843		(3,635)			5.500	1.750	JJ	2,536	5,500	09/19/2014.	01/15/2018.
03523T AN 8	ANHEUSER-BUSCH INBEV WOR			1	2FE	1,206,070	109.069	1,090,690	1,000,000	1,086,225		(27,028)			5.375	2.410	JJ	24,785	53,750	05/09/2012.	01/15/2020.
035242 AC 0	ANHEUSER-BUSCH INBEV FIN			1	2FE	98,770	99.910	99,910	100,000	99,606		371			1.250	1.630	JJ	569	1,250	09/17/2014.	01/17/2018.
05508T AP 7	B&G FOODS INC TL B			2	3FE	42,461	101.179	43,177	42,674	42,674		246			3.771	3.900	MON	125	1,656	10/22/2015.	11/02/2022.
06406F AD 5	BANK OF NY MELLON CORP			2	1FE	998,260	95.407	954,080	1,000,000	998,347		87			2.200	2.220	FA	8,250		08/09/2016.	08/16/2023.
07014Q AG 6	BASS PRO GROUP LLC TL B			2	4FE	245,011	99.625	244,704	245,625	244,704	8,607	98			4.000	4.110	MON	682	11,687	05/29/2015.	06/05/2020.
07177M AG 8	BAXALTA INC			1	2FE	499,695	100.004	500,025	500,000	499,848		101			2.000	2.020	JD	250	10,000	06/18/2015.	06/22/2018.
07330N AL 9	BRANCH BANKING & TRUST			2	1FE	499,545	98.886	494,430	500,000	499,641		96			1.450	1.480	MN	1,027	3,625	05/05/2016.	05/10/2019.
10330J AT 5	BOYD GAMING CORP TL B2			2	3FE	251,869	101.089	252,091	249,375	251,869		(6)			3.761	3.620	MJSD.	26	417	09/19/2016.	09/15/2023.
118230 AJ 0	BUCKEYE PARTNERS LP			1	2FE	760,355	106.178	796,335	750,000	755,226		(1,210)			4.875	4.670	FA	15,234	36,563	07/12/2012.	02/01/2021.
12189L AH 4	BURLINGTN NORTH SANTA FE			1	1FE	533,070	102.445	512,225	500,000	530,484		(2,586)			3.050	1.760	MS	4,490	7,625	07/19/2016.	03/15/2022.
12513V AC 0	CEC ENTERTAINMENT INC TL B			2	4FE	243,739	99.500	244,353	245,581	244,167	11,900	212			4.000	4.220	MON	27	10,069	04/07/2015.	02/12/2021.
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN TL H			2	3FE	238,683	96.667	230,727	238,683	230,727	(3,864)				4.000	4.020	FMAN.	849	9,742	05/14/2015.	01/27/2021.
126408 GT 4	CSX CORP			1	2FE	538,715	103.879	519,400	500,000	526,842		(7,137)			3.700	2.130	AO	3,135	18,500	04/23/2015.	10/30/2020.
13134M BE 2	CALPINE CORP TL B5			2	3FE	245,019	100.364	247,146	246,250	246,250	10,736	1,215			3.750	3.810	MJSD.	26	8,794	05/22/2015.	01/15/2024.
17121H AD 2	FCA US LLC TL B			2	2FE	145,681	100.203	145,613	145,318	145,329	793	(279)			3.500	3.400	FMAN.	452	5,938	04/22/2015.	05/24/2017.
172967 DY 4	CITIGROUP INC				2FE	265,040	100.467	251,168	250,000	250,404		(3,254)			5.500	4.150	FA	5,194	13,750	02/15/2012.	02/15/2017.
172967 EM 9	CITIGROUP INC				2FE	160,392	103.860	144,365	139,000	144,034		(5,561)			6.125	1.990	MN	946	8,514	12/26/2013.	11/21/2017.
172967 FT 3	CITIGROUP INC				2FE	538,430	106.616	533,085	500,000	533,366		(5,064)			4.500	3.060	JJ	10,438	11,250	02/24/2016.	01/14/2022.
172967 GK 1	CITIGROUP INC				2FE	380,320	103.498	379,838	367,000	378,622		(1,545)			4.050	3.420	JJ	6,234	11,907	04/19/2016.	07/30/2022.
20337E AN 1	COMMSCOPE INC TL B			2	3FE	197,006	100.850	199,179	197,500	197,006	1,110	5			3.270	3.450	MON	18	7,957	05/28/2015.	12/29/2022.
224044 CG 0	COX COMMUNICATIONS INC			1	2FE	748,733	95.492	716,197	750,000	748,765		33			3.350	3.370	MS	7,538		09/08/2016.	09/15/2026.
23726R AH 8	DARLING INTERNATIONAL INC TL B			2	3FE	249,327	100.667	249,741	248,087	249,327		(9)			3.312	3.220	MON	23	4,064	06/22/2016.	01/06/2021.
23918Y AC 2	DAVITA HEALTHCARE PARTNE TL B			2	3FE	246,206	100.850	247,679	245,592	246,206	1,880	60			3.520	3.510	MON	24	8,715	06/30/2015.	06/24/2021.
24702N AL 4	DELL INTERNATIONAL TL B			2,7	2FE	250,813	101.647	254,118	250,000	250,941		129			4.020	4.010	MON	28	3,092	09/08/2016.	09/07/2023.
25179M AV 5	DEVON ENERGY CORPORATION			1	2FE	999,550	113.613	1,136,130	1,000,000	999,586		34			5.850	5.850	JD	2,600	58,500	12/10/2015.	12/15/2025.
25365E AK 1	DIEBOLD INC TL B			2	3FE	51,319	101.344	52,534	51,838	51,352		146			5.250	5.480	MON	197	1,581	04/05/2016.	11/06/2023.
25389N AM 9	DIGITALGLOBE INC TL B			2	3FE	49,875	100.625	50,313	50,000	49,875					3.508	3.580	MON	19		12/20/2016.	01/15/2024.
25470D AF 6	DISCOVERY COMMUNICATIONS			1	2FE	1,029,340	99.664	996,640	1,000,000	1,017,071		(2,892)			3.300	2.950	MN	4,217	33,000	07/09/2012.	05/15/2022.
25674D AJ 2	DOLLAR TREEE TL B3			2	3FE	56,960	100.813	57,280	56,818	56,960	375	(220)			3.250	3.290	MON	56	2,067	06/15/2015.	07/06/2022.
278062 AC 8	EATON CORP			1	2FE	248,533	99.043	247,607	250,000	248,689		157			2.750	2.840	MN	1,127	6,875	03/28/2016.	11/02/2022.
278865 AQ 3	ECOLAB INC			1	2FE	250,365	100.113	250,282	250,000	250,210		(155)			1.550	1.460	JJ	1,819	1,938	03/17/2016.	01/12/2018.
29089C AD 8	EMERALD PERFORMANCE MATE TL			2	4FE	249,895	100.550	250,643	249,272	249,825		(72)			4.500	4.500	MON	31	5,609	07/13/2016.	07/30/2021.
29273R AH 2	ENERGY TRANSFER PARTNERS			1	2FE	115,744	106.236	106,236	100,000	104,127		(2,624)			6.700	5.840	JJ	3,350	6,700	03/27/2012.	07/01/2018.
29273R AQ 2	ENERGY TRANSFER PARTNERS			1	2FE	52,729	107.072	53,536	50,000	51,524		(276)			5.200	4.490	FA	1,083	2,600	03/27/2012.	02/01/2022.
29273R BE 8	ENERGY TRANSFER PARTNERS			1	2FE	409,075	93.453	467,265	500,000	412,136		2,459			4.900	6.560	MS	7,214	24,500	09/28/2015.	03/15/2035.
29336U AA 5	ENLINK MIDSTREAM PARTNER			1	2FE	499,250	100.066	500,330	500,000	499,654		147			2.700	2.730	AO	3,375	13,500	03/12/2014.	04/01/2019.
30161M AF 0	EXELON GENERATION CO LLC			1	2FE	110,755	107.176	107,176	100,000	104,399		(1,499)			5.200	3.500	AO	1,300	5,200	06/26/2012.	10/01/2019.
30161M AH 6	EXELON GENERATION CO LLC			1	2FE	105,509	103.927	103,927	100,000	102,814		(748)			4.000	3.140	AO	1,000	4,000	03/25/2013.	10/01/2020.
32007U BR 9	FIRST DATA CORPORATION TL B			2	3FE	180,620	101.125	182,424	180,395	180,464	2,807	(233)			3.756	3.920	MON	148	8,122	07/21/2015.	03/24/2021.
345370 BN 9	FORD MOTOR COMPANY				2FE	245,286	117.628	235,257	200,000	242,587		(2,699)			7.125	4.220	MN	1,821	14,250	04/19/2016.	11/15/2025.
34540U AA 7	FORD MOTOR CREDIT CO LLC				2FE	202,436	100.446	200,892	200,000	200,784		(738)			2.375	1.990	JJ	2,177	4,750	09/19/2014.	01/16/2018.
36249Y AJ 9	GTCR VALOR COS INC (CISION) TL B			4	4FE	191,040	98.844	196,700	199,000	191,426		425			7.000	7.820	MJSD.	39	7,468	05/17/2016.	06/16/2023.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
365556 AK 5	GARDNER DENVER INC.			2	4FE	239,419	98.898	242,852	245,558	242,852	18,950	3,626			4.567	5.020	MJSD.	31	10,581	04/15/2015.	07/30/2020.
36962G 3H 5	GENERAL ELECTRIC CO.				1FE	256,378	103.073	257,685	250,000	250,595		(809)			5.625	5.270	MS.	4,141	14,063	04/22/2008.	09/15/2017.
36966R 7A 8	GENERAL ELECTRIC CO.				1FE	152,456	109.224	149,638	137,000	152,451		(6)			5.000	3.080	JJ.	3,159		12/27/2016.	07/15/2023.
38141G EU 4	GOLDMAN SACHS GROUP INC.				2FE	105,653	100.122	100,122	100,000	100,053		(1,346)			5.625	4.230	JJ.	2,594	5,625	07/09/2012.	01/15/2017.
38141G VT 8	GOLDMAN SACHS GROUP INC.			2	1FE	498,610	99.601	498,010	500,000	498,919		309			2.000	2.090	AO.	1,833	5,000	04/20/2016.	04/25/2019.
410346 AN 0	HANESBRANDS INC TL B.			2	2FE	187,426	100.656	188,656	187,426	187,426					3.270	3.270	MON.	17	6,193	04/28/2015.	04/29/2022.
42804V AS 0	HERTZ CORP/THE TL B.			2	3FE	99,251	100.281	99,780	99,500	99,268		18			3.500	3.560	FMAN.	310	1,355	06/30/2016.	06/30/2023.
44043V AD 0	HORIZON PHARMA INC TL B.			2	3FE	245,019	99.700	245,511	246,250	245,511	13,622	1,038			5.000	5.060	FMAN.	1,813	11,329	04/29/2015.	05/07/2021.
460146 CG 6	INTERNATIONAL PAPER CO.			1	2FE	152,256	108.171	151,441	140,000	150,032		(1,874)			4.750	3.150	FA.	2,512	6,650	10/19/2015.	02/15/2022.
460146 CJ 0	INTERNATIONAL PAPER CO.			1	2FE	97,168	101.113	101,114	100,000	97,435		267			3.650	4.050	JD.	162	3,650	02/01/2016.	06/15/2024.
46625H JJ 0	JPMORGAN CHASE & CO.				2FE	150,723	99.641	149,461	150,000	150,723					3.375	3.290	MN.	844		11/29/2016.	05/01/2023.
46625H QJ 2	JPMORGAN CHASE & CO.			2	1FE	499,625	99.684	498,425	500,000	499,684		59			2.550	2.560	MS.	4,250	6,375	02/25/2016.	03/01/2021.
494550 BC 9	KINDER MORGAN ENER PART.			1	2FE	257,045	109.587	246,573	225,000	241,415		(3,564)			5.800	3.880	MS.	4,350	13,050	04/12/2012.	03/01/2021.
49456B AF 8	KINDER MORGAN INC/DELAWA.			1	2FE	746,985	102.956	772,170	750,000	747,487		243			4.300	4.340	JD.	2,688	32,250	11/24/2014.	06/01/2025.
50419M AB 7	LA QUINTA INTERMEDIATE TL B.			2	4FE	239,444	99.969	247,411	247,487	240,722		1,352			3.750	4.500	JAJO.	2,037	6,562	01/26/2016.	04/14/2021.
51783Q AM 0	LAS VEGAS SANDS LLC TL B.			4	2FE	246,602	100.453	247,256	246,141	246,141		(386)			3.020	3.080	MON.	21	8,677	05/21/2015.	12/19/2020.
540424 AS 7	LOEWS CORP.			1	1FE	130,252	101.651	130,113	128,000	130,106		(145)			3.750	3.530	AO.	1,200	2,520	03/28/2016.	04/01/2026.
552662 AP 3	MCC IOWA LLC TL H.			2	3FE	246,161	100.469	246,699	245,547	245,838	5,347	(303)			3.250	3.220	FMAN.	709	8,809	04/15/2015.	01/29/2021.
55303K AC 7	MGM GROWTH PROPERTIES TL B.			2,7	4FE	74,251	101.071	75,235	74,438	74,251		1			3.520	3.640	MON.	7	1,984	04/25/2016.	04/25/2023.
559080 AK 2	MAGELLAN MIDSTREAM PARTN.			1	2FE	499,375	109.655	548,280	500,000	499,418		43			5.000	5.010	MS.	8,333	12,639	02/22/2016.	03/01/2026.
564759 PS 1	MANUF & TRADERS TRUST CO.			2	1FE	206,000	98.522	197,044	200,000	200,000					1.664	4.170	MON.	28	3,444	09/24/2013.	12/28/2020.
565849 AL 0	MARATHON OIL CORP.			1	3FE	498,855	96.973	484,865	500,000	484,865	(14,138)	98			3.850	3.870	JD.	1,604	19,250	06/01/2015.	06/01/2025.
579780 AH 0	MCCORMICK & CO.			1	1FE	1,081,450	104.985	1,049,850	1,000,000	1,040,743		(8,795)			3.900	2.880	JJ.	17,983	39,000	02/07/2012.	07/15/2021.
58063V AH 6	MCGRAW-HILL GLOBAL EDUCATION TL.			2	4FE	74,252	100.016	74,637	74,625	74,282		32			5.000	5.150	MON.	10	2,436	05/04/2016.	05/04/2022.
64072U AD 4	CSC HOLDINGS LLC TL B.			2	3FE	81,003	100.979	83,042	82,237	81,900		1,377			3.876	3.990	JAJO.	726	4,270	09/25/2015.	10/11/2024.
655044 AK 1	NOBLE ENERGY INC.			1	2FE	262,238	104.327	270,207	259,000	261,161		(850)			5.625	5.240	MN.	2,428	14,569	09/09/2015.	05/01/2021.
66989H AD 0	NOVARTIS CAPITAL CORP.			1	1FE	560,185	107.264	536,320	500,000	539,888		(11,555)			4.400	1.900	AO.	4,094	22,000	03/19/2015.	04/24/2020.
69834F AB 9	PANDA TEMPLE POWER II LLC TL B.			2	4FE	245,025	91.250	225,844	247,500	225,844	7,468	594			7.250	7.620	MJSD.	50	18,193	04/07/2015.	04/03/2019.
73020Q AD 7	PINNACLE ENTERTAINMENT INC TL B.			4	3FE	27,473	100.875	27,783	27,542	27,504		51			3.770	3.860	MON.	3	701	04/28/2016.	04/28/2023.
73179Y AE 7	POLYONE CORP TL B.			2	3FE	39,402	101.000	39,996	39,600	39,402		(3)			3.500	3.640	FMAN.	181	1,436	11/06/2015.	11/11/2022.
754907 AA 1	RAYONIER INC.			1	2FE	101,677	99.244	99,244	100,000	101,204		(206)			3.750	3.490	AO.	938	3,750	08/14/2014.	04/01/2022.
75875J AH 5	REGAL CINEMAS CORP TL B.			2	3FE	251,557	100.696	251,111	249,375	249,375		(2,188)			3.250	3.120	MON.	23	1,891	09/29/2016.	04/01/2022.
76009W AR 1	RENT-A-CENTER INC TL B.			2	3FE	215,278	95.000	204,514	215,278	204,514	2,153				4.000	3.960	MJSD.	24	8,356	06/15/2015.	03/19/2021.
816194 AT 1	SELECT MEDICAL CORP TL F.			2	3FE	48,633	101.333	50,287	49,625	48,742		117			6.000	6.500	JAJO.	720	1,742	03/03/2016.	03/03/2021.
829229 AP 8	SINCLAIR TELEVISION GROU TL B1.			2	3FE	245,327	100.000	246,250	246,250	245,652	1,032	329			3.520	3.640	MON.	24	8,738	09/16/2015.	07/30/2021.
84762N BG 5	SPECTRUM BRANDS INC TL B.			2	3FE	172,532	101.286	175,150	172,926	172,926	334	501			3.313	3.270	MJSD.	64	6,841	06/16/2015.	06/23/2022.
86853T AP 8	SUPERVALU INC TL.			2	3FE	89,653	100.670	89,804	89,207	89,653	1,678	(558)			5.500	5.170	MON.	14	5,029	05/22/2015.	03/21/2019.
88078F AZ 1	TEREX CORP.			2	3FE	248,106	99.667	247,899	248,728	247,899	(828)	623			3.748	3.790	MJSD.	26	3,634	07/28/2016.	08/13/2021.
883556 BE 1	THERMO FISHER SCIENTIFIC.			1	2FE	507,100	100.760	503,800	500,000	503,530		(1,642)			2.400	2.050	FA.	5,000	12,000	10/14/2014.	02/01/2019.
88723A AB 4	TIME INC TL DD B.			2	3FE	246,513	100.313	246,361	245,592	246,214	4,489	(191)			4.250	4.230	MON.	29	10,583	05/21/2015.	04/26/2021.
891906 AA 7	TOTAL SYSTEM SERVICES IN.			1	2FE	499,855	100.413	502,065	500,000	499,958		29			2.375	2.380	JD.	990	11,875	05/15/2013.	06/01/2018.
89604B AT 5	TRIBUNE MEDIA CO TL B.			2	3FE	168,814	100.725	169,614	168,393	168,799	3,094	96			3.770	3.760	MON.	18	6,402	06/08/2015.	12/27/2020.

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

1	2	Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
		3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification	Description	Code	Foreign	Bond CHAR	NAIC Designation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
90343T AN 3	US TELEPACIFIC CORP TL			2	4FE	246,613	99.771	244,520	245,081	244,520	12,145	(467)			6.000	5.900	JAJO..	2,533	15,016	05/29/2015.	11/25/2020.
92532Y AB 5	VERSUM MATERIALS INC TL B			2	3FE	49,626	101.000	50,374	49,875	49,875		250			3.498	3.620	MJSD.	5	338	09/21/2016.	09/29/2023.
931142 CU 5	WAL-MART STORES INC				1FE	1,108,900	105.709	1,057,090	1,000,000	1,050,119		(13,569)			3.625	2.130	JJ.....	17,420	36,250	06/28/2012.	07/08/2020.
931427 AH 1	WALGREENS BOOTS ALLIANCE			1	2FE	519,155	101.777	508,885	500,000	515,732		(1,781)			3.800	3.330	MN.....	2,269	19,000	01/12/2015.	11/18/2024.
95810D AF 8	WESTERN DIGITAL CORP TL B			2	2FE	96,515	101.531	101,023	99,500	96,515		680			4.520	5.190	MON...	25	4,375	03/30/2016.	04/29/2023.
97381H AM 9	WINDSTREAM SERVICES LLC TL B5			2	3FE	245,263	99.958	245,466	245,570	245,289	7,136	30			3.500	3.560	MON...	358	8,789	05/19/2015.	08/08/2019.
976656 CD 8	WISC ELEC POWER			1	1FE	1,032,870	102.084	1,020,840	1,000,000	1,017,118		(3,941)			2.950	2.540	MS.....	8,686	29,500	05/17/2012.	09/15/2021.
982526 AU 9	WM WRIGLEY JR CO			1	2FE	499,065	100.893	504,470	500,000	499,649		188			2.400	2.440	AO.....	2,333	12,000	10/16/2013.	10/21/2018.
983919 AG 6	XILINX INC			1	1FE	497,385	100.099	500,500	500,000	498,813		519			2.125	2.230	MS.....	3,128	10,625	03/05/2014.	03/15/2019.
98919M AD 7	ZAYO GROUP LLC TL B			2	3FE	223,084	101.014	225,911	223,643	223,084	3,475	29			3.750	3.810	MJSD.	23	8,535	05/01/2015.	05/06/2021.
98978V AG 8	ZOETIS INC			1	2FE	499,715	99.999	499,995	500,000	499,936		58			1.875	1.880	FA.....	3,906	9,375	01/16/2013.	02/01/2018.
G9368P AW 4	VIRGIN MEDIA BRISTOL LLC TL I			2	3FE	199,500	100.388	200,776	200,000	200,000		500			3.486	3.550	JAJO..	58		12/15/2016.	01/31/2025.
112585 AH 7	BROOKFIELD ASSET MAN INC		A	1	1FE	150,134	98.087	147,132	150,000	150,134					4.000	3.980	JJ.....	2,767		12/08/2016.	01/15/2025.
29250N AB 1	ENBRIDGE INC		A	1	2FE	111,350	101.027	101,027	100,000	100,897		(3,553)			5.600	1.970	AO.....	1,400	5,600	12/26/2013.	04/01/2017.
C5184A AF 8	LIONS GATE ENTERTAINMENT TL B		A	4	3FE	49,750	100.500	50,250	50,000	49,750					3.750	3.880	MON...	125	54	10/13/2016.	12/08/2023.
C6901L AD 9	1011778 BC ULC TL B2		A	2	4FE	245,721	100.813	247,409	245,414	245,437	2,579	(102)			3.750	3.760	MJSD.	26	9,331	05/29/2015.	12/10/2021.
C9413P AP 8	VALEANT PHARMACEUTICALS TL BE1		A	2	3FE	232,332	99.694	241,272	242,013	234,586		2,371			5.250	6.250	MON...	635	11,818	01/22/2016.	08/05/2020.
36160B AB 1	ENGIE		D	1	1FE	496,760	100.021	500,105	500,000	499,479		662			1.625	1.760	AO.....	1,828	8,125	10/02/2012.	10/10/2017.
404280 AK 5	HSBC HOLDINGS PLC		D		1FE	1,188,300	108.070	1,080,700	1,000,000	1,101,437		(22,252)			5.100	2.570	AO.....	12,183	51,000	12/05/2012.	04/05/2021.
65557C AL 7	NORDEA BANK AB		D		1FE	1,016,900	100.669	1,006,690	1,000,000	1,013,066		(3,834)			2.375	1.780	AO.....	5,740	11,875	04/21/2016.	04/04/2019.
72812N AB 2	PLAYA RESORTS HOLDING B.V. TL B		D	2	4FE	252,500	100.094	250,235	250,000	250,235	(2,265)				4.000	3.610	FMAN.			12/20/2016.	08/09/2019.
75625Q AA 7	RECKITT BENCKISER TSY		D	1	1FE	752,588	100.174	751,305	750,000	750,984		(556)			2.125	2.040	MS.....	4,427	15,938	01/13/2014.	09/21/2018.
874060 AB 2	TAKEDA PHARMACEUTICAL		D		1FE	1,008,210	100.087	1,000,880	1,000,000	1,000,398		(1,875)			1.625	1.430	MS.....	4,694	16,250	09/21/2012.	03/17/2017.
90261X HE 5	UBS AG STAMFORD CT		D		1FE	506,300	100.484	502,420	500,000	503,831		(1,409)			2.375	2.070	FA.....	4,519	11,875	03/19/2015.	08/14/2019.
91311Q AE 5	UNITED UTILITIES PLC		D	1	2FE	112,590	104.802	104,802	100,000	104,752		(2,179)			5.375	3.000	FA.....	2,240	5,375	03/27/2013.	02/01/2019.
92857W AS 9	VODAFONE GROUP PLC		D	1	2FE	148,378	107.762	144,401	134,000	146,610		(1,768)			5.450	1.500	JD.....	426	3,652	08/22/2016.	06/10/2019.
L29678 AF 3	ENDO LUXEMBOURG FINANCE TL B		D	2	3FE	98,753	100.429	99,425	99,000	99,000	1,196	250			3.812	3.890	MON...	10	3,764	06/24/2015.	09/26/2022.
L5137L AE 5	INTELSAT JACKSON HLDG TL B2		D	2	4FE	250,313	96.552	241,380	250,000	241,380	5,589	(102)			3.750	3.740	MJSD.	417	9,531	04/08/2015.	06/30/2019.
N0306W AF 2	AMAYA HOLDINGS BV TL		D	2	4FE	245,631	100.306	246,383	245,631	245,631	15,966				5.000	5.000	MJSD.	34	12,452	04/07/2015.	08/01/2021.
N5945L AP 0	NXP BV TL B		D	2	2FE	52,788	100.450	53,426	53,187	52,788		233			3.270	3.560	MON...	5	2,224	11/05/2015.	12/07/2020.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations						39,785,222	XXX	39,456,203	38,761,370	39,208,713	128,021	(141,024)	0	0	XXX	XXX	XXX	291,268	1,192,055	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																					
00253C HW 0	AAMES MORTGAGE TRUST 02 2 A2			4	1FM	371	100.685	373	371	371					5.000	4.330	MON...	2	18	12/19/2002.	03/25/2033.
22541Q 4C 3	CREDIT SUISSE FIRST BOSTON 03 29 6A1			4	1FM	62,330	101.782	63,681	62,566	62,379		108			5.000	4.960	MON...	261	3,128	01/31/2011.	11/25/2018.
79548K XP 8	SALOMON BROTHERS MORTGAGE 97 HUD2 AWAC			4	1FM	13,114	63.428	10,105	15,932	13,147		340				3.500	MON...			10/24/2002.	07/25/2024.
86358R XZ 5	STRUCTURED ASSET SECURITIES 02 AL1 A3			4	1AM	7,842	98.906	8,827	8,924	7,945		320			3.450	7.320	MON...	26	308	04/24/2002.	02/25/2032.
86359A ME 0	STRUCTURED ASSET SECURITIES 03 AL1 A			4	1AM	38,752	99.466	40,230	40,446	38,910					3.356	4.310	MON...	113	1,358	02/06/2003.	04/25/2031.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities						122,409	XXX	123,216	128,239	122,752	0	768	0	0	XXX	XXX	XXX	402	4,812	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																					
03063N AA 5	AMERICOLD LLC TRUST 10 ARTA A1			4	1FM	468,717	101.725	476,802	468,717	468,717					3.847	3.840	MON...	1,002	18,033	12/09/2010.	01/14/2029.
12624P AE 5	COMM MORTGAGE TRUST 12 CR3 A3			4	1FM	1,803,936	101.369	1,773,958	1,750,000	1,781,863		(5,671)			2.822	2.440	MON...	4,115	49,385	12/07/2012.	10/15/2045.
17324D AQ 7	CITIGROUP COMMERCIAL MORT 15 P1 A1			4	1FM	385,056	99.539	383,284	385,059	385,056		1			1.648	1.620	MON...	529	6,346	08/06/2015.	09/15/2048.
23305X AS 0	DBUBS MORTGAGE TRUST 11 LC2A A1FL			4	1FM	543,167	100.639	546,638	543,167	543,167					2.115	2.140	MON...	665	10,083	06/17/2011.	07/12/2044.

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
36249K AA 8	GS MORTGAGE SECURITIES TRUST 10 C1 A1			4	1FM	411,849	101.851	407,262	399,860	404,100		(2,645)			3.679	2.960	MON	1,226	14,711	08/04/2010.	08/10/2043.
46639E AE 1	JP MORGAN CHASE COMMERCIAL 12 LC9 A5			4	1FM	1,514,763	100.377	1,505,655	1,500,000	1,507,894		(1,504)			2.840	2.720	MON	3,550	42,600	08/31/2015.	12/15/2047.
92903P AA 7	VORNADO DP LLC 10 VNO A1			4	1FM	633,480	101.116	640,550	633,480	633,480		(90)			2.969	2.960	MON	1,097	18,812	08/10/2010.	09/13/2028.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities						5,760,968	XXX	5,734,149	5,680,283	5,724,277	0	(9,909)	0	0	XXX	XXX	XXX	12,184	159,970	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																					
01448U AF 8	ALESCO PREFERRED FUNDING LTD 6A PPNH			4	1FE	15,805	35.118	28,258	80,465	15,805						11.400	MJSD			03/11/2005.	03/23/2035.
01449A AD 6	ALESCO PREFERRED FUNDING LTD 7A PPN1			4	1AM	91,726	49.604	173,931	350,636	91,726							MJSD			04/05/2005.	07/23/2035.
053635 AA 6	AVERY POINT CLO LTD 13 2A A			4	1FE	1,985,716	99.465	1,989,300	2,000,000	1,996,572		3,317			2.133	2.240	JAJO	8,402	33,788	08/07/2013.	07/17/2025.
12549C AA 4	CIFC FUNDING LTD 13 3A A1A			4	1FE	2,995,860	99.763	2,992,890	3,000,000	3,002,207		2,207			2.211	2.200	JAJO	12,718	57,718	08/02/2013.	10/24/2025.
12618S AD 9	CNH EQUIPMENT TRUST 13 D A4			4	1FE	499,888	100.025	500,125	500,000	499,967		18			1.370	1.370	MON	304	6,850	11/14/2013.	10/15/2020.
14041N DX 6	CAPITAL ONE MULTI-ASSET 07 A7 A7			4	1FE	521,912	103.194	464,373	450,000	463,796		(19,325)			5.750	1.380	MON	1,150	25,875	12/10/2013.	07/15/2020.
14313Y AD 0	CARMAX AUTO OWNER TRUST 16 1 A4			4	1FE	749,956	99.635	747,263	750,000	749,965		9			1.880	1.880	MON	627	12,220	01/26/2016.	06/15/2021.
17290H AA 3	CITI HELD FOR ASSET ISSUANCE 15 PM3 A			4	1FE	159,139	100.183	159,456	159,164	159,152		(153)			2.560	2.580	MON	181	4,041	12/10/2015.	05/16/2022.
17324U AA 4	CITI HELD FOR ASSET ISSUANCE 16 PM1 A			4	1FE	277,555	101.702	282,558	277,829	277,621		(87)			4.650	4.750	MON	574	9,151	03/24/2016.	04/15/2025.
19626N AE 3	COLONY STARWOOD HOMES 16-2A C			4	1FE	1,000,000	100.459	1,004,590	1,000,000	1,000,000					2.886	2.920	MON	1,203	3,277	10/20/2016.	12/17/2033.
210717 AA 2	CONSUMERS SECURITIZATION FUND 14 A A1			4	1FE	298,696	99.265	296,506	298,702	298,702					1.334	1.330	MN	664	3,985	07/14/2014.	11/01/2020.
210717 AB 0	CONSUMERS SECURITIZATION FUND 14 A A2			4	1FE	499,990	102.174	510,870	500,000	500,000					2.962	2.960	MN	2,468	14,810	07/14/2014.	11/01/2025.
28415P AA 2	ELARA HGV TIMESHARE ISSUER 16-A A			4	1FE	440,397	99.844	439,717	440,404	440,399		(101)			2.730	2.730	MON	200	5,878	06/22/2016.	04/25/2028.
28415P AB 0	ELARA HGV TIMESHARE ISSUER 16-A B			4	2AM	440,347	100.195	441,263	440,404	440,349		(110)			3.220	3.220	MON	236	6,933	06/22/2016.	04/25/2028.
34528Q EN 0	FORD CREDIT FLOORPLAN MASTER 16 1 A1			4	1FE	1,249,655	99.739	1,246,750	1,250,000	1,249,754		98			1.760	1.760	MON	978	18,211	02/09/2016.	02/15/2021.
348663 AC 9	FORT SHERIDAN ABS CDO LTD 05 1A PPN2			4	1FE	54,719	40.820	97,831	239,662	54,719						8.270	FMAN			03/17/2005.	11/05/2041.
36320C AA 8	GALAXY CLO LTD 13 16A A1			4	1FE	1,486,875	99.547	1,493,205	1,500,000	1,495,974		3,255			2.211	2.350	FMAN	4,238	29,066	07/08/2015.	11/16/2025.
36320T AA 1	GALAXY CLO LTD 16-22A A1			4	1FE	500,000	100.180	500,902	500,000	500,000					2.603	2.630	JAJO	5,310		06/13/2016.	07/16/2028.
36320T AG 8	GALAXY CLO LTD 16-22A A2			4	1FE	500,000	97.115	485,575	500,000	500,000					2.800	2.790	JAJO	6,494		06/13/2016.	07/16/2028.
38137D AA 5	GOLDENTREE LOAN OPPORTUNITIES 13 7A A			4	1FE	1,980,200	99.531	1,990,620	2,000,000	1,992,331		6,156			2.031	2.260	JAJO	7,676	34,942	06/09/2015.	04/25/2025.
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 16-2 A			4	1FE	489,241	98.393	485,107	493,030	489,478		282			1.886	2.110	MON	387	2,190	08/25/2016.	10/17/2033.
50543L AA 0	LABRADOR AVIATION FINANCE LTD 16-1A A1			4	1FE	980,597	98.999	989,999	1,000,000	980,736		139			4.300	4.700	MON	1,911		12/08/2016.	01/15/2042.
55818H AU 2	MADISON PARK FUNDING LTD 12-10A AR			4	1FE	500,000	99.854	499,270	500,000	500,000					2.327	2.350	JAJO	2,134		10/21/2016.	01/20/2029.
57165L AA 2	MARRIOTT VACATION CLUB OWNER 10 1A A			4	1FE	169,827	100.654	170,958	169,845	169,835		(115)			3.540	3.540	MON	184	6,013	11/05/2010.	10/20/2032.
59549P AA 6	MID-STATE TR 4 A			4	1FE	3,262	102.075	3,149	3,085	3,117	14	(45)			8.330	6.920	JAJO	64	257	03/19/2002.	04/01/2030.
65478T AD 4	NISSAN AUTO LEASE TRUST 15 B A3			4	1FE	500,000	100.211	501,055	500,000	500,000					1.540	1.540	MON	342	7,700	11/04/2015.	04/16/2018.
65478U AE 9	NISSAN AUTO RECEIVABLES OWNER 16 A A4			4	1FE	499,877	99.405	497,025	500,000	499,902		25			1.590	1.590	MON	353	6,735	02/02/2016.	07/15/2022.
68268F AA 8	ONEMAIN FINANCIAL ISSUANCE TR 16 2A A			4	1FE	499,914	101.949	509,750	500,000	499,942		28			4.100	4.100	MON	740	15,090	03/16/2016.	03/20/2028.
68268L AA 5	ONEMAIN FINANCIAL ISSUANCE TR 15 3A A			4	1FE	499,913	100.838	504,190	500,000	499,934		14			3.630	3.630	MON	655	18,150	09/24/2015.	11/20/2028.
82652X AA 4	SIERRA RECEIVABLES FUNDING CO 16 1A A			4	1FE	315,055	100.975	318,188	315,112	315,055		(212)			3.080	3.080	MON	297	7,225	03/15/2016.	03/21/2033.
82652Y AA 2	SIERRA RECEIVABLES FUNDING CO 16-3A A			4	1FE	915,061	98.324	899,894	915,225	915,061		(90)			2.430	2.430	MON	680	3,892	10/12/2016.	10/20/2033.
87330L AG 6	TABERNA PREFERRED FUNDING LTD 05 1A PPN2			4	1AM	67,260	37.440	114,967	307,064	67,260						11.140	JAJO			03/08/2005.	07/05/2035.
89237K AE 3	TOYOTA AUTO RECEIVABLES OWNER 16 A A4			4	1FE	1,999,967	99.163	1,983,260	2,000,000	1,999,975		8			1.470	1.470	MON	1,307	23,112	02/23/2016.	09/15/2021.
92347X AA 4	VERIZON OWNER TRUST 16-1A A			4	1FE	999,832	99.304	993,040	1,000,000	999,862		31			1.420	1.420	MON	434	5,917	07/12/2016.	01/20/2021.
92867P AD 5	VOLKSWAGEN AUTO LOAN ENHANCED 13 2 A4			4	1FE	1,499,736	99.880	1,498,215	1,500,000	1,499,941		48			1.160	1.160	MON	532	17,400	11/06/2013.	03/20/2020.
98160Q AE 2	WORLD OMNI AUTO RECEIVABLES TR 14 B A4			4	1FE	502,148	100.087	500,440	500,000	502,056		(92)			1.680	1.500	MON	373	700	11/16/2016.	12/15/2020.
01448P AJ 1	ALESCO PREFERRED FUNDING III B		D	4	1Z	9,272	23.620	15,364	65,044	9,272						11.310	JAJO			04/19/2004.	04/25/2034.

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
01448U AB 7	ALESCO PREFERRED FUNDING LTD VI		D	4	1AM	34,938	40.151	59,719	148,732	34,938						11.500	MJSD.			12/08/2004.	12/23/2034.
26827E AC 9	ECAF LTD 15 1A A2		D	4	1FE	495,586	101.437	502,710	495,586	495,586					4.947	4.940	MON.	1,090	24,517	06/15/2015.	06/15/2040.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities						26,729,922	XXX	26,892,283	27,649,989	26,710,989	14	(4,695)	0	0	XXX	XXX	XXX	64,906	405,643	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated)						72,398,521	XXX	72,205,851	72,219,881	71,766,731	128,035	(154,860)	0	0	XXX	XXX	XXX	368,760	1,762,480	XXX	XXX
Hybrid Securities - Issuer Obligations																					
369604 BM 4	GENERAL ELECTRIC CO.			2	1FE	308,000	94.250	290,290	308,000	308,000					4.000	4.000	JD.	548	12,320	12/03/2015.	12/29/2049.
46625H HA 1	JPMORGAN CHASE & CO.			2	2FE	277,813	103.550	258,875	250,000	259,182		(6,521)			7.900	5.000	AO.	3,347	19,750	12/26/2013.	12/29/2049.
842400 FU 2	SOUTHERN CAL EDISON			2	2FE	218,250	110.875	221,750	200,000	211,021		(1,861)			6.250	5.000	FA.	5,208	12,500	10/11/2012.	08/29/2049.
949746 PM 7	WELLS FARGO & COMPANY			2	2FE	290,000	104.500	261,250	250,000	260,594		(8,391)			7.980	4.330	MS.	5,874	19,950	04/10/2013.	03/29/2049.
4299999. Hybrid Securities - Issuer Obligations						1,094,063	XXX	1,032,165	1,008,000	1,038,797	0	(16,773)	0	0	XXX	XXX	XXX	14,977	64,520	XXX	XXX
4899999. Total - Hybrid Securities						1,094,063	XXX	1,032,165	1,008,000	1,038,797	0	(16,773)	0	0	XXX	XXX	XXX	14,977	64,520	XXX	XXX
SVO Identified Funds - Bond Mutual Funds as Identified by the SVO																					
464288 28 1	ISHARES JP MORGAN EM BOND FD				4	131,080		132,815		131,080	3,615						N/A.		6,417	08/10/2011.	
464288 58 8	ISHARES BARCLAYS MBS BOND FD				1	543,462		531,700		543,462							N/A.		13,725	02/05/2013.	
72201R 78 3	PIMCO 0-5 YEAR H/Y CORP BOND				4	199,500		199,720		199,500	16,260						N/A.	900	10,173	06/26/2012.	
5999999. SVO Identified Funds - Bond Mutual Funds as Identified by the SVO						874,042	XXX	864,235	0	874,042	19,875	0	0	0	XXX	XXX	XXX	900	30,315	XXX	XXX
6099999. Total - SVO Identified Funds						874,042	XXX	864,235	0	874,042	19,875	0	0	0	XXX	XXX	XXX	900	30,315	XXX	XXX
Totals																					
7799999. Total - Issuer Obligations						137,618,094	XXX	135,416,306	125,064,370	133,666,333	128,021	(1,326,810)	0	0	XXX	XXX	XXX	1,406,375	4,889,035	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities						38,797,102	XXX	38,221,608	37,353,133	38,602,684	0	(291,376)	0	0	XXX	XXX	XXX	102,745	1,103,519	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities						5,760,968	XXX	5,734,149	5,680,283	5,724,277	0	(9,909)	0	0	XXX	XXX	XXX	12,184	159,970	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities						26,729,922	XXX	26,892,283	27,649,989	26,710,989	14	(4,695)	0	0	XXX	XXX	XXX	64,906	405,643	XXX	XXX
8199999. Total - SVO Identified Funds						874,042	XXX	864,235	0	874,042	19,875	0	0	0	XXX	XXX	XXX	900	30,315	XXX	XXX
8399999. Grand Total - Bonds						209,780,128	XXX	207,128,581	195,747,775	205,578,325	147,910	(1,632,790)	0	0	XXX	XXX	XXX	1,587,110	6,588,482	XXX	XXX

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	7	8	Fair Value		11	Dividends			Change in Book/Adjusted Carrying Value					20	21
		3	4					9	10		12	13	14	15	16	17	18	19		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Par Value per Share	Rate per Share	Book/Adjusting Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (15+16-17)	Total Foreign Exchange Change in B./A.C.V.	NAIC Designation	Date Acquired
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																				
857477 60 8	STATE STREET CORP 5.900%			7,000.000	25.00		181,090	25.870	181,090	181,322		7,374		(8,647)			(8,647)		P2LFE	12/27/2016.
902973 83 3	US BANCORP 6.5%			8,000.000	25.00		226,320	28.290	226,320	207,591	3,250	13,000		(3,440)			(3,440)		P2LFE	12/26/2013.
949746 46 5	WELLS FARGO & COMPANY 6.625%			10,000.000	25.00		271,000	27.100	271,000	278,739		16,562		(16,300)			(16,300)		P2LFE	09/19/2014.
8499999. Total - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)							678,410	XXX	678,410	667,652	3,250	36,936	0	(28,387)	0	0	(28,387)	0	XXX	XXX
8999999. Total - Preferred Stocks							678,410	XXX	678,410	667,652	3,250	36,936	0	(28,387)	0	0	(28,387)	0	XXX	XXX

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																	
018581 10 8	ALLIANCE DATA SYSTEMS CORP.			864.000	197,424	228.500	197,424	164,090		449		33,334		33,334		L	10/12/2016.
031162 10 0	AMGEN INC.			469.000	68,572	146.210	68,572	65,584		469		2,989		2,989		L	11/07/2016.
037833 10 0	APPLE INC.			976.000	113,040	115.820	113,040	79,011		2,176		10,307		10,307		L	05/13/2014.
038222 10 5	APPLIED MATERIALS INC.			2,152.000	69,445	32.270	69,445	68,759				686		686		L	12/07/2016.
166764 10 0	CHEVRON CORP.			14,400.000	1,694,880	117.700	1,694,880	1,244,456		61,776		399,456		399,456		L	07/18/2014.
172755 10 0	CIRRUS LOGIC INC.			3,179.000	179,741	56.540	179,741	84,470				95,271		95,271		L	01/07/2016.
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION CORP.			3,351.000	187,757	56.030	187,757	160,328				27,429	25,130	2,299		L	10/12/2016.
20825C 10 4	CONOCOPHILLIPS.			20,800.000	1,042,912	50.140	1,042,912	837,616		20,800		205,296	133,536	71,760		L	07/18/2014.
23918K 10 8	DAVITA INC.			1,024.000	65,741	64.200	65,741	65,454				287		287		L	09/14/2016.
256746 10 8	DOLLAR TREE INC.			822.000	63,442	77.180	63,442	63,442					596	(596)		L	10/12/2016.
30231G 10 2	EXXON MOBIL CORP.			18,206.000	1,643,274	90.260	1,643,274	1,404,222		52,568		218,172		218,172		L	09/13/2016.
31337# 10 5	FEDERAL HOME LOAN BANK OF CINCINNATI.			6,895.000	689,500	100.000	689,500	689,500		34,551				0		A	01/03/2011.
31422T 10 1	FEDERATED NATIONAL HOLDING C.			6,312.000	117,971	18.690	117,971	116,900		505		1,071	115	956		L	08/08/2016.
37253A 10 3	GENTHERM INC.			3,546.000	120,032	33.850	120,032	111,415				8,617	2,503	6,114		L	08/04/2016.
410345 10 2	HANESBRANDS INC.			2,976.000	64,192	21.570	64,192	64,192					1,956	(1,956)		L	12/07/2016.
42210P 10 2	HEADWATERS INC.			6,105.000	143,590	23.520	143,590	103,297				40,293	8,350	31,943		L	05/05/2016.
45826H 10 9	INTEGER HOLDINGS CORP.			4,679.000	137,797	29.450	137,797	101,488				36,309	8,928	27,381		L	08/08/2016.
46269C 10 2	IRIDIUM COMMUNICATIONS INC.			15,852.000	152,179	9.600	152,179	114,416				37,763		37,763		L	09/14/2016.
505336 10 7	LA-Z-BOY INC.			4,498.000	139,663	31.050	139,663	110,471		495		29,192	4,875	24,317		L	09/14/2016.
56585A 10 2	MARATHON PETROLEUM CORP.			3,181.000	160,163	50.350	160,163	101,462		4,326		58,701		58,701		L	02/10/2016.
60871R 20 9	MOLSON COORS BREWING CO CL B.			1,774.000	172,628	97.310	172,628	172,074		435		554	6,307	(5,753)		L	12/07/2016.
68268W 10 3	ONEMAIN HOLDINGS INC.			5,010.000	110,921	22.140	110,921	100,716				10,206		10,206		L	02/12/2016.
703395 10 3	PATTERSON COMPANIES INC.			1,692.000	69,423	41.030	69,423	69,109				314	6,103	(5,789)		L	12/07/2016.
709102 10 7	PENN REAL ESTATE INVEST TST.			2,696.000	51,116	18.960	51,116	51,116					1,932	(1,932)		L	12/07/2016.
718546 10 4	PHILLIPS 66.			14,250.000	1,231,343	86.410	1,231,343	839,718		34,913		65,692		65,692		L	07/18/2014.
832696 40 5	J.M. SMUCKER COMPANY.			480.000	61,469	128.060	61,469	61,469		360			4,215	(4,215)		L	09/14/2016.
852857 20 0	STAMPSCOM INC.			1,112.000	127,491	114.650	127,491	90,875				36,615		36,615		L	08/08/2016.
857477 10 3	STATE STREET CORP.			975.000	75,777	77.720	75,777	50,761	371	371		25,016		25,016		L	07/07/2016.
87157D 10 9	SYNAPTICS INC.			2,094.000	112,197	53.580	112,197	112,197				(19,333)	20,746	(40,079)		L	08/04/2016.
88023U 10 1	TEMPUR-PEDIC INTERNATIONAL INC.			2,274.000	155,269	68.280	155,269	117,275				37,994		37,994		L	10/14/2016.
93964W 10 8	WASHINGTON PRIME GROUP INC.			11,529.000	120,017	10.410	120,017	112,780		2,882		7,237		7,237		L	11/09/2016.
983793 10 0	XPO LOGISTICS INC.			3,233.000	139,536	43.160	139,536	88,099				51,437		51,437		L	12/04/2015.
98956P 10 2	ZIMMER BIOMET HOLDINGS INC.			617.000	63,674	103.200	63,674	63,674	148				547	(547)		L	11/07/2016.
22163N 10 6	COTT CORPORATION.			5,524.000	62,587	11.330	62,587	58,438				4,149		4,149		L	12/07/2016.
375916 10 3	GILDAN ACTIVEWEAR INC.			4,353.000	110,436	25.370	110,436	110,089		340		347		347		L	11/09/2016.
91911K 10 2	VALEANT PHARMACEUTICALS INTE.			5,896.000	85,610	14.520	85,610	85,610					131,372	(131,372)		L	11/07/2016.
03524A 10 8	ANHEUSER-BUSCH INBEV SPN ADR.		C	1,112.000	117,249	105.440	117,249	116,391				858		858		L	12/07/2016.
22943F 10 0	CTRIPCOM INTERNATIONAL-ADR.		C	2,547.000	101,880	40.000	101,880	101,880					8,714	(8,714)		L	11/08/2016.
G30401 10 6	ENDO INTERNATIONAL PLC.		C	10,260.000	168,982	16.470	168,982	159,096				3,659	148,176	(144,517)		L	11/08/2016.
G37585 10 9	GASLOG LTD.		C	10,306.000	165,927	16.100	165,927	79,691		5,771		86,236		86,236		L	02/10/2016.
G4617B 10 5	HORIZON PHARMA PLC.		C	5,761.000	93,213	16.180	93,213	83,658				(31,628)		(31,628)		L	10/20/2015.
G491BT 10 8	INVESCO LTD.		C	3,894.000	118,144	30.340	118,144	110,971		1,090		7,173		7,173		L	11/08/2016.

SCHEDULE D - PART 2 - SECTION 2

Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18
		3	4			7	8		10	11	12	13	14	15	16		
CUSIP Identification	Description	Code	Foreign	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired
G50871 10 5	JAZZ PHARMACEUTICALS PLC		C	1,059.000	115,463	109.030	115,463	115,463					4,049	(4,049)		L	11/09/2016.
G5960L 10 3	MEDTRONIC PLC		C	943.000	67,170	71.230	67,170	67,170	405				74	(74)		L	12/07/2016.
N6596X 10 9	NXP SEMICONDUCTORS NV		C	1,161.000	113,790	98.010	113,790	89,995				23,794		23,794		L	07/07/2016.
9099999. Total - Common Stocks - Industrial and Miscellaneous (Unaffiliated)					10,862,627	XXX	10,862,627	8,858,888	924	224,277	0	1,515,493	518,224	997,269	0	XXX	XXX
Common Stocks - Mutual Funds																	
091936 73 2	BLACKROCK GL L/S CREDIT-INS			78,770.618	797,159	10.120	797,159	772,740				102,654	75,084	27,570		L	12/22/2014.
09256H 28 6	BLACKROCK STRAT INC OPP-INS			82,011.411	806,172	9.830	806,172	797,151		23,460		44,449	39,528	4,921		L	12/28/2015.
19248A 10 9	COHEN & STEERS INFRASTRUCTURE FUND			6,499.000	125,821	19.360	125,821	123,936	2,808	10,411		1,820		1,820		L	05/13/2014.
277923 72 8	EATON VANCE GLOBAL MACRO-I			31,664.141	286,244	9.040	286,244	284,661		11,513		28,498	28,814	(316)		L	05/15/2013.
464287 16 8	ISHARES DJ SELECT DIVIDEND INDEX			112,646.000	9,977,056	88.570	9,977,056	8,204,368		303,610		1,515,153		1,515,153		L	01/07/2016.
464287 40 8	ISHARES S&P 500/BARRA VALUE INDEX FUND			36,195.000	3,669,449	101.380	3,669,449	2,168,098		82,752		465,106		465,106		L	04/25/2011.
464287 66 3	ISHARES CORE US VALUE			76,185.000	3,743,350	49.135	3,743,350	2,177,494		81,665		508,281		508,281		L	04/25/2011.
486606 10 6	KAYNE ANDERSON MLP INVESTMEN			9,000.000	176,220	19.580	176,220	130,860				40,410		40,410		L	12/26/2012.
67074U 10 3	NUVEEN ENERGY MLP TOTAL RETURN			16,413.000	222,232	13.540	222,232	151,973		22,125		40,048		40,048		L	12/19/2013.
72201R 20 5	PIMCO 1-5 YEAR US TIPS IN FD			2,000.000	104,940	52.470	104,940	102,540		680		2,280		2,280		L	12/31/2009.
76882K 70 2	RIVERPARK SHORT TERM H/Y-INS			65,565.270	641,228	9.780	641,228	639,917	1,042	18,417		20,111	16,833	3,278		L	02/21/2014.
78462F 10 3	SPDR S&P 500 ETF TRUST			64,373.000	14,389,297	223.530	14,389,297	11,271,756	85,547	255,470		1,307,002		1,307,002		L	06/27/2016.
921908 84 4	VANGUARD DIVIDEND APPREC ETF			31,000.000	2,640,580	85.180	2,640,580	2,509,304		43,896		131,276		131,276		L	04/25/2016.
9299999. Total - Common Stocks - Mutual Funds					37,579,748	XXX	37,579,748	29,334,798	89,397	853,999	0	4,207,088	160,259	4,046,829	0	XXX	XXX
9799999. Total - Common Stock					48,442,375	XXX	48,442,375	38,193,686	90,321	1,078,276	0	5,722,581	678,483	5,044,098	0	XXX	XXX
9899999. Total Common and Preferred Stock					49,120,785	XXX	49,120,785	38,861,338	93,571	1,115,212	0	5,694,194	678,483	5,015,711	0	XXX	XXX

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

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Government								
36179R 7J 2	GOVERNMENT NATL MTG ASSOC II #MA3597		04/22/2016	SUNTRUST CAPITAL MARKETS		1,580,738	1,496,557	3,201
36179R XD 6	GOVERNMENT NATL MTG ASSOC II #MA3376		01/12/2016	AMHERST SECURITIES GROUP INC.		2,100,000	2,000,000	3,889
36179S B8 9	GOVERNMENT NATL MTG ASSOC II #MA3663		05/24/2016	CANTOR FITZGERALD LLC		526,756	498,778	970
36179S JS 7	GOVERNMENT NATL MTG ASSOC II #MA3873		08/17/2016	CANTOR FITZGERALD LLC		2,086,913	1,995,107	3,325
912828 N8 9	UNITED STATES TREASURY NOTE		05/06/2016	MERRILL LYNCH		110,932	110,000	411
912828 U4 0	UNITED STATES TREASURY NOTE		12/22/2016	NOMURA SECURITIES INTL		2,988,877	3,000,000	1,896
0599999.	Total - Bonds - U.S. Government					9,394,216	9,100,442	13,692
Bonds - U.S. States, Territories and Possessions								
594610 3M 7	MICHIGAN ST		05/18/2016	MERRILL LYNCH		113,186	100,000	336
882722 JY 8	TEXAS ST		08/08/2016	MERRILL LYNCH		112,858	100,000	1,926
1799999.	Total - Bonds - U.S. States, Territories & Possessions					226,044	200,000	2,262
Bonds - U.S. Political Subdivisions of States								
108151 U3 3	BRIDGEPORT CT		03/28/2016	MERRILL LYNCH		136,300	125,000	261
195864 QU 0	COLONIAL PA SCH DIST		12/07/2016	RBC DAIN RAUSCHER INCORPORATED		541,185	500,000	
235219 KG 6	DALLAS TX		12/08/2016	MERRILL LYNCH		290,790	250,000	4,097
2499999.	Total - Bonds - U.S. Political Subdivisions of States					968,275	875,000	4,358
Bonds - U.S. Special Revenue and Special Assessment								
20774Y J8 1	CONNECTICUT ST HLTH & EDUCTNLF		06/22/2016	BARCLAYS CAPITAL		500,000	500,000	
235036 C6 5	DALLAS-FORT WORTH TX INTERNATI		09/15/2016	MERRILL LYNCH		230,240	200,000	3,861
3133EF RH 2	FEDERAL FARM CREDIT BANK		05/18/2016	MERRILL LYNCH		200,070	200,000	1,258
3133EG BV 6	FEDERAL FARM CREDIT BANK		07/18/2016	MERRILL LYNCH		200,160	200,000	289
3133EG CZ 6	FEDERAL FARM CREDIT BANK		10/07/2016	MERRILL LYNCH		195,361	195,000	880
3134G9 VW 4	FREDDIE MAC		06/21/2016	MERRILL LYNCH		160,024	160,000	
3138YW KA 4	FEDERAL NATIONAL MTG ASSOC #AZ4788		01/26/2016	WELLS FARGO FINANCIAL		2,118,901	1,982,598	2,203
31418B 5D 4	FEDERAL NATIONAL MTG ASSOC #MA2643		05/10/2016	SUNTRUST CAPITAL MARKETS		3,646,563	3,500,000	3,208
34157T CX 2	FLORIDA ST BRD OF GOVERNORS UN		12/06/2016	HUTCHINSON SHOCKLEY		522,085	500,000	
576049 W4 8	MASSACHUSETTS ST WTR RESOURCES		12/05/2016	RBC DAIN RAUSCHER INCORPORATED		608,590	500,000	9,260
59324P BL 2	MIAMI BEACH FL STORMWTR REVENU		05/24/2016	MERRILL LYNCH		113,567	100,000	1,045
812643 EC 4	SEATTLE WA MUNI LIGHT & PWR RE		03/28/2016	MERRILL LYNCH		285,988	250,000	2,083
812643 PC 2	SEATTLE WA MUNI LIGHT & PWR RE		04/26/2016	MERRILL LYNCH		40,049	35,000	428
812643 PG 3	SEATTLE WA MUNI LIGHT & PWR RE		04/26/2016	MERRILL LYNCH		188,805	165,000	2,017
837152 UF 2	SOUTH CAROLINA ST TRANSPRTN IN		12/07/2016	JEFFERIES & COMPANY INC		515,715	500,000	3,944
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					9,526,118	8,987,598	30,476
Bonds - Industrial and Miscellaneous								
00206R DC 3	AT&T INC		05/24/2016	MERRILL LYNCH		214,103	200,000	1,384
00287Y AX 7	ABBVIE INC		12/27/2016	MERRILL LYNCH		193,450	200,000	728
01449H AK 5	ALERE INC TL B		05/16/2016	GOLDMAN SACHS		249,688	250,000	
02154U AD 5	ALTICE US FINANCE I CORP		11/18/2016	JP MORGAN SECURITIES INC		251,875	250,000	
02474R AC 7	AMERICAN BUILDERS & CONTRACTO TL B		09/23/2016	DEUTSCHE BANK		50,000	50,000	
06406F AD 5	BANK OF NY MELLON CORP		08/09/2016	GOLDMAN SACHS		998,260	1,000,000	
07330N AL 9	BRANCH BANKING & TRUST		05/05/2016	DEUTSCHE BANK		499,545	500,000	
10330J AT 5	BOYD GAMING CORP TL B2		09/19/2016	BANK OF AMERICA		252,500	250,000	
12189L AH 4	BURLINGTN NORTH SANTA FE		07/19/2016	JEFFERIES & COMPANY INC		533,070	500,000	5,380
14313Y AD 0	CARMAX AUTO OWNER TRUST 16 1 A4		01/26/2016	BARCLAYS CAPITAL		749,956	750,000	
172967 FT 3	CITIGROUP INC		02/24/2016	CITIGROUP GLOBAL MARKETS		538,430	500,000	2,813
172967 GK 1	CITIGROUP INC		04/19/2016	MERRILL LYNCH		153,015	146,000	1,347

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
17324U AA 4	CITI HELD FOR ASSET ISSUANCE 16 PM1 A		03/24/2016	CITIGROUP GLOBAL MARKETS		499,506	500,000	
19626N AE 3	COLONY STARWOOD HOMES 16-2A C		10/20/2016	JP MORGAN SECURITIES INC		1,000,000	1,000,000	
224044 CG 0	COX COMMUNICATIONS INC		09/08/2016	WELLS FARGO FINANCIAL		748,733	750,000	
23726R AH 8	DARLING INTERNATIONAL INC TL B		06/22/2016	JP MORGAN SECURITIES INC		251,250	250,000	
24702N AL 4	DELL INTERNATIONAL TL B		09/08/2016	CREDIT SUISSE FIRST BOSTON		250,813	250,000	
25365E AK 1	DIEBOLD INC TL B		04/05/2016	JP MORGAN SECURITIES INC		64,350	65,000	
25389N AM 9	DIGITALGLOBE INC TL B		12/20/2016	BARCLAYS CAPITAL		49,875	50,000	
278062 AC 8	EATON CORP		03/28/2016	MERRILL LYNCH		248,533	250,000	2,845
278865 AQ 3	ECOLAB INC		03/17/2016	MERRILL LYNCH		250,365	250,000	753
28415P AA 2	ELARA HGV TIMESHARE ISSUER 16-A A		06/22/2016	DEUTSCHE BANK		499,992	500,000	
28415P AB 0	ELARA HGV TIMESHARE ISSUER 16-A B		06/22/2016	DEUTSCHE BANK		499,935	500,000	
29089C AD 8	EMERALD PERFORMANCE MATE TL		07/13/2016	CREDIT SUISSE FIRST BOSTON		250,625	250,000	
34528Q EN 0	FORD CREDIT FLOORPLAN MASTER 16 1 A1		02/09/2016	BARCLAYS CAPITAL		1,249,655	1,250,000	
345370 BN 9	FORD MOTOR COMPANY		04/19/2016	MERRILL LYNCH		245,286	200,000	6,215
36249Y AJ 9	GTCR VALOR COS INC (CISION) TL B		05/17/2016	DEUTSCHE BANK		192,000	200,000	
36320T AA 1	GALAXY CLO LTD 16-22A A1		06/13/2016	GOLDMAN SACHS		500,000	500,000	
36320T AG 8	GALAXY CLO LTD 16-22A A2		06/13/2016	GOLDMAN SACHS		500,000	500,000	
36966R 7A 8	GENERAL ELECTRIC CO		12/27/2016	MERRILL LYNCH		152,456	137,000	3,140
38141G VT 8	GOLDMAN SACHS GROUP INC		04/20/2016	GOLDMAN SACHS		498,610	500,000	
42804V AS 0	HERTZ CORP/THE TL B		06/30/2016	BARCLAYS CAPITAL		99,750	100,000	
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 16-2 A		08/25/2016	CITIGROUP GLOBAL MARKETS		496,158	500,000	
460146 CJ 0	INTERNATIONAL PAPER CO		02/01/2016	MERRILL LYNCH		97,168	100,000	497
46625H JJ 0	JPMORGAN CHASE & CO		11/29/2016	MERRILL LYNCH		150,723	150,000	436
46625H QJ 2	JPMORGAN CHASE & CO		02/25/2016	JP MORGAN SECURITIES INC		499,625	500,000	
50419M AB 7	LA QUINTA INTERMEDIATE TL B		01/26/2016	JP MORGAN SECURITIES INC		241,875	250,000	
50543L AA 0	LABRADOR AVIATION FINANCE LTD 16-1A A1		12/08/2016	MIZUHO SECURITIES		980,597	1,000,000	
540424 AS 7	LOEWS CORP		03/28/2016	MERRILL LYNCH		130,252	128,000	120
55303K AC 7	MGM GROWTH PROPERTIES TL B		04/25/2016	BANK OF AMERICA		74,813	75,000	
55818H AU 2	MADISON PARK FUNDING LTD 12-10A AR		10/21/2016	MORGAN STANLEY & CO		500,000	500,000	
559080 AK 2	MAGELLAN MIDSTREAM PARTN		02/22/2016	BARCLAYS CAPITAL		499,375	500,000	
58063V AH 6	MCGRAW-HILL GLOBAL EDUCATION TL		05/04/2016	CREDIT SUISSE FIRST BOSTON		74,625	75,000	
65478U AE 9	NISSAN AUTO RECEIVABLES OWNER 16 A A4		02/02/2016	BANK OF AMERICA		499,877	500,000	
68268F AA 8	ONEMAIN FINANCIAL ISSUANCE TR 16 2A A		03/16/2016	RBC CAPITAL MARKETS		499,914	500,000	
73020Q AD 7	PINNACLE ENTERTAINMENT INC TL B		04/28/2016	JP MORGAN SECURITIES INC		49,875	50,000	
75875J AH 5	REGAL CINEMAS CORP TL B		09/29/2016	CREDIT SUISSE FIRST BOSTON		252,188	250,000	
816194 AT 1	SELECT MEDICAL CORP TL F		03/03/2016	JP MORGAN SECURITIES INC		49,000	50,000	
82652X AA 4	SIERRA RECEIVABLES FUNDING CO 16 1A A		03/15/2016	DEUTSCHE BANK		499,909	500,000	
82652Y AA 2	SIERRA RECEIVABLES FUNDING CO 16-3A A		10/12/2016	CREDIT SUISSE FIRST BOSTON		999,821	1,000,000	
88078F AZ 1	TEREX CORP		07/28/2016	CREDIT SUISSE FIRST BOSTON		249,375	250,000	
89237K AE 3	TOYOTA AUTO RECEIVABLES OWNER 16 A A4		02/23/2016	BANK OF AMERICA		1,999,967	2,000,000	
92347X AA 4	VERIZON OWNER TRUST 16-1A A		07/12/2016	BANK OF AMERICA		999,832	1,000,000	
92532Y AB 5	VERSUM MATERIALS INC TL B		09/21/2016	CITIGROUP GLOBAL MARKETS		49,750	50,000	
95810D AF 8	WESTERN DIGITAL CORP TL B		03/30/2016	JP MORGAN SECURITIES INC		121,250	125,000	
98160Q AE 2	WORLD OMNI AUTO RECEIVABLES TR 14 B A4		11/16/2016	FTN FINANCIAL SECURITIES CORP		502,148	500,000	140
G9368P AW 4	VIRGIN MEDIA BRISTOL LLC TL I		12/15/2016	CITIGROUP GLOBAL MARKETS		199,500	200,000	
112585 AH 7	BROOKFIELD ASSET MAN INC	A	12/08/2016	MERRILL LYNCH		150,134	150,000	2,467

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
C5184A AF 8	LIONS GATE ENTERTAINMENT TL B	A	10/13/2016	JP MORGAN SECURITIES INC		49,750	50,000	
C9413P AP 8	VALEANT PHARMACEUTICALS TL BE1	A	01/22/2016	BARCLAYS CAPITAL		240,000	250,000	
65557C AL 7	NORDEA BANK AB	D	04/21/2016	PARIBAS CORPORATION		1,016,900	1,000,000	1,451
72812N AB 2	PLAYA RESORTS HOLDING B.V. TL B	D	12/20/2016	DEUTSCHE BANK		252,500	250,000	
92857W AS 9	VODAFONE GROUP PLC	D	08/22/2016	MERRILL LYNCH		148,378	134,000	1,521
3899999. Total - Bonds - Industrial and Miscellaneous						25,310,905	25,185,000	31,237
8399997. Total - Bonds - Part 3						45,425,558	44,348,040	82,025
8399998. Total - Bonds - Summary Item from Part 5						11,927,322	11,943,000	13,559
8399999. Total - Bonds						57,352,880	56,291,040	95,584
Preferred Stocks - Industrial and Miscellaneous								
857477 60 8	STATE STREET CORP 5.900%		12/27/2016	MERRILL LYNCH	2,000.000	51,337		
8499999. Total - Preferred Stocks - Industrial and Miscellaneous						51,337	XXX	0
8999997. Total - Preferred Stocks - Part 3						51,337	XXX	0
8999999. Total - Preferred Stocks						51,337	XXX	0
Common Stocks - Industrial and Miscellaneous								
018581 10 8	ALLIANCE DATA SYSTEMS CORP		10/12/2016	RAYMOND JAMES	902.000	171,783	XXX	
031162 10 0	AMGEN INC		11/07/2016	RAYMOND JAMES	469.000	65,584	XXX	
038222 10 5	APPLIED MATERIALS INC		12/07/2016	RAYMOND JAMES	2,152.000	68,759	XXX	
172755 10 0	CIRRUS LOGIC INC		01/07/2016	RAYMOND JAMES	4,031.000	107,108	XXX	
192446 10 2	COGNIZANT TECHNOLOGY SOLUTION CORP		10/12/2016	RAYMOND JAMES	3,351.000	185,458	XXX	
23918K 10 8	DAVITA INC		09/14/2016	RAYMOND JAMES	1,024.000	65,454	XXX	
256746 10 8	DOLLAR TREE INC		10/12/2016	RAYMOND JAMES	822.000	64,038	XXX	
30231G 10 2	EXXON MOBIL CORP		09/13/2016	RAYMOND JAMES	756.000	64,874	XXX	
31422T 10 1	FEDERATED NATIONAL HOLDING C		08/08/2016	RAYMOND JAMES	6,312.000	117,015	XXX	
37253A 10 3	GENTHERM INC		08/04/2016	RAYMOND JAMES	3,546.000	113,918	XXX	
410345 10 2	HANESBRANDS INC		12/07/2016	RAYMOND JAMES	2,976.000	66,149	XXX	
42210P 10 2	HEADWATERS INC		05/05/2016	RAYMOND JAMES	6,105.000	111,646	XXX	
45826H 10 9	INTEGER HOLDINGS CORP		08/08/2016	RAYMOND JAMES	4,679.000	110,415	XXX	
46269C 10 2	IRIDIUM COMMUNICATIONS INC		09/14/2016	RAYMOND JAMES	15,852.000	114,416	XXX	
505336 10 7	LA-Z-BOY INC		09/14/2016	RAYMOND JAMES	4,498.000	115,346	XXX	
56585A 10 2	MARATHON PETROLEUM CORP		02/10/2016	RAYMOND JAMES	3,181.000	101,462	XXX	
60871R 20 9	MOLSON COORS BREWING CO CL B		12/07/2016	RAYMOND JAMES	1,774.000	178,381	XXX	
68268W 10 3	ONEMAIN HOLDINGS INC		02/12/2016	RAYMOND JAMES	5,010.000	100,716	XXX	
703395 10 3	PATTERSON COMPANIES INC		12/07/2016	RAYMOND JAMES	1,692.000	75,211	XXX	
709102 10 7	PENN REAL ESTATE INVEST TST		12/07/2016	RAYMOND JAMES	2,696.000	53,048	XXX	
832696 40 5	J.M. SMUCKER COMPANY		09/14/2016	RAYMOND JAMES	480.000	65,684	XXX	
852857 20 0	STAMPSCOM INC		08/08/2016	RAYMOND JAMES	1,394.000	113,921	XXX	
857477 10 3	STATE STREET CORP		07/07/2016	RAYMOND JAMES	1,160.000	60,393	XXX	
87157D 10 9	SYNAPTICS INC		08/04/2016	RAYMOND JAMES	627.000	34,416	XXX	
88023U 10 1	TEMPUR-PEDIC INTERNATIONAL INC		10/14/2016	RAYMOND JAMES	2,274.000	117,275	XXX	
93964W 10 8	WASHINGTON PRIME GROUP INC		11/09/2016	RAYMOND JAMES	11,529.000	112,780	XXX	
98956P 10 2	ZIMMER BIOMET HOLDINGS INC		11/07/2016	RAYMOND JAMES	617.000	64,222	XXX	
22163N 10 6	COTT CORPORATION		12/07/2016	RAYMOND JAMES	5,524.000	58,438	XXX	
375916 10 3	GILDAN ACTIVEWEAR INC		11/09/2016	RAYMOND JAMES	4,353.000	110,089	XXX	
91911K 10 2	VALEANT PHARMACEUTICALS INTE		11/07/2016	RAYMOND JAMES	5,896.000	216,982	XXX	
03524A 10 8	ANHEUSER-BUSCH INBEV SPN ADR	C	12/07/2016	RAYMOND JAMES	1,112.000	116,391	XXX	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
22943F 10 0	CTRIPCOM INTERNATIONAL-ADR	C	11/08/2016	RAYMOND JAMES	2,547.000	110,594	XXX	
G30401 10 6	ENDO INTERNATIONAL PLC	C	11/08/2016	RAYMOND JAMES	8,320.000	194,732	XXX	
G37585 10 9	GASLOG LTD	C	02/10/2016	RAYMOND JAMES	16,341.000	128,866	XXX	
G491BT 10 8	INVESCO LTD	C	11/08/2016	RAYMOND JAMES	3,894.000	110,971	XXX	
G50871 10 5	JAZZ PHARMACEUTICALS PLC	C	11/09/2016	RAYMOND JAMES	1,059.000	119,512	XXX	
G5960L 10 3	MEDTRONIC PLC	C	12/07/2016	RAYMOND JAMES	943.000	67,244	XXX	
N6596X 10 9	NXP SEMICONDUCTORS NV	C	07/07/2016	RAYMOND JAMES	1,360.000	105,421	XXX	
9099999. Total - Common Stocks - Industrial and Miscellaneous						3,958,712	XXX	0
Common Stocks - Mutual Funds								
464287 16 8	ISHARES DJ SELECT DIVIDEND INDEX		01/07/2016	MERRILL LYNCH	3,400.000	252,066	XXX	
78462F 10 3	SPDR S&P 500 ETF TRUST		06/27/2016	MERRILL LYNCH	10,900.000	2,180,755	XXX	
921908 84 4	VANGUARD DIVIDEND APPREC ETF		04/25/2016	MERRILL LYNCH	31,000.000	2,509,304	XXX	
9299999. Total - Common Stocks - Mutual Funds						4,942,125	XXX	0
9799997. Total - Common Stocks - Part 3						8,900,837	XXX	0
9799998. Total - Common Stocks - Summary Item from Part 5						6,680,295	XXX	
9799999. Total - Common Stocks						15,581,132	XXX	0
9899999. Total - Preferred and Common Stocks						15,632,469	XXX	0
9999999. Total - Bonds, Preferred and Common Stocks						72,985,349	XXX	95,584

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																				
36178U UW 1	GOVERNMENT NATL MTG ASSOC II #AB7797...	..	12/01/2016.	PAYDOWN		150,955	150,955	162,371	151,725		(770)		(770)		150,955			0	3,283	11/20/2042.
36179R 7J 2	GOVERNMENT NATL MTG ASSOC II #MA3597..	..	12/01/2016.	PAYDOWN		158,225	158,225	167,125			(465)		(465)		158,225			0	2,239	04/20/2046.
36179R XD 6	GOVERNMENT NATL MTG ASSOC II #MA3376..	..	12/01/2016.	PAYDOWN		370,030	370,030	388,531			(1,683)		(1,683)		370,030			0	8,249	01/20/2046.
36179S B8 9	GOVERNMENT NATL MTG ASSOC II #MA3663..	..	12/01/2016.	PAYDOWN		38,586	38,586	40,751			(84)		(84)		38,586			0	461	05/20/2046.
36179S JS 7	GOVERNMENT NATL MTG ASSOC II #MA3873..	..	12/01/2016.	PAYDOWN		41,323	41,323	43,225			(12)		(12)		41,323			0	239	08/20/2046.
36296U SY 7	GOVERNMENT NATL MTG ASSOC #701735.....	..	12/01/2016.	PAYDOWN		247,831	247,831	252,942	248,263		(432)		(432)		247,831			0	5,832	03/15/2039.
36297J TV 6	GOVERNMENT NATL MTG ASSOC #713464.....	..	12/01/2016.	PAYDOWN		51,782	51,782	53,368	51,938		(156)		(156)		51,782			0	1,363	06/15/2039.
38373A D9 4	GOVERNMENT NATIONAL MORTGAGE A 09 69 PV	..	12/01/2016.	PAYDOWN		182,696	182,696	184,894	182,993		(297)		(297)		182,696			0	3,705	08/20/2039.
912828 KR 0	UNITED STATES TREASURY NOTE	..	04/30/2016.	VARIOUS		500,000	500,000	495,879	499,788		212		212		500,000			0	6,563	04/30/2016.
912828 KW 9	UNITED STATES TREASURY NOTE	..	05/31/2016.	MATURITY		110,000	110,000	111,912	110,126		(126)		(126)		110,000			0	1,788	05/31/2016.
912828 M6 4	UNITED STATES TREASURY NOTE	..	02/10/2016.	BARCLAYS CAPITAL		505,194	500,000	500,256	500,250		(9)		(9)		500,240		4,953	4,953	1,511	11/15/2018.
912828 M7 2	UNITED STATES TREASURY NOTE	..	01/27/2016.	JEFFERIES & COMPANY INC		1,500,522	1,500,000	1,496,079	1,496,096		150		150		1,496,246		4,277	4,277	2,116	11/30/2017.
912828 TM 2	UNITED STATES TREASURY NOTE	..	02/08/2016.	NOMURA SECURITIES INTL		999,333	1,000,000	996,996	997,441		164		164		997,605		1,728	1,728	2,782	08/31/2017.
912828 TW 0	UNITED STATES TREASURY NOTE	..	09/07/2016.	BMO CAPITAL MARKETS		500,369	500,000	498,810	498,884		417		417		499,300		1,069	1,069	3,210	10/31/2017.
0599999.	Total - Bonds - U.S. Government					5,356,846	5,351,428	5,393,139	4,737,504	0	(3,091)	0	(3,091)	0	5,344,819	0	12,027	12,027	43,341	XXX
Bonds - U.S. States, Territories and Possessions																				
20772G VP 0	CONNECTICUT ST	..	12/01/2016.	PREREFUNDED		250,000	250,000	268,438	252,251		(2,251)		(2,251)		250,000			0	12,500	12/01/2020.
1799999.	Total - Bonds - U.S. States, Territories & Possessions					250,000	250,000	268,438	252,251	0	(2,251)	0	(2,251)	0	250,000	0	0	0	12,500	XXX
Bonds - U.S. Political Subdivisions of States																				
178882 LX 2	CLACKAMAS & WASHINGTON CNTYS O	..	01/11/2016.	FIFTH THIRD SECURITIES INC		1,004,200	800,000	978,832	965,062		(642)		(642)		964,420		39,780	39,780	3,222	06/15/2024.
178882 LZ 7	CLACKAMAS & WASHINGTON CNTYS O	..	03/02/2016.	STIFEL-HANIFEN DIVIS		936,908	750,000	913,875	902,759		(2,634)		(2,634)		900,125		36,782	36,782	8,542	06/15/2026.
199507 E3 4	COLUMBUS OH CITY SCH DIST	..	12/01/2016.	PREREFUNDED		250,000	250,000	272,385	260,204		(10,204)		(10,204)		250,000			0	12,500	12/01/2017.
447025 SZ 1	HUNTSVILLE AL	..	03/02/2016.	LOOP CAPITAL MARKETS		1,532,725	1,250,000	1,506,438	1,476,109		(4,254)		(4,254)		1,471,855		60,870	60,870	32,292	09/01/2027.
488575 GJ 4	KENDALL & KANE CNTYS IL CMNTY	..	01/04/2016.	PREREFUNDED		115,000	115,000	121,925	115,000				0		115,000			0	3,019	01/01/2023.
488575 KA 8	KENDALL & KANE CNTYS IL CMNTYU	..	01/04/2016.	PREREFUNDED		185,000	185,000	196,141	185,000				0		185,000			0	4,856	01/01/2023.
2499999.	Total - Bonds - U.S. Political Subdivisions of States					4,023,833	3,350,000	3,989,596	3,904,134	0	(17,734)	0	(17,734)	0	3,886,400	0	137,432	137,432	64,431	XXX
Bonds - U.S. Special Revenue and Special Assessment																				
115065 UQ 5	BROWARD CNTY FL SCH BRD COPS	..	07/01/2016.	MATURITY		250,000	250,000	271,288	252,183		(2,183)		(2,183)		250,000			0	12,500	07/01/2016.
15504R GA 1	CENTRL PUGET SOUND WA REGL TRA	..	02/11/2016.	RAYMOND JAMES		620,300	500,000	599,860	599,198		(1,127)		(1,127)		598,071		22,229	22,229	7,361	11/01/2031.
3128H7 X8 0	FEDERAL HOME LN MTG CORP #E99703	..	12/01/2016.	PAYDOWN		32,494	32,494	32,997	32,537		(42)		(42)		32,494			0	855	10/01/2018.
3128MJ S4 3	FEDERAL HOME LN MTG CORP #G08538	..	12/01/2016.	PAYDOWN		726,523	726,523	732,473	726,942		(419)		(419)		726,523			0	15,419	07/01/2043.
3128PP 5E 9	FEDERAL HOME LN MTG CORP #J10845	..	12/01/2016.	PAYDOWN		38,616	38,616	39,696	38,721		(105)		(105)		38,616			0	1,310	10/01/2024.
3128PU ND 0	FEDERAL HOME LN MTG CORP #J14888	..	12/01/2016.	PAYDOWN		154,515	154,515	156,543	154,751		(235)		(235)		154,515			0	3,155	04/01/2026.
312962 5L 3	FEDERAL HOME LN MTG CORP #B10851	..	12/01/2016.	PAYDOWN		13,900	13,900	14,206	13,935		(35)		(35)		13,900			0	379	11/01/2018.
312964 E9 6	FEDERAL HOME LN MTG CORP #B11960	..	12/01/2016.	PAYDOWN		19,664	19,664	19,812	19,674		(10)		(10)		19,664			0	352	01/01/2019.
31306X 2B 8	FEDERAL HOME LN MTG CORP #J20770	..	12/01/2016.	PAYDOWN		210,909	210,909	221,701	211,830		(922)		(922)		210,909			0	2,940	10/01/2027.
31307B 6T 2	FEDERAL HOME LN MTG CORP #J23582	..	12/01/2016.	PAYDOWN		138,053	138,053	141,850	138,280		(227)		(227)		138,053			0	2,653	05/01/2028.
3132GT PH 4	FEDERAL HOME LN MTG CORP #Q08224	..	12/01/2016.	PAYDOWN		265,337	265,337	267,036	265,472		(136)		(136)		265,337			0	5,513	05/01/2042.
3132L5 AF 0	FEDERAL HOME LN MTG CORP #V80006	..	12/01/2016.	PAYDOWN		313,358	313,358	327,410	314,315		(957)		(957)		313,358			0	5,470	04/01/2043.
3134G6 XL 2	FREDDIE MAC	..	02/22/2016.	CALLED BY ISSUER at 100.000		200,000	200,000	199,800	199,836		9		9		199,845		155	155	1,300	08/21/2018.

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
3136A5 DW 3	FANNIE MAE 12 36 BV		12/01/2016.	PAYDOWN		153,263	153,263	161,813	154,911		(1,648)		(1,648)		153,263			0	3,732	07/25/2039.
3136AF EC 4	FANNIE MAE 13 72 NA		12/01/2016.	PAYDOWN		255,626	255,626	256,724	255,739		(114)		(114)		255,626			0	3,402	08/25/2042.
3136AG VN 9	FANNIE MAE 13 100 PK		12/01/2016.	PAYDOWN		48,567	48,567	50,692	48,732		(165)		(165)		48,567			0	912	03/25/2043.
3136G0 4S 7	FANNIE MAE		05/23/2016.	CALLED BY ISSUER at 100.000		250,000	250,000	250,013	250,000				0		250,000			0	1,406	02/21/2017.
3137A1 X9 9	FREDDIE MAC 3719 LE		12/01/2016.	PAYDOWN		130,081	130,081	133,637	130,878		(798)		(798)		130,081			0	2,854	08/15/2028.
3137A3 RL 5	FREDDIE MAC 3782 PG		12/01/2016.	PAYDOWN		233,298	233,298	238,620	234,392		(1,094)		(1,094)		233,298			0	2,833	11/15/2028.
3137A5 X2 5	FREDDIE MAC 3786 WE		12/01/2016.	PAYDOWN		574,294	574,294	583,716	576,472		(2,178)		(2,178)		574,294			0	6,519	12/15/2028.
3137B8 F5 1	FREDDIE MAC 4302 PA		12/01/2016.	PAYDOWN		134,384	134,384	142,111	135,190		(806)		(806)		134,384			0	3,303	12/15/2043.
3137B8 JF 5	FREDDIE MAC 4315 KP		12/01/2016.	PAYDOWN		100,589	100,589	103,575	100,840		(251)		(251)		100,589			0	1,624	08/15/2041.
3137BD GP 5	FREDDIE MAC 4392 AC		12/01/2016.	PAYDOWN		176,907	176,907	183,762	178,096		(1,189)		(1,189)		176,907			0	3,249	07/15/2037.
3138A3 DM 6	FEDERAL NATIONAL MTG ASSOC #AH1907		12/01/2016.	PAYDOWN		76,520	76,520	79,688	76,761		(241)		(241)		76,520			0	1,687	03/01/2026.
3138A6 ZQ 6	FEDERAL NATIONAL MTG ASSOC #AH5250		12/01/2016.	PAYDOWN		58,438	58,438	60,857	58,602		(164)		(164)		58,438			0	1,265	03/01/2026.
3138MF P7 6	FEDERAL NATIONAL MTG ASSOC #AQ0445		12/01/2016.	PAYDOWN		102,953	102,953	108,262	103,348		(395)		(395)		102,953			0	1,972	10/01/2042.
3138MG LE 3	FEDERAL NATIONAL MTG ASSOC #AQ1224		12/01/2016.	PAYDOWN		210,067	210,067	219,848	210,704		(637)		(637)		210,067			0	3,742	11/01/2042.
3138MK 5J 1	FEDERAL NATIONAL MTG ASSOC #AQ4448		12/01/2016.	PAYDOWN		736,089	736,089	772,088	739,114		(3,025)		(3,025)		736,089			0	13,867	11/01/2042.
3138YW KA 4	FEDERAL NATIONAL MTG ASSOC #AZ4788		12/01/2016.	PAYDOWN		242,851	242,851	259,547			(1,071)		(1,071)		242,851			0	5,266	10/01/2045.
31397N 5G 6	FANNIE MAE 09 38 AB		12/01/2016.	PAYDOWN		228,782	228,782	243,081	231,462		(2,680)		(2,680)		228,782			0	4,835	06/25/2024.
31397U XA 2	FANNIE MAE 11 61 MG		12/01/2016.	PAYDOWN		378,982	378,982	403,912	382,383		(3,401)		(3,401)		378,982			0	7,760	07/25/2026.
31398C D4 7	FREDDIE MAC 3527 DA		12/01/2016.	PAYDOWN		55,034	55,034	57,072	55,307		(273)		(273)		55,034			0	1,131	04/15/2029.
31398P QS 1	FANNIE MAE 10 40 DN		03/01/2016.	PAYDOWN		24,997	24,997	25,466	24,997				0		24,997			0	118	03/25/2028.
31418A MW 5	FEDERAL NATIONAL MTG ASSOC #MA1272		12/01/2016.	PAYDOWN		107,693	107,693	113,280	108,118		(425)		(425)		107,693			0	1,987	12/01/2042.
31418B 5D 4	FEDERAL NATIONAL MTG ASSOC #MA2643		12/01/2016.	PAYDOWN		177,388	177,388	184,816			(498)		(498)		177,388			0	2,170	06/01/2036.
416498 BM 4	HARTFORD CNTY CT MET DIST CLEA		03/02/2016.	FTN FINANCIAL SECURITIES CORP		912,585	750,000	899,813	888,629		(2,563)		(2,563)		886,067		26,518	26,518	13,125	11/01/2027.
45470R BZ 8	INDIANA ST FIN AUTH HIGHWAY RE		12/01/2016.	SECURITY CALLED BY ISSUER at 100.000		250,000	250,000	249,688	249,822		18		18		249,839		161	161	11,250	12/01/2023.
575566 L3 6	MASSACHUSETTS ST BAY TRANSPRTN		03/01/2016.	MATURITY		235,000	235,000	262,342	235,897		(897)		(897)		235,000			0	7,285	03/01/2016.
62888V AB 4	NCUA GUARANTEED NOTES 10 R1 2A		03/04/2016.	PAYDOWN		46,592	46,592	46,587	46,591				0		46,592			0	115	10/07/2020.
646139 D8 5	NEW JERSEY ST TURNPIKE AUTH		01/01/2016.	MATURITY		110,000	110,000	111,650	110,000				0		110,000			0	2,339	01/01/2016.
64972H RE 4	NEW YORK CITY NY TRANSITIONAL		02/10/2016.	INCORPORATED		1,163,740	1,000,000	1,113,260	1,088,623		(862)		(862)		1,087,761		75,979	75,979	28,133	07/15/2026.
65819G DQ 8	NORTH CAROLINA ST CAPITAL FACS		11/03/2016.	CALLED BY ISSUER at 100.000		250,000	250,000	255,130	250,793		(793)		(793)		250,000			0	13,611	10/01/2039.
67759H DY 7	OHIO ST SPL OBLG		02/22/2016.	SALOMON SMITH BARNEY		613,950	500,000	612,170	603,125		(1,488)		(1,488)		601,636		12,314	12,314	10,000	04/01/2028.
810489 QB 3	SCOTTSDALE AZ MUNI PROPERTY CO		03/02/2016.	FIFTH THIRD SECURITIES INC		930,150	750,000	917,175	905,559		(2,675)		(2,675)		902,885		27,265	27,265	25,625	07/01/2027.
914084 Q2 7	UNIV OF ARKANSAS AR UNIV REVEN		11/01/2016.	PREREFUNDED		1,000,000	1,000,000	1,051,910	1,006,882		(6,882)		(6,882)		1,000,000			0	50,000	11/01/2031.
914692 U7 1	UNIV OF NEW MEXICO NM		01/11/2016.	SALOMON SMITH BARNEY		616,560	500,000	602,800	590,813		(407)		(407)		590,406		26,154	26,154	2,986	06/01/2023.
914713 M3 3	UNIV OF NORTH CAROLINA NC AT C		03/21/2016.	SECURITY CALLED BY ISSUER at 100.000		85,000	85,000	94,851	85,000				0		85,000			0	1,299	12/01/2034.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments					13,654,049	12,796,764	13,874,628	13,085,454	0	(43,991)	0	(43,991)	0	13,463,274	0	190,775	190,775	300,609	XXX
Bonds - Industrial and Miscellaneous																				
00101J AE 6	ADT CORP		05/02/2016.	TENDER OFFER		1,015,670	1,000,000	1,005,830	995,000	6,852	(400)		6,452		1,001,452		14,218	14,218	17,938	07/15/2017.
00164D AM 5	AMC ENTERTAINMENT HOLDINGS TL B		10/14/2016.	SINK FUND PAYMENT		2,487	2,487	2,487	2,482	5			5		2,487			0	43	12/15/2022.
00253C HW 0	AAMES MORTGAGE TRUST 02 2 A2		02/01/2016.	PAYDOWN		11	11	11	11				0		11			0		03/25/2033.
01449H AK 5	ALERE INC TL B		12/30/2016.	SINK FUND PAYMENT		1,889	1,889	1,887			1		1		1,889			0	31	06/20/2022.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
02376C AP 0	AMERICAN AIRLINES INC TL B		06/27/2016.	SINK FUND PAYMENT		3,125	3,125	3,125	3,073	52			52		3,125			0	51	06/27/2020.
03063N AA 5	AMERICOLD LLC TRUST 10 ARTA A1		12/11/2016.	PAYDOWN		101,060	101,060	101,060	101,060				0		101,060			0	2,122	01/14/2029.
037833 AH 3	APPLE INC		05/03/2016.	MATURITY		150,000	150,000	149,472	149,924		76		76		150,000			0	338	05/03/2016.
05508T AP 7	B&G FOODS INC TL B		03/31/2016.	SINK FUND PAYMENT		7,326	7,326	7,289	7,325		1		1		7,326			0	73	11/02/2022.
057224 BC 0	BAKER HUGHES INC		12/07/2016.	WELLS FARGO FINANCIAL		1,024,460	1,000,000	1,038,520	1,024,604		(3,889)		(3,889)		1,020,716		3,744	3,744	42,400	08/15/2021.
07014Q AG 6	BASS PRO GROUP LLC TL B		12/30/2016.	SINK FUND PAYMENT		2,500	2,500	2,494	2,407	92	1		93		2,500			0	81	06/05/2020.
07388L AE 0	BEAR STEARNS COMMERCIAL MORT 06 PW13 A4		06/01/2016.	PAYDOWN		2,322,715	2,322,715	2,448,287	2,332,119		(9,404)		(9,404)		2,322,715			0	52,487	09/11/2041.
07388P AE 1	BEAR STEARNS COMMERCIAL MORT 06 PW14 A4		11/01/2016.	PAYDOWN		2,850,096	2,850,096	2,891,066	2,852,047		(1,951)		(1,951)		2,850,096			0	109,032	12/11/2038.
10330J AT 5	BOYD GAMING CORP TL B2		12/09/2016.	SINK FUND PAYMENT		625	625	631					0		625			0	1	09/15/2023.
118230 AJ 0	BUCKEYE PARTNERS LP		12/15/2016.	WELLS FARGO FINANCIAL		527,315	500,000	502,520	501,608		(287)		(287)		501,321		25,994	25,994	33,786	02/01/2021.
12513V AC 0	CEC ENTERTAINMENT INC TL B		12/30/2016.	SINK FUND PAYMENT		2,525	2,525	2,506	2,405	122	(2)		120		2,525			0	65	02/12/2021.
12527E AB 4	CFCRE COMMERCIAL MORTGAGE TR 11 C1 A2		04/01/2016.	PAYDOWN		448,951	448,951	455,685	448,951				0		448,951			0	1,526	04/15/2044.
12543K AN 4	CHS/COMMUNITY HEALTH SYS IN TL H		12/30/2016.	SINK FUND PAYMENT		10,067	10,067	10,067	9,895	173			173		10,067			0	373	01/27/2021.
13134M BE 2	CALPINE CORP TL B5		12/30/2016.	SINK FUND PAYMENT		2,500	2,500	2,488	2,387	109	4		113		2,500			0	56	01/15/2024.
16384Y AB 3	CHEMOURS CO/THE TL B		01/25/2016.	PRIOR PERIOD INCOME									0					0	2	05/12/2022.
17121H AD 2	FCA US LLC TL B		03/15/2016.	SINK FUND PAYMENT		102,734	102,734	102,991	102,167	561	6		567		102,734			0	1,451	05/24/2017.
17290H AA 3	CITI HELD FOR ASSET ISSUANCE 15 PM3 A		12/15/2016.	PAYDOWN		340,836	340,836	340,781	340,614		221		221		340,836			0	4,448	05/16/2022.
17324D AQ 7	CITIGROUP COMMERCIAL MORT 15 P1 A1		12/01/2016.	PAYDOWN		86,837	86,837	86,836	86,837				0		86,837			0	781	09/15/2048.
17324U AA 4	CITI HELD FOR ASSET ISSUANCE 16 PM1 A		12/15/2016.	PAYDOWN		222,171	222,171	221,951			373		373		222,171			0	3,666	04/15/2025.
20337E AN 1	COMMSCOPE INC TL B		12/30/2016.	SINK FUND PAYMENT		2,000	2,000	1,995	1,988	11			11		2,000			0	50	12/29/2022.
210717 AA 2	CONSUMERS SECURITIZATION FUND 14 A A1		11/01/2016.	PAYDOWN		98,861	98,861	98,859	98,861				0		98,861			0	992	11/01/2020.
22541Q 4C 3	CREDIT SUISSE FIRST BOSTON 03 29 6A1		12/01/2016.	PAYDOWN		53,053	53,053	52,853	53,016		36		36		53,053			0	1,297	11/25/2018.
22822T AT 3	CROWN CASTLE OPERATING CO TL B2		01/21/2016.	SINK FUND PAYMENT		248,101	248,101	248,722	248,611		(509)		(509)		248,101			0	434	01/31/2021.
23305X AS 0	DBUBS MORTGAGE TRUST 11 LC2A A1FL		12/10/2016.	PAYDOWN		141,600	141,600	141,600	141,600				0		141,600			0	1,244	07/12/2044.
23726R AH 8	DARLING INTERNATIONAL INC TL B		12/30/2016.	SINK FUND PAYMENT		1,913	1,913	1,923					0		1,913			0	17	01/06/2021.
23918Y AC 2	DAVITA HEALTHCARE PARTNE TL B		12/30/2016.	SINK FUND PAYMENT		2,519	2,519	2,525	2,500	19	(1)		18		2,519			0	56	06/24/2021.
24702N AE 0	DELL INTERNATIONAL LLC TL B2		09/07/2016.	SINK FUND PAYMENT		248,750	248,750	248,128	246,750	1,471	529		2,000		248,750			0	8,609	04/29/2020.
25365E AK 1	DIEBOLD INC TL B		12/30/2016.	SINK FUND PAYMENT		13,163	13,163	13,031			18		18		13,163			0	346	11/06/2023.
25674D AJ 2	DOLLAR TREEE TL B3		09/22/2016.	SINK FUND PAYMENT		192,557	192,557	193,038	191,480	1,270	(193)		1,077		192,557			0	3,600	07/06/2022.
28415P AA 2	ELARA HGV TIMESHARE ISSUER 16-A A		12/25/2016.	PAYDOWN		59,596	59,596	59,595			104		104		59,596			0	489	04/25/2028.
28415P AB 0	ELARA HGV TIMESHARE ISSUER 16-A B		12/25/2016.	PAYDOWN		59,596	59,596	59,588			120		120		59,596			0	577	04/25/2028.
29089C AD 8	EMERALD PERFORMANCE MATE TL		12/30/2016.	SINK FUND PAYMENT		728	728	730					0		728			0	7	07/30/2021.
29364G AG 8	ENTERGY CORP		12/15/2016.	CALLED BY ISSUER at 100.000		164,000	164,000	179,146	168,084		(3,755)		(3,755)		164,330		(330)	(330)	10,920	01/15/2017.
32007U BR 9	FIRST DATA CORPORATION TL B		12/06/2016.	SINK FUND PAYMENT		69,605	69,605	69,692	68,532	1,083	(10)		1,073		69,605			0	1,192	03/24/2021.
345397 WB 5	FORD MOTOR CREDIT CO LLC		04/15/2016.	MATURITY		100,000	100,000	106,685	100,853		(853)		(853)		100,000			0	2,104	04/15/2016.
34540T DS 8	FORD MOTOR CREDIT CO LLC		11/21/2016.	SECURITY CALLED BY ISSUER at 100.000		100,000	100,000	100,450	100,000				0		100,000			0	3,750	11/20/2022.
36249K AA 8	GS MORTGAGE SECURITIES TRUST 10 C1 A1		12/01/2016.	PAYDOWN		134,757	134,757	138,797	135,168		(411)		(411)		134,757			0	2,714	08/10/2043.
36249Y AJ 9	GTCR VALOR COS INC (CISION) TL B		12/30/2016.	SINK FUND PAYMENT		1,000	1,000	960			1		1		1,000			0	29	06/16/2023.
365556 AK 5	GARDNER DENVER INC		12/30/2016.	SINK FUND PAYMENT		2,538	2,538	2,475	2,328	204	6		210		2,538			0	68	07/30/2020.

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1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
38141G EG 5	GOLDMAN SACHS GROUP INC		03/22/2016.	MATURITY		250,000	250,000	247,660	249,859		141		141		250,000			0	654	03/22/2016.
410346 AN 0	HANESBRANDS INC TL B		12/30/2016.	SINK FUND PAYMENT		60,699	60,699	60,699	60,699				0		60,699			0	1,895	04/29/2022.
42804V AN 1	HERTZ CORP TL B2		06/30/2016.	SINK FUND PAYMENT		248,087	248,087	247,466	245,373	2,164	550		2,714		248,087			0	3,758	03/11/2018.
42804V AS 0	HERTZ CORP/THE TL B		12/30/2016.	SINK FUND PAYMENT		500	500	499					0		500			0	5	06/30/2023.
437303 AA 8	HOME PARTNERS OF AMERICA TRUST 16-2 A.		12/17/2016.	PAYDOWN		6,970	6,970	6,917			8		8		6,970			0	24	10/17/2033.
44043V AD 0	HORIZON PHARMA INC TL B		12/30/2016.	SINK FUND PAYMENT		2,500	2,500	2,488	2,351	145	3		148		2,500			0	71	05/07/2021.
481165 AJ 7	JOY GLOBAL INC		07/27/2016.	MERRILL LYNCH		270,625	250,000	195,698	195,698				0		195,698		74,928	74,928	10,179	10/15/2021.
50179M AE 1	LB-UBS COMMERCIAL MORTGAGE TR 06 C6 A4		08/11/2016.	PAYDOWN		2,966,890	2,966,890	3,213,977	2,992,036		(25,145)		(25,145)		2,966,890			0	78,389	09/15/2039.
50419M AB 7	LA QUINTA INTERMEDIATE TL B		12/30/2016.	SINK FUND PAYMENT		2,513	2,513	2,431			8		8		2,513			0	32	04/14/2021.
51783Q AM 0	LAS VEGAS SANDS LLC TL B		12/30/2016.	SINK FUND PAYMENT		1,960	1,960	1,964	1,961				0		1,960			0	33	12/19/2020.
540424 AN 8	LOEWS CORP		03/15/2016.	MATURITY		210,000	210,000	210,118	210,004		(4)		(4)		210,000			0	5,513	03/15/2016.
552662 AP 3	MCC IOWA LLC TL H		12/30/2016.	SINK FUND PAYMENT		2,545	2,545	2,551	2,492	55	(3)		52		2,545			0	58	01/29/2021.
55301H AN 2	MGM RESORTS INTL TL B		04/25/2016.	SINK FUND PAYMENT		248,082	248,082	248,702	244,361	4,227	(505)		3,722		248,082			0	2,796	12/20/2019.
55303K AC 7	MGM GROWTH PROPERTIES TL B		12/30/2016.	SINK FUND PAYMENT		563	563	561					0		563			0	10	04/25/2023.
55818H AN 8	MADISON PARK FUNDING LTD 12 10A A2		10/20/2016.	PAYDOWN		500,000	500,000	499,125	499,592		408		408		500,000			0	10,223	01/20/2025.
57165L AA 2	MARRIOTT VACATION CLUB OWNER 10 1A A...		12/20/2016.	PAYDOWN		76,615	76,615	76,606	76,495		119		119		76,615			0	1,436	10/20/2032.
58063V AH 6	MCGRAW-HILL GLOBAL EDUCATION TL		12/30/2016.	SINK FUND PAYMENT		375	375	373					0		375			0	10	05/04/2022.
59549P AA 6	MID-STATE TR 4 A		10/01/2016.	PAYDOWN		2,550	2,550	2,696	2,551	12	(13)		(1)		2,550			0	135	04/01/2030.
62937N AT 4	NRG ENERGY INC TL B		06/30/2016.	SINK FUND PAYMENT		248,087	248,087	247,466	240,902	6,651	533		7,184		248,087			0	3,445	07/01/2018.
64072U AD 4	CSC HOLDINGS LLC TL B		10/12/2016.	SINK FUND PAYMENT		42,763	42,763	42,122	42,638		125		125		42,763			0	2,216	10/11/2024.
65478T AD 4	NISSAN AUTO LEASE TRUST 15 B A3		07/20/2016.	CITIGROUP GLOBAL MARKETS		251,094	250,000	250,000	250,000				0		250,000		1,094	1,094	2,321	04/16/2018.
655044 AK 1	NOBLE ENERGY INC		01/21/2016.	TENDER OFFER		244,615	241,000	244,013	243,801		(43)		(43)		243,758		857	857	3,013	05/01/2021.
656560 AJ 8	NORTEK INC TL B		08/31/2016.	SINK FUND PAYMENT		248,116	248,116	248,116	242,070	6,047			6,047		248,116			0	7,224	10/30/2020.
69834F AB 9	PANDA TEMPLE POWER II LLC TL B		12/30/2016.	SINK FUND PAYMENT		2,500	2,500	2,475	2,218	278	4		282		2,500			0	115	04/03/2019.
71338Q AA 4	PEPPERDINE UNIV		02/01/2016.	SECURITY CALLED BY ISSUER at 113.713		176,255	155,000	183,675	171,390		(364)		(364)		171,026		5,229	5,229	4,224	08/01/2019.
73020Q AD 7	PINNACLE ENTERTAINMENT INC TL B		12/30/2016.	SINK FUND PAYMENT		22,458	22,458	22,402			36		36		22,458			0	336	04/28/2023.
73179Y AE 7	POLYONE CORP TL B		12/30/2016.	SINK FUND PAYMENT		400	400	398	400				0		400			0	10	11/11/2022.
75875J AH 5	REGAL CINEMAS CORP TL B		10/11/2016.	SINK FUND PAYMENT		625	625	630					0		625			0		04/01/2022.
76009W AR 1	RENT-A-CENTER INC TL B		12/30/2016.	SINK FUND PAYMENT		32,828	32,828	32,828	30,859	1,970			1,970		32,828			0	118	03/19/2021.
76110V LB 2	RESIDENTIAL FUNDING MORTGAGE 02 HI4 M1		05/01/2016.	PAYDOWN		1,912	1,912	1,908	1,908		3		3		1,912			0	25	10/25/2027.
79548K XP 8	SALOMON BROTHERS MORTGAGE 97 HUD2 AWAC		12/01/2016.	PAYDOWN		4,404	4,404	3,625	4,343		61		61		4,404			0		07/25/2024.
811065 AA 9	SCRIPPS NETWORKS INTERAC		12/15/2016.	MATURITY		500,000	500,000	519,400	505,684		(5,684)		(5,684)		500,000			0	13,500	12/15/2016.
816194 AT 1	SELECT MEDICAL CORP TL F		12/30/2016.	SINK FUND PAYMENT		375	375	368					0		375			0	9	03/03/2021.
82652X AA 4	SIERRA RECEIVABLES FUNDING CO 16 1A A...		12/20/2016.	PAYDOWN		184,888	184,888	184,854			246		246		184,888			0	2,189	03/21/2033.
82652Y AA 2	SIERRA RECEIVABLES FUNDING CO 16-3A A...		12/20/2016.	PAYDOWN		84,775	84,775	84,760			105		105		84,775			0	270	10/20/2033.
829229 AP 8	SINCLAIR TELEVISION GROU TL B1		12/30/2016.	SINK FUND PAYMENT		2,500	2,500	2,491	2,489	10	1		11		2,500			0	55	07/30/2021.
84762N BG 5	SPECTRUM BRANDS INC TL B		12/30/2016.	SINK FUND PAYMENT		38,082	38,082	37,949	37,982	73	26		99		38,082			0	932	06/23/2022.
85501U AB 4	STAPLES ESCROW LLC TL B		02/29/2016.	SINK FUND PAYMENT		248,750	250,000	248,750	248,750				0		248,750			0	6,275	02/02/2022.
86358R XZ 5	STRUCTURED ASSET SECURITIES 02 AL1 A3		12/01/2016.	PAYDOWN		2,255	2,255	1,982	2,220		35		35		2,255			0	43	02/25/2032.

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value 11	12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
86359A ME 0	STRUCTURED ASSET SECURITIES 03 AL1 A		12/01/2016.	PAYDOWN		10,425	10,425	9,989	10,029				0		10,029		396	396	201	04/25/2031.
863667 AC 5	STRYKER CORP		05/11/2016.	MARKETAXESS		752,445	750,000	774,990	754,107		(1,995)		(1,995)		752,111		334	334	9,250	09/30/2016.
86853T AP 8	SUPERVALU INC TL		12/16/2016.	SINK FUND PAYMENT		158,991	158,991	159,786	155,994	2,990	6		2,996		158,991			0	7,310	03/21/2019.
87242H AB 3	TGI FRIDAYS INC TL		04/14/2016.	VARIOUS		234,155	234,448	233,862	233,862	82	31		113		233,975		180	180	6,342	07/15/2020.
88078F AZ 1	TEREX CORP		12/30/2016.	SINK FUND PAYMENT		1,272	1,272	1,269			2		2		1,272			0	13	08/13/2021.
88723A AB 4	TIME INC TL DD B		12/30/2016.	SINK FUND PAYMENT		2,519	2,519	2,528	2,474	46	(1)		45		2,519			0	68	04/26/2021.
89604B AT 5	TRIBUNE MEDIA CO TL B		12/30/2016.	SINK FUND PAYMENT		1,710	1,710	1,714	1,677	31	1		32		1,710			0	41	12/27/2020.
903203 BN 6	UPC FINANCING PARTNERSHIP TL AH		08/23/2016.	SINK FUND PAYMENT		250,000	250,000	249,375	245,078	4,388	535		4,923		250,000			0	9,634	06/30/2021.
90343T AN 3	US TELEPACIFIC CORP TL		12/30/2016.	SINK FUND PAYMENT		3,039	3,039	3,058	2,873	169	(3)		166		3,039			0	112	11/25/2020.
92532Y AB 5	VERSUM MATERIALS INC TL B		12/30/2016.	SINK FUND PAYMENT		125	125	124					0		125			0	1	09/29/2023.
92553P AM 4	VIACOM INC		09/12/2016.	BARCLAYS CAPITAL		1,004,980	1,000,000	1,023,940	1,016,136		(1,694)		(1,694)		1,014,441		(9,461)	(9,461)	23,438	06/15/2022.
92903P AA 7	VORNADO DP LLC 10 VNO A1		12/10/2016.	PAYDOWN		153,577	153,577	153,577	153,487		90		90		153,577			0	2,485	09/13/2028.
92935V AC 2	WF-RBS COMMERCIAL MORTGAGE TR 11 C3 A2		06/01/2016.	PAYDOWN		501,924	501,924	506,932	501,924				0		501,924			0	3,488	03/15/2044.
95810D AF 8	WESTERN DIGITAL CORP TL B		12/30/2016.	SINK FUND PAYMENT		25,500	25,500	24,735			85		85		25,500			0	697	04/29/2023.
97381H AM 9	WINDSTREAM SERVICES LLC TL B5		12/30/2016.	SINK FUND PAYMENT		2,532	2,532	2,528	2,458	74			74		2,532			0	57	08/08/2019.
983024 AJ 9	WYETH LLC		02/15/2016.	MATURITY		250,000	250,000	255,778	250,108		(108)		(108)		250,000			0	6,875	02/15/2016.
98919M AD 7	ZAYO GROUP LLC TL B		04/14/2016.	SINK FUND PAYMENT		24,482	24,482	24,420	24,069	380	32		412		24,482			0	235	05/06/2021.
292505 AH 7	ENCANA CORP	A	02/04/2016.	MERRILL LYNCH		131,750	155,000	151,120	151,120				0		151,120		(19,370)	(19,370)	2,351	05/15/2019.
292505 AJ 3	ENCANA CORP	A	01/19/2016.	MERRILL LYNCH		165,625	250,000	206,355	206,355				0		206,355		(40,730)	(40,730)	1,815	11/15/2021.
C6901L AD 9	1011778 BC ULC TL B2	A	12/30/2016.	SINK FUND PAYMENT		2,510	2,510	2,513	2,484	26			26		2,510			0	60	12/10/2021.
C9413P AP 8	VALEANT PHARMACEUTICALS TL BE1	A	12/30/2016.	SINK FUND PAYMENT		7,987	7,987	7,668			203		203		7,987			0	140	08/05/2020.
25243Y AS 8	DIAGEO CAPITAL PLC	D	04/29/2016.	VARIOUS		1,000,000	1,000,000	999,380	999,916		84		84		1,000,000			0	3,125	04/29/2016.
26827E AC 9	ECAF LTD 15 1A A2	D	03/15/2016.	PAYDOWN		4,414	4,414	4,414	4,414				0		4,414			0	55	06/15/2040.
G9368P AV 6	VIRGIN MEDIA INVESTMENT HLD TL F	D	12/29/2016.	SINK FUND PAYMENT		250,000	250,000	248,125	244,493	3,710	1,798		5,508		250,000			0	10,910	06/30/2023.
L29678 AF 3	ENDO LUXEMBOURG FINANCE TL B	D	12/30/2016.	SINK FUND PAYMENT		1,000	1,000	998	988	12			12		1,000			0	24	09/26/2022.
N0306W AF 2	AMAYA HOLDINGS BV TL	D	12/30/2016.	SINK FUND PAYMENT		2,494	2,494	2,494	2,332	162			162		2,494			0	79	08/01/2021.
N5945L AP 0	NXP BV TL B	D	12/30/2016.	SINK FUND PAYMENT		46,813	46,813	46,462	46,707		107		107		46,813			0	670	12/07/2020.
3899999.	Total - Bonds - Industrial and Miscellaneous					23,099,662	23,087,371	23,577,653	22,348,898	45,726	(50,344)	0	(4,618)	0	23,042,580	0	57,083	57,083	560,263	XXX
8399997.	Total - Bonds - Part 4					46,384,390	44,835,563	47,103,454	44,328,241	45,726	(117,411)	0	(71,685)	0	45,987,073	0	397,317	397,317	981,144	XXX
8399998.	Total - Bonds - Summary Item from Part 5					11,940,019	11,943,000	11,927,322			2,450		2,450		11,929,772		10,248	10,248	43,711	XXX
8399999.	Total - Bonds					58,324,409	56,778,563	59,030,776	44,328,241	45,726	(114,961)	0	(69,235)	0	57,916,845	0	407,565	407,565	1,024,855	XXX
Common Stocks - Industrial and Miscellaneous																				
002824 10 0	ABBOTT LABORATORIES		03/08/2016.	RAYMOND JAMES	1,429.000	55,811	XXX	58,137	64,176	(6,039)			(6,039)		58,137		(2,326)	(2,326)	372	XXX
018581 10 8	ALLIANCE DATA SYSTEMS CORP		06/07/2016.	RAYMOND JAMES	38.000	8,570	XXX	7,694					0		7,694		877	877		XXX
03073E 10 5	AMERISOURCEBERGEN CORP		01/07/2016.	RAYMOND JAMES	640.000	65,423	XXX	63,768	66,374	(2,607)			(2,607)		63,768		1,655	1,655		XXX
031162 10 0	AMGEN INC		02/10/2016.	RAYMOND JAMES	800.000	115,837	XXX	110,656	129,864	(19,208)			(19,208)		110,656		5,181	5,181		XXX
053015 10 3	AUTOMATIC DATA PROCESSING		03/16/2016.	VARIOUS	3,982.000	345,884	XXX	297,007	337,355	(40,348)			(40,348)		297,007		48,878	48,878	3,897	XXX
099724 10 6	BORG WARNER INC		09/13/2016.	VARIOUS	1,369.000	47,575	XXX	59,182	59,182			18,769	(18,769)		40,413		7,162	7,162	534	XXX
117043 10 9	BRUNSWICK CORP		05/05/2016.	RAYMOND JAMES	2,397.000	114,280	XXX	114,792	121,072	(6,280)			(6,280)		114,792		(512)	(512)	360	XXX
172755 10 0	CIRRUS LOGIC INC		05/05/2016.	RAYMOND JAMES	852.000	28,808	XXX	22,639					0		22,639		6,169	6,169		XXX
189754 10 4	COACH INC		01/06/2016.	RAYMOND JAMES	1,919.000	63,248	XXX	55,517	62,809	(7,292)			(7,292)		55,517		7,732	7,732		XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
194014 10 6	COLFAX CORP.	..	02/10/2016.	RAYMOND JAMES.	3,818.000	93,978	XXX	89,150	89,150				0		89,150		4,828	4,828		XXX
208242 10 7	CONNS INC.	..	08/15/2016.	VARIOUS.	3,725.000	26,124	XXX	59,592	87,426	(27,834)		31,580	(59,414)		28,012		(1,888)	(1,888)		XXX
245077 10 2	DEL FRISCOS RESTAURANT GROU.	..	01/15/2016.	RAYMOND JAMES.	8,551.000	130,050	XXX	118,773	136,987	(18,214)			(18,214)		118,773		11,277	11,277		XXX
252784 30 1	DIAMONDROCK HOSPITALITY CO.	..	08/05/2016.	RAYMOND JAMES.	10,783.000	105,025	XXX	104,056	104,056				0		104,056		969	969	4,044	XXX
260003 10 8	DOVER CORP.	..	03/22/2016.	MERRILL LYNCH.	5,701.000	372,855	XXX	325,983	349,528	(23,545)			(23,545)		325,983		46,872	46,872	2,394	XXX
302491 30 3	FMC CORP.	..	03/07/2016.	RAYMOND JAMES.	1,651.000	67,935	XXX	60,186	64,604	(4,417)			(4,417)		60,186		7,749	7,749	272	XXX
315616 10 2	F5 NETWORKS INC.	..	06/07/2016.	RAYMOND JAMES.	611.000	67,337	XXX	59,243	59,243				0		59,243		8,094	8,094		XXX
31620M 10 6	FIDELITY NATIONAL INFO SERV.	..	04/11/2016.	RAYMOND JAMES.	977.000	62,872	XXX	59,206	59,206				0		59,206		3,666	3,666	254	XXX
346375 10 8	FORMFACTOR INC.	..	10/25/2016.	RAYMOND JAMES.	7,692.000	69,355	XXX	52,152	69,228	(17,076)			(17,076)		52,152		17,204	17,204		XXX
375558 10 3	GILEAD SCIENCES INC.	..	01/07/2016.	RAYMOND JAMES.	1,268.000	122,371	XXX	105,737	128,309	(22,572)			(22,572)		105,737		16,634	16,634		XXX
379890 10 6	GLU MOBILE INC.	..	01/19/2016.	RAYMOND JAMES.	20,192.000	44,143	XXX	49,067	49,067				0		49,067		(4,923)	(4,923)		XXX
478160 10 4	JOHNSON & JOHNSON.	..	03/14/2016.	MERRILL LYNCH.	3,261.000	347,930	XXX	304,414	334,970	(30,556)			(30,556)		304,414		43,516	43,516	2,446	XXX
482480 10 0	KLA-TENCOR CORP.	..	01/06/2016.	RAYMOND JAMES.	955.000	64,178	XXX	47,386	66,229	(18,844)			(18,844)		47,386		16,792	16,792		XXX
512807 10 8	LAM RESEARCH CORP.	..	02/10/2016.	RAYMOND JAMES.	827.000	54,327	XXX	54,028	65,680	(11,652)			(11,652)		54,028		299	299	248	XXX
535678 10 6	LINEAR TECHNOLOGY CORP.	..	03/07/2016.	MERRILL LYNCH.	7,040.000	298,188	XXX	284,064	298,989	(14,925)			(14,925)		284,064		14,124	14,124	3,153	XXX
594918 10 4	MICROSOFT CORP.	..	02/05/2016.	MERRILL LYNCH.	6,780.000	364,063	XXX	308,564	376,154	(67,591)			(67,591)		308,564		55,499	55,499		XXX
61945C 10 3	THE MOSAIC COMPANY.	..	03/07/2016.	RAYMOND JAMES.	2,627.000	80,630	XXX	72,479	72,479				0		72,479		8,151	8,151	722	XXX
693656 10 0	PVH CORP.	..	04/13/2016.	RAYMOND JAMES.	696.000	66,222	XXX	51,260	51,260				0		51,260		14,962	14,962	26	XXX
701094 10 4	PARKER HANNIFIN CORP.	..	03/10/2016.	MERRILL LYNCH.	3,193.000	341,506	XXX	309,657	309,657				0		309,657		31,849	31,849	2,742	XXX
704326 10 7	PAYCHEX INC.	..	01/19/2016.	MERRILL LYNCH.	6,255.000	299,337	XXX	292,207	330,827	(38,620)			(38,620)		292,207		7,131	7,131		XXX
731068 10 2	POLARIS INDUSTRIES INC.	..	03/07/2016.	RAYMOND JAMES.	1,033.000	96,273	XXX	88,786	88,786				0		88,786		7,487	7,487	568	XXX
747525 10 3	QUALCOMM INC.	..	02/08/2016.	MERRILL LYNCH.	7,074.000	309,695	XXX	353,594	353,594				0		353,594		(43,899)	(43,899)		XXX
755111 50 7	RAYTHEON COMPANY.	..	02/05/2016.	MERRILL LYNCH.	2,777.000	346,615	XXX	266,421	345,820	(79,399)			(79,399)		266,421		80,194	80,194	1,861	XXX
81616X 10 3	SELECT COMFORT CORPORATION.	..	04/12/2016.	VARIOUS.	3,781.000	73,654	XXX	80,951	80,951			7,638	(7,638)		73,314		340	340		XXX
852857 20 0	STAMPSCOM INC.	..	11/08/2016.	RAYMOND JAMES.	282.000	28,171	XXX	23,046					0		23,046		5,125	5,125		XXX
857477 10 3	STATE STREET CORP.	..	08/04/2016.	RAYMOND JAMES.	185.000	12,166	XXX	9,632					0		9,632		2,534	2,534		XXX
86800U 10 4	SUPER MICRO COMPUTER INC.	..	09/16/2016.	RAYMOND JAMES.	4,835.000	118,069	XXX	115,093	118,506	(3,413)			(3,413)		115,093		2,976	2,976		XXX
88076W 10 3	TERADATA CORP.	..	08/04/2016.	VARIOUS.	4,227.000	130,933	XXX	111,677	111,677			761	(761)		110,916		20,017	20,017		XXX
88579Y 10 1	3M COMPANY.	..	03/16/2016.	MERRILL LYNCH.	2,115.000	342,326	XXX	299,122	318,604	(19,481)			(19,481)		299,122		43,203	43,203	3,130	XXX
90130A 10 1	TWENTY - FIRST CENTURY FOX INC.	..	02/10/2016.	RAYMOND JAMES.	6,050.000	146,748	XXX	163,229	164,318	(1,089)			(1,089)		163,229		(16,481)	(16,481)		XXX
907818 10 8	UNION PACIFIC CORP.	..	03/23/2016.	MERRILL LYNCH.	4,127.000	342,072	XXX	322,731	322,731				0		322,731		19,341	19,341	2,270	XXX
913017 10 9	UNITED TECHNOLOGIES CORP.	..	02/08/2016.	MERRILL LYNCH.	3,612.000	309,064	XXX	321,432	347,005	(25,573)			(25,573)		321,432		(12,368)	(12,368)		XXX
917047 10 2	URBAN OUTFITTERS INC.	..	03/07/2016.	RAYMOND JAMES.	2,975.000	81,254	XXX	66,674	67,681	(1,008)			(1,008)		66,674		14,580	14,580		XXX
91732J 10 2	US ECOLOGY INC.	..	03/08/2016.	RAYMOND JAMES.	3,138.000	125,905	XXX	114,009	114,349	(340)			(340)		114,009		11,896	11,896	565	XXX
92276F 10 0	VENTAS INC.	..	01/06/2016.	RAYMOND JAMES.	2,350.000	134,383	XXX	118,354	132,611	(14,257)			(14,257)		118,354		16,029	16,029		XXX
92553P 20 1	VIACOM INC-CLASS B.	..	03/07/2016.	RAYMOND JAMES.	1,209.000	48,225	XXX	49,762	49,762				0		49,762		(1,538)	(1,538)	484	XXX
931142 10 3	WAL-MART STORES INC.	..	03/23/2016.	MERRILL LYNCH.	5,899.000	398,192	XXX	359,134	361,609	(2,475)			(2,475)		359,134		39,058	39,058	2,415	XXX
978097 10 3	WOLVERINE WORLD WIDE INC.	..	03/07/2016.	RAYMOND JAMES.	5,071.000	99,363	XXX	84,736	84,736				0		84,736		14,626	14,626	304	XXX
983793 10 0	XPO LOGISTICS INC.	..	10/12/2016.	RAYMOND JAMES.	778.000	28,540	XXX	21,201	21,201				0		21,201		7,339	7,339		XXX
73755L 10 7	POTASH CORP OF SASKATCHEWAN.	..	02/10/2016.	RAYMOND JAMES.	4,479.000	68,375	XXX	76,680	76,680				0		76,680		(8,306)	(8,306)	1,702	XXX
055622 10 4	BP PLC-SPONS ADR.	C	04/25/2016.	MERRILL LYNCH.	34,800.000	1,065,813	XXX	1,063,488	1,087,848	(24,360)			(24,360)		1,063,488		2,325	2,325	20,880	XXX
167250 10 9	CHICAGO BRIDGE & IRON-NY SHR.	C	04/11/2016.	VARIOUS.	2,334.000	79,506	XXX	91,003	91,003			5,602	(5,602)		85,401		(5,895)	(5,895)	327	XXX

SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Foreign	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
16941M 10 9	CHINA MOBILE LTD-SPON ADR	C	10/12/2016.	VARIOUS	2,057.000	125,728	XXX	115,871	115,871			1,810	(1,810)		114,061		11,668	11,668	3,559	XXX
74734M 10 9	QIHOO 360 TECHNOLOGY CO-ADR	D	03/07/2016.	RAYMOND JAMES	1,659.000	123,584	XXX	79,350	120,792	(41,442)			(41,442)		79,350		44,234	44,234		XXX
89151E 10 9	TOTAL FINA ELF SA - ADR	C	04/13/2016.	MERRILL LYNCH	11,100.000	498,045	XXX	498,945	498,945				0		498,945		(900)	(900)	15,023	XXX
92763W 10 3	VIPSHOP HOLDINGS LTD - ADR	D	08/05/2016.	VARIOUS	7,560.000	106,557	XXX	114,526	115,441	(915)		30,081	(30,996)		84,445		22,111	22,111		XXX
G30401 10 6	ENDO INTERNATIONAL PLC	C	01/06/2016.	RAYMOND JAMES	581.000	33,477	XXX	35,569	35,569				0		35,569		(2,091)	(2,091)		XXX
G37585 10 9	GASLOG LTD	C	03/07/2016.	RAYMOND JAMES	6,035.000	68,889	XXX	49,176					0		49,176		19,714	19,714	845	XXX
G5785G 10 7	MALLINCKRODT PLC	C	08/04/2016.	VARIOUS	2,884.000	211,346	XXX	168,351	215,233	(46,882)		144	(47,026)		168,207		43,139	43,139		XXX
H1467J 10 4	CHUBB LIMITED	C	01/06/2016.	RAYMOND JAMES	1,831.000	206,815	XXX	189,325	213,952	(24,627)			(24,627)		189,325		17,490	17,490	1,227	XXX
N59465 10 9	MYLAN NV	C	02/10/2016.	RAYMOND JAMES	1,408.000	71,603	XXX	64,181	76,131	(11,950)			(11,950)		64,181		7,422	7,422		XXX
N6596X 10 9	NXP SEMICONDUCTORS NV	C	10/12/2016.	RAYMOND JAMES	199.000	20,114	XXX	15,426					0		15,426		4,688	4,688		XXX
Y62132 10 8	NAVIGATOR HOLDINGS LTD	D	02/12/2016.	RAYMOND JAMES	4,174.000	56,429	XXX	56,663	56,975	(312)			(312)		56,663		(234)	(234)		XXX
Y7542C 10 6	SCORPIO TANKERS INC	C	10/14/2016.	VARIOUS	14,150.000	61,053	XXX	113,483	113,483			54,053	(54,053)		59,430		1,623	1,623	5,306	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous					9,892,844	XXX	9,298,217	9,845,745	(675,143)	0	150,438	(825,581)	0	9,147,780	0	745,068	745,068	81,930	XXX
Common Stocks - Mutual Funds																				
486606 10 6	KAYNE ANDERSON MLP INVESTMEN	..	10/05/2016.	RETURN OF CAPITAL		19,800	XXX	19,800	19,800				0		19,800			0		XXX
808524 79 7	SCHWAB US DVD EQUITY ETF	..	02/05/2016.	MERRILL LYNCH	8,831.000	333,040	XXX	340,523	340,523				0		340,523		(7,483)	(7,483)		XXX
9299999.	Total - Common Stocks - Mutual Funds					352,840	XXX	360,323	360,323	0	0	0	0	0	360,323	0	(7,483)	(7,483)	0	XXX
9799997.	Total - Common Stocks - Part 4					10,245,684	XXX	9,658,540	10,206,068	(675,143)	0	150,438	(825,581)	0	9,508,103	0	737,585	737,585	81,930	XXX
9799998	Total - Common Stocks - Summary Item from Part 5					6,956,853	XXX	6,680,295				198,208	(198,208)		6,482,086		474,763	474,763	28,393	XXX
9799999.	Total - Common Stocks					17,202,537	XXX	16,338,835	10,206,068	(675,143)	0	348,646	(1,023,789)	0	15,990,189	0	1,212,348	1,212,348	110,323	XXX
9899999.	Total - Preferred and Common Stocks					17,202,537	XXX	16,338,835	10,206,068	(675,143)	0	348,646	(1,023,789)	0	15,990,189	0	1,212,348	1,212,348	110,323	XXX
9999999.	Total - Bonds, Preferred and Common Stocks					75,526,946	XXX	75,369,611	54,534,309	(629,417)	(114,961)	348,646	(1,093,024)	0	73,907,034	0	1,619,913	1,619,913	1,135,178	XXX

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
Bonds - U.S. Government																				
912828 P9 5	UNITED STATES TREASURY NOTE		03/24/2016	MORGAN STANLEY & CO	09/08/2016	GOLDMAN SACHS	2,000,000	1,997,741	2,007,259	1,998,080		339		339			9,179	9,179	9,674	707
912828 Q4 5	UNITED STATES TREASURY NOTE		06/21/2016	VARIOUS	09/07/2016	PARIBAS CORPORATION	2,000,000	2,002,194	2,004,759	2,001,936		(258)		(258)			2,823	2,823	7,698	3,347
912828 Q9 4	UNITED STATES TREASURY NOTE		05/13/2016	MORGAN STANLEY & CO	09/07/2016	BARCLAYS CAPITAL	1,000,000	999,574	1,000,504	999,642		68		68			863	863	2,670	326
912828 T8 3	UNITED STATES TREASURY NOTE		11/18/2016	BMO CAPITAL MARKETS	12/09/2016	BARCLAYS CAPITAL	2,000,000	1,988,054	1,986,009	1,988,406		352		352			(2,397)	(2,397)	1,740	870
912828 UR 9	UNITED STATES TREASURY NOTE		03/30/2016	BMO CAPITAL MARKETS	09/07/2016	VARIOUS	3,000,000	2,999,776	3,000,732	2,999,792		16		16			940	940	4,933	1,895
0599999.	Total - Bonds - U.S. Government						10,000,000	9,987,339	9,999,263	9,987,856	0	517	0	517	0	0	11,408	11,408	26,715	7,145
Bonds - U.S. Special Revenue and Special Assessment																				
3130A4 FZ 0	FEDERAL HOME LOAN BANK		02/03/2016	MERRILL LYNCH	03/23/2016	SECURITY CALLED at 100.0	200,000	200,194	200,000	200,000		(194)		(194)				0	1,250	910
3130A6 UU 9	FEDERAL HOME LOAN BANK		04/19/2016	MERRILL LYNCH	06/28/2016	CALLED BY ISSUE at 100.0	250,000	250,275	250,000	250,000		(275)		(275)				0	844	206
3133EF FG 7	FEDERAL FARM CREDIT BANK		09/13/2016	MERRILL LYNCH	09/30/2016	SECURITY CALLED at 100.0	193,000	193,174	193,000	193,000		(174)		(174)				0	2,847	2,594
3133EF NY 9	FEDERAL FARM CREDIT BANK		05/03/2016	MERRILL LYNCH	07/15/2016	CALLED BY ISSUE at 100.0	200,000	199,900	200,000	199,913		13		13			87	87	1,288	905
3136G2 2J 5	FANNIE MAE		03/28/2016	MERRILL LYNCH	05/16/2016	SECURITY CALLED at 100.0	200,000	200,190	200,000	200,000		(190)		(190)				0	1,200	887
3136G2 3M 7	FANNIE MAE		06/02/2016	MERRILL LYNCH	08/22/2016	SECURITY CALLED at 100.0	250,000	250,250	250,000	250,000		(250)		(250)				0	1,625	912
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments						1,293,000	1,293,983	1,293,000	1,292,913	0	(1,070)	0	(1,070)	0	0	87	87	9,054	6,414
Bonds - Industrial and Miscellaneous																				
57722V AN 8	MATTRESS HOLDING CORP TL B		02/03/2016	BARCLAYS CAPITAL	09/16/2016	SINK FUND PAYMENT	100,000	97,000	100,000	100,000		3,000		3,000				0	3,847	
69073K AP 7	OWENS-BROCKWAY TL B		08/31/2016	DEUTSCHE BANK	11/04/2016	SINK FUND PAYMENT	250,000	252,500	250,000	250,000		(2,500)		(2,500)				0	1,147	
74909H AC 3	QUORUM HEALTH CORP TL		04/14/2016	CREDIT SUISSE FIRST BOSTON	08/11/2016	VARIOUS	50,000	49,000	47,756	49,003		3		3			(1,247)	(1,247)	1,002	
85501U AB 4	STAPLES ESCROW LLC TL B		03/14/2016	BARCLAYS CAPITAL	05/13/2016	SINK FUND PAYMENT	250,000	247,500	250,000	250,000		2,500		2,500				0	1,946	
3899999.	Total - Bonds - Industrial and Miscellaneous						650,000	646,000	647,756	649,003	0	3,003	0	3,003	0	0	(1,247)	(1,247)	7,942	0
8399998.	Total - Bonds						11,943,000	11,927,322	11,940,019	11,929,772	0	2,450	0	2,450	0	0	10,248	10,248	43,711	13,559
Common Stocks - Industrial and Miscellaneous																				
00164V 10 3	AMC NETWORKS INC-A		10/12/2016	RAYMOND JAMES	11/07/2016	RAYMOND JAMES	2,190.000	133,559	116,509	112,739			20,820	(20,820)			3,770	3,770		
008252 10 8	AFFILIATED MANAGERS GROUP		07/07/2016	RAYMOND JAMES	12/07/2016	RAYMOND JAMES	456.000	61,601	70,248	61,601				0			8,647	8,647		
009158 10 6	AIR PRODUCTS & CHEMICALS INC		02/10/2016	MERRILL LYNCH	03/22/2016	MERRILL LYNCH	3,195.000	425,603	447,932	425,603				0			22,329	22,329		
00971T 10 1	AKAMAI TECHNOLOGIES		08/04/2016	RAYMOND JAMES	09/14/2016	RAYMOND JAMES	1,291.000	63,764	66,707	63,764				0			2,943	2,943		
02079K 30 5	ALPHABET INC - CL A		07/07/2016	RAYMOND JAMES	08/04/2016	RAYMOND JAMES	85.000	60,049	67,711	60,049				0			7,663	7,663		
025816 10 9	AMERICAN EXPRESS COMPANY		10/14/2016	RAYMOND JAMES	11/07/2016	RAYMOND JAMES	1,087.000	65,482	72,829	65,482				0			7,347	7,347		
053015 10 3	AUTOMATIC DATA PROCESSING		02/08/2016	MERRILL LYNCH	03/16/2016	VARIOUS	1,072.000	88,035	93,440	88,035				0			5,405	5,405	529	
071813 10 9	BAXTER INTERNATIONAL INC		03/07/2016	RAYMOND JAMES	05/05/2016	RAYMOND JAMES	1,605.000	64,032	72,491	64,032				0			8,458	8,458		
093671 10 5	H&R BLOCK INC		09/14/2016	RAYMOND JAMES	10/12/2016	RAYMOND JAMES	2,959.000	71,231	68,061	68,191			3,039	(3,039)			(131)	(131)	1,181	
099724 10 6	BORG WARNER INC		08/04/2016	RAYMOND JAMES	09/13/2016	RAYMOND JAMES	592.000	19,660	20,573	18,011			1,649	(1,649)			2,561	2,561	188	
12008R 10 7	BUILDERS FIRSTSOURCE INC		05/06/2016	RAYMOND JAMES	08/04/2016	RAYMOND JAMES	9,905.000	108,247	129,272	108,247				0			21,026	21,026		
208242 10 7	CONNS INC		04/12/2016	RAYMOND JAMES	08/18/2016	VARIOUS	6,508.000	89,493	45,759	48,940			40,553	(40,553)			(3,181)	(3,181)		
25271C 10 2	DIAMOND OFFSHORE DRILLING		09/13/2016	RAYMOND JAMES	10/11/2016	RAYMOND JAMES	4,182.000	63,243	72,465	63,243				0			9,222	9,222		
260003 10 8	DOVER CORP		02/08/2016	MERRILL LYNCH	03/22/2016	MERRILL LYNCH	1,552.000	88,312	102,537	88,312				0			14,224	14,224	652	
263534 10 9	DU PONT (E.I.) DE NEMOURS		02/05/2016	MERRILL LYNCH	03/10/2016	MERRILL LYNCH	6,925.000	423,067	436,129	423,067				0			13,061	13,061	2,632	
31660B 10 1	FIESTA RESTAURANT GROUP		08/04/2016	RAYMOND JAMES	10/11/2016	RAYMOND JAMES	5,158.000	114,587	130,783	114,587				0			16,197	16,197		
344849 10 4	FOOT LOCKER INC		06/07/2016	RAYMOND JAMES	08/04/2016	RAYMOND JAMES	1,142.000	62,888	66,781	62,888				0			3,893	3,893	314	
413086 10 9	INDUSTRIES		02/10/2016	RAYMOND JAMES	05/05/2016	RAYMOND JAMES	819.000	57,074	60,213	57,074				0			3,138	3,138	287	
478160 10 4	JOHNSON & JOHNSON		02/05/2016	MERRILL LYNCH	03/14/2016	MERRILL LYNCH	757.000	78,381	80,768	78,381				0			2,387	2,387	568	

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value 12	13	14	15	16	17	18	19	20	21
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
501044 10 1	KROGER COMPANY		04/11/2016	RAYMOND JAMES	07/07/2016	RAYMOND JAMES	4,386.000	163,923	162,538	163,923				0			(1,385)	(1,385)	461	
526057 10 4	LENNAR CORP-A		10/12/2016	RAYMOND JAMES	11/07/2016	RAYMOND JAMES	4,995.000	205,501	214,326	205,501				0			8,825	8,825		
535678 10 6	LINEAR TECHNOLOGY CORP		02/08/2016	MERRILL LYNCH	03/08/2016	MERRILL LYNCH	2,814.000	117,425	118,971	117,425				0			1,546	1,546		
61945C 10 3	THE MOSAIC COMPANY		01/13/2016	RAYMOND JAMES	03/07/2016	RAYMOND JAMES	1,541.000	37,662	47,298	37,662				0			9,636	9,636	424	
655664 10 0	NORDSTROM INC		06/07/2016	RAYMOND JAMES	09/13/2016	RAYMOND JAMES	3,553.000	172,360	174,101	135,192			37,168	(37,168)			38,909	38,909	3,706	
693656 10 0	PVH CORP		01/06/2016	RAYMOND JAMES	04/13/2016	RAYMOND JAMES	146.000	10,794	13,891	10,794				0			3,098	3,098	5	
701094 10 4	PARKER HANNIFIN CORP		02/09/2016	MERRILL LYNCH	03/10/2016	MERRILL LYNCH	1,159.000	111,347	124,452	111,347				0			13,105	13,105		
70509V 10 0	PEBBLEBROOK HOTEL TRUST		01/13/2016	RAYMOND JAMES	05/05/2016	RAYMOND JAMES	4,103.000	101,255	113,621	101,255				0			12,366	12,366	1,559	
742718 10 9	PROCTER & GAMBLE CO/THE		03/09/2016	MERRILL LYNCH	03/23/2016	MERRILL LYNCH	4,487.000	370,234	373,985	370,234				0			3,751	3,751		
751212 10 1	RALPH LAUREN CORP		02/10/2016	RAYMOND JAMES	06/10/2016	RAYMOND JAMES	676.000	71,212	64,892	63,642			7,570	(7,570)			1,250	1,250	338	
770323 10 3	ROBERT HALF INTL INC		05/05/2016	RAYMOND JAMES	09/14/2016	RAYMOND JAMES	1,641.000	69,094	60,827	69,094				0			(8,267)	(8,267)	1,026	
78486Q 10 1	SVB FINANCIAL GROUP		03/09/2016	RAYMOND JAMES	09/14/2016	RAYMOND JAMES	1,179.000	113,176	122,624	113,176				0			9,447	9,447		
81616X 10 3	SELECT COMFORT CORPORATION		01/06/2016	RAYMOND JAMES	04/12/2016	RAYMOND JAMES	1,629.000	34,307	31,665	31,586			2,720	(2,720)			78	78		
82669G 10 4	SIGNATURE BANK		09/16/2016	RAYMOND JAMES	11/07/2016	RAYMOND JAMES	967.000	112,055	118,645	112,055				0			6,589	6,589		
833551 10 4	SNYDERS-LANCE INC		03/07/2016	RAYMOND JAMES	06/07/2016	RAYMOND JAMES	3,733.000	119,253	117,563	117,515			1,738	(1,738)			49	49	597	
835898 10 7	SOTHEBYS		01/06/2016	RAYMOND JAMES	02/10/2016	RAYMOND JAMES	4,842.000	112,562	112,849	112,562				0			287	287		
86800U 10 4	SUPER MICRO COMPUTER INC		08/08/2016	RAYMOND JAMES	09/16/2016	RAYMOND JAMES	2,112.000	45,567	44,985	45,567				0			(582)	(582)		
87612E 10 6	TARGET CORP		03/09/2016	MERRILL LYNCH	03/14/2016	MERRILL LYNCH	4,748.000	381,256	386,053	381,256				0			4,797	4,797		
87817A 10 7	TEAM HEALTH HOLDINGS INC		02/10/2016	RAYMOND JAMES	11/08/2016	RAYMOND JAMES	2,976.000	119,590	125,691	96,899			22,692	(22,692)			28,793	28,793		
87901J 10 5	TEGNA INC		04/13/2016	RAYMOND JAMES	07/07/2016	RAYMOND JAMES	2,864.000	67,013	66,664	67,013				0			(349)	(349)	401	
88076W 10 3	TERADATA CORP		02/10/2016	RAYMOND JAMES	05/05/2016	RAYMOND JAMES	2,472.000	58,092	63,112	58,092				0			5,020	5,020		
88579Y 10 1	3M COMPANY		02/08/2016	MERRILL LYNCH	03/16/2016	MERRILL LYNCH	705.000	104,222	114,109	104,222				0			9,886	9,886		
886547 10 8	TIFFANY & CO		02/10/2016	MERRILL LYNCH	03/10/2016	MERRILL LYNCH	6,479.000	414,093	459,315	414,093				0			45,222	45,222		
907818 10 8	UNION PACIFIC CORP		02/05/2016	MERRILL LYNCH	03/23/2016	MERRILL LYNCH	1,611.000	115,655	135,321	115,655				0			19,666	19,666	886	
911312 10 6	UNITED PARCEL SERVICE-CL B		03/08/2016	RAYMOND JAMES	04/11/2016	RAYMOND JAMES	631.000	63,813	65,968	63,813				0			2,155	2,155		
92553P 20 1	VIACOM INC-CLASS B		01/06/2016	RAYMOND JAMES	03/07/2016	RAYMOND JAMES	338.000	13,505	13,482	13,505				0			(23)	(23)		
931142 10 3	WAL-MART STORES INC		03/07/2016	MERRILL LYNCH	03/23/2016	VARIOUS	257.000	17,047	17,348	17,047				0			301	301	3,078	
931427 10 8	WALGREENS BOOTS ALLIANCE INC		08/04/2016	RAYMOND JAMES	12/07/2016	RAYMOND JAMES	2,214.000	176,723	187,132	176,723				0			10,408	10,408	1,661	
98310W 10 8	WYNDHAM WORLDWIDE CORP		05/06/2016	RAYMOND JAMES	12/07/2016	RAYMOND JAMES	3,342.000	221,910	252,167	221,910				0			30,257	30,257	4,468	
98956P 10 2	ZIMMER BIOMET HOLDINGS INC		03/08/2016	RAYMOND JAMES	04/11/2016	RAYMOND JAMES	638.000	63,896	69,752	63,896				0			5,857	5,857	153	
167250 10 9	CHICAGO BRIDGE & IRON-NY SHR	C	03/07/2016	RAYMOND JAMES	04/11/2016	RAYMOND JAMES	888.000	32,056	30,249	32,056				0			(1,807)	(1,807)	62	
92763W 10 3	VIPSHOP HOLDINGS LTD - ADR		03/07/2016	RAYMOND JAMES	08/05/2016	RAYMOND JAMES	2,384.000	27,625	33,602	26,629			996	(996)			6,973	6,973		
G25839 10 4	COCA-COLA EUROPEAN PARTNERS PLC	C	06/07/2016	RAYMOND JAMES	11/07/2016	RAYMOND JAMES	2,667.000	105,399	102,239	95,185			10,214	(10,214)			7,054	7,054	507	
G50871 10 5	JAZZ PHARMACEUTICALS PLC	C	02/10/2016	RAYMOND JAMES	05/05/2016	RAYMOND JAMES	857.000	102,076	125,116	102,076				0			23,040	23,040		
G5785G 10 7	MALLINCKRODT PLC	C	04/11/2016	RAYMOND JAMES	07/07/2016	RAYMOND JAMES	192.000	11,837	11,792	11,837				0			(45)	(45)		
G66721 10 4	NORWEGIAN CRUISE LINE HOLDIN	C	06/08/2016	RAYMOND JAMES	12/07/2016	RAYMOND JAMES	2,447.000	111,895	101,403	92,252			19,643	(19,643)			9,152	9,152		
G81276 10 0	SIGNET JEWELERS LTD	C	09/13/2016	RAYMOND JAMES	12/07/2016	RAYMOND JAMES	844.000	83,885	79,189	62,903			20,982	(20,982)			16,286	16,286	561	
H84989 10 4	TE CONNECTIVITY LTD	C	03/07/2016	RAYMOND JAMES	10/14/2016	RAYMOND JAMES	1,064.000	64,316	65,281	64,316				0			964	964	787	
Y7542C 10 6	SCORPIO TANKERS INC	C	03/08/2016	RAYMOND JAMES	10/14/2016	RAYMOND JAMES	5,447.000	31,301	23,502	22,877			8,424	(8,424)			625	625	1,362	
9099999. Total - Common Stocks - Industrial and Miscellaneous								6,493,240	6,766,928	6,295,031	0	0	198,208	(198,208)	0	0	471,893	471,893	28,393	0

Common Stocks - Mutual Funds

SCHEDULE D - PART 5

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

1	2	3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21
											12	13	14	15	16					
CUSIP Identification	Description	Foreign	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends
73935X 68 2	POWERSHARES S&P 500 HIGH Q.		01/19/2016	MERRILL LYNCH	02/05/2016	MERRILL LYNCH	8,460.000	187,055	189,925	187,055				0			2,870	2,870		
9299999.	Total - Common Stocks - Mutual Funds							187,055	189,925	187,055	0	0	0	0	0	0	2,870	2,870	0	0
9799998.	Total - Common Stocks							6,680,295	6,956,853	6,482,086	0	0	198,208	(198,208)	0	0	474,763	474,763	28,393	0
9899999.	Total - Preferred and Common Stocks							6,680,295	6,956,853	6,482,086	0	0	198,208	(198,208)	0	0	474,763	474,763	28,393	0
9999999.	Total - Bonds, Preferred and Common Stocks							18,607,617	18,896,872	18,411,858	0	2,450	198,208	(195,758)	0	0	485,011	485,011	72,104	13,559

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2	3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
										11	12
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company	Foreign	NAIC Company Code	ID Number	*NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)*	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding

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

NONE

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2	Codes 3	Codes 4	5	6	7	8	Change in Book/Adjusted Carrying Value 9	10	11	12	13	14	Interest 15	16	17	18	19	20	21
CUSIP Identification	Description	Code	Foreign	Date Acquired	Name of Vendor	Maturity Date	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Par Value	Actual Cost	Amount Due and Accrued December 31 of Current Year on Bond Not in Default	Nonadmitted Due and Accrued	Rate of	Effective Rate of	When Paid	Amount Received During Year	Paid for Accrued Interest
Bonds - Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																				
	AT&T INC.			05/03/2016.	MERRILL LYNCH	02/15/2017.	100,080		(426)			100,000	100,506	604		1.600	0.943	FA	800	360
	MICROSOFT CORP.	@		11/07/2016.	JP MORGAN SECURITIES	03/28/2017.	2,993,908		3,896			3,000,000	2,990,013				0.853	N/A		
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations							3,093,988	0	3,470	0	0	3,100,000	3,090,519	604	0	XXX	XXX	XXX	800	360
3899999. Total - Industrial & Miscellaneous (Unaffiliated)							3,093,988	0	3,470	0	0	3,100,000	3,090,519	604	0	XXX	XXX	XXX	800	360
Total Bonds																				
7799999. Subtotals - Issuer Obligations							3,093,988	0	3,470	0	0	3,100,000	3,090,519	604	0	XXX	XXX	XXX	800	360
8399999. Subtotals - Bonds							3,093,988	0	3,470	0	0	3,100,000	3,090,519	604	0	XXX	XXX	XXX	800	360
Exempt Money Market Mutual Funds as Identified by the SVO																				
30249G 10 2	FFI INSTITUTIONAL FUND			12/23/2016.	DIRECT	XXX	1,633,592						1,633,592					MON		
31846V 20 3	FIRST AMERICAN GOV OBLIG - Y			12/27/2016.	DIRECT	XXX	1,640,918						1,640,918	175				MON		
46636U 86 8	JPMORGAN US GOVT MMKT EAG			12/09/2016.	DIRECT	XXX	477,323						477,323					MON		
61747C 49 1	MORGAN STANLEY LIQ TR SE-SER			12/23/2016.	DIRECT	XXX	386,858						386,858					MON		
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO							4,138,691	0	0	0	0	XXX	4,138,691	175	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments							7,232,679	0	3,470	0	0	XXX	7,229,210	779	0	XXX	XXX	XXX	800	360

SCHEDULE DB - PART A - SECTION 1

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

1 Description	2 Description of Items(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Number of Contracts	9 Notional Amount	10 Strike Price, Rate of Index Received (Paid)	11 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	12 Current Year Initial Cost of Premium (Received) Paid	13 Current Year Income	14 Book/Adjusted Carrying Value	15 Code	16 Fair Value	17 Unrealized Valuation Increase (Decrease)	18 Total Foreign Exchange Change in B./A.C.V.	19 Current Year's (Amortization) / Accretion	20 Adjustment to Carrying Value of Hedged Items	21 Potential Exposure	22 Credit Quality of Reference Entity	23 Hedge Effectiveness at Inception and at Year-end (b)
Written Options - Income Generation - Call Options and Warrants																						
AAPL US 01/20/17 C120				CBOE		03/11/2016.	01/20/2017.	9	108,000	120.0000		(3,060)		(405)	*...	(405)	2,655					
OMF US 01/20/17 C32				CBOE		03/22/2016.	01/20/2017.	50	160,000	32.0000		(18,000)		(250)	*...	(250)	17,750					
SYNA US 01/20/17 C60				CBOE		07/25/2016.	01/20/2017.	14	84,000	60.0000		(6,020)		(1,540)	*...	(1,540)	4,480					
CRUS US 01/20/17 C55				CBOE		07/28/2016.	01/20/2017.	31	170,500	55.0000		(9,300)		(9,145)	*...	(9,145)	155					
GLOG US 02/17/17 C15.0				CBOE		10/13/2016.	02/17/2017.	103	154,500	15.0000		(23,208)		(17,510)	*...	(17,510)	5,698					
STMP US 05/19/17 C125				CBOE		11/09/2016.	05/19/2017.	11	137,500	125.0000		(6,050)		(11,000)	*...	(11,000)	(4,950)					
XPO US 01/20/17 C45				CBOE		12/13/2016.	01/20/2017.	32	144,000	45.0000		(12,800)		(3,040)	*...	(3,040)	9,760					
LZB US 07/21/17 C35				CBOE		12/29/2016.	07/21/2017.	44	154,000	35.0000		(6,820)		(7,480)	*...	(7,480)	(660)					
MPC US 02/17/17 C50				CBOE		12/27/2016.	02/17/2017.	31	155,000	50.0000		(9,610)		(8,525)	*...	(8,525)	1,085					
TPX US 03/17/17 C70				CBOE		12/27/2016.	03/17/2017.	22	154,000	70.0000		(8,800)		(9,240)	*...	(9,240)	(440)					
0649999. Total-Written Options-Income Generation-Call Options and Warrants										0	(103,668)	0	(68,135)	XXX	(68,135)	35,533	0	0	0	0	XXX	XXX
0709999. Total-Written Options-Income Generation										0	(103,668)	0	(68,135)	XXX	(68,135)	35,533	0	0	0	0	XXX	XXX
0789999. Total-Written Options-Call Options and Warrants										0	(103,668)	0	(68,135)	XXX	(68,135)	35,533	0	0	0	0	XXX	XXX
0849999. Total-Written Options										0	(103,668)	0	(68,135)	XXX	(68,135)	35,533	0	0	0	0	XXX	XXX
1429999. Total-Income Generation										0	(103,668)	0	(68,135)	XXX	(68,135)	35,533	0	0	0	0	XXX	XXX
1449999. TOTAL										0	(103,668)	0	(68,135)	XXX	(68,135)	35,533	0	0	0	0	XXX	XXX

SCHEDULE DB - PART A - SECTION 2

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

1 Description	2 Description of Item(s) Hedged, Used for Income Generation or Replicated	3 Schedule / Exhibit Identifier	4 Type(s) of Risk(s) (a)	5 Exchange, Counterparty or Central Clearinghouse	6 Trade Date	7 Date of Maturity or Expiration	8 Termination Date	9 Indicate Exercise, Expiration, Maturity or Sale	10 Number of Contracts	11 Notional Amount	12 Strike Price, Rate or Index Received (Paid)	13 Cumulative Prior Year(s) Initial Cost of Premium (Received) Paid	14 Current Year Initial Cost of Premium (Received) Paid	15 Consideration Received (Paid) on Termination	16 Current Year Income	17 Book/Adjusted Carrying Value	18 Code	19 Unrealized Valuation Increase (Decrease)	20 Total Foreign Exchange Change in B./A.C.V.	21 Current Year's (Amorization) / Accretion	22 Gain (Loss) on Termination Recognized	23 Adjustment to Carrying Value of Hedged Item	24 Gain (Loss) on Termination - Deferred	25 Hedge Effectiveness at Inception and at Termination (b)
Written Options - Other - Call Options and Warrants																								
SMCI US 07/15/16 C35				CBOE	02/17/2016.	07/15/2016.	07/15/2016.	EXPIRE...	32		35.0000		(7,520)			(7,520)	*.				7,520			
SYNA US 06/17/16 C80				CBOE	02/16/2016.	06/17/2016.	06/17/2016.	EXPIRE...	14		80.0000		(9,928)			(9,928)	*.				9,928			
JWN US 07/15/16 C57.50				CBOE	03/22/2016.	07/15/2016.	07/15/2016.	EXPIRE...	31		57.5000		(9,796)			(9,796)	*.				9,796			
GLOG US 11/18/16 C12.5				CBOE	03/22/2016.	11/18/2016.	10/13/2016.	COVER....	103		12.5000		(11,330)	(41,741)		(11,330)	*.				(30,411)			
MPC US 01/20/17 C45				CBOE	04/26/2016.	01/20/2017.	12/27/2016.	COVER....	31		45.0000		(9,923)	(19,499)		(9,923)	*.				(9,576)			
FORM US 10/21/16 C9.00				CBOE	06/22/2016.	10/21/2016.	10/21/2016.	EXPIRE...	76		9.0000		(5,320)			(5,320)	*.				5,320			
XPO US 01/20/17 C38				CBOE	11/09/2016.	01/20/2017.	12/13/2016.	COVER....	32		38.0000		(5,760)	(32,000)		(5,760)	*.				(26,240)			
0719999. Total-Written Options-Other-Call Options and Warrants												0	(59,577)	(93,240)	0	(59,577)	XXX	0	0	0	(33,663)	0	0	XXX
0779999. Total-Written Options-Other												0	(59,577)	(93,240)	0	(59,577)	XXX	0	0	0	(33,663)	0	0	XXX
0789999. Total-Written Options-Call Options and Warrants												0	(59,577)	(93,240)	0	(59,577)	XXX	0	0	0	(33,663)	0	0	XXX
0849999. Total-Written Options												0	(59,577)	(93,240)	0	(59,577)	XXX	0	0	0	(33,663)	0	0	XXX
1439999. Total-Other												0	(59,577)	(93,240)	0	(59,577)	XXX	0	0	0	(33,663)	0	0	XXX
1449999. TOTAL												0	(59,577)	(93,240)	0	(59,577)	XXX	0	0	0	(33,663)	0	0	XXX

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

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

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
1. Offset per SSAP No. 64					68,135						
2. Net after right of offset per SSAP No. 64				0	(68,135)						

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
Open Depositories						
BBIF MONEY FUND - CLASS 4					987,826	XXX
INTEREST RECEIVED DURING YEAR ON DISPOSE			736			XXX
JP MORGAN CHASE					3,783,920	XXX
MERRILL LYNCH					3,885	XXX
FEDERAL HOME LOAN BANK					8,762	XXX
US BANK					253,193	XXX
PITNEY BOWES					126,056	XXX
NEAM					56,177	XXX
0199999. Total - Open Depositories		XXX	XXX	736	0	5,219,819	XXX
0399999. Total Cash on Deposit		XXX	XXX	736	0	5,219,819	XXX
0599999. Total Cash		XXX	XXX	736	0	5,219,819	XXX

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

1. January	5,815,214	4. April	15,575,027	7. July	5,237,750	10. October	5,843,724
2. February	13,339,031	5. May	11,104,466	8. August	6,445,018	11. November	4,952,779
3. March	15,394,739	6. June	7,238,251	9. September	6,606,203	12. December	5,219,819

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
All Other Government Bonds - Issuer Obligations							
KFW		11/07/2016	0.802	02/03/2017	1,998,533		2,444
0699999. All Other Government Bonds - Issuer Obligations					1,998,533	0	2,444
1099999. Total - All Other Government Bonds					1,998,533	0	2,444
Total Bonds							
7799999. Subtotals - Issuer Obligations					1,998,533	0	2,444
8399999. Subtotals - Bonds					1,998,533	0	2,444
8699999. Total - Cash Equivalents					1,998,533	0	2,444

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
			3	4	5	6
States, Etc.	Type of Deposit	Purpose of Deposit	Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1. Alabama AL						
2. Alaska AK						
3. Arizona AZ						
4. Arkansas AR	B	FOR THE BENEFIT OF ALL POLICYHOLDERS			110,808	108,230
5. California CA						
6. Colorado CO						
7. Connecticut CT						
8. Delaware DE						
9. District of Columbia DC						
10. Florida FL						
11. Georgia GA						
12. Hawaii HI						
13. Idaho ID						
14. Illinois IL						
15. Indiana IN						
16. Iowa IA						
17. Kansas KS						
18. Kentucky KY						
19. Louisiana LA						
20. Maine ME						
21. Maryland MD						
22. Massachusetts MA						
23. Michigan MI						
24. Minnesota MN						
25. Mississippi MS						
26. Missouri MO						
27. Montana MT						
28. Nebraska NE						
29. Nevada NV	B	FOR THE BENEFIT OF ALL POLICY HOLDERS	200,060	194,532		
30. New Hampshire NH						
31. New Jersey NJ						
32. New Mexico NM						
33. New York NY						
34. North Carolina NC						
35. North Dakota ND						
36. Ohio OH	B	FOR THE BENEFIT OF ALL POLICY HOLDERS	1,996,784	2,009,620		
37. Oklahoma OK						
38. Oregon OR						
39. Pennsylvania PA						
40. Rhode Island RI						
41. South Carolina SC						
42. South Dakota SD						
43. Tennessee TN						
44. Texas TX						
45. Utah UT						
46. Vermont VT						
47. Virginia VA	B	FOR BENEFIT OF ALL POLICY HOLDERS	298,568	293,883		
48. Washington WA						
49. West Virginia WV						
50. Wisconsin WI						
51. Wyoming WY						
52. American Samoa AS						
53. Guam GU						
54. Puerto Rico PR						
55. US Virgin Islands VI						
56. Northern Mariana Islands MP						
57. Canada CAN						
58. Aggregate Alien and Other OT	XXX	XXX	0	0	0	0
59. Total	XXX	XXX	2,495,412	2,498,035	110,808	108,230

DETAILS OF WRITE-INS

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

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