



ANNUAL STATEMENT

For the Year Ended December 31, 2016
of the Condition and Affairs of the

Century Surety Company

NAIC Group Code.....0748, 0748 (Current Period) (Prior Period)	NAIC Company Code..... 36951	Employer's ID Number..... 31-0936702
Organized under the Laws of OH	State of Domicile or Port of Entry OH	Country of Domicile US
Incorporated/Organized..... June 22, 1978	Commenced Business..... August 11, 1978	
Statutory Home Office	550 Polaris Parkway..... Westerville OH US 43082 (Street and Number) (City or Town, State, Country and Zip Code)	
Main Administrative Office	550 Polaris Parkway..... Westerville OH US..... 43082 (Street and Number) (City or Town, State, Country and Zip Code)	614-895-2000 (Area Code) (Telephone Number)
Mail Address	550 Polaris Parkway..... Westerville OH US 43082 (Street and Number or P. O. Box) (City or Town, State, Country and Zip Code)	
Primary Location of Books and Records	26255 American Drive..... Southfield MI US 48034 (Street and Number) (City or Town, State, Country and Zip Code)	248-358-1100 (Area Code) (Telephone Number)
Internet Web Site Address	www.meadowbrook.com	
Statutory Statement Contact	Kimberlee A. Arnold (Name) karnold@meadowbrook.com (E-Mail Address)	248-358-1100-8102 (Area Code) (Telephone Number) (Extension) 248-358-1614 (Fax Number)

OFFICERS

Name	Title	Name	Title
1. Christopher John Timm	President	2. Kristen Marie Netschke #	Secretary
3. Patrick Samuel Stewart	Treasurer	4.	

OTHER

Kenn Rene Allen #	Chairman	Randolph Witt Fort	Vice President
Patrick Samuel Stewart #	Chief Financial Officer	Nathan Karl Voorhis #	Chief Operating Officer & Chief Risk Officer
Roger Scott Walleck	Vice President		

DIRECTORS OR TRUSTEES

Kenn Rene Allen #	James Michael Mahoney	Archie Stephen McIntyre	Patrick Samuel Stewart #
Christopher John Timm	Nathan Karl Voorhis	Roger Scott Walleck	

State of..... Michigan
County of..... Oakland

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) Christopher John Timm	(Signature) Kristen Marie Netschke	(Signature) Patrick Samuel Stewart
1. (Printed Name) President	2. (Printed Name) Secretary	3. (Printed Name) Treasurer
(Title)	(Title)	(Title)

Subscribed and sworn to before me	a. Is this an original filing?	Yes [X] No []
This _____ day of _____ 2017	b. If no	
	1. State the amendment number	_____
	2. Date filed	_____
	3. Number of pages attached	_____

SUMMARY INVESTMENT SCHEDULE

Investment Categories	Gross Investment Holdings		Admitted Assets as Reported in the Annual Statement			
	1	2	3	4	5	6
	Amount	Percentage	Amount	Securities Lending Reinvested Collateral Amount	Total (Col. 3 + 4) Amount	Percentage
1. Bonds:						
1.1 U.S. treasury securities.....	1,326,967	1.1	1,326,967		1,326,967	1.1
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies.....		0.0			0	0.0
1.22 Issued by U.S. government sponsored agencies.....		0.0			0	0.0
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities).....		0.0			0	0.0
1.4 Securities issued by states, territories and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations.....	2,271,542	1.9	2,271,542		2,271,542	1.9
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations.....	6,437,042	5.5	6,437,042		6,437,042	5.5
1.43 Revenue and assessment obligations.....	8,706,919	7.4	8,706,919		8,706,919	7.4
1.44 Industrial development and similar obligations.....		0.0			0	0.0
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or guaranteed by GNMA.....		0.0			0	0.0
1.512 Issued or guaranteed by FNMA and FHLMC.....	12,142,703	10.3	12,142,703		12,142,703	10.3
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.....	559,576	0.5	559,576		559,576	0.5
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-based securities issued or guaranteed by agencies shown in Line 1.521.....		0.0			0	0.0
1.523 All other.....	1,648,065	1.4	1,648,065		1,648,065	1.4
2. Other debt and other fixed income securities (excluding short-term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities).....	2,315,344	2.0	2,315,344		2,315,344	2.0
2.2 Unaffiliated non-U.S. securities (including Canada).....	12,073,569	10.3	12,073,569		12,073,569	10.3
2.3 Affiliated securities.....		0.0			0	0.0
3. Equity interests:						
3.1 Investments in mutual funds.....		0.0			0	0.0
3.2 Preferred stocks:						
3.21 Affiliated.....		0.0			0	0.0
3.22 Unaffiliated.....		0.0			0	0.0
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated.....	46,550,269	39.6	46,550,269		46,550,269	39.6
3.32 Unaffiliated.....		0.0			0	0.0
3.4 Other equity securities:						
3.41 Affiliated.....		0.0			0	0.0
3.42 Unaffiliated.....		0.0			0	0.0
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated.....		0.0			0	0.0
3.52 Unaffiliated.....		0.0			0	0.0
4. Mortgage loans:						
4.1 Construction and land development.....		0.0			0	0.0
4.2 Agricultural.....		0.0			0	0.0
4.3 Single family residential properties.....		0.0			0	0.0
4.4 Multifamily residential properties.....		0.0			0	0.0
4.5 Commercial loans.....		0.0			0	0.0
4.6 Mezzanine real estate loans.....		0.0			0	0.0
5. Real estate investments:						
5.1 Property occupied by company.....		0.0			0	0.0
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt).....		0.0			0	0.0
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt).....		0.0			0	0.0
6. Contract loans.....		0.0			0	0.0
7. Derivatives.....		0.0			0	0.0
8. Receivables for securities.....	8,265	0.0	8,265		8,265	0.0
9. Securities lending (Line 10, Asset Page reinvested collateral).....		0.0		XXX	XXX	XXX
10. Cash, cash equivalents and short-term investments.....	7,019,389	6.0	7,019,389		7,019,389	6.0
11. Other invested assets.....	16,392,173	14.0	16,392,173		16,392,173	14.0
12. Total invested assets.....	117,451,825	100.0	117,451,825	0	117,451,825	100.0

SCHEDULE A - VERIFICATION BETWEEN YEARS

Real Estate

1.	Book/adjusted carrying value, December 31 of prior year.....		
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).....		0
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.....		
8.2	Totals, Part 3, Column 9.....		0
9.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4-5+6-7-8).....		0
10.	Deduct total nonadmitted amounts.....		
11.	Statement value at end of current period (Line 9 minus Line 10).....		0

NONE

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.....		13,368,041
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).....	5,643,853	5,643,853
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.....	(2,504,547)	
5.2	Totals, Part 3, Column 9.....		(2,504,547)
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.....	(115,174)	
9.2	Totals, Part 3, Column 14.....		(115,174)
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).....		16,392,173
12.	Deduct total nonadmitted amounts.....		
13.	Statement value at end of current period (Line 11 minus Line 12).....		16,392,173

SCHEDULE D - VERIFICATION BETWEEN YEARS

Bonds and Stocks

1.	Book/adjusted carrying value, December 31 of prior year.....		464,041,043
2.	Cost of bonds and stocks acquired, Part 3, Column 7.....		136,675,902
3.	Accrual of discount.....		185,596
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12.....	35,729	
4.2	Part 2, Section 1, Column 15.....		
4.3	Part 2, Section 2, Column 13.....	3,289,294	
4.4	Part 4, Column 11.....	(2,641,676)	683,347
5.	Total gain (loss) on disposals, Part 4, Column 19.....		5,895,213
6.	Deduct consideration for bonds and stocks disposed of, Part 4, Column 7.....		506,153,457
7.	Deduct amortization of premium.....		3,053,673
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.....	(1,776)	(1,776)
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.....		
9.4	Part 4, Column 13.....	4,240,196	4,240,196
10.	Book/adjusted carrying value at end of current period (Lines 1+2+3+4+5-6-7+8-9).....		94,031,998
11.	Deduct total nonadmitted amounts.....		
12.	Statement value at end of current period (Line 10 minus Line 11).....		94,031,998

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS Governments (Including all obligations guaranteed by governments)	1. United States.....	1,645,407	1,714,704	1,653,379	1,645,125
	2. Canada.....	.....	.....	.....	.....
	3. Other Countries.....	.....	.....	.....	.....
	4. Totals.....	1,645,407	1,714,704	1,653,379	1,645,125
U.S. States, Territories and Possessions (Direct and guaranteed)	5. Totals.....	2,271,543	2,315,145	2,495,640	2,250,000
U.S. Political Subdivisions of States, Territories and Possessions (Direct and guaranteed)	6. Totals.....	6,437,042	6,524,724	6,965,393	6,200,000
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.....	21,090,762	21,494,597	21,573,678	20,454,327
Industrial and Miscellaneous, SVO Identified Funds and Hybrid Securities (unaffiliated)	8. United States.....	3,963,409	4,001,259	4,016,602	3,958,831
	9. Canada.....	729,047	759,923	738,396	710,000
	10. Other Countries.....	11,344,522	11,268,723	11,929,571	12,059,984
	11. Totals.....	16,036,978	16,029,905	16,684,569	16,728,815
Parent, Subsidiaries and Affiliates	12. Totals.....	.....	.....	.....	.....
	13. Total Bonds.....	47,481,732	48,079,075	49,372,659	47,278,267
PREFERRED STOCKS Industrial and Miscellaneous (Unaffiliated)	14. United States.....	.....	.....	.....	.....
	15. Canada.....	.....	.....	.....	.....
	16. Other Countries.....	.....	.....	.....	.....
	17. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	18. Totals.....	.....	.....	.....	.....
	19. Total Preferred Stocks.....	0	0	0	.....
COMMON STOCKS Industrial and Miscellaneous (Unaffiliated)	20. United States.....	.....	.....	.....	.....
	21. Canada.....	.....	.....	.....	.....
	22. Other Countries.....	.....	.....	.....	.....
	23. Totals.....	0	0	0	.....
Parent, Subsidiaries and Affiliates	24. Totals.....	46,550,269	46,550,269	36,508,484	.....
	25. Total Common Stocks.....	46,550,269	46,550,269	36,508,484	.....
	26. Total Stocks.....	46,550,269	46,550,269	36,508,484	.....
	27. Total Bonds and Stocks.....	94,032,001	94,629,344	85,881,143	.....

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

SI05

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.....	3,000,172	1,267,637	1,260			XXX	4,269,069	8.5	10,139,260	2.7	4,269,069	
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.....	3,000,172	1,267,637	1,260	0	0	XXX	4,269,069	8.5	10,139,260	2.7	4,269,069	0
2. All Other Governments												
2.1 NAIC 1.....						XXX	0	0.0		0.0		
2.2 NAIC 2.....						XXX	0	0.0		0.0		
2.3 NAIC 3.....						XXX	0	0.0	659,750	0.2		
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.....	0	0	0	0	0	XXX	0	0.0	659,750	0.2	0	0
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1.....	752,727	1,518,816				XXX	2,271,543	4.5	12,493,415	3.3	2,271,542	
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.....	752,727	1,518,816	0	0	0	XXX	2,271,543	4.5	12,493,415	3.3	2,271,542	0
4. U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1 NAIC 1.....	3,721,643	2,715,398				XXX	6,437,041	12.8	56,909,276	15.2	6,437,042	
4.2 NAIC 2.....						XXX	0	0.0		0.0		
4.3 NAIC 3.....						XXX	0	0.0	1,018,268	0.3		
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.....	3,721,643	2,715,398	0	0	0	XXX	6,437,041	12.8	57,927,544	15.5	6,437,042	0
5. U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1 NAIC 1.....	4,210,165	9,864,040	6,870,667	145,452	435	XXX	21,090,759	42.1	120,855,059	32.4	21,090,760	
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.....	4,210,165	9,864,040	6,870,667	145,452	435	XXX	21,090,759	42.1	120,855,059	32.4	21,090,760	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

	1	2	3	4	5	6	7	8	9	10	11	12
NAIC Designation	1 Year or Less	Over 1 Year Through 5 Years	Over 5 Years Through 10 Years	Over 10 Years Through 20 Years	Over 20 Years	No Maturity Date	Total Current Year	Column 7 as a % of Line 10.7	Total from Column 6 Prior Year	% from Col. 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1.....	510,989	4,951,633	5,552,813	347,321	209,772	XXX.....	11,572,528	23.1	105,255,214	28.2	5,427,125	6,145,404
6.2 NAIC 2.....		1,021,221	2,576,273			XXX.....	3,597,494	7.2	58,471,946	15.7	1,644,084	1,953,410
6.3 NAIC 3.....						XXX.....	0	0.0	6,722,387	1.8		
6.4 NAIC 4.....						XXX.....	0	0.0		0.0		
6.5 NAIC 5.....						XXX.....	0	0.0		0.0		
6.6 NAIC 6.....				866,956		XXX.....	866,956	1.7	847,863	0.2	139,598	727,358
6.7 Totals.....	510,989	5,972,854	8,129,086	1,214,277	209,772	XXX.....	16,036,978	32.0	171,297,410	45.9	7,210,807	8,826,172
7. Hybrid Securities												
7.1 NAIC 1.....						XXX.....	0	0.0		0.0		
7.2 NAIC 2.....						XXX.....	0	0.0		0.0		
7.3 NAIC 3.....						XXX.....	0	0.0		0.0		
7.4 NAIC 4.....						XXX.....	0	0.0		0.0		
7.5 NAIC 5.....						XXX.....	0	0.0		0.0		
7.6 NAIC 6.....						XXX.....	0	0.0		0.0		
7.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1.....						XXX.....	0	0.0		0.0		
8.2 NAIC 2.....						XXX.....	0	0.0		0.0		
8.3 NAIC 3.....						XXX.....	0	0.0		0.0		
8.4 NAIC 4.....						XXX.....	0	0.0		0.0		
8.5 NAIC 5.....						XXX.....	0	0.0		0.0		
8.6 NAIC 6.....						XXX.....	0	0.0		0.0		
8.7 Totals.....	0	0	0	0	0	XXX.....	0	0.0	0	0.0	0	0
9. SVO Identified Funds												
9.1 NAIC 1.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.2 NAIC 2.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.3 NAIC 3.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.4 NAIC 4.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.5 NAIC 5.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.6 NAIC 6.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....		0	0.0	XXX.....	XXX.....		
9.7 Totals.....	XXX.....	XXX.....	XXX.....	XXX.....	XXX.....	0	0	0.0	XXX.....	XXX.....	0	0

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total from Column 6 Prior Year	10 % from Col. 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1.....	(d).....12,195,696	20,317,524	12,424,740	492,773	210,207	0	45,640,940	91.1	XXX	XXX	39,495,538	6,145,404
10.2 NAIC 2.....	(d).....0	1,021,221	2,576,273	0	0	0	3,597,494	7.2	XXX	XXX	1,644,084	1,953,410
10.3 NAIC 3.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.4 NAIC 4.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.5 NAIC 5.....	(d).....0	0	0	0	0	0	0	0.0	XXX	XXX	0	0
10.6 NAIC 6.....	(d).....0	0	0	866,956	0	0	(c).....866,956	1.7	XXX	XXX	139,598	727,358
10.7 Totals.....	12,195,696	21,338,745	15,001,013	1,359,729	210,207	0	(b).....50,105,390	100.0	XXX	XXX	41,279,220	8,826,172
10.8 Line 10.7 as a % of Col. 7.....	24.3	42.6	29.9	2.7	0.4	0.0	100.0	XXX	XXX	XXX	82.4	17.6
11. Total Bonds Prior Year												
11.1 NAIC 1.....	38,589,695	129,584,201	132,651,568	4,331,321	495,439	XXX	XXX	XXX	305,652,224	81.9	299,795,316	5,856,909
11.2 NAIC 2.....	2,048,935	25,127,133	31,295,877	0	0	XXX	XXX	XXX	58,471,945	15.7	58,471,946	0
11.3 NAIC 3.....	0	4,967,779	3,432,626	0	0	XXX	XXX	XXX	8,400,405	2.2	8,400,405	0
11.4 NAIC 4.....	0	0	0	0	0	XXX	XXX	XXX	0	0.0	0	0
11.5 NAIC 5.....	0	0	0	0	0	XXX	XXX	XXX	(c).....0	0.0	0	0
11.6 NAIC 6.....	0	0	0	847,863	0	XXX	XXX	XXX	(c).....847,863	0.2	134,505	713,358
11.7 Totals.....	40,638,630	159,679,113	167,380,071	5,179,184	495,439	XXX	XXX	XXX	(b).....373,372,437	100.0	366,802,172	6,570,267
11.8 Line 11.7 as a % of Col. 9.....	10.9	42.8	44.8	1.4	0.1	XXX	XXX	XXX	100.0	XXX	98.2	1.8
12. Total Publicly Traded Bonds												
12.1 NAIC 1.....	12,130,552	20,264,222	6,871,927	228,401	435	0	39,495,537	78.8	299,795,316	80.3	39,495,537	XXX
12.2 NAIC 2.....	0	1,021,221	622,863	0	0	0	1,644,084	3.3	58,471,946	15.7	1,644,084	XXX
12.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	8,400,405	2.2	0	XXX
12.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	0	XXX
12.6 NAIC 6.....	0	0	0	139,598	0	0	139,598	0.3	134,505	0.0	139,598	XXX
12.7 Totals.....	12,130,552	21,285,443	7,494,790	367,999	435	0	41,279,219	82.4	366,802,172	98.2	41,279,219	XXX
12.8 Line 12.7 as a % of Col. 7.....	29.4	51.6	18.2	0.9	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10.....	24.2	42.5	15.0	0.7	0.0	0.0	82.4	XXX	XXX	XXX	82.4	XXX
13. Total Privately Placed Bonds												
13.1 NAIC 1.....	65,145	53,301	5,552,813	264,372	209,772	0	6,145,403	12.3	5,856,909	1.6	XXX	6,145,403
13.2 NAIC 2.....	0	0	1,953,410	0	0	0	1,953,410	3.9	0	0.0	XXX	1,953,410
13.3 NAIC 3.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.4 NAIC 4.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.5 NAIC 5.....	0	0	0	0	0	0	0	0.0	0	0.0	XXX	0
13.6 NAIC 6.....	0	0	0	727,358	0	0	727,358	1.5	713,358	0.2	XXX	727,358
13.7 Totals.....	65,145	53,301	7,506,223	991,730	209,772	0	8,826,171	17.6	6,570,267	1.8	XXX	8,826,171
13.8 Line 13.7 as a % of Col. 7.....	0.7	0.6	85.0	11.2	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10.....	0.1	0.1	15.0	2.0	0.4	0.0	17.6	XXX	XXX	XXX	XXX	17.6

(a) Includes \$.....8,826,171 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

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

(c) Includes \$.....0 current year, \$.....0 prior year of bonds with 5* designations and \$.....866,955 current year, \$.....831,228 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 \$.....2,623,662; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

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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.....	2,843,536	1,107,093				XXX.	3,950,629	7.9	7,598,768	2.0	3,950,629	
1.2	Residential Mortgage-Backed Securities.....	67,694	111,493	1,260			XXX.	180,447	0.4	250,549	0.1	180,447	
1.3	Commercial Mortgage-Backed Securities.....	88,942	49,051				XXX.	137,993	0.3	2,289,943	0.6	137,993	
1.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
1.5	Totals.....	3,000,172	1,267,637	1,260	0	0	XXX.	4,269,069	8.5	10,139,260	2.7	4,269,069	0
2.	All Other Governments												
2.1	Issuer Obligations.....						XXX.	0	0.0	659,750	0.2		
2.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
2.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
2.5	Totals.....	0	0	0	0	0	XXX.	0	0.0	659,750	0.2	0	0
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations.....	752,727	1,518,816				XXX.	2,271,543	4.5	12,493,415	3.3	2,271,542	
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.....	752,727	1,518,816	0	0	0	XXX.	2,271,543	4.5	12,493,415	3.3	2,271,542	0
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations.....	3,721,643	2,715,398				XXX.	6,437,041	12.8	57,927,545	15.5	6,437,042	
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.....	3,721,643	2,715,398	0	0	0	XXX.	6,437,041	12.8	57,927,545	15.5	6,437,042	0
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations.....	1,464,127	3,780,457	3,462,336			XXX.	8,706,920	17.4	102,037,834	27.3	8,706,919	
5.2	Residential Mortgage-Backed Securities.....	2,746,038	6,083,584	3,408,331	145,452	435	XXX.	12,383,840	24.7	18,817,225	5.0	12,383,840	
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.....	4,210,165	9,864,041	6,870,667	145,452	435	XXX.	21,090,760	42.1	120,855,059	32.4	21,090,759	0
6.	Industrial and Miscellaneous (unaffiliated)												
6.1	Issuer Obligations.....		1,750,268	1,175,676	483,500		XXX.	3,409,444	6.8	162,162,495	43.4	2,549,069	860,376
6.2	Residential Mortgage-Backed Securities.....	3,848	11,770		19,360		XXX.	34,978	0.1	60,973	0.0	34,978	
6.3	Commercial Mortgage-Backed Securities.....	185,913	1,427,174				XXX.	1,613,087	3.2	5,198,347	1.4	1,613,087	
6.4	Other Loan-Backed and Structured Securities.....	321,228	2,783,640	6,953,410	711,417	209,772	XXX.	10,979,467	21.9	3,875,595	1.0	3,013,672	7,965,796
6.5	Totals.....	510,989	5,972,852	8,129,086	1,214,277	209,772	XXX.	16,036,976	32.0	171,297,410	45.9	7,210,806	8,826,172
7.	Hybrid Securities												
7.1	Issuer Obligations.....						XXX.	0	0.0		0.0		
7.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
7.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
7.5	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations.....						XXX.	0	0.0		0.0		
8.2	Residential Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.3	Commercial Mortgage-Backed Securities.....						XXX.	0	0.0		0.0		
8.4	Other Loan-Backed and Structured Securities.....						XXX.	0	0.0		0.0		
8.5	Totals.....	0	0	0	0	0	XXX.	0	0.0	0	0.0	0	0

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

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

	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
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.2 Bond Mutual Funds Identified by the SVO.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX		
9.3 Totals.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10. Total Bonds Current Year												
10.1 Issuer Obligations.....	8,782,033	10,872,032	4,638,012	483,500	0	XXX	24,775,577	49.4	XXX	XXX	23,915,201	860,376
10.2 Residential Mortgage-Backed Securities.....	2,817,580	6,206,847	3,409,591	164,812	435	XXX	12,599,265	25.1	XXX	XXX	12,599,265	0
10.3 Commercial Mortgage-Backed Securities.....	274,855	1,476,225	0	0	0	XXX	1,751,080	3.5	XXX	XXX	1,751,080	0
10.4 Other Loan-Backed and Structured Securities.....	321,228	2,783,640	6,953,410	711,417	209,772	XXX	10,979,467	21.9	XXX	XXX	3,013,672	7,965,796
10.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	0	0	0.0	XXX	XXX	0	0
10.6 Totals.....	12,195,696	21,338,744	15,001,013	1,359,729	210,207	0	50,105,389	100.0	XXX	XXX	41,279,218	8,826,172
10.7 Line 10.6 as a % of Col. 7.....	24.3	42.6	29.9	2.7	0.4	0.0	100.0	XXX	XXX	XXX	82.4	17.6
11. Total Bonds Prior Year												
11.1 Issuer Obligations.....	36,021,109	146,636,110	157,759,498	2,463,090		XXX	XXX	XXX	342,879,807	91.8	337,389,076	5,490,729
11.2 Residential Mortgage-Backed Securities.....	3,339,697	8,474,960	5,382,975	1,645,448	285,667	XXX	XXX	XXX	19,128,747	5.1	19,112,113	16,635
11.3 Commercial Mortgage-Backed Securities.....	110,783	2,765,363	4,237,598	374,546		XXX	XXX	XXX	7,488,290	2.0	7,488,291	
11.4 Other Loan-Backed and Structured Securities.....	1,167,042	1,802,682		696,099	209,772	XXX	XXX	XXX	3,875,595	1.0	2,812,692	1,062,903
11.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX	XXX
11.6 Totals.....	40,638,631	159,679,115	167,380,071	5,179,183	495,439	XXX	XXX	XXX	373,372,439	100.0	366,802,172	6,570,267
11.7 Line 11.6 as a % of Col. 9.....	10.9	42.8	44.8	1.4	0.1	XXX	XXX	XXX	100.0	XXX	98.2	1.8
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations.....	8,782,033	10,872,032	4,085,199	175,938		XXX	23,915,202	47.7	337,389,076	90.4	23,915,202	XXX
12.2 Residential Mortgage-Backed Securities.....	2,817,580	6,206,847	3,409,591	164,812	435	XXX	12,599,265	25.1	19,112,113	5.1	12,599,265	XXX
12.3 Commercial Mortgage-Backed Securities.....	274,855	1,476,225				XXX	1,751,080	3.5	7,488,291	2.0	1,751,080	XXX
12.4 Other Loan-Backed and Structured Securities.....	256,083	2,730,339		27,250		XXX	3,013,672	6.0	2,812,692	0.8	3,013,672	XXX
12.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	0	XXX
12.6 Totals.....	12,130,551	21,285,443	7,494,790	368,000	435	0	41,279,219	82.4	366,802,172	98.2	41,279,219	XXX
12.7 Line 12.6 as a % of Col. 7.....	29.4	51.6	18.2	0.9	0.0	0.0	100.0	XXX	XXX	XXX	100.0	XXX
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10.....	24.2	42.5	15.0	0.7	0.0	0.0	82.4	XXX	XXX	XXX	82.4	XXX
13. Total Privately Placed Bonds												
13.1 Issuer Obligations.....			552,813	307,562		XXX	860,375	1.7	5,490,729	1.5	XXX	860,375
13.2 Residential Mortgage-Backed Securities.....						XXX	0	0.0	16,635	0.0	XXX	0
13.3 Commercial Mortgage-Backed Securities.....						XXX	0	0.0	0	0.0	XXX	0
13.4 Other Loan-Backed and Structured Securities.....	65,145	53,301	6,953,410	684,167	209,772	XXX	7,965,795	15.9	1,062,903	0.3	XXX	7,965,795
13.5 SVO Identified Funds.....	XXX	XXX	XXX	XXX	XXX		0	0.0	XXX	XXX	XXX	0
13.6 Totals.....	65,145	53,301	7,506,223	991,729	209,772	0	8,826,170	17.6	6,570,267	1.8	XXX	8,826,170
13.7 Line 13.6 as a % of Col. 7.....	0.7	0.6	85.0	11.2	2.4	0.0	100.0	XXX	XXX	XXX	XXX	100.0
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10.....	0.1	0.1	15.0	2.0	0.4	0.0	17.6	XXX	XXX	XXX	XXX	17.6

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SCHEDULE DA - VERIFICATION BETWEEN YEARS

Short-Term Investments

	1	2	3	4	5
	Total	Bonds	Mortgage Loans	Other Short-term Investment Assets (a)	Investments in Parent, Subsidiaries and Affiliates
1. Book/adjusted carrying value, December 31 of prior year.....	10,890,904	10,890,904			
2. Cost of short-term investments acquired.....	249,832,790	249,832,790			
3. Accrual of discount.....	0				
4. Unrealized valuation increase (decrease).....	0				
5. Total gain (loss) on disposals.....	0				
6. Deduct consideration received on disposals.....	258,100,031	258,100,031			
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).....	2,623,662	2,623,662	0	0	0
11. Deduct total nonadmitted amounts.....	0				
12. Statement value at end of current period (Line 10 minus Line 11).....	2,623,662	2,623,662	0	0	0

\$10

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

Sch. DB - Pt. A - Verification
NONE

Sch. DB - Pt. B - Verification
NONE

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

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

Sch. DB - Verification
NONE

Sch. E - Verification
NONE

Sch. A - Pt. 1
NONE

Sch. A - Pt. 2
NONE

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 Other - Unaffiliated																			
	AQUILINE FINANCIAL SERVICES FUND II L.P.....	M.....	GEORGE TOWN, GRAND CAYMAN	CYM...	AQUILINE CAPITAL PARTNERS II HP (OFFSHORE) LTD.	.....	11/07/2012	.....	.....10,309,163	10,540,840	10,540,840	(2,923,028)	.....	.....	.....	.....	.....	.....587,224	0.013
2199999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.									10,309,163	10,540,840	10,540,840	(2,923,028)	0	0	0	0	0	587,224	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated																			
	GODO KAISHA SAMONJI.....		TOKYO, JAPAN.....	JPN....	IPPAN SHADAN HOJIN LIQUID BLUE.....	.....	03/08/2016	.....	.....5,548,026	5,851,333	5,851,333	418,481	.....	.....	.....	.....(115,174)	.....	.....	.....1.000
2299999. Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated....									5,548,026	5,851,333	5,851,333	418,481	0	0	0	(115,174)	0	0	XXX
4499999. Subtotal - Unaffiliated.....									10,309,163	10,540,840	10,540,840	(2,923,028)	0	0	0	0	0	587,224	XXX
4599999. Subtotal - Affiliated.....									5,548,026	5,851,333	5,851,333	418,481	0	0	0	(115,174)	0	0	XXX
4699999. Totals.....									15,857,189	16,392,173	16,392,173	(2,504,547)	0	0	0	(115,174)	0	587,224	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 Other - Unaffiliated										
	AQUILINE FINANCIAL SERVICE FUND II L.P.....	GEORGE TOWN, GRAND CAYMAN.....	CYM.....	AQUILINE CAPITAL PARTERS II GP (OFFSHORE)LTD.....	VARIOUS...			95,828		
2199999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Unaffiliated.....						0	95,828	0	XXX
Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated										
	GODO KAISHA SAMONJI.....	TOKYO, JAPAN.....	JPN.....	IPPAN SHADAN HOJIN LIQUID BLUE.....	03/08/2016.			5,548,026		
2299999.	Total - Joint Venture or Partnership Interests That Have Underlying Characteristics of Other - Affiliated.....						0	5,548,026	0	XXX
4499999.	Subtotal - Unaffiliated.....						0	95,828	0	XXX
4599999.	Subtotal - Affiliated.....						0	5,548,026	0	XXX
4699999.	Totals.....						0	5,643,854	0	XXX

SCHEDULE BA - PART 3

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

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

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	NAIC Designation	Actual Cost	8	Fair Value	9	Par Value	Book/Adjusted Carrying Value	12	13	14	15	16	17	18	19	20	21	22			
CUSIP Identification	Description	Code	F or e i g n	Bond CHAR	Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion																			Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
U.S. Government - Issuer Obligations																													
912810	ED	6	US TREASURY N/B.....	SD..	..	4	1	75,961	...117.281	87,961	75,000	75,200	(66)	.....	.....8.125	8.010	FA.....	2,302	6,094	02/14/1991.	08/15/2019.								
912828	GS	3	US TREASURY N/B.....	SD..	..	4	1	217,250	...101.390	223,059	220,000	219,874	330	.....	.....4.500	4.650	MN.....	1,285	9,900	05/14/2007.	05/15/2017.								
912828	HZ	6	US TREASURY N/B.....	SD..	..	4	1	799,816	...103.890	831,125	800,000	799,975	17	.....	.....3.875	3.870	MN.....	4,025	31,000	07/08/2008.	05/15/2018.								
912828	JH	4	US TREASURY N/B.....	SD..	..	4	1	240,207	...104.687	240,781	230,000	231,918	(1,131)	.....	.....4.000	3.460	FA.....	3,475	9,200	09/16/2008.	08/15/2018.								
0199999.	U.S. Government - Issuer Obligations.....						1,333,234	XXX	1,382,926	1,325,000	1,326,967	0	(850)	0	XXX	XXX	XXX	11,087	56,194	XXX	XXX								
U.S. Government - Residential Mortgage-Backed Securities																													
38374B	LQ	4	GNR 2003-60 MA.....	.....	..	.....4	1	19,497	...102.867	20,754	20,175	19,630	242	.....	.....3.500	4.740	MON...	57	706	10/02/2003.	07/16/2033.								
38374K	DC	4	GNR 2004-104 GA.....	.....	..	.....4	1	158,281	...104.831	171,281	163,387	160,817	1,479	.....	.....4.500	5.430	MON...	584	7,352	03/26/2007.	11/20/2034.								
0299999.	U.S. Government - Residential Mortgage-Backed Securities.....						177,778	XXX	192,035	183,562	180,447	0	1,721	0	XXX	XXX	XXX	641	8,058	XXX	XXX								
U.S. Government - Commercial Mortgage-Backed Securities																													
38373M	5G	1	GNR 2009-7 C.....	.....	..	.....4	1	142,367	...102.328	139,742	136,563	137,993	(2,582)	.....	.....5.275	3.700	MON...	521	7,205	02/01/2010.	07/16/2043.								
0399999.	U.S. Government - Commercial Mortgage-Backed Securities.....						142,367	XXX	139,742	136,563	137,993	0	(2,582)	0	XXX	XXX	XXX	521	7,205	XXX	XXX								
0599999.	Total - U.S. Government.....						1,653,379	XXX	1,714,703	1,645,125	1,645,407	0	(1,711)	0	XXX	XXX	XXX	12,249	71,457	XXX	XXX								
U.S. States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																													
373383	5B	0	GEORGIA ST.....	SD..	..	2	1FE	836,025	...101.090	758,175	750,000	752,727	(10,720)	.....	.....5.000	3.520	AO.....	9,375	37,500	02/08/2008.	04/01/2019.								
93974B	3M	2	WASHINGTON ST.....	.....	..	.....2	1FE	1,659,615	...103.798	1,556,970	1,500,000	1,518,816	(18,136)	.....	.....5.000	3.710	JJ.....	37,500	75,000	01/10/2008.	01/01/2020.								
1199999.	U.S. States, Territories & Possessions - Issuer Obligations.....						2,495,640	XXX	2,315,145	2,250,000	2,271,543	0	(28,856)	0	XXX	XXX	XXX	46,875	112,500	XXX	XXX								
1799999.	Total - U.S. States, Territories & Possessions (Direct and Guaranteed).....						2,495,640	XXX	2,315,145	2,250,000	2,271,543	0	(28,856)	0	XXX	XXX	XXX	46,875	112,500	XXX	XXX								
U.S. Political Subdivisions of States, Territories & Possessions (Direct and Guaranteed) - Issuer Obligations																													
034132	AY	6	ANDERSON TWP OH.....	SD..	..	2	1FE	1,093,080	...101.706	1,017,060	1,000,000	1,004,908	(11,488)	.....	.....5.000	3.790	JD.....	4,167	50,000	02/14/2008.	12/01/2019.								
161681	SN	2	CHASKA MN INDEP SCH DIST #112.....	.....	..	.....4	1FE	455,820	...103.145	412,580	400,000	412,723	(11,621)	.....	.....4.000	1.030	FA.....	6,667	16,000	03/20/2013.	02/01/2018.								
238388	PC	0	DAVENPORT IA.....	.....	..	.....4	1FE	1,411,987	...113.689	1,347,215	1,185,000	1,327,663	(30,492)	.....	.....5.000	2.120	JD.....	4,938	59,250	02/19/2014.	06/01/2021.								
426362	KA	6	HENRY CNTY GA SCH DIST.....	.....	..	.....4	1FE	651,327	...111.658	614,119	550,000	593,317	(11,368)	.....	.....5.000	2.670	FA.....	11,458	27,500	08/02/2011.	08/01/2020.								
549187	7C	0	LUBBOCK TX.....	.....	..	.....2	1FE	546,600	...100.516	502,580	500,000	500,738	(5,957)	.....	.....5.000	3.760	FA.....	9,444	25,000	01/17/2008.	02/15/2021.								
586145	ST	2	MEMPHIS TN.....	.....	..	.....2	1FE	2,135,322	...101.086	1,981,286	1,960,000	1,965,582	(21,911)	.....	.....5.000	3.830	AO.....	24,500	98,000	01/04/2008.	04/01/2019.								
660266	FR	3	NORTH KANSAS CITY MO SCH DIST.....	.....	..	.....2	1	257,036	...100.733	251,833	250,000	250,415	(2,447)	.....	.....5.000	3.980	MS.....	4,167	12,500	03/12/2014.	03/01/2021.								
76222R	GV	8	RHODE ISLAND ST & PROVIDENCE P.....	.....	..	.....4	1FE	414,221	...112.127	398,051	355,000	381,696	(6,652)	.....	.....5.000	2.870	AO.....	4,438	17,750	10/19/2011.	10/01/2020.								
1899999.	U.S. Political Subdivisions of States, Territories & Possessions - Issuer Obligations.....						6,965,393	XXX	6,524,724	6,200,000	6,437,042	0	(101,936)	0	XXX	XXX	XXX	69,779	306,000	XXX	XXX								
2499999.	Total - U.S. Political Subdivisions of States, Territories & Possessions.....						6,965,393	XXX	6,524,724	6,200,000	6,437,042	0	(101,936)	0	XXX	XXX	XXX	69,779	306,000	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																													
25477G	BG	9	DIST OF COLUMBIA INCOME TAX SE.....	.....	..	.....2	1FE	1,272,408	...109.467	1,313,604	1,200,000	1,223,070	(7,276)	.....	.....5.000	4.290	JD.....	5,000	60,000	03/12/2009.	12/01/2020.								
25477G	DA	0	DIST OF COLUMBIA INCOME TAX SE.....	SD..	..	1.4	1FE	1,000,000	...113.150	1,131,500	1,000,000	1,000,000	.....	.....	.....5.093	5.090	JD.....	4,244	50,930	12/09/2009.	12/01/2024.								
283791	BW	0	EL PASO TX MUNI DRAIN UTILITYS.....	.....	..	.....4	1FE	564,884	...114.966	546,089	475,000	546,549	(10,659)	.....	.....5.000	2.360	MS.....	7,917	23,750	03/12/2015.	03/01/2023.								
52349A	AQ	1	LEE CNTY FL NON-AD VALOREM REV.....	.....	..	.....4	1FE	294,375	...116.193	290,483	250,000	286,904	(4,941)	.....	.....5.000	2.600	AO.....	3,125	12,500	06/09/2015.	10/01/2023.								
555412	JG	1	MACOMB TWP MI BLDG AUTH.....	.....	..	.....2	1FE	219,640	...108.050	216,100	200,000	211,248	(1,960)	.....	.....4.000	2.830	AO.....	2,000	8,000	05/17/2012.	04/01/2023.								
644693	KS	1	NEW HAMPSHIRE ST TURNPIKE SYS.....	SD..	..	1.4	1FE	1,000,000	...109.973	1,099,730	1,000,000	1,000,000	.....	.....	.....5.277	5.270	MN.....	8,795	52,770	11/18/2009.	11/01/2022.								
677561	HS	4	OHIO ST HOSP FAC REVENUE.....	SD..	..	2	1FE	1,589,235	...110.972	1,664,580	1,500,000	1,543,122	(9,703)	.....	.....5.000	4.210	JJ.....	37,500	75,000	10/13/2011.	01/01/2025.								
68607H	M4	5	OREGON ST DEPT OF ADMIN SVCS C.....	SD..	..	2	1FE	296,051	...101.305	278,589	275,000	275,872	(2,555)	.....	.....5.000	4.020	MN.....	2,292	13,750	09/20/2007.	05/01/2018.								
72205R	BY	7	PINAL CNTY AZ REVENUE OBLGS.....	.....	..	.....4	1FE	433,742	...115.595	416,142	360,000	417,636	(8,002)	.....	.....5.000	2.350	FA.....	7,500	18,000	12/04/2014.	08/01/2023.								
882135	F9	2	TEXAS ST A & M UNIV REVENUE.....	.....	..	.....2	1FE	1,090,540	...105.030	1,050,300	1,000,000	1,014,265	(9,934)	.....	.....5.000	3.920	MN.....	6,389	50,000	01/24/2008.	05/15/2022.								
977092	FE	0	WISCONSIN ST CLEAN WTR REVENUE.....	.....	..	.....4	1FE	1,339,158	...101.937	1,202,857	1,180,000	1,188,255	(19,324)	.....	.....5.500	3.780	JD.....	5,408	64,900	12/12/2007.	06/01/2017.								
2599999.	U.S. Special Revenue & Assessment Obligations - Issuer Obligations.....						9,100,033	XXX	9,209,974	8,440,000	8,706,921	0	(74,354)	0	XXX	XXX	XXX	90,170	429,600	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
				F	o			r																Rate Used to Obtain Fair Value	Fair Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
CUSIP Identification	Description			Code	eign	Bond CHAR	NAIC Designation	Actual Cost	Fair Value	Par Value	Book/Adjusted Carrying Value												
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																							
31294K	RE	7	FG E01385.....			4	1	17,725	101.185	18,059	17,847	17,799		54			4.500	4.650	MON	66	803	07/06/2005.	06/01/2018.
31294K	ZT	5	FG E01654.....			4	1	26,290	101.939	26,804	26,294	26,290		2			5.000	4.820	MON	107	1,315	05/27/2004.	06/01/2019.
312962	6K	4	FG B10874.....			4	1	20,724	101.336	21,084	20,806	20,760		43			4.500	4.560	MON	76	936	10/03/2003.	11/01/2018.
312962	WC	3	FG B10643.....			4	1	31,821	101.504	31,754	31,284	31,364	(136)				5.000	4.430	MON	128	1,564	11/26/2003.	11/01/2018.
312964	6W	4	FG B12685.....			4	1	86,677	101.584	87,165	85,805	85,909	(201)				5.000	4.620	MON	352	4,290	04/23/2004.	02/01/2019.
312964	UH	0	FG B12384.....			4	1	39,999	101.712	40,294	39,615	39,682	(112)				4.500	4.090	MON	146	1,783	01/16/2004.	02/01/2019.
312968	5L	0	FG B16251.....			4	1	66,598	101.017	66,430	65,761	65,957	(258)				5.000	4.520	MON	263	3,288	01/05/2005.	07/01/2019.
31297H	YK	9	FG A29714.....			4	1	118,351	109.063	129,930	119,132	118,372	212				5.000	5.140	MON	465	5,885	04/19/2005.	01/01/2030.
31297U	Y8	7	FG A38835.....			4	1	85,740	109.106	94,778	86,867	85,748	297				5.000	5.330	MON	347	4,343	04/18/2005.	05/01/2035.
31371K	2R	1	FN 254684.....			4	1	13,537	100.961	13,438	13,310	13,310	(28)				5.000	4.430	MON	55	666	01/21/2003.	03/01/2018.
31371K	Y4	7	FN 254631.....			4	1	11,449	100.885	11,346	11,246	11,246	(23)				5.000	4.400	MON	47	562	01/17/2003.	02/01/2018.
31376K	B3	9	FN 357458.....			4	1	8,135	101.612	8,229	8,098	8,098					4.500	4.130	MON	30	364	12/12/2003.	11/01/2018.
31385X	GU	5	FN 555611.....			4	1	5,743	101.290	5,790	5,717	5,717					4.500	4.060	MON	21	257	12/12/2003.	07/01/2018.
31390V	K3	7	FN 657414.....			4	1	10,473	101.483	10,269	10,119	10,121	(61)				5.500	4.560	MON	46	557	12/12/2002.	11/01/2017.
31391H	2X	1	FN 667790.....			4	1	7,511	101.039	7,455	7,378	7,378	(20)				5.000	4.420	MON	31	369	01/17/2003.	02/01/2018.
31391Y	5W	3	FN 681361.....			4	1	10,411	101.035	10,332	10,226	10,227	(37)				5.000	4.380	MON	42	511	08/08/2003.	03/01/2018.
31393E	B3	2	FNR 2003-94 CE.....			4	1	28,067	107.165	29,417	27,450	27,860	(141)				5.000	4.360	MON	111	1,372	01/27/2004.	10/25/2033.
31394C	CH	3	FNR 2005-3 HC.....			4	1	120,079	104.815	130,016	124,043	120,925	1,489				4.500	5.610	MON	445	5,582	01/09/2007.	01/25/2035.
31395P	EM	0	FHR 2952 PA.....			4	1	92,190	108.251	102,421	94,614	92,352	831				5.000	5.860	MON	384	4,731	03/28/2007.	02/15/2035.
31400J	GV	5	FN 688812.....			4	1	12,335	101.044	12,255	12,129	12,129	(28)				5.000	4.460	MON	50	606	01/21/2003.	02/01/2018.
31400P	BE	4	FN 693137.....			4	1	17,825	100.967	17,679	17,510	17,510	(50)				5.000	4.430	MON	72	876	01/17/2003.	03/01/2018.
31401B	P5	8	FN 703444.....			4	1	5,052	101.186	4,997	4,938	4,945	(25)				5.000	4.270	MON	20	247	07/21/2003.	05/01/2018.
31401L	E6	6	FN 711257.....			4	1	11,313	100.805	11,340	11,249	11,249					5.000	4.540	MON	46	562	08/18/2003.	07/01/2018.
31401M	CE	9	FN 712069.....			4	1	79,957	102.330	81,871	80,007	79,957	27				5.000	4.620	MON	321	4,000	08/14/2003.	07/01/2018.
31402J	2C	0	FN 730771.....			4	1	27,156	101.417	27,117	26,738	26,741	(69)				5.000	4.540	MON	110	1,337	09/23/2003.	08/01/2018.
31402Q	4B	4	FN 735318.....			4	1	39,911	102.017	41,153	40,339	40,128	175				4.500	4.730	MON	147	1,815	07/15/2005.	11/01/2019.
31402R	LY	3	FN 735743.....			4	1	94,414	102.834	98,149	95,443	94,843	389				4.500	4.760	MON	346	4,295	07/15/2005.	08/01/2020.
31404D	ED	6	FN 765232.....			4	1	17,335	101.853	17,525	17,206	17,206	(13)				4.500	4.170	MON	63	774	02/23/2004.	02/01/2019.
31404S	TP	0	FN 777358.....			4	1	21,892	102.013	22,533	22,089	21,984	91				4.500	4.680	MON	81	994	07/05/2005.	05/01/2019.
31405S	HL	1	FN 797735.....			4	1	111,222	102.389	112,098	109,481	109,805	(370)				5.000	4.450	MON	431	5,474	01/28/2005.	02/01/2020.
31417C	MW	2	FN AB5772.....			4	1	5,324,738	102.685	5,203,098	5,067,032	5,289,841	(48,615)				3.000	1.700	MON	7,514	128,625	02/21/2013.	08/01/2027.
31417E	VQ	1	FN AB7822.....			4	1	5,502,079	101.214	5,374,875	5,310,406	5,452,073	(33,756)				2.500	1.760	MON	4,564	118,009	02/21/2013.	02/01/2028.
31419A	K2	2	FN AE0312.....			4	1	267,769	105.718	274,898	260,029	267,769	(1,934)				4.000	2.910	MON	752	10,401	08/23/2010.	09/01/2040.
31419G	XX	7	FN AE6093.....			4	1	139,127	104.402	140,024	134,119	138,546	(1,630)				3.500	2.280	MON	329	4,687	10/06/2010.	10/01/2025.
2699999.	U.S. Special Revenue - Residential Mortgage-Backed Securities.....							12,473,645	XXX	12,284,623	12,014,327	12,383,841	0	(83,897)	0	0	XXX	XXX	XXX	18,008	321,880	XXX	XXX
3199999.	Total - U.S. Special Revenue & Special Assessment Obligations.....							21,573,678	XXX	21,494,597	20,454,327	21,090,762	0	(158,251)	0	0	XXX	XXX	XXX	108,178	751,480	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations																							
09256B	AD	9	BLACKSTONE HOLDINGS FINA.....			1,4	1FE	555,765	106.528	532,642	500,000	552,813		(4,394)			4.750	2.850	FA	8,972		08/11/2016.	02/15/2023.
25179M	AP	8	DEVON ENERGY CORPORATION.....			1,2	2FE	621,300	99.474	621,716	625,000	622,863		358			3.250	3.320	MN	2,595	20,313	05/07/2012.	05/15/2022.
478375	AF	5	JOHNSON CONTROLS INTL PL.....			1,2	2FE	1,021,175	103.685	1,062,775	1,025,000	1,021,221		46			3.750	3.830	JD	3,203		12/08/2016.	12/01/2021.
064149	C8	8	BANK OF NOVA SCOTIA.....		A	4	1FE	229,566	107.009	224,721	210,000	227,148		(1,707)			4.375	2.240	JJ	4,288		05/20/2016.	01/13/2021.
89352H	AF	6	TRANSCANADA PIPELINES.....		A	1,4	1FE	508,830	107.040	535,202	500,000	501,899		(1,081)			6.500	6.250	FA	12,278	32,500	02/18/2009.	08/15/2018.

E10.1

SCHEDULE D - PART 1

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

1			2			Codes			6	7	Fair Value		10	11	Change in Book/Adjusted Carrying Value				Interest					Dates	
						3	4	5			8	9			12	13	14	15	16	17	18	19	20	21	22
CUSIP Identification			Description			Code	F o r e i g n	Bond CHAR	NAIC Design- ation	Actual Cost	Rate Used to Obtain Fair Value	Fair Value	Par Value	Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Foreign Exchange Change in B./A.C.V.	Rate of	Effective Rate of	When Paid	Admitted Amount Due & Accrued	Amount Rec. During Year	Acquired	Stated Contractual Maturity Date
01448P	AB	8	ALESC III B.....			@	D		1FE	36,340	70.343	53,672	76,300	36,340	.....	.....	.....	.....	.....	.....	N/A.....	.....	.....	04/19/2004.	04/25/2034.
01448U	AB	7	ALESC VI PFD FNDG.....			@	D		6*	290,343	57.705	139,598	241,915	139,598	5,094	.....	.....	.....	.....	.....	N/A.....	.....	.....	12/08/2004.	12/23/2034.
87330L	AG	6	TBRNA 2005-1A PPN2.....				D	4	6*	484,643	63.461	307,562	484,643	307,562	15,317	.....	.....	.....	.....	.....	JAJO.....	.....	.....	03/08/2005.	07/05/2035.
3299999. Industrial & Miscellaneous (Unaffiliated) - Issuer Obligations.....										3,747,962	XXX	3,477,888	3,662,858	3,409,444	20,411	(6,778)	0	0	XXX	XXX	XXX	31,336	52,813	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities																									
00253C	HW	0	AMT 2002-2 A2.....					4,5	1FM	3,522	...100.685	3,546	3,522	3,522	.....	.....	.....	.....	.....5.000	3.940	MON...	15	176	12/19/2002.	03/25/2033.
291701	CS	7	EFLOT 1998-2 M2.....					4,5	1FM	326	8.839	2,881	32,587	326	.....	.....	.....	.....	.....7.930	7.930	MON...	43	2,031	06/17/1998.	06/25/2024.
31846L	BT	2	FAMLT 1998-1F NOTE.....					4,5	1FM	5,837	...101.299	5,722	5,648	5,666	.....	.....(15)	.....	.....	.....7.110	6.850	MON...	33	379	01/22/2003.	06/20/2029.
456606	DD	1	INHEL 2001-C M2.....					4,5	1FM	25,304	84.827	23,948	28,231	19,360	.....	.....	.....	.....	.....2.931	.....	MON...	90	.....	03/28/2006.	12/25/2032.
86358R	EA	1	SASC 2001-SB1 B1.....					4	1FM	14,526	91.018	16,462	18,087	6,105	.....	.....4,727	.....	.....	.....3.375	22.960	MON...	51	610	05/01/2002.	08/25/2031.
3399999. Industrial & Miscellaneous (Unaffiliated) - Residential Mortgage-Backed Securities.....										49,515	XXX	52,559	88,075	34,979	0	4,712	0	0	XXX	XXX	XXX	142	3,286	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Commercial Mortgage-Backed Securities																									
92937F	AB	7	WFRBS 2013-C12 A2.....					4	1FM	1,651,162	...100.442	1,610,223	1,603,137	1,613,087	.....	.....(10,634)	.....	.....	.....2.072	1.370	MON...	2,768	33,217	03/06/2013.	03/17/2048.
50180A	AB	0	LBSBN 2005-2A N2.....				D	4	1AM	99,358	.....	.....130,331	131,172	.....	.....	.....	.....	.....	.....7.860	.....	MON...	.....	.....	12/19/2005.	09/27/2030.
3499999. Industrial & Miscellaneous - Commercial Mortgage-Backed Securities.....										1,651,162	XXX	1,740,554	1,734,309	1,613,087	0	(10,634)	0	0	XXX	XXX	XXX	2,768	33,217	XXX	XXX
Industrial & Miscellaneous (Unaffiliated) - Other Loan-Backed and Structured Securities																									
466157	AC	8	WENT5 2001-AA A2.....					4	1FE	14,080	...100.292	14,049	14,008	14,008	.....	.....	.....	.....	.....6.395	6.390	MON...	40	896	03/27/2002.	08/15/2026.
88576P	AB	9	HENDR 2003-AA NOTE.....					4	1FE	103,605	...103.556	107,296	103,611	104,439	.....	.....	.....	.....	.....4.855	4.110	MON...	224	5,030	11/14/2003.	11/15/2033.
001624	AA	3	ALM 2016-19A D.....				D	4,5	2AM	1,948,320	...101.385	2,027,719	2,000,000	1,953,410	.....	.....5,090	.....	.....	.....7.984	8.470	JAJO.....	88,269	.....	05/10/2016.	07/15/2028.
001626	AE	0	ALM 2016-19A B.....				D	4,5	1FE	2,500,000	99.765	2,494,128	2,500,000	2,500,000	.....	.....	.....	.....	.....3.634	3.680	JAJO.....	50,221	.....	05/10/2016.	07/15/2028.
01448P	AA	0	ALESC III H.....			@	D		1FE	27,250	70.343	19,169	27,250	27,250	.....	.....	.....	.....	.....	.....	N/A.....	.....	.....	03/09/2005.	03/09/2034.
01448U	AD	3	ALESC 6A PPNF.....			@	D	4	1FE	264,372	63.461	142,415	224,412	264,372	.....	.....	.....	.....	.....	.....	N/A.....	.....	.....	03/11/2005.	03/23/2035.
01449A	AD	6	ALESC 7A PPN1.....			@	D	4	6*	679,799	57.705	419,795	727,479	419,795	15,318	.....	.....	.....	.....	.....	N/A.....	.....	.....	04/05/2005.	07/23/2035.
14312E	AE	3	CGMS 2012-3A BR.....				D	4,5	1FE	2,500,000	97.849	2,446,245	2,500,000	2,500,000	.....	.....	.....	.....	.....3.523	3.420	JAJO.....	18,549	24,163	08/18/2016.	10/16/2028.
348663	AC	9	FTSHR 2005-1A PPN2.....			@	D	4,5	1FE	209,772	63.461	133,125	209,772	209,772	.....	.....	.....	.....	.....	.....	N/A.....	.....	.....	03/17/2005.	11/05/2041.
BCC20W	6T	6	AABS 2013-1 A.....				D	4,5	1FE	2,988,732	...100.610	2,954,962	2,937,040	2,986,422	.....	.....(3,418)	.....	.....	.....4.875	4.200	MON...	6,364	35,712	09/23/2016.	01/15/2038.
3599999. Industrial & Miscellaneous - Other Loan-Backed and Structured Securities.....										11,235,930	XXX	10,758,903	11,243,572	10,979,468	15,318	1,672	0	0	XXX	XXX	XXX	163,667	65,801	XXX	XXX
3899999. Total - Industrial & Miscellaneous (Unaffiliated).....										16,684,569	XXX	16,029,904	16,728,814	16,036,978	35,729	(11,028)	0	0	XXX	XXX	XXX	197,913	155,117	XXX	XXX
Totals																									
7799999. Total - Issuer Obligations.....										23,642,262	XXX	22,910,657	21,877,858	22,151,917	20,411	(212,774)	0	0	XXX	XXX	XXX	249,247	957,107	XXX	XXX
7899999. Total - Residential Mortgage-Backed Securities.....										12,700,938	XXX	12,529,217	12,285,964	12,599,267	0	(77,464)	0	0	XXX	XXX	XXX	18,791	333,224	XXX	XXX
7999999. Total - Commercial Mortgage-Backed Securities.....										1,793,529	XXX	1,880,296	1,870,872	1,751,080	0	(13,216)	0	0	XXX	XXX	XXX	3,289	40,422	XXX	XXX
8099999. Total - Other Loan-Backed and Structured Securities.....										11,235,930	XXX	10,758,903	11,243,572	10,979,468	15,318	1,672	0	0	XXX	XXX	XXX	163,667	65,801	XXX	XXX
8399999. Grand Total - Bonds.....										49,372,659	XXX	48,079,073	47,278,266	47,481,732	35,729	(301,782)	0	0	XXX	XXX	XXX	434,994	1,396,554	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

NONE

SCHEDULE D - PART 2 - SECTION 2
Showing all COMMON STOCKS Owned December 31 of Current Year

1	2	Codes		5	6	Fair Value		9	Dividends			Change in Book/Adjusted Carrying Value				17	18	
		3	4			7	8		10	11	12	13	14	15	16			
			F or ei gn															
CUSIP Identification	Description	Code	gn	Number of Shares	Book/Adjusted Carrying Value	Rate per Share Used to Obtain Fair Value	Fair Value	Actual Cost	Declared but Unpaid	Amount Received During Year	Nonadmitted Declared but Unpaid	Unrealized Valuation Increase (Decrease)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (13-14)	Total Foreign Exchange Change in B./A.C.V.	NAIC Market Indicator (a)	Date Acquired	
Common Stocks - Parent, Subsidiaries and Affiliates																		
99C000	16 5			PROCENTURY INSURANCE COMPANY.....	138,500.000	46,550,269	336.103	46,550,269	36,508,484			3,289,294		3,289,294		K	09/01/2009.	
9199999. Total - Common Stocks - Parent, Subsidiaries and Affiliates.....						46,550,269	XXX	46,550,269	36,508,484	0	0	0	3,289,294	0	3,289,294	0	XXX	XXX
9799999. Total - Common Stock.....						46,550,269	XXX	46,550,269	36,508,484	0	0	0	3,289,294	0	3,289,294	0	XXX	XXX
9899999. Total Common and Preferred Stock.....						46,550,269	XXX	46,550,269	36,508,484	0	0	0	3,289,294	0	3,289,294	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	2			3	4	5	6	7	8	9
CUSIP Identification	Description			Foreign	Date Acquired	Name of Vendor	Number of Shares of Stock	Actual Cost	Par Value	Paid for Accrued Interest and Dividends
Bonds - U.S. Special Revenue and Special Assessment										
31417C	MW	2	FN AB5772.....		03/04/2016.....	J.P. MORGAN.....		3,979,810	3,811,953	953
31417E	CK	5	FN AB7273.....		03/08/2016.....	BNP PARIBUS SECURITIES.....		3,250,607	3,132,189	1,827
31417E	VQ	1	FN AB7822.....		03/04/2016.....	CREDIT SUISSE.....		2,852,453	2,775,032	578
31417F	NN	4	FN AB8496.....		03/04/2016.....	CREDIT SUISSE.....		1,411,168	1,372,210	286
31418A	PX	0	FN MA1337.....		03/08/2016.....	J.P. MORGAN.....		989,006	961,511	467
31419G	XX	7	FN AE6093.....		10/31/2016.....	J.P. MORGAN.....		263	254	1
79575E	AE	8	SALT VERDE AZ FINANCIAL CORP S.....		06/17/2016.....	CITIGROUP GLOBAL MARKETS.....		560,754	550,000	1,283
3199999	Total - Bonds - U.S. Special Revenue and Special Assessments.....							13,044,061	12,603,149	5,395
Bonds - Industrial and Miscellaneous										
02376G	AA	4	AMER AIRLINE 16-2 B PTT.....		06/27/2016.....	CITIGROUP GLOBAL MARKETS.....		7,990,720	8,000,000	
037833	AS	9	APPLE INC.....		04/28/2016.....	CITIGROUP GLOBAL MARKETS.....		2,134,420	2,000,000	33,925
09256B	AD	9	BLACKSTONE HOLDINGS FINA.....		08/11/2016.....	J.P. MORGAN.....		2,223,060	2,000,000	264
133131	AT	9	CAMDEN PROPERTY TRUST.....		06/17/2016.....	J.P. MORGAN.....		173,741	175,000	29
23311V	AC	1	DCP MIDSTREAM OPERATING.....		04/27/2016.....	VARIOUS.....		999,307	1,000,000	10,139
29366A	AA	2	ELL 2011-A A1.....		03/04/2016.....	WELLS FARGO SECURITIES LLC.....		1,779,441	1,775,007	9,354
345838	AA	4	FOREST LABORATORIES LLC.....		05/19/2016.....	VARIOUS.....		5,480,642	5,000,000	109,889
478366	BA	4	JOHNSON CONTROLS INC.....		04/26/2016.....	BARCLAYS AMERICAN.....		448,134	450,000	6,797
478375	AF	5	JOHNSON CONTROLS INTL PL.....		12/08/2016.....	EXCHANGE.....		1,021,175	1,025,000	747
52107Q	AG	0	LAZARD GROUP LLC.....		10/12/2016.....	VARIOUS.....		4,039,070	4,000,000	17,708
74251V	AH	5	PRINCIPAL FINANCIAL GROU.....		04/26/2016.....	GOLDMAN SACHS.....		1,263,729	1,265,000	17,679
756109	AN	4	REALTY INCOME CORP.....		04/26/2016.....	VARIOUS.....		3,553,203	3,610,000	3,585
064149	C8	8	BANK OF NOVA SCOTIA.....	A.....	07/29/2016.....	BROWNSTONE INVESTMENT GROUP LLC.....		228,856	210,000	408
001624	AA	3	ALM 2016-19A D.....	D.....	05/10/2016.....	CITIGROUP GLOBAL MARKETS.....		1,948,320	2,000,000	
001626	AE	0	ALM 2016-19A B.....	D.....	05/10/2016.....	CITIGROUP GLOBAL MARKETS.....		2,500,000	2,500,000	
14312E	AE	3	CGMS 2012-3A BR.....	D.....	08/18/2016.....	CITIGROUP GLOBAL MARKETS.....		2,500,000	2,500,000	16,230
76720A	AM	8	RIO TINTO FIN USA PLC.....	D.....	05/12/2016.....	J.P. MORGAN.....		970,647	975,000	9,019
91911T	AM	5	VALE OVERSEAS LIMITED.....	D.....	06/17/2016.....	CITIGROUP GLOBAL MARKETS.....		277,299	275,000	5,214
BCC20W	6T	6	AABS 2013-1 A.....	D.....	09/23/2016.....	CREDIT AGRICOLE CIB.....		3,052,800	3,000,000	11,375
3899999	Total - Bonds - Industrial and Miscellaneous.....							42,584,564	41,760,007	252,362
8399997	Total - Bonds - Part 3.....							55,628,625	54,363,156	257,757
8399998	Total - Bonds - Summary Item from Part 5.....							41,117,598	40,050,000	452,341
8399999	Total - Bonds.....							96,746,223	94,413,156	710,098
Common Stocks - Industrial and Miscellaneous										
Y1456Z	15	1	CHINA TAIPING INSURANCE HOLD.....	B.....	04/28/2016.....	DIRECT.....	968,000.000	2,054,720	XXX	
Y3990B	11	2	IND & COMM BK OF CHINA-H.....	B.....	04/28/2016.....	DIRECT.....	3,309,000.000	1,806,791	XXX	
Y14904	11	7	CHINA MERCHANTS SECURITIES-H.....	B.....	09/30/2016.....	DIRECT.....	3,231,000.000	5,049,367	XXX	
G6847M	10	8	OURGAME INTERNATIONAL HOLDIN.....	B.....	06/08/2016.....	DIRECT.....	2,147,000.000	1,083,844	XXX	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							9,994,722	XXX	0
9799997	Total - Common Stocks - Part 3.....							9,994,722	XXX	0
9799998	Total - Common Stocks - Summary Item from Part 5.....							29,934,961	XXX	
9799999	Total - Common Stocks.....							39,929,683	XXX	0
9899999	Total - Preferred and Common Stocks.....							39,929,683	XXX	0
9999999	Total - Bonds, Preferred and Common Stocks.....							136,675,906	XXX	710,098

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
Bonds - U.S. Government																						
38373M	5G	1	GNR 2009-7 C.....	..	12/01/2016.	MBS PAYMENT.....		105,932	105,932	110,434	106,217	.....	.....(285)	.....	.....(285)	.....	.....105,932	.....	.....	.....0	1,001	07/16/2043.
38373M	5U	0	GNR 2009-5 B.....	..	01/01/2016.	MBS PAYMENT.....		26,216	26,216	25,792	26,092	.....	.....124	.....	.....124	.....	.....26,216	.....	.....	.....0	111	08/16/2049.
38374B	LQ	4	GNR 2003-60 MA.....	..	12/01/2016.	MBS PAYMENT.....		8,267	8,267	7,989	8,225	.....	.....42	.....	.....42	.....	.....8,267	.....	.....	.....0	149	07/16/2033.
38374K	DC	4	GNR 2004-104 GA.....	..	12/01/2016.	MBS PAYMENT.....		63,854	63,854	61,858	63,598	.....	.....256	.....	.....256	.....	.....63,854	.....	.....	.....0	1,506	11/20/2034.
38378B	RE	1	GNR 2012-35 C.....	..	11/08/2016.	JEFFERIES & CO.....		2,014,827	2,000,000	2,025,625	2,017,059	.....	.....(2,232)	.....	.....(2,232)	.....	.....2,014,827	.....	.....	.....0	60,847	11/16/2052.
0599999.	Total - Bonds - U.S. Government.....							2,219,096	2,204,269	2,231,698	2,221,191	0	(2,095)	0	(2,095)	0	2,219,096	0	0	0	63,614	XXX
Bonds - All Other Government																						
71645W	AU	5	PETROBRAS GLOBAL FINANCE.....	D	06/03/2016.	TENDER OFFER.....		705,250	700,000	695,933	659,750	39,294	364	.....	.....39,658	.....	.....699,408	.....	.....5,842	5,842	20,213	02/06/2017.
1099999.	Total - Bonds - All Other Government.....							705,250	700,000	695,933	659,750	39,294	364	0	39,658	0	699,408	0	5,842	5,842	20,213	XXX
Bonds - U.S. States, Territories and Possessions																						
13063C	QT	0	CALIFORNIA ST.....	..	12/13/2016.	MERRILL LYNCH.....		3,730,167	3,150,000	3,827,660	3,780,025	.....	.....(58,741)	.....	.....(58,741)	.....	.....3,721,284	.....	.....8,883	8,883	202,125	03/01/2026.
373383	5B	0	GEORGIA ST.....	..	12/13/2016.	CONVERSION.....		1,773,100	1,750,000	1,950,725	1,781,376	.....	.....(23,741)	.....	.....(23,741)	.....	.....1,757,636	.....	.....15,464	15,464	105,000	04/01/2019.
644682	XT	8	NEW HAMPSHIRE ST.....	..	11/07/2016.	CONVERSION.....		2,036,188	2,000,000	2,239,280	2,058,687	.....	.....(22,499)	.....	.....(22,499)	.....	.....2,036,188	.....	.....	.....0	118,333	03/01/2019.
658256	WW	8	NORTH CAROLINA ST.....	..	06/01/2016.	CALLED BY ISSUER at 100.000.....		1,500,000	1,500,000	1,656,630	1,508,904	.....	.....(8,904)	.....	.....(8,904)	.....	.....1,500,000	.....	.....	.....0	37,500	06/01/2018.
882721	NR	0	TEXAS ST.....	..	03/04/2016.	CONVERSION.....		1,062,106	1,050,000	1,139,114	1,064,024	.....	.....(1,918)	.....	.....(1,918)	.....	.....1,062,106	.....	.....	.....0	22,313	04/01/2023.
1799999.	Total - Bonds - U.S. States, Territories & Possessions.....							10,101,561	9,450,000	10,813,409	10,193,016	0	(115,803)	0	(115,803)	0	10,077,214	0	24,347	24,347	485,271	XXX
Bonds - U.S. Political Subdivisions of States																						
005482	2P	8	ADAMS & ARAPAHOE CNTYS CO JT S.....	..	12/13/2016.	RBC CAPITAL MARKETS SECURITIES - US.....		2,297,860	2,000,000	2,477,540	2,321,171	.....	.....(40,953)	.....	.....(40,953)	.....	.....2,280,218	.....	.....17,642	17,642	103,333	12/01/2025.
005518	SB	2	ADAMS & WELD CNTYS CO SCH DIST.....	..	12/01/2016.	CALLED BY ISSUER at 100.000.....		2,445,000	2,445,000	2,643,632	2,466,765	.....	.....(21,765)	.....	.....(21,765)	.....	.....2,445,000	.....	.....	.....0	122,250	12/01/2023.
041826	K8	0	ARLINGTON TX INDEP SCH DIST.....	..	02/16/2016.	CALLED BY ISSUER at 100.000.....		920,000	920,000	933,896	921,050	.....	.....(1,050)	.....	.....(1,050)	.....	.....920,000	.....	.....	.....0	23,000	02/15/2020.
041826	L8	9	ARLINGTON TX INDEP SCH DIST.....	..	08/31/2016.	CALLED BY ISSUER at 100.000.....		80,000	80,000	81,208	80,091	.....	.....(91)	.....	.....(91)	.....	.....80,000	.....	.....	.....0	4,178	02/15/2020.
059189	RJ	1	BALTIMORE MD.....	..	12/13/2016.	J.P. MORGAN.....		931,696	800,000	1,020,520	958,338	.....	.....(20,965)	.....	.....(20,965)	.....	.....937,372	.....	.....(5,676)	(5,676)	46,444	10/15/2022.
073900	SP	8	BEAUFORT CNTY SC SCH DIST.....	..	03/04/2016.	CONVERSION.....		1,613,113	1,585,000	1,811,401	1,617,953	.....	.....(4,840)	.....	.....(4,840)	.....	.....1,613,113	.....	.....	.....0	42,300	03/01/2017.
116421	ZA	9	BROWNSVILLE TX INDEP SCH DIST.....	..	02/16/2016.	CALLED BY ISSUER at 100.000.....		1,315,000	1,315,000	1,411,994	1,316,697	.....	.....(1,697)	.....	.....(1,697)	.....	.....1,315,000	.....	.....	.....0	32,875	02/15/2023.
132375	LD	6	CAMBRIDGE MN INDEP SCH DIST #9.....	..	04/01/2016.	MATURITY.....		565,000	565,000	624,506	565,000	.....	.....	.....	.....0	.....	.....565,000	.....	.....	.....0	14,125	04/01/2016.
167505	AD	8	CHICAGO IL BRD OF EDU.....	..	12/21/2016.	CONVERSION.....		1,001,600	1,000,000	1,080,320	1,018,268	.....	.....(9,095)	.....	.....(9,095)	.....	.....1,009,174	.....	.....(7,574)	(7,574)	52,778	12/01/2020.
181059	FU	5	CLARK CNTY NV SCH DIST.....	..	12/13/2016.	CONVERSION.....		2,551,275	2,500,000	2,738,600	2,542,543	.....	.....(27,500)	.....	.....(27,500)	.....	.....2,515,043	.....	.....36,232	36,232	124,306	06/15/2019.
249164	JM	7	DENVER CITY & CNTY CO.....	..	06/17/2016.	CONVERSION.....		1,018,096	1,000,000	1,075,830	1,021,829	.....	.....(3,733)	.....	.....(3,733)	.....	.....1,018,096	.....	.....	.....0	43,889	08/01/2025.
250325	RV	1	DESCHUTES CNTY OR ADMIN SCH DI.....	..	08/03/2016.	PIPER JAFFREY & CO.....		588,667	525,000	617,006	584,023	.....	.....(10,062)	.....	.....(10,062)	.....	.....573,960	.....	.....14,706	14,706	16,990	06/15/2019.
258885	WB	4	DOUGLAS CNTY CO SCH DIST #RE-1.....	..	12/15/2016.	MATURITY.....		2,000,000	2,000,000	2,120,400	2,016,504	.....	.....(16,504)	.....	.....(16,504)	.....	.....2,000,000	.....	.....	.....0	100,000	12/15/2016.
269696	DV	9	EAGLE MOUNTAIN & SAGINAW TX IN.....	..	11/30/2016.	FIRST SOUTHWEST.....		945,885	825,000	991,700	963,850	.....	.....(17,965)	.....	.....(17,965)	.....	.....945,885	.....	.....	.....0	53,281	08/15/2022.
346604	HH	7	FORSYTH CNTY GA SCH DIST.....	..	12/13/2016.	JEFFERIES & CO.....		2,340,720	2,000,000	2,351,600	2,269,876	.....	.....(33,110)	.....	.....(33,110)	.....	.....2,236,766	.....	.....103,954	103,954	136,667	02/01/2023.
366119	SV	8	GARLAND TX.....	..	12/13/2016.	CONVERSION.....		1,813,662	1,800,000	2,013,714	1,830,233	.....	.....(25,541)	.....	.....(25,541)	.....	.....1,804,693	.....	.....8,969	8,969	119,500	02/15/2019.
414004	5E	7	HARRIS CNTY TX.....	..	12/13/2016.	CONVERSION.....		1,655,475	1,500,000	1,721,775	1,582,305	.....	.....(19,807)	.....	.....(19,807)	.....	.....1,562,498	.....	.....92,977	92,977	94,500	10/01/2019.
414005	QQ	4	HARRIS CNTY TX.....	..	12/13/2016.	JEFFERIES & CO.....		1,749,300	1,500,000	1,915,605	1,794,243	.....	.....(39,190)	.....	.....(39,190)	.....	.....1,755,054	.....	.....(5,754)	(5,754)	90,000	10/01/2024.
495080	SM	6	KING CNTY WA SCH DIST #403 REN.....	..	09/08/2016.	RAYMOND JAMES.....		2,414,340	2,000,000	2,543,700	2,382,166	.....	.....(39,569)	.....	.....(39,569)	.....	.....2,342,597	.....	.....71,743	71,743	78,333	12/01/2022.
513174	RC	8	LAMAR TX CONSOL INDEP SCH DIST.....	..	12/13/2016.	JEFFERIES & CO.....		1,269,962	1,110,000	1,389,587	1,296,788	.....	.....(27,476)	.....	.....(27,476)	.....	.....1,269,312	.....	.....650	650	73,692	02/15/2022.
517840	3D	4	LAS VEGAS VLY NV WTR DIST.....	..	09/15/2016.	BARCLAYS AMERICAN.....		2,824,231	2,410,000	3,004,909	2,799,534	.....	.....(49,355)	.....	.....(49,355)	.....	.....2,750,180	.....	.....74,051	74,051	96,400	06/01/2022.
549187	7B	2	LUBBOCK TX.....	..	03/04/2016.	CONVERSION.....		1,012,087	1,000,000	1,099,620	1,014,271	.....	.....(2,184)	.....	.....(2,184)	.....	.....1,012,087	.....	.....	.....0	27,639	02/15/2020.
592112	LW	4	MET GOVT NASHVILLE & DAVIDSONC.....	..	12/13/2016.	RAYMOND JAMES.....		4,121,810	3,500,000	4,466,805	4,219,662	.....	.....(85,261)	.....	.....(85,261)	.....	.....4,134,401	.....	.....(12,591)	(12,591)	253,750	07/01/2023.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
				F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	11	12	13	14	15	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
CUSIP Identification		Description	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.							
64966J	MQ	6	NEW YORK NY.....	..	08/03/2016	BARCLAYS AMERICAN.....	.....	.....562,375	500,000	585,655	555,277	.....	.....(9,049)	.....	.....(9,049)	.....	.....546,227	.....	.....16,148	16,148	25,486	08/01/2019
655867	NH	8	NORFOLK VA.....	..	11/16/2016	JEFFERIES & CO.....	.....	.....2,953,907	2,560,000	3,199,539	3,010,115	.....	.....(66,636)	.....	.....(66,636)	.....	.....2,943,479	.....	.....10,428	10,428	145,778	10/01/2021
660266	FS	1	NORTH KANSAS CITY MO SCH DIST.....	..	10/04/2016	EXCHANGE.....	.....	.....753,048	750,000	771,109	758,586	.....	.....(5,539)	.....	.....(5,539)	.....	.....753,048	.....	.....	.....0	40,938	03/01/2021
718814	XT	8	PHOENIX AZ.....	..	12/13/2016	CONVERSION.....	.....	.....2,018,865	1,975,000	2,191,223	2,014,445	.....	.....(24,746)	.....	.....(24,746)	.....	.....1,989,700	.....	.....29,165	29,165	143,188	07/01/2021
720362	BQ	4	PIERCE CNTY WA FIRE PROT DIST.....	..	10/04/2016	D.A. DAVIDSON & CO.....	.....	.....491,645	475,000	531,416	502,446	.....	.....(10,802)	.....	.....(10,802)	.....	.....491,645	.....	.....	.....0	15,992	12/01/2017
746673	WE	8	PUTNAM CNTY TN.....	..	12/13/2016	CONVERSION.....	.....	.....2,020,120	2,000,000	2,162,820	2,025,455	.....	.....(19,248)	.....	.....(19,248)	.....	.....2,006,207	.....	.....13,913	13,913	120,000	04/01/2020
76222R	GV	8	RHODE ISLAND ST & PROVIDENCE P.....	..	12/13/2016	MIZUHO SECURITIES.....	.....	.....135,007	120,000	140,018	131,272	.....	.....(2,134)	.....	.....(2,134)	.....	.....129,138	.....	.....5,869	5,869	7,200	10/01/2020
798360	ET	6	SAN JUAN CNTY NM JNR CLG DIST.....	..	03/04/2016	CONVERSION.....	.....	.....1,210,479	1,200,000	1,300,848	1,212,368	.....	.....(1,889)	.....	.....(1,889)	.....	.....1,210,479	.....	.....	.....0	33,167	08/15/2020
800732	JL	4	SANGAMON CNTY IL CMNTY UNIT SC.....	..	12/20/2016	STIFEL NICOLAUS & CO.....	.....	.....1,115,370	1,000,000	1,193,220	1,174,459	.....	.....(22,539)	.....	.....(22,539)	.....	.....1,151,919	.....	.....(36,549)	(36,549)	90,000	01/01/2023
806347	KS	8	SCHAUMBURG IL.....	..	11/18/2016	WILLIAM BLAIR AND COMPANY.....	.....	.....327,997	300,000	351,741	332,604	.....	.....(4,607)	.....	.....(4,607)	.....	.....327,997	.....	.....	.....0	11,567	12/01/2021
820642	LD	6	SHAWNEE CNTY KS UNIF SCH DIST.....	..	12/13/2016	CONVERSION.....	.....	.....2,175,512	2,045,000	2,193,794	2,088,376	.....	.....(14,919)	.....	.....(14,919)	.....	.....2,073,457	.....	.....102,055	102,055	131,221	09/01/2023
2499999	Total - Bonds - U.S. Political Subdivisions of States.....			..			.....	.....51,239,104	47,305,000	54,757,251	51,388,563	0	(679,821)	0	(679,821)	0	50,708,745	0	530,358	530,358	2,514,767	XXX
Bonds - U.S. Special Revenue and Special Assessment																						
010257	HX	4	ALABAMA ST DRINKING WTR FIN AU.....	..	08/03/2016	JANNEY MONTGOMERY SCOTT.....	.....	.....274,946	225,000	278,080	271,940	.....	.....(4,061)	.....	.....(4,061)	.....	.....267,879	.....	.....7,067	7,067	11,031	08/15/2022
040654	VF	9	ARIZONA ST TRANSPRTN BRD HIGHW.....	..	12/13/2016	J.P. MORGAN.....	.....	.....924,400	800,000	1,006,720	946,654	.....	.....(20,285)	.....	.....(20,285)	.....	.....926,369	.....	.....(1,969)	(1,969)	58,000	07/01/2023
040654	VG	7	ARIZONA ST TRANSPRTN BRD HIGHW.....	..	03/04/2016	JEFFERIES & CO.....	.....	.....1,511,278	1,300,000	1,604,057	1,516,733	.....	.....(5,455)	.....	.....(5,455)	.....	.....1,511,278	.....	.....	.....0	43,875	07/01/2024
057849	FZ	9	BALDWIN CNTY AL BRD OF EDU.....	..	12/13/2016	CONVERSION.....	.....	.....2,044,520	2,000,000	2,163,140	2,030,293	.....	.....(18,987)	.....	.....(18,987)	.....	.....2,011,305	.....	.....33,215	33,215	145,000	07/01/2019
058508	BK	7	BALL IN ST UNIV UNIV REVENUE.....	..	12/13/2016	CONVERSION.....	.....	.....1,033,340	1,000,000	1,094,900	1,022,112	.....	.....(10,298)	.....	.....(10,298)	.....	.....1,011,813	.....	.....21,527	21,527	72,500	07/01/2021
13066Y	MY	2	CALIFORNIA ST DEPT OF WTR RESO.....	..	12/13/2016	CONVERSION.....	.....	.....2,104,620	2,000,000	2,105,120	2,028,561	.....	.....(11,287)	.....	.....(11,287)	.....	.....2,017,274	.....	.....87,346	87,346	111,667	05/01/2021
15504R	FE	4	CENTRL PUGET SOUND WA REGL TRA.....	..	12/13/2016	BARCLAYS AMERICAN.....	.....	.....2,363,980	2,000,000	2,501,760	2,349,221	.....	.....(45,439)	.....	.....(45,439)	.....	.....2,303,781	.....	.....60,199	60,199	111,667	11/01/2023
160069	PL	8	CHARLESTON CNTY SC.....	..	10/04/2016	CONVERSION.....	.....	.....2,028,470	2,000,000	2,222,940	2,047,899	.....	.....(19,430)	.....	.....(19,430)	.....	.....2,028,470	.....	.....	.....0	92,500	11/01/2020
167736	ZF	7	CHICAGO IL WTR REVENUE.....	..	12/13/2016	SIEBERT CISNEROS SHANK & CO. LLC.....	.....	.....537,945	500,000	596,100	565,972	.....	.....(8,423)	.....	.....(8,423)	.....	.....557,548	.....	.....(19,603)	(19,603)	27,917	11/01/2025
196632	PD	9	COLORADO SPRINGS CO UTILITIESR.....	..	12/13/2016	MERRILL LYNCH.....	.....	.....3,225,585	2,750,000	3,426,995	3,211,845	.....	.....(59,527)	.....	.....(59,527)	.....	.....3,152,319	.....	.....73,266	73,266	148,194	11/15/2024
207758	DA	8	CONNECTICUT ST SPL TAX OBLIG R.....	..	07/01/2016	CALLED BY ISSUER at 100.000.....	.....	.....1,000,000	1,000,000	1,080,390	1,004,658	.....	.....(4,658)	.....	.....(4,658)	.....	.....1,000,000	.....	.....	.....0	50,000	07/01/2020
250119	CC	6	DES MOINES IA MET WSTWTR RECLA.....	..	03/04/2016	CONVERSION.....	.....	.....1,277,928	1,275,000	1,371,161	1,280,048	.....	.....(2,120)	.....	.....(2,120)	.....	.....1,277,928	.....	.....	.....0	16,469	06/01/2023
25477G	KV	6	DIST OF COLUMBIA INCOME TAX SE.....	..	12/13/2016	JEFFERIES & CO.....	.....	.....2,319,240	2,000,000	2,562,660	2,400,057	.....	.....(51,890)	.....	.....(51,890)	.....	.....2,348,167	.....	.....(28,927)	(28,927)	103,333	12/01/2025
31292L	5D	3	FG C04444.....	..	12/13/2016	VARIOUS.....	.....	.....1,566,158	1,575,827	1,644,277	1,635,177	.....	.....(7,959)	.....	.....(7,959)	.....	.....1,627,218	.....	.....(61,060)	(61,060)	46,291	01/01/2043
31294K	RE	7	FG E01385.....	..	12/01/2016	MBS PAYMENT.....	.....	.....20,948	20,948	20,804	20,922	.....	.....26	.....	.....26	.....	.....20,948	.....	.....	.....0	483	06/01/2018
31294K	ZT	5	FG E01654.....	..	12/01/2016	MBS PAYMENT.....	.....	.....17,368	17,368	17,366	17,368	.....	.....1	.....	.....1	.....	.....17,368	.....	.....	.....0	441	06/01/2019
312962	6K	4	FG B10874.....	..	12/01/2016	MBS PAYMENT.....	.....	.....23,168	23,168	23,078	23,149	.....	.....19	.....	.....19	.....	.....23,168	.....	.....	.....0	501	11/01/2018
312962	WC	3	FG B10643.....	..	12/01/2016	MBS PAYMENT.....	.....	.....24,547	24,547	24,969	24,595	.....	.....(48)	.....	.....(48)	.....	.....24,547	.....	.....	.....0	654	11/01/2018
312964	6W	4	FG B12685.....	..	12/01/2016	MBS PAYMENT.....	.....	.....51,065	51,065	51,584	51,121	.....	.....(56)	.....	.....(56)	.....	.....51,065	.....	.....	.....0	1,393	02/01/2019
312964	UH	0	FG B12384.....	..	12/01/2016	MBS PAYMENT.....	.....	.....30,503	30,503	30,798	30,541	.....	.....(38)	.....	.....(38)	.....	.....30,503	.....	.....	.....0	710	02/01/2019
312968	5L	0	FG B16251.....	..	12/01/2016	MBS PAYMENT.....	.....	.....45,897	45,897	46,481	45,966	.....	.....(69)	.....	.....(69)	.....	.....45,897	.....	.....	.....0	961	07/01/2019
31297H	YK	9	FG A29714.....	..	12/01/2016	VARIOUS.....	.....	.....41,394	41,458	41,185	41,362	.....	.....32	.....	.....32	.....	.....41,394	.....	.....	.....0	1,697	01/01/2030
31297U	Y8	7	FG A38835.....	..	12/01/2016	MBS PAYMENT.....	.....	.....25,414	25,414	25,084	25,379	.....	.....35	.....	.....35	.....	.....25,414	.....	.....	.....0	738	05/01/2035
31371K	2R	1	FN 254684.....	..	12/01/2016	MBS PAYMENT.....	.....	.....19,818	19,818	20,155	19,841	.....	.....(23)	.....	.....(23)	.....	.....19,818	.....	.....	.....0	500	03/01/2018
31371K	Y4	7	FN 254631.....	..	12/01/2016	MBS PAYMENT.....	.....	.....18,952	18,952	19,293	18,975	.....	.....(23)	.....	.....(23)	.....	.....18,952	.....	.....	.....0	480	02/01/2018
31376K	B3	9	FN 357458.....	..	12/01/2016	MBS PAYMENT.....	.....	.....8,168	8,168	8,205	8,168	.....	.....	.....	.....0	.....	.....8,168	.....	.....	.....0	191	11/01/2018
31385X	GU	5	FN 555611.....	..	12/01/2016	MBS PAYMENT.....	.....	.....7,157	7,157	7,189	7,157	.....	.....	.....	.....0	.....	.....7,157	.....	.....	.....0	164	07/01/2018
31390V	K3	7	FN 657414.....	..	12/01/2016	MBS PAYMENT.....	.....	.....19,453	19,453	20,133	19,505	.....	.....(52)	.....	.....(52)	.....	.....19,453	.....	.....	.....0	527	11/01/2017
31391H	2X	1	FN 667790.....	..	12/01/2016	MBS PAYMENT.....	.....	.....9,527	9,527	9,698	9,540	.....	.....(13)	.....	.....(13)	.....	.....9,527	.....	.....	.....0	245	02/01/2018

SCHEDULE D - PART 4

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

E14.2

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
31391Y SW 3	FN 681361.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....14,096	14,096	14,352	14,119	.....	.....(23)	.....	.....(23)	.....	.....14,096	.....	.....14,096	.....	.....	.....0	356	03/01/2018.
31393E B3 2	FNR 2003-94 CE.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....8,058	8,058	8,240	8,077	.....	.....(18)	.....	.....(18)	.....	.....8,058	.....	.....8,058	.....	.....	.....0	205	10/25/2033.
31394C CH 3	FNR 2005-3 HC.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....89,372	89,372	86,516	89,020	.....	.....352	.....	.....352	.....	.....89,372	.....	.....89,372	.....	.....	.....0	1,861	01/25/2035.
31395P EM 0	FHR 2952 PA.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....39,617	39,617	38,602	39,477	.....	.....140	.....	.....140	.....	.....39,617	.....	.....39,617	.....	.....	.....0	1,058	02/15/2035.
31400J GV 5	FN 688812.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....16,173	16,173	16,448	16,191	.....	.....(18)	.....	.....(18)	.....	.....16,173	.....	.....16,173	.....	.....	.....0	372	02/01/2018.
31400P BE 4	FN 693137.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....26,690	26,690	27,170	26,724	.....	.....(34)	.....	.....(34)	.....	.....26,690	.....	.....26,690	.....	.....	.....0	555	03/01/2018.
31401B P5 8	FN 703444.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....5,948	5,948	5,961	5,961	.....	.....(13)	.....	.....(13)	.....	.....5,948	.....	.....5,948	.....	.....	.....0	148	05/01/2018.
31401L E6 6	FN 711257.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....13,272	13,272	13,347	13,272	.....	.....0	.....	.....0	.....	.....13,272	.....	.....13,272	.....	.....	.....0	281	07/01/2018.
31401M CE 9	FN 712069.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....56,610	56,610	56,574	56,602	.....	.....8	.....	.....8	.....	.....56,610	.....	.....56,610	.....	.....	.....0	1,541	07/01/2018.
31402J 2C 0	FN 730771.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....24,638	24,638	25,023	24,667	.....	.....(29)	.....	.....(29)	.....	.....24,638	.....	.....24,638	.....	.....	.....0	607	08/01/2018.
31402Q 4B 4	FN 735318.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....33,472	33,472	33,117	33,411	.....	.....62	.....	.....62	.....	.....33,472	.....	.....33,472	.....	.....	.....0	792	11/01/2019.
31402R LY 3	FN 735743.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....56,334	56,334	55,726	56,234	.....	.....99	.....	.....99	.....	.....56,334	.....	.....56,334	.....	.....	.....0	1,333	08/01/2020.
31404D ED 6	FN 765232.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....16,895	16,895	17,021	16,903	.....	.....(8)	.....	.....(8)	.....	.....16,895	.....	.....16,895	.....	.....	.....0	393	02/01/2019.
31404S TP 0	FN 777358.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....21,064	21,064	20,876	21,028	.....	.....36	.....	.....36	.....	.....21,064	.....	.....21,064	.....	.....	.....0	520	05/01/2019.
31405S HL 1	FN 797735.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....55,417	55,417	56,298	55,502	.....	.....(85)	.....	.....(85)	.....	.....55,417	.....	.....55,417	.....	.....	.....0	1,519	02/01/2020.
31417C MW 2	FN AB5772.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....1,199,313	1,199,313	1,260,309	508,151	.....	.....(5,378)	.....	.....(5,378)	.....	.....1,199,313	.....	.....1,199,313	.....	.....	.....0	17,855	08/01/2027.
31417E CK 5	FN AB7273.....	..	12/13/2016.	VARIOUS.....	.....	.....5,491,459	5,524,407	5,766,963	5,617,364	.....	.....(24,532)	.....	.....(24,532)	.....	.....5,709,303	.....	.....5,709,303	.....	.....(217,844)	(217,844)	140,332	12/01/2042.
31417E VQ 1	FN AB7822.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....1,039,325	1,039,325	1,076,838	626,587	.....	.....(3,206)	.....	.....(3,206)	.....	.....1,039,325	.....	.....1,039,325	.....	.....	.....0	13,564	02/01/2028.
31417F NN 4	FN AB8496.....	..	11/10/2016.	VARIOUS.....	.....	.....5,081,524	4,966,553	5,147,367	3,699,911	.....	.....(29,556)	.....	.....(29,556)	.....	.....5,081,524	.....	.....5,081,524	.....	.....	.....0	100,407	02/01/2028.
31418A PX 0	FN MA1337.....	..	12/13/2016.	VARIOUS.....	.....	.....3,041,369	3,022,879	3,132,931	3,069,018	.....	.....(17,403)	.....	.....(17,403)	.....	.....3,092,437	.....	.....3,092,437	.....	.....(51,068)	(51,068)	66,981	02/01/2028.
31419A K2 2	FN AE0312.....	..	12/01/2016.	MBS PAYMENT.....	.....	.....72,836	72,836	75,004	73,070	.....	.....(234)	.....	.....(234)	.....	.....72,836	.....	.....72,836	.....	.....	.....0	1,655	09/01/2040.
31419G XX 7	FN AE6093.....	..	12/01/2016.	VARIOUS.....	.....	.....81,230	80,316	83,315	81,775	.....	.....(550)	.....	.....(550)	.....	.....81,230	.....	.....81,230	.....	.....	.....0	1,631	10/01/2025.
360066 NE 0	FULTON CNTY GA WTR & SWR REVEN.....	..	09/08/2016.	RBC CAPITAL MARKETS SECURITIES - US.....	.....	.....3,282,690	3,000,000	3,617,370	3,335,697	.....	.....(77,302)	.....	.....(77,302)	.....	.....3,258,395	.....	.....3,258,395	.....	.....24,295	24,295	180,000	01/01/2019.
387874 WD 8	GRANT CNTY WA PUBLIC UTILITY D.....	..	12/13/2016.	MERRILL LYNCH.....	.....	.....3,367,950	3,000,000	3,768,240	3,488,247	.....	.....(89,815)	.....	.....(89,815)	.....	.....3,398,432	.....	.....3,398,432	.....	.....(30,482)	(30,482)	217,500	01/01/2022.
45506D DJ 1	INDIANA ST FIN AUTH REVENUE.....	..	12/13/2016.	JEFFERIES & CO.....	.....	.....1,260,189	1,160,000	1,357,896	1,302,691	.....	.....(17,926)	.....	.....(17,926)	.....	.....1,284,765	.....	.....1,284,765	.....	.....(24,576)	(24,576)	63,413	02/01/2026.
45528U JG 7	INDIANAPOLIS IN LOCAL PUBLIC I.....	..	08/03/2016.	MESIROW FINANCIAL INC.....	.....	.....385,396	350,000	407,124	383,632	.....	.....(6,625)	.....	.....(6,625)	.....	.....377,007	.....	.....377,007	.....	.....8,388	8,388	19,299	01/01/2019.
468473 CW 1	JACKSON MS WTR & SWR SYS REVEN.....	..	03/23/2016.	CONVERSION.....	.....	.....750,000	750,000	819,473	750,000	.....	.....0	.....	.....0	.....	.....750,000	.....	.....750,000	.....	.....	.....0	21,042	09/01/2017.
469359 DS 9	JACKSONVILLE FL CAPITAL IMPT R.....	..	12/13/2016.	J.P. MORGAN.....	.....	.....1,403,508	1,200,000	1,528,008	1,442,871	.....	.....(27,654)	.....	.....(27,654)	.....	.....1,415,218	.....	.....1,415,218	.....	.....(11,710)	(11,710)	72,000	10/01/2023.
485424 NE 1	KANSAS ST DEPT OF TRANSPRTN HI.....	..	11/07/2016.	MERRILL LYNCH.....	.....	.....1,065,988	1,000,000	1,167,580	1,079,647	.....	.....(13,659)	.....	.....(13,659)	.....	.....1,065,988	.....	.....1,065,988	.....	.....	.....0	59,167	09/01/2020.
485429 CW 2	KANSAS ST DEV FIN AUTH REVENUE.....	..	08/03/2016.	CITIGROUP GLOBAL MARKETS.....	.....	.....269,002	235,000	286,893	264,148	.....	.....(4,076)	.....	.....(4,076)	.....	.....260,073	.....	.....260,073	.....	.....8,929	8,929	10,999	03/01/2022.
49151E XD 0	KENTUCKY ST PROPERTY & BLDGS C.....	..	12/13/2016.	CONVERSION.....	.....	.....2,179,320	2,000,000	2,252,860	2,092,937	.....	.....(22,368)	.....	.....(22,368)	.....	.....2,070,569	.....	.....2,070,569	.....	.....108,751	108,751	120,000	10/01/2019.
544712 5H 1	LOS ANGELES CNTY CA MET TRANSP.....	..	12/13/2016.	J.P. MORGAN.....	.....	.....3,504,990	3,000,000	3,809,070	3,616,971	.....	.....(73,096)	.....	.....(73,096)	.....	.....3,543,875	.....	.....3,543,875	.....	.....(38,885)	(38,885)	217,500	07/01/2023.
546398 TG 3	LOUISIANA ST PUBLIC FACS AUTH.....	..	12/13/2016.	CONVERSION.....	.....	.....2,041,760	2,000,000	2,250,640	2,047,562	.....	.....(28,246)	.....	.....(28,246)	.....	.....2,019,316	.....	.....2,019,316	.....	.....22,444	22,444	136,667	08/01/2019.
546475 MY 7	LOUISIANA ST GAS & FUELS TAX R.....	..	12/13/2016.	CITIGROUP GLOBAL MARKETS.....	.....	.....2,280,880	2,000,000	2,406,240	2,271,050	.....	.....(37,822)	.....	.....(37,822)	.....	.....2,233,228	.....	.....2,233,228	.....	.....47,652	47,652	111,667	05/01/2025.
546475 NQ 3	LOUISIANA ST GAS & FUELS TAX R.....	..	12/13/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....1,141,960	1,000,000	1,238,530	1,161,453	.....	.....(22,783)	.....	.....(22,783)	.....	.....1,138,670	.....	.....1,138,670	.....	.....3,290	3,290	55,833	05/01/2024.
546589 MS 8	LOUISVILLE & JEFFERSON CNTY KY.....	..	12/13/2016.	CONVERSION.....	.....	.....1,583,697	1,525,000	1,671,324	1,556,924	.....	.....(15,919)	.....	.....(15,919)	.....	.....1,541,005	.....	.....1,541,005	.....	.....42,692	42,692	82,181	05/15/2018.
574204 XN 8	MARYLAND ST DEPT OF TRANSPRTNC.....	..	12/13/2016.	MERRILL LYNCH.....	.....	.....3,114,320	2,750,000	3,340,123	3,143,937	.....	.....(70,017)	.....	.....(70,017)	.....	.....3,073,920	.....	.....3,073,920	.....	.....40,400	40,400	182,569	02/15/2024.
592481 DN 2	MET SAINT LOUIS MO SWR DIST WS.....	..	06/28/2016.	RAYMOND JAMES.....	.....	.....2,257,327	2,000,000	2,405,680	2,277,260	.....	.....(19,933)	.....	.....(19,933)	.....	.....2,257,327	.....	.....2,257,327	.....	.....	.....0	65,833	05/01/2031.
59259N R5 4	MET TRANSPRTN AUTH NY DEDICATE.....	..	12/13/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....1,175,810	1,000,000	1,218,070	1,154,877	.....	.....(19,847)	.....	.....(19,847)	.....	.....1,135,030	.....	.....1,135,030	.....	.....40,780	40,780	53,889	11/15/2026.
60534T GQ 2	MISSISSIPPI ST DEV BANK SPL OB.....	..	12/13/2016.	RAYMOND JAMES.....	.....	.....2,219,440	2,000,000	2,367,680	2,250,702	.....	.....(37,048)	.....	.....(37,048)	.....	.....2,213,654	.....	.....2,213,654	.....	.....5,786	5,786	145,000	01/01/2027.
626207 ZH 0	MUNI ELEC AUTH OF GEORGIA.....	..	11/16/2016.	SIEBERT CISNEROS SHANK & CO. LLC.....	.....	.....2,206,400	2,000,000	2,430,940	2,256,602	.....	.....(58,156)	.....	.....(58,156)	.....	.....2,198,446	.....	.....2,198,446	.....	.....7,954	7,954	105,556	11/01/2019.

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
644802 EA 4	NEW HANOVER CNTY NC COPS.....			..	03/04/2016	CONVERSION.....	.....	1,016,504	1,000,000	1,110,480	1,018,369	.....	(1,865)	.....	(1,865)	.....	1,016,504	.....	.....	.....0	25,417	09/01/2017.
645918 U9 2	NEW JERSEY ST ECON DEV AUTH RE.....			..	12/13/2016	MERRILL LYNCH.....	.....	3,243,870	3,000,000	3,697,830	3,512,758	.....	(63,067)	.....	(63,067)	.....	3,449,691	.....	(205,821)	(205,821)	192,500	03/01/2023.
646136 E7 2	NEW JERSEY ST TRANSPRTN TRUST.....			..	12/13/2016	STIFEL NICOLAUS & CO.....	.....	2,173,360	2,000,000	2,441,400	2,296,371	.....	(49,191)	.....	(49,191)	.....	2,247,180	.....	(73,820)	(73,820)	99,444	06/15/2021.
64971M S3 7	NEW YORK CITY NY TRANSITIONAL.....			..	12/13/2016	MERRILL LYNCH.....	.....	2,028,860	2,000,000	2,000,000	2,000,000	.....	.....	.....	0	.....	2,000,000	.....	28,860	28,860	85,380	05/01/2017.
64986A L7 4	NEW YORK ST ENVRNMNTL FACS COR.....			..	12/13/2016	SIEBERT CISNEROS SHANK & CO. LLC	.....	2,306,120	2,000,000	2,000,000	2,000,000	.....	.....	.....	0	.....	2,000,000	.....	306,120	306,120	104,198	06/15/2026.
65820Q DS 9	NORTH CAROLINA ST INFRASTRUCTU.....			..	12/13/2016	CONVERSION.....	.....	2,011,660	2,000,000	2,142,760	2,017,997	.....	(15,754)	.....	(15,754)	.....	2,002,243	.....	9,417	9,417	136,667	02/01/2023.
677632 ZU 8	OHIO ST UNIV.....			..	12/13/2016	BARCLAYS AMERICAN.....	.....	1,316,036	1,125,000	1,439,831	1,357,307	.....	(27,881)	.....	(27,881)	.....	1,329,426	.....	(13,390)	(13,390)	58,125	06/01/2023.
681793 7V 1	OMAHA NE PUBLIC PWR DIST ELEC.....			..	12/13/2016	CITIGROUP GLOBAL MARKETS.....	.....	1,154,040	1,000,000	1,211,980	1,143,855	.....	(21,096)	.....	(21,096)	.....	1,122,759	.....	31,281	31,281	68,333	02/01/2026.
68607H M4 5	OREGON ST DEPT OF ADMIN SVCS C.....			..	12/13/2016	CONVERSION.....	.....	1,086,071	1,070,000	1,151,909	1,083,332	.....	(9,431)	.....	(9,431)	.....	1,073,901	.....	12,170	12,170	59,742	05/01/2018.
686507 FX 7	ORLANDO FL UTILITIES COMMISSIO.....			..	09/15/2016	BB&T INVESTMENT SERVICES INC.....	.....	1,185,380	1,000,000	1,249,740	1,173,442	.....	(20,640)	.....	(20,640)	.....	1,152,802	.....	32,578	32,578	48,333	10/01/2021.
72130P BW 5	PIKE TWP IN MULTI-SCH BLDG COR.....			..	10/04/2016	PIPER JAFFREY & CO.....	.....	514,535	485,000	538,146	521,089	.....	(6,553)	.....	(6,553)	.....	514,535	.....	.....	.....0	23,657	01/15/2020.
721876 SD 3	PIMA CNTY AZ SWR REVENUE.....			..	08/03/2016	ZIEGLER.....	.....	173,631	150,000	181,655	170,520	.....	(2,654)	.....	(2,654)	.....	167,866	.....	5,765	5,765	8,271	07/01/2020.
73358W AG 9	PORT AUTH OF NEW YORK & NEW JE.....			..	03/23/2016	CITIGROUP GLOBAL MARKETS.....	.....	600,000	600,000	600,000	600,000	.....	.....	.....	0	.....	600,000	.....	.....	.....0	9,910	12/01/2019.
736742 RN 9	PORTLAND OR SWR SYS REVENUE.....			..	12/13/2016	JEFFERIES & CO.....	.....	2,117,260	2,000,000	2,161,100	2,060,007	.....	(22,571)	.....	(22,571)	.....	2,037,436	.....	79,824	79,824	99,444	06/15/2022.
759136 QV 9	REGL TRANSPRTN DIST CO SALES T.....			..	12/13/2016	BARCLAYS AMERICAN.....	.....	2,880,350	2,500,000	3,054,100	2,902,164	.....	(52,016)	.....	(52,016)	.....	2,850,149	.....	30,201	30,201	139,583	11/01/2027.
79575E AE 8	SALT VERDE AZ FINANCIAL CORP S.....			..	12/21/2016	CITIGROUP GLOBAL MARKETS.....	.....	592,917	550,000	581,290	.....	.....	(1,486)	.....	(1,486)	.....	559,268	.....	33,649	33,649	16,042	12/01/2019.
79642B TP 8	SAN ANTONIO TX WTR REVENUE.....			..	12/13/2016	CITIGROUP GLOBAL MARKETS.....	.....	1,142,830	1,000,000	1,216,980	1,141,960	.....	(19,725)	.....	(19,725)	.....	1,122,235	.....	20,595	20,595	53,889	05/15/2027.
797412 AU 7	SAN DIEGO CNTY CALIF WTR AUTH.....			..	12/13/2016	MERRILL LYNCH.....	.....	1,126,020	1,000,000	1,196,920	1,115,590	.....	(19,415)	.....	(19,415)	.....	1,096,175	.....	29,845	29,845	55,833	05/01/2022.
875124 FM 6	TAMPA BAY FL WTR REGL WTR SPLY.....			..	09/15/2016	MERRILL LYNCH.....	.....	1,689,917	1,560,000	1,776,254	1,728,822	.....	(43,542)	.....	(43,542)	.....	1,685,281	.....	4,636	4,636	75,400	10/01/2018.
875124 FR 5	TAMPA BAY FL WTR REGL WTR SPLY.....			..	09/15/2016	MERRILL LYNCH.....	.....	1,559,923	1,440,000	1,639,619	1,595,836	.....	(40,192)	.....	(40,192)	.....	1,555,644	.....	4,280	4,280	69,600	10/01/2018.
91428L CB 0	UNIV OF HAWAII HI REVENUE.....			..	10/03/2016	VARIOUS.....	.....	1,482,597	1,480,000	1,604,764	1,491,342	.....	(8,745)	.....	(8,745)	.....	1,482,597	.....	.....	.....0	61,375	10/01/2020.
914455 LC 2	UNIV OF MICHIGAN MI.....			..	12/13/2016	BARCLAYS AMERICAN.....	.....	462,060	450,000	450,000	450,000	.....	.....	.....	0	.....	450,000	.....	12,060	12,060	18,662	04/01/2020.
914468 BC 6	UNIV OF MINNESOTA MN.....			..	03/04/2016	CONVERSION.....	.....	697,279	695,000	735,776	698,247	.....	(967)	.....	(967)	.....	697,279	.....	.....	.....0	20,560	08/01/2023.
927793 XD 6	VIRGINIA ST CMWLTH TRANSPRTN B.....			..	08/03/2016	SUNTRUST ROBINSON HUMPHREY.....	.....	267,055	225,000	269,863	259,710	.....	(3,717)	.....	(3,717)	.....	255,993	.....	11,062	11,062	8,219	05/15/2021.
928172 QB 4	VIRGINIA ST PUBLIC BLDG AUTH P.....			..	12/13/2016	CONVERSION.....	.....	543,663	530,000	582,279	540,015	.....	(5,942)	.....	(5,942)	.....	534,073	.....	9,590	9,590	36,217	08/01/2019.
92818A QM 1	VIRGINIA ST RESOURCES AUTH INF.....			..	09/15/2016	CITIGROUP GLOBAL MARKETS.....	.....	2,442,800	2,000,000	2,566,420	2,392,645	.....	(38,812)	.....	(38,812)	.....	2,353,833	.....	88,967	88,967	88,333	11/01/2022.
967338 PK 4	WICHITA KS WTR & SWR UTILITY R.....			..	03/04/2016	CONVERSION.....	.....	980,294	965,000	1,055,652	981,983	.....	(1,689)	.....	(1,689)	.....	980,294	.....	.....	.....0	20,506	10/01/2024.
977100 CQ 7	WISCONSIN ST GEN FUND ANNUAL A.....			..	03/04/2016	JEFFERIES & CO.....	.....	450,000	450,000	450,000	450,000	.....	.....	.....	0	.....	450,000	.....	.....	.....0	2,528	05/01/2018.
3199999.	Total - Bonds - U.S. Special Revenue and Special Assessments.....			.....	.....	.....	.....	111,796,160	103,417,555	118,492,933	109,408,392	0	(1,469,661)	0	(1,469,661)	0	111,180,434	0	615,726	615,726	5,008,378	XXX
Bonds - Industrial and Miscellaneous																						
00037B AB 8	ABB FINANCE USA INC.....			..	12/13/2016	GOLDMAN SACHS.....	.....	403,908	400,000	391,332	394,187	.....	797	.....	797	.....	394,985	.....	8,923	8,923	12,618	05/08/2022.
00101J AF 3	ADT CORP.....			..	12/21/2016	EXCHANGE.....	.....	848,250	900,000	898,032	810,000	88,562	194	.....	88,756	.....	898,756	.....	(50,506)	(50,506)	49,650	07/15/2022.
001055 AP 7	AFLAC INC.....			..	12/13/2016	MIZUHO SECURITIES.....	.....	1,982,967	2,000,000	2,038,820	2,036,431	(3,309)	(3,309)	.....	(3,309)	.....	2,033,122	.....	(50,155)	(50,155)	80,889	03/17/2025.
00110A AD 6	AEP TC 2006-A A4.....			..	12/13/2016	VARIOUS.....	.....	2,642,453	2,610,396	2,927,519	2,785,442	(77,618)	(77,618)	.....	(77,618)	.....	2,707,825	.....	(65,371)	(65,371)	157,026	01/01/2020.
00253C HW 0	AMT 2002-2 A2.....			..	02/01/2016	MBS PAYMENT.....	.....	107	107	107	107	.....	.....	.....	0	.....	107	.....	.....	.....0	1	03/25/2033.
021441 AD 2	ALTERA CORP.....			..	04/01/2016	BANK AMERICA.....	.....	299,894	300,000	299,541	299,871	.....	23	.....	23	.....	299,894	.....	.....	.....0	1,983	05/15/2017.
02376G AA 4	AMER AIRLINE 16-2 B PTT.....			..	10/31/2016	CITIGROUP GLOBAL MARKETS.....	.....	7,991,573	8,000,000	7,990,720	.....	852	852	.....	852	.....	7,991,573	.....	.....	.....0	109,861	06/15/2024.
031162 BF 6	AMGEN INC.....			..	06/15/2016	MATURITY.....	.....	500,000	500,000	498,840	499,888	112	112	.....	112	.....	500,000	.....	.....	.....0	5,750	06/15/2016.
035242 AA 4	ANHEUSER-BUSCH INBEV FIN.....			..	12/13/2016	SANTANDER SEC CORP.....	.....	2,910,301	3,000,000	2,979,030	2,980,879	2,372	2,372	.....	2,372	.....	2,983,251	.....	(72,950)	(72,950)	110,688	01/17/2023.
037833 AS 9	APPLE INC.....			..	05/10/2016	CITIGROUP GLOBAL MARKETS.....	.....	2,134,128	2,000,000	2,134,420	.....	(292)	(292)	.....	(292)	.....	2,134,128	.....	.....	.....0	35,267	05/06/2024.
039483 BB 7	ARCHER-DANIELS-MIDLAND C.....			..	12/13/2016	R W PRESSPRICH.....	.....	183,560	169,000	196,123	186,459	(3,055)	(3,055)	.....	(3,055)	.....	183,404	.....	156	156	9,714	03/01/2021.
052769 AA 4	AUTODESK INC.....			..	06/01/2016	ROBERT W. BAIRD & CO.....	.....	1,429,571	1,430,000	1,415,486	1,424,144	1,267	1,267	.....	1,267	.....	1,425,412	.....	4,159	4,159	13,245	12/15/2017.

SCHEDULE D - PART 4

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

E14.4

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
053807	AN	3	AVNET INC.....	..	09/15/2016	MATURITY.....	.....	.....100,000	100,000	99,545	99,957	.....	.....43	.....	.....43	.....	.....100,000	.....	.....	.....0	6,625	09/15/2016
06406H	BY	4	BANK OF NEW YORK MELLON.....	..	12/13/2016	US BANCORP INVESTMENTS INC.....	.....	.....2,861,559	2,750,000	2,868,993	2,849,151	.....	.....(15,594)	.....	.....(15,594)	.....	.....2,833,558	.....	.....28,001	28,001	119,319	09/23/2021
071813	BJ	7	BAXTER INTERNATIONAL INC.....	..	09/14/2016	CALLED BY ISSUER at 101.572.....	.....	.....4,088,273	4,025,000	4,034,016	4,029,918	.....	.....58,354	.....	.....58,354	.....	.....4,088,273	.....	.....	.....0	55,640	06/15/2018
09256B	AD	9	BLACKSTONE HOLDINGS FINA.....	..	10/05/2016	J.P. MORGAN.....	.....	.....1,664,081	1,500,000	1,667,295	.....	.....	.....(1,772)	.....	.....(1,772)	.....	.....1,664,081	.....	.....	.....0	9,896	02/15/2023
096630	AC	2	BOARDWALK PIPELINES LP.....	..	12/13/2016	BARCLAYS AMERICAN.....	.....	.....948,087	1,000,000	999,730	999,871	.....	.....16	.....	.....16	.....	.....999,887	.....	.....(51,800)	(51,800)	46,125	02/01/2023
115637	AN	0	BROWN-FORMAN CORP.....	..	12/13/2016	BANK AMERICA.....	.....	.....1,070,309	1,075,000	1,071,442	1,073,553	.....	.....670	.....	.....670	.....	.....1,074,224	.....	.....(3,915)	(3,915)	15,169	01/15/2018
12624Q	AR	4	COMM 2012-CR4 A3.....	..	12/13/2016	DEUTSCHE BANK.....	.....	.....2,473,300	2,450,000	2,511,225	2,492,671	.....	.....(5,929)	.....	.....(5,929)	.....	.....2,486,744	.....	.....(13,444)	(13,444)	72,229	10/17/2045
133131	AT	9	CAMDEN PROPERTY TRUST.....	..	12/21/2016	J.P. MORGAN.....	.....	.....1,165,480	1,200,000	1,187,340	1,017,156	.....	.....1,088	.....	.....1,088	.....	.....1,191,986	.....	.....(26,506)	(26,506)	33,409	12/15/2022
134429	AT	6	CAMPBELL SOUP CO.....	..	12/21/2016	J.P. MORGAN.....	.....	.....104,810	100,000	99,285	99,744	.....	.....76	.....	.....76	.....	.....99,820	.....	.....4,990	4,990	6,075	02/15/2019
142339	AF	7	CARUSLE COS INC.....	..	12/13/2016	J.P. MORGAN.....	.....	.....1,684,911	1,700,000	1,694,679	1,696,124	.....	.....477	.....	.....477	.....	.....1,696,603	.....	.....(11,691)	(11,691)	68,708	11/15/2022
143658	AY	8	CARNIVAL CORP.....	..	06/01/2016	MITSUBISHI UFJ SECURITIES USA.....	.....	.....980,918	975,000	972,953	974,181	.....	.....178	.....	.....178	.....	.....974,358	.....	.....6,560	6,560	8,684	12/15/2017
14912L	4E	8	CATERPILLAR FINANCIAL SE.....	..	12/13/2016	CITIGROUP GLOBAL MARKETS.....	.....	.....2,223,806	2,000,000	1,996,600	1,998,682	.....	.....370	.....	.....370	.....	.....1,999,053	.....	.....224,753	224,753	189,872	02/15/2019
166764	AA	8	CHEVRON CORP.....	..	12/13/2016	MORGAN STANLEY.....	.....	.....2,022,402	2,025,000	1,996,900	2,012,060	.....	.....6,320	.....	.....6,320	.....	.....2,018,381	.....	.....4,021	4,021	12,053	12/05/2017
191216	BF	6	COCA-COLA CO/THE.....	..	12/13/2016	BANK AMERICA.....	.....	.....3,161,501	3,150,000	3,139,101	3,143,677	.....	.....2,012	.....	.....2,012	.....	.....3,145,690	.....	.....15,811	15,811	56,306	11/01/2018
19416Q	ED	8	COLGATE-PALMOLIVE CO.....	..	06/28/2016	ROBERT W. BAIRD & CO.....	.....	.....3,014,597	2,975,000	2,961,821	2,967,363	.....	.....1,322	.....	.....1,322	.....	.....2,968,686	.....	.....45,911	45,911	29,750	11/01/2018
207597	EE	1	CONNECTICUT LIGHT & PWR.....	..	12/13/2016	BARCLAYS AMERICAN.....	.....	.....537,512	500,000	498,005	499,259	.....	.....215	.....	.....215	.....	.....499,474	.....	.....38,038	38,038	37,583	02/01/2019
20826F	AB	2	CONOCOPHILLIPS COMPANY.....	..	04/01/2016	BANK AMERICA.....	.....	.....574,545	575,000	573,683	574,479	.....	.....66	.....	.....66	.....	.....574,545	.....	.....	.....0	1,778	12/15/2017
22160K	AE	5	COSTCO WHOLESALE CORP.....	..	06/28/2016	US BANCORP INVESTMENTS INC.....	.....	.....3,013,980	3,000,000	2,999,400	2,999,763	.....	.....60	.....	.....60	.....	.....2,999,823	.....	.....14,157	14,157	18,375	12/15/2017
23311V	AC	1	DCP MIDSTREAM OPERATING.....	..	12/21/2016	VARIOUS.....	.....	.....2,992,500	3,000,000	2,989,849	1,769,761	227,028	1,883	.....	.....228,911	.....	.....2,997,979	.....	.....(5,479)	(5,479)	79,167	12/01/2017
233851	AT	1	DAIMLER FINANCE NA LLC.....	..	01/11/2016	MATURITY.....	.....	.....3,848,000	3,848,000	3,852,348	3,848,048	.....	.....(48)	.....	.....(48)	.....	.....3,848,000	.....	.....	.....0	24,050	01/11/2016
235851	AH	5	DANAHER CORP.....	..	03/04/2016	GOLDMAN SACHS.....	.....	.....1,249,693	1,250,000	1,249,150	1,249,677	.....	.....16	.....	.....16	.....	.....1,249,693	.....	.....	.....0	34,313	03/01/2019
25468P	CV	6	WALT DISNEY COMPANY/THE.....	..	04/01/2016	CITIGROUP GLOBAL MARKETS.....	.....	.....578,598	580,000	575,876	578,390	.....	.....208	.....	.....208	.....	.....578,598	.....	.....	.....0	2,127	12/01/2017
260543	CH	4	DOW CHEMICAL CO/THE.....	..	12/21/2016	J.P. MORGAN.....	.....	.....543,845	550,000	540,463	543,130	.....	.....857	.....	.....857	.....	.....543,987	.....	.....(142)	(142)	17,683	11/15/2022
26138E	AR	0	DR PEPPER SNAPPLE GROUP.....	..	12/21/2016	BANK AMERICA.....	.....	.....610,718	625,000	622,669	623,328	.....	.....218	.....	.....218	.....	.....623,546	.....	.....(12,828)	(12,828)	18,563	11/15/2022
26441C	AH	8	DUKE ENERGY CORP.....	..	06/01/2016	MORGAN STANLEY.....	.....	.....1,002,600	1,000,000	996,710	998,902	.....	.....289	.....	.....289	.....	.....999,190	.....	.....3,410	3,410	13,135	08/15/2017
278062	AC	8	EATON CORP.....	..	03/23/2016	EXCHANGE.....	.....	.....3,069,393	3,075,000	3,067,609	3,069,218	.....	.....175	.....	.....175	.....	.....3,069,393	.....	.....	.....0	33,120	11/02/2022
29364W	AR	9	ENTERGY LOUISIANA LLC.....	..	12/13/2016	BNP PARIBUS SECURITIES.....	.....	.....1,003,271	1,000,000	997,890	998,466	.....	.....191	.....	.....191	.....	.....998,656	.....	.....4,615	4,615	34,100	12/01/2022
29366A	AA	2	ELL 2011-A A1.....	..	03/23/2016	WELLS FARGO SECURITIES LLC.....	.....	.....1,779,441	1,775,007	1,779,721	.....	.....	.....	.....	.....0	.....	.....1,779,441	.....	.....	.....0	11,265	09/01/2023
313747	AS	6	FEDERAL REALTY INVS TRST.....	..	12/13/2016	WELLS FARGO SECURITIES LLC.....	.....	.....977,035	975,000	962,744	966,539	.....	.....1,117	.....	.....1,117	.....	.....967,656	.....	.....	.....9,379	39,975	08/01/2022
31428X	AS	5	FEDEX CORP.....	..	12/21/2016	GOLDMAN SACHS.....	.....	.....198,017	200,000	199,492	199,651	.....	.....48	.....	.....48	.....	.....199,699	.....	.....(1,682)	(1,682)	7,292	08/01/2022
31846L	BT	2	FAMLT 1998-1F NOTE.....	..	12/01/2016	MBS PAYMENT.....	.....	.....1,705	1,705	1,762	1,707	.....	.....(2)	.....	.....(2)	.....	.....1,705	.....	.....	.....0	59	06/20/2029
32054Y	AC	7	FIB 2000-1 A.....	..	11/09/2016	VARIOUS.....	.....	.....22,172	94,537	12,985	.....	.....	.....	.....	.....0	.....	.....	.....	.....22,172	22,172	626	07/15/2026
337738	AM	0	FISERV INC.....	..	12/21/2016	BANK AMERICA.....	.....	.....556,667	550,000	547,465	548,198	.....	.....234	.....	.....234	.....	.....548,432	.....	.....8,236	8,236	23,528	10/01/2022
345838	AA	4	FOREST LABORATORIES LLC.....	..	10/12/2016	VARIOUS.....	.....	.....5,448,334	5,000,000	5,480,642	.....	.....	.....(32,309)	.....	.....(32,309)	.....	.....5,448,334	.....	.....	.....0	206,250	12/15/2021
35671D	AW	5	FREEPORT-MCMORAN INC.....	..	12/21/2016	BANK AMERICA.....	.....	.....920,375	925,000	923,890	924,734	.....	.....221	.....	.....221	.....	.....924,955	.....	.....(4,580)	(4,580)	25,964	03/01/2017
369550	AU	2	GENERAL DYNAMICS CORP.....	..	12/13/2016	BANK AMERICA.....	.....	.....984,745	1,000,000	989,870	992,806	.....	.....927	.....	.....927	.....	.....993,732	.....	.....(8,988)	(8,988)	24,250	11/15/2022
375558	AQ	6	GILEAD SCIENCES INC.....	..	12/13/2016	R W PRESSPRICH.....	.....	.....2,149,263	2,000,000	2,297,040	2,189,207	.....	.....(34,173)	.....	.....(34,173)	.....	.....2,155,035	.....	.....(5,772)	(5,772)	108,000	04/01/2021
377372	AD	9	GLAXOSMITHKLINE CAP INC.....	..	12/13/2016	R W PRESSPRICH.....	.....	.....1,534,300	1,453,000	1,786,464	1,599,152	.....	.....(57,982)	.....	.....(57,982)	.....	.....1,541,172	.....	.....(6,871)	(6,871)	88,480	05/15/2018
38141E	A5	8	GOLDMAN SACHS GROUP INC.....	..	07/29/2016	J.P. MORGAN.....	.....	.....227,780	210,000	242,831	230,443	.....	.....(2,665)	.....	.....(2,665)	.....	.....227,780	.....	.....	.....0	9,845	03/15/2020
38147M	AA	3	GOLDMAN SACHS GROUP INC.....	..	12/13/2016	GOLDMAN SACHS.....	.....	.....3,043,688	3,000,000	2,997,510	2,998,685	.....	.....479	.....	.....479	.....	.....2,999,164	.....	.....44,524	44,524	121,800	07/19/2018
40414L	AH	2	HCP INC.....	..	12/13/2016	UBS SECURITIES.....	.....	.....1,998,006	2,000,000	1,994,580	1,996,776	.....	.....708	.....	.....708	.....	.....1,997,484	.....	.....523	523	70,957	02/01/2020

SCHEDULE D - PART 4

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

E14.5

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
											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.						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value						Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
42217K BA 3	WELLTOWER INC.....		..	12/21/2016.	DEUTSCHE BANK.....	.....	2,004,663	2,000,000	1,992,620	1,994,753	.....	.....	609	609	.....	1,995,362	.....	9,301	9,301	92,867	03/15/2023.
437076 AW 2	HOME DEPOT INC.....		..	12/13/2016.	R W PRESSPRICH.....	.....	1,352,510	1,250,000	1,476,588	1,393,263	.....	.....	(26,142)	(26,142)	.....	1,367,122	.....	(14,612)	(14,612)	66,000	04/01/2021.
438516 BA 3	HONEYWELL INTERNATIONAL.....		..	12/13/2016.	R W PRESSPRICH.....	.....	1,189,773	1,100,000	1,300,255	1,228,005	.....	.....	(22,623)	(22,623)	.....	1,205,382	.....	(15,609)	(15,609)	59,996	03/01/2021.
444859 BA 9	HUMANA INC.....		..	12/13/2016.	BANK AMERICA.....	.....	298,721	300,000	298,830	299,149	.....	.....	106	106	.....	299,255	.....	(535)	(535)	9,765	12/01/2022.
456606 DD 1	INHEL 2001-C M2.....		..	12/28/2016.	VARIOUS.....	.....	2,889	2,889	2,589	3,083	.....	.....	.....	0	.....	3,083	.....	(194)	(194)	1	12/25/2032.
458140 AL 4	INTEL CORP.....		..	12/13/2016.	BANK AMERICA.....	.....	1,252,391	1,250,000	1,248,675	1,249,472	.....	.....	255	255	.....	1,249,727	.....	2,664	2,664	16,781	12/15/2017.
458140 AM 2	INTEL CORP.....		..	12/13/2016.	BANK AMERICA.....	.....	2,001,206	2,000,000	1,991,460	1,993,827	.....	.....	775	775	.....	1,994,602	.....	6,603	6,603	53,700	12/15/2022.
466157 AC 8	WENT5 2001-AA A2.....		..	12/15/2016.	MBS PAYMENT.....	.....	27,675	27,675	27,817	27,675	.....	.....	.....	0	.....	27,675	.....	.....	0	1,159	08/15/2026.
46625H GY 0	JPMORGAN CHASE & CO.....		..	12/13/2016.	J.P. MORGAN.....	.....	209,085	200,000	239,006	216,792	.....	.....	(7,750)	(7,750)	.....	209,041	.....	44	44	16,933	01/15/2018.
46625H JA 9	JPMORGAN CHASE & CO.....		..	07/05/2016.	MATURITY.....	.....	1,000,000	1,000,000	1,025,960	1,003,164	.....	.....	(3,164)	(3,164)	.....	1,000,000	.....	0	0	31,500	07/05/2016.
46625H JE 1	JPMORGAN CHASE & CO.....		..	12/13/2016.	J.P. MORGAN.....	.....	2,020,006	2,000,000	2,058,700	2,053,466	.....	.....	(6,956)	(6,956)	.....	2,046,510	.....	(26,504)	(26,504)	79,444	09/23/2022.
478366 BA 4	JOHNSON CONTROLS INC.....		..	12/08/2016.	EXCHANGE.....	.....	1,021,175	1,025,000	1,017,989	572,495	.....	.....	546	546	.....	1,021,175	.....	0	0	40,210	12/01/2021.
489170 AC 4	KENNAMETAL INC.....		..	12/21/2016.	BANK AMERICA.....	.....	490,328	500,000	499,385	499,596	.....	.....	58	58	.....	499,654	.....	(9,326)	(9,326)	26,156	02/15/2022.
489170 AD 2	KENNAMETAL INC.....		..	12/21/2016.	BANK AMERICA.....	.....	1,981,449	2,000,000	1,997,340	1,998,476	.....	.....	372	372	.....	1,998,848	.....	(17,400)	(17,400)	60,361	11/01/2019.
49327M 2A 1	KEY BANK NA.....		..	12/13/2016.	KEYBANC CAPITAL MARKETS.....	.....	845,116	845,000	844,189	844,654	.....	.....	156	156	.....	844,810	.....	306	306	19,055	02/01/2018.
494550 BG 0	KINDER MORGAN ENER PART.....		..	03/01/2016.	MATURITY.....	.....	250,000	250,000	249,955	249,998	.....	.....	2	2	.....	250,000	.....	0	0	4,375	03/01/2016.
494550 BM 7	KINDER MORGAN ENER PART.....		..	12/21/2016.	WELLS FARGO SECURITIES LLC.....	.....	711,271	725,000	722,086	722,912	.....	.....	256	256	.....	723,168	.....	(11,897)	(11,897)	33,767	02/15/2023.
52107Q AG 0	LAZARD GROUP LLC.....		..	11/30/2016.	VARIOUS.....	.....	4,038,582	4,000,000	4,039,070	.....	.....	.....	(488)	(488)	.....	4,038,582	.....	0	0	37,083	02/13/2025.
524660 AW 7	LEGGETT & PLATT INC.....		..	12/21/2016.	J.P. MORGAN.....	.....	572,726	575,000	573,310	573,818	.....	.....	157	157	.....	573,975	.....	(1,249)	(1,249)	26,393	08/15/2022.
53117C AM 4	LIBERTY PROPERTY LP.....		..	12/21/2016.	WELLS FARGO SECURITIES LLC.....	.....	343,852	325,000	324,230	324,590	.....	.....	77	77	.....	324,667	.....	19,185	19,185	18,868	10/01/2020.
53117C AP 7	LIBERTY PROPERTY LP.....		..	12/21/2016.	BANK AMERICA.....	.....	658,015	670,000	669,350	669,518	.....	.....	56	56	.....	669,574	.....	(11,559)	(11,559)	22,989	06/15/2023.
548661 CT 2	LOWES COMPANIES INC.....		..	12/13/2016.	CITIGROUP GLOBAL MARKETS.....	.....	1,056,530	1,000,000	1,093,220	1,082,450	.....	.....	(14,909)	(14,909)	.....	1,067,541	.....	(11,011)	(11,011)	43,542	04/15/2021.
55448Q AR 7	MACK-CALI REALTY LP.....		..	12/21/2016.	CITIGROUP GLOBAL MARKETS.....	.....	401,113	400,000	397,636	399,053	.....	.....	465	465	.....	399,518	.....	1,596	1,596	10,167	12/15/2017.
55616X AH 0	MACYS RETAIL HLDGS INC.....		..	12/20/2016.	CREDIT SUISSE.....	.....	1,893,047	2,000,000	1,997,240	1,997,959	.....	.....	254	254	.....	1,998,213	.....	(105,165)	(105,165)	77,465	02/15/2023.
571903 AC 2	MARRIOTT INTERNATIONAL.....		..	12/21/2016.	J.P. MORGAN.....	.....	304,834	300,000	296,760	298,449	.....	.....	460	460	.....	298,909	.....	5,926	5,926	11,750	03/01/2019.
59156R BF 4	METLIFE INC.....		..	04/01/2016.	DEUTSCHE BANK.....	.....	527,222	525,000	527,892	527,297	.....	.....	(75)	(75)	.....	527,222	.....	0	0	4,712	12/15/2022.
594918 AP 9	MICROSOFT CORP.....		..	06/01/2016.	MILLENNIUM ADVISORS.....	.....	199,860	200,000	198,846	199,563	.....	.....	100	100	.....	199,663	.....	197	197	977	11/15/2017.
594918 AQ 7	MICROSOFT CORP.....		..	12/13/2016.	J.P. MORGAN.....	.....	705,478	725,000	720,846	722,057	.....	.....	381	381	.....	722,438	.....	(16,959)	(16,959)	16,605	11/15/2022.
611662 BM 8	MONSANTO CO.....		..	04/15/2016.	MATURITY.....	.....	550,000	550,000	548,829	549,928	.....	.....	72	72	.....	550,000	.....	0	0	7,563	04/15/2016.
63254A AB 4	NATIONAL AUSTRALIA BK LT.....		..	12/13/2016.	DEUTSCHE BANK.....	.....	752,909	750,000	748,643	749,660	.....	.....	271	271	.....	749,931	.....	2,978	2,978	26,010	03/09/2017.
637071 AJ 0	NATIONAL OILWELL VARCO I.....		..	12/13/2016.	VARIOUS.....	.....	2,779,309	3,000,000	3,007,171	3,005,029	.....	.....	(691)	(691)	.....	3,004,339	.....	(225,029)	(225,029)	80,600	12/01/2022.
637417 AD 8	NATL RETAIL PROPERTIES.....		..	12/20/2016.	WELLS FARGO SECURITIES LLC.....	.....	2,206,038	2,000,000	1,971,540	1,982,355	.....	.....	2,708	2,708	.....	1,985,063	.....	220,975	220,975	157,361	07/15/2021.
64110D AC 8	NETAPP INC.....		..	12/21/2016.	MORGAN STANLEY.....	.....	992,097	990,000	984,991	987,982	.....	.....	993	993	.....	988,975	.....	3,122	3,122	20,130	12/15/2017.
674599 CE 3	OCCIDENTAL PETROLEUM COR.....		..	12/13/2016.	BANK AMERICA.....	.....	761,186	775,000	772,977	773,602	.....	.....	171	171	.....	773,773	.....	(12,587)	(12,587)	27,784	02/15/2023.
68389F EY 6	OOMLT 2004-1 M7.....		..	11/09/2016.	VARIOUS.....	.....	14,905	164,814	145,421	16,635	123,048	.....	.....	123,048	.....	139,683	.....	(124,778)	(124,778)	529	01/25/2034.
68619A AN 2	ORGN 2001-A M1.....		..	11/09/2016.	VARIOUS.....	.....	179,648	104,789	25,462	.....	.....	.....	.....	0	.....	.....	.....	179,648	.....	1,148	03/15/2032.
69349L AG 8	PNC BANK NA.....		..	09/06/2016.	CALLED BY ISSUER at 100.000.....	.....	1,400,000	1,400,000	1,398,712	1,399,684	.....	.....	316	316	.....	1,400,000	.....	0	0	16,835	10/03/2016.
695156 AP 4	PACKAGING CORP OF AMERIC.....		..	12/21/2016.	BANK AMERICA.....	.....	204,484	200,000	199,822	199,876	.....	.....	17	17	.....	199,892	.....	4,592	4,592	7,930	06/15/2022.
717081 DB 6	PFIZER INC.....		..	11/21/2016.	TENDER OFFER.....	.....	800,567	725,000	724,268	724,708	.....	.....	75	75	.....	724,784	.....	75,783	75,783	53,191	03/15/2019.
718546 AJ 3	PHILLIPS 66.....		..	12/21/2016.	EXCHANGE.....	.....	251,108	250,000	249,970	249,992	.....	.....	6	6	.....	249,998	.....	1,111	1,111	8,399	05/01/2017.
724479 AH 3	PITNEY BOWES INC.....		..	12/20/2016.	BANK AMERICA.....	.....	940,378	875,000	873,434	874,400	.....	.....	169	169	.....	874,569	.....	65,809	65,809	69,119	03/15/2019.
72650R AF 9	PLAINS ALL AMER PIPELINE.....		..	08/15/2016.	MATURITY.....	.....	400,000	400,000	391,600	399,220	.....	.....	780	780	.....	400,000	.....	0	0	23,500	08/15/2016.

SCHEDULE D - PART 4

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

E14.6

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
72650R BB 7	PLAINS ALL AMER PIPELINE.....		..	12/21/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....512,196	545,000	543,648	544,030	.....	.....122	.....	.....122	.....	.....544,152	.....	.....(31,956)	(31,956)	21,616	01/31/2023.
740189 AK 1	PRECISION CASTPARTS CORP.....		..	12/13/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....1,994,917	2,000,000	2,002,340	2,000,962	.....	.....(445)	.....	.....(445)	.....	.....2,000,516	.....	.....(5,600)	(5,600)	35,278	01/15/2018.
740189 AM 7	PRECISION CASTPARTS CORP.....		..	02/02/2016.	VARIOUS.....	.....	.....2,525,485	2,500,000	2,468,800	2,469,050	.....	.....255	.....	.....255	.....	.....2,469,305	.....	.....56,180	56,180	11,014	06/15/2025.
74251V AH 5	PRINCIPAL FINANCIAL GROU.....		..	12/20/2016.	GOLDMAN SACHS.....	.....	.....2,063,765	2,110,000	2,107,004	844,117	.....	.....211	.....	.....211	.....	.....2,108,057	.....	.....(44,292)	(44,292)	72,348	05/15/2023.
756109 AN 4	REALTY INCOME CORP.....		..	12/13/2016.	VARIOUS.....	.....	.....6,756,974	6,700,000	6,549,895	6,592,465	.....	.....11,392	.....	.....11,392	.....	.....6,603,857	.....	.....153,117	153,117	194,169	10/15/2022.
776696 AE 6	ROPER TECHNOLOGIES INC.....		..	12/13/2016.	BANK AMERICA.....	.....	.....3,139,144	3,150,000	3,168,626	3,163,249	.....	.....(1,739)	.....	.....(1,739)	.....	.....3,161,509	.....	.....(22,365)	(22,365)	106,094	11/15/2022.
78355H JR 1	RYDER SYSTEM INC.....		..	12/21/2016.	MITSUBISHI UFJ SECURITIES USA.....	.....	.....277,504	275,000	274,511	274,876	.....	.....85	.....	.....85	.....	.....274,960	.....	.....2,543	2,543	10,160	06/01/2017.
824348 AP 1	SHERWIN-WILLIAMS CO.....		..	03/04/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....1,249,407	1,250,000	1,248,363	1,249,350	.....	.....58	.....	.....58	.....	.....1,249,407	.....	.....	.....	.....3,703	12/15/2017.
828807 CN 5	SIMON PROPERTY GROUP LP.....		..	12/13/2016.	CITIGROUP GLOBAL MARKETS.....	.....	.....682,323	695,000	691,150	692,208	.....	.....343	.....	.....343	.....	.....692,552	.....	.....(10,228)	(10,228)	26,120	02/01/2023.
845467 AE 9	SOUTHWESTERN ENERGY CO.....		..	12/21/2016.	VARIOUS.....	.....	.....26,963	25,000	25,000	25,000	.....	.....	.....	.....0	.....	.....25,000	.....	.....1,963	1,963	1,975	02/01/2018.
84755T AD 9	SPECTRA ENERGY CAPITAL.....		..	12/21/2016.	ROYAL BANK OF SCOTLAND US.....	.....	.....1,281,734	1,200,000	1,197,456	1,198,814	.....	.....253	.....	.....253	.....	.....1,199,067	.....	.....82,668	82,668	88,517	03/01/2020.
854502 AD 3	STANLEY BLACK & DECKER I.....		..	12/13/2016.	CREDIT SUISSE.....	.....	.....1,006,499	1,000,000	1,011,860	1,008,475	.....	.....(1,085)	.....	.....(1,085)	.....	.....1,007,389	.....	.....(891)	(891)	32,383	11/01/2022.
86358R EA 1	SASC 2001-SB1 B1.....		..	12/01/2016.	MBS PAYMENT.....	.....	.....10,177	10,177	8,173	9,176	.....	.....1,001	.....	.....1,001	.....	.....10,177	.....	.....	.....	.....0	08/25/2031.
87612E AZ 9	TARGET CORP.....		..	12/13/2016.	NOMURA SECURITIES DOMESTIC.....	.....	.....2,800,975	2,750,000	2,734,903	2,737,323	.....	.....1,848	.....	.....1,848	.....	.....2,739,171	.....	.....61,805	61,805	112,536	01/15/2022.
87875U AH 5	TECO FINANCE INC.....		..	12/21/2016.	CONVERSION.....	.....	.....104,065	100,000	100,000	100,000	.....	.....	.....	.....0	.....	.....100,000	.....	.....4,065	4,065	7,485	11/01/2017.
88166H AD 9	TEVA PHARMA FIN IV LLC.....		..	12/21/2016.	J.P. MORGAN.....	.....	.....586,621	600,000	599,730	599,832	.....	.....37	.....	.....37	.....	.....599,869	.....	.....(13,248)	(13,248)	16,988	03/18/2020.
882508 AW 4	TEXAS INSTRUMENTS INC.....		..	12/13/2016.	SUSQUEHANNA FINANCIAL.....	.....	.....1,436,925	1,500,000	1,448,625	1,453,129	.....	.....5,561	.....	.....5,561	.....	.....1,458,690	.....	.....(21,764)	(21,764)	37,688	05/01/2023.
883556 BB 7	THERMO FISHER SCIENTIFIC.....		..	06/01/2016.	MORGAN STANLEY.....	.....	.....1,004,530	1,000,000	999,850	999,939	.....	.....13	.....	.....13	.....	.....999,952	.....	.....4,578	4,578	16,496	01/15/2018.
88576P AB 9	HENDR 2003-AA NOTE.....		..	12/15/2016.	MBS PAYMENT.....	.....	.....38,223	38,223	38,221	38,159	.....	.....64	.....	.....64	.....	.....38,223	.....	.....	.....	.....0	11/15/2033.
89233P 7E 0	TOYOTA MOTOR CREDIT CORP.....		..	12/13/2016.	BARCLAYS AMERICAN.....	.....	.....2,498,880	2,500,000	2,496,025	2,498,357	.....	.....765	.....	.....765	.....	.....2,499,122	.....	.....(242)	(242)	48,984	01/10/2018.
907818 DG 0	UNION PACIFIC CORP.....		..	12/13/2016.	R W PRESSPRICH.....	.....	.....1,059,304	1,000,000	1,127,890	1,080,125	.....	.....(15,073)	.....	.....(15,073)	.....	.....1,065,052	.....	.....(5,748)	(5,748)	54,667	02/01/2021.
913017 BM 0	UNITED TECHNOLOGIES CORP.....		..	12/01/2016.	CALLED BY ISSUER at 104.372.....	.....	.....208,743	200,000	207,814	202,003	.....	.....6,740	.....	.....6,740	.....	.....208,743	.....	.....	.....	.....10,332	12/15/2017.
91324P CB 6	UNITEDHEALTH GROUP INC.....		..	04/01/2016.	ROYAL BANK OF SCOTLAND US.....	.....	.....250,295	250,000	250,585	250,319	.....	.....(24)	.....	.....(24)	.....	.....250,295	.....	.....	.....	.....2,212	03/15/2019.
92276M AZ 8	VENTAS REALTY LP/CAP CRP.....		..	12/21/2016.	BANK AMERICA.....	.....	.....2,002,284	2,000,000	1,980,540	1,986,454	.....	.....1,807	.....	.....1,807	.....	.....1,988,261	.....	.....14,023	14,023	87,750	08/15/2022.
92276M BA 2	VENTAS REALTY LP/CAP CRP.....		..	12/21/2016.	CITIGROUP GLOBAL MARKETS.....	.....	.....570,892	570,000	568,512	569,376	.....	.....282	.....	.....282	.....	.....569,659	.....	.....1,233	1,233	15,390	02/15/2018.
92343V BJ 2	VERIZON COMMUNICATIONS.....		..	12/21/2016.	BANK AMERICA.....	.....	.....573,430	600,000	599,370	599,551	.....	.....59	.....	.....59	.....	.....599,611	.....	.....(26,181)	(26,181)	16,742	11/01/2022.
92890N AT 6	WFRBS 2012-C10 A2.....		..	12/21/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....375,761	375,000	384,364	378,404	.....	.....(1,993)	.....	.....(1,993)	.....	.....376,411	.....	.....(649)	(649)	6,986	12/15/2045.
92890N AU 3	WFRBS 2012-C10 A3.....		..	12/21/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....651,905	650,000	666,200	661,456	.....	.....(1,601)	.....	.....(1,601)	.....	.....659,855	.....	.....(7,950)	(7,950)	19,726	12/15/2045.
92937F AB 7	WFRBS 2013-C12 A2.....		..	12/01/2016.	MBS PAYMENT.....	.....	.....41,863	41,863	43,117	42,095	.....	.....(232)	.....	.....(232)	.....	.....41,863	.....	.....	.....	.....801	03/17/2048.
931422 AE 9	WALGREEN CO.....		..	12/21/2016.	BANK AMERICA.....	.....	.....795,849	754,000	770,973	760,265	.....	.....(1,905)	.....	.....(1,905)	.....	.....758,361	.....	.....37,488	37,488	56,739	01/15/2019.
942683 AF 0	ACTAVIS INC.....		..	12/21/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....197,738	200,000	198,330	198,813	.....	.....155	.....	.....155	.....	.....198,968	.....	.....(1,230)	(1,230)	7,944	10/01/2022.
94973V AV 9	ANTHEM INC.....		..	12/21/2016.	UBS SECURITIES.....	.....	.....2,002,757	2,000,000	1,990,600	1,997,979	.....	.....1,749	.....	.....1,749	.....	.....1,999,728	.....	.....3,029	3,029	64,125	02/15/2017.
94973V AX 5	ANTHEM INC.....		..	04/01/2016.	BANK AMERICA.....	.....	.....747,515	750,000	746,160	747,423	.....	.....92	.....	.....92	.....	.....747,515	.....	.....	.....	.....8,854	05/15/2022.
94974B FG 0	WELLS FARGO & COMPANY.....		..	12/13/2016.	WELLS FARGO SECURITIES LLC.....	.....	.....3,008,619	3,015,000	2,979,323	2,998,164	.....	.....7,748	.....	.....7,748	.....	.....3,005,912	.....	.....2,707	2,707	63,692	01/16/2018.
969457 BU 3	WILLIAMS COMPANIES INC.....		..	12/21/2016.	UBS SECURITIES.....	.....	.....486,784	510,000	508,582	508,966	.....	.....127	.....	.....127	.....	.....509,094	.....	.....(22,309)	(22,309)	27,047	01/15/2023.
984121 BQ 5	XEROX CORPORATION.....		..	12/21/2016.	CONVERSION.....	.....	.....50,272	50,000	49,696	49,957	.....	.....38	.....	.....38	.....	.....49,996	.....	.....276	276	4,688	02/01/2017.
984121 CF 8	XEROX CORPORATION.....		..	12/21/2016.	BANK AMERICA.....	.....	.....677,393	675,000	674,156	674,785	.....	.....173	.....	.....173	.....	.....674,958	.....	.....2,435	2,435	25,223	03/15/2017.
064159 BE 5	BANK OF NOVA SCOTIA.....		A	12/13/2016.	BARCLAYS AMERICAN.....	.....	.....2,633,832	2,630,000	2,627,081	2,628,829	.....	.....562	.....	.....562	.....	.....2,629,392	.....	.....4,440	4,440	35,660	12/18/2017.
136069 FA 4	CANADIAN IMPERIAL BANK.....		A	12/13/2016.	CITIGROUP GLOBAL MARKETS.....	.....	.....2,005,958	2,000,000	1,998,380	1,999,317	.....	.....312	.....	.....312	.....	.....1,999,629	.....	.....6,329	6,329	43,056	01/23/2018.
878742 AX 3	TECK RESOURCES LIMITED.....		A	06/07/2016.	TENDER OFFER.....	.....	.....2,025,000	2,000,000	2,006,440	1,520,000	482,547	(520)	.....	.....482,027	.....	.....2,002,027	.....	.....22,973	22,973	42,500	02/01/2018.
89346D AF 4	TRANSALTA CORP.....		A	12/21/2016.	VARIOUS.....	.....	.....2,926,169	3,000,000	2,947,980	2,622,626	339,201	4,268	.....	.....343,469	.....	.....2,966,096	.....	.....(39,927)	(39,927)	137,000	11/15/2022.
02364W BC 8	AMERICA MOVIL SAB DE CV.....		D	09/08/2016.	MATURITY.....	.....	.....1,150,000	1,150,000	1,140,662	1,148,649	.....	.....1,351	.....	.....1,351	.....	.....1,150,000	.....	.....	.....	.....27,313	09/08/2016.

SCHEDULE D - PART 4

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

1	2		3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
											11	12	13	14	15						
CUSIP Identification	Description		F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
05565Q	CB	2		D 12/13/2016	HSBC SECURITIES LIMITED.....	.....	.....968,475	1,000,000	993,080	995,074	.....	.....633	.....	.....633	.....	.....995,707	.....	.....(27,232)	(27,232)	27,569	11/06/2022.
05565Q	CE	6		D 12/13/2016	CIBC WORLD MARKETS - US.....	.....	.....996,376	1,000,000	978,580	989,410	.....	.....4,211	.....	.....4,211	.....	.....993,622	.....	.....2,754	2,754	15,010	05/10/2018.
06849U	AC	9		D 12/21/2016	TRANSFER.....	.....	.....788,342	750,000	742,820	746,673	.....	.....741	.....	.....741	.....	.....747,413	.....	.....40,928	40,928	53,213	01/15/2020.
219868	BS	4		D 12/13/2016	HSBC SECURITIES LIMITED.....	.....	.....736,340	700,000	755,349	738,763	.....	.....(5,186)	.....	.....(5,186)	.....	.....733,577	.....	.....2,763	2,763	30,455	06/15/2022.
46132F	AA	8		D 12/13/2016	BANK AMERICA.....	.....	.....1,005,757	1,000,000	999,210	999,443	.....	.....70	.....	.....70	.....	.....999,513	.....	.....6,245	6,245	32,378	11/30/2022.
709629	AF	6		D 12/21/2016	EXCHANGE.....	.....	.....1,343,433	1,350,000	1,347,001	1,348,170	.....	.....437	.....	.....437	.....	.....1,348,607	.....	.....(5,174)	(5,174)	37,763	12/01/2019.
76720A	AM	8		D 06/14/2016	TENDER OFFER.....	.....	.....998,751	975,000	966,089	.....	.....	.....144	.....	.....144	.....	.....970,792	.....	.....27,959	27,959	10,969	12/14/2018.
80105N	AG	0		D 12/13/2016	R W PRESSPRICH.....	.....	.....479,183	450,000	520,187	495,182	.....	.....(7,844)	.....	.....(7,844)	.....	.....487,339	.....	.....(8,156)	(8,156)	21,700	03/29/2021.
85771P	AF	9		D 12/13/2016	BANK AMERICA.....	.....	.....711,599	700,000	698,810	699,233	.....	.....111	.....	.....111	.....	.....699,344	.....	.....12,255	12,255	30,625	01/23/2022.
85771S	AA	4		D 12/13/2016	JEFFERIES & CO.....	.....	.....2,149,348	2,000,000	2,162,180	2,064,546	.....	.....(17,754)	.....	.....(17,754)	.....	.....2,046,792	.....	.....102,556	102,556	121,917	04/15/2019.
91911T	AM	5		D 12/21/2016	CITIGROUP GLOBAL MARKETS.....	.....	.....1,091,750	1,100,000	1,114,795	832,400	.....	.....(1,262)	.....	.....(1,262)	.....	.....1,108,437	.....	.....(16,687)	(16,687)	63,498	01/11/2022.
BCC20W	6T	6		D 12/15/2016	VARIOUS.....	.....	.....62,960	62,960	64,068	.....	.....	.....	.....	.....0	.....	.....62,960	.....	.....0	0	595	01/15/2038.
031162	BF	6		.. 06/15/2016	MATURITY.....	.....	.....250,000	250,000	249,420	249,944	.....	.....56	.....	.....56	.....	.....250,000	.....	.....0	0	2,619	06/15/2016.
36164N	FE	0		.. 04/15/2016	MATURITY.....	.....	.....1,348,000	1,348,000	1,351,990	135,436	.....	.....(2,436)	.....	.....(2,436)	.....	.....1,348,000	.....	.....0	0	3,754	04/15/2016.
3899999.	Total - Bonds - Industrial and Miscellaneous.....						194,719,059	192,957,142	195,250,741	164,748,781	1,260,386	(227,653)	0	1,032,733	0	194,282,501	0	436,568	436,568	5,817,620	XXX
8399997.	Total - Bonds - Part 4.....						370,780,230	356,033,966	382,241,965	338,619,693	1,299,680	(2,494,669)	0	(1,194,989)	0	369,167,398	0	1,612,841	1,612,841	13,909,863	XXX
8399998.	Total - Bonds - Summary Item from Part 5.....						40,533,822	40,050,000	41,117,598	.....	.....	.....(71,626)	.....	.....(71,626)	.....	.....41,045,971	.....	.....(512,147)	(512,147)	1,077,996	XXX
8399999.	Total - Bonds.....						411,314,052	396,083,966	423,359,563	338,619,693	1,299,680	(2,566,295)	0	(1,266,615)	0	410,213,369	0	1,100,694	1,100,694	14,987,859	XXX

Common Stocks - Industrial and Miscellaneous

00206R	10	2		11/09/2016	BARCLAYS AMERICAN.....	.....	.....37,405,000	1,393,411	XXX	1,299,086	1,287,106	11,980	.....	.....11,980	.....	.....1,299,086	.....	.....94,324	94,324	71,818	XXX
00287Y	10	9		11/09/2016	BARCLAYS AMERICAN.....	.....	.....19,224,000	1,205,991	XXX	805,125	1,138,830	(333,705)	.....	.....(333,705)	.....	.....805,125	.....	.....400,866	400,866	43,831	XXX
02209S	10	3		06/06/2016	BARCLAYS AMERICAN.....	.....	.....25,099,000	1,633,673	XXX	866,726	1,461,013	(594,287)	.....	.....(594,287)	.....	.....866,726	.....	.....766,948	766,948	28,362	XXX
032654	10	5		02/26/2016	VARIOUS.....	.....	.....18,858,000	990,355	XXX	918,505	1,043,225	(124,720)	.....	.....(124,720)	.....	.....918,505	.....	.....71,851	71,851	2,640	XXX
039483	10	2		03/16/2016	BARCLAYS AMERICAN.....	.....	.....24,432,000	896,563	XXX	1,167,720	896,166	271,554	.....	.....271,554	.....	.....1,167,720	.....	.....(271,157)	(271,157)	7,330	XXX
097023	10	5		09/19/2016	BARCLAYS AMERICAN.....	.....	.....9,153,000	1,166,128	XXX	1,170,322	1,323,432	(153,110)	.....	.....(153,110)	.....	.....1,170,322	.....	.....(4,195)	(4,195)	19,952	XXX
166764	10	0		07/14/2016	BARCLAYS AMERICAN.....	.....	.....12,467,000	1,330,933	XXX	1,147,881	1,121,531	26,349	.....	.....26,349	.....	.....1,147,881	.....	.....183,052	183,052	26,679	XXX
17275R	10	2		11/09/2016	BARCLAYS AMERICAN.....	.....	.....44,171,000	1,385,729	XXX	1,225,803	1,199,464	26,339	.....	.....26,339	.....	.....1,225,803	.....	.....159,926	159,926	43,729	XXX
191216	10	0		02/26/2016	BARCLAYS AMERICAN.....	.....	.....31,225,000	1,365,371	XXX	1,210,604	1,341,426	(130,822)	.....	.....(130,822)	.....	.....1,210,604	.....	.....154,767	154,767	.....	XXX
260543	10	3		09/19/2016	BARCLAYS AMERICAN.....	.....	.....24,785,000	1,314,298	XXX	1,290,736	1,275,932	14,804	.....	.....14,804	.....	.....1,290,736	.....	.....23,562	23,562	34,203	XXX
263534	10	9		02/10/2016	VARIOUS.....	.....	.....18,742,000	1,089,610	XXX	893,864	1,248,217	(354,353)	.....	.....(354,353)	.....	.....893,864	.....	.....195,746	195,746	7,122	XXX
291011	10	4		03/31/2016	BARCLAYS AMERICAN.....	.....	.....21,391,000	1,164,064	XXX	1,198,357	1,023,132	175,226	.....	.....175,226	.....	.....1,198,357	.....	.....(34,293)	(34,293)	10,161	XXX
30231G	10	2		07/14/2016	BARCLAYS AMERICAN.....	.....	.....15,099,000	1,430,877	XXX	1,199,727	1,176,967	22,760	.....	.....22,760	.....	.....1,199,727	.....	.....231,150	231,150	22,347	XXX
370334	10	4		02/26/2016	VARIOUS.....	.....	.....22,907,000	1,346,848	XXX	1,036,484	1,320,818	(284,334)	.....	.....(284,334)	.....	.....1,036,484	.....	.....310,364	310,364	10,079	XXX
458140	10	0		02/10/2016	VARIOUS.....	.....	.....37,569,000	1,192,180	XXX	847,797	1,294,252	(446,455)	.....	.....(446,455)	.....	.....847,797	.....	.....344,383	344,383	2,957	XXX
459200	10	1		07/14/2016	BARCLAYS AMERICAN.....	.....	.....7,560,000	1,208,356	XXX	1,086,222	1,040,407	45,815	.....	.....45,815	.....	.....1,086,222	.....	.....122,134	122,134	20,412	XXX
460146	10	3		06/06/2016	BARCLAYS AMERICAN.....	.....	.....25,002,000	1,077,425	XXX	1,296,291	942,575	353,716	.....	.....353,716	.....	.....1,296,291	.....	.....(218,866)	(218,866)	22,002	XXX
478160	10	4		02/10/2016	BARCLAYS AMERICAN.....	.....	.....12,836,000	1,312,382	XXX	1,003,564	1,318,514	(314,950)	.....	.....(314,950)	.....	.....1,003,564	.....	.....308,817	308,817	.....	XXX
494368	10	3		01/05/2016	BARCLAYS AMERICAN.....	.....	.....11,836,000	1,534,830	XXX	1,316,924	1,506,723	(189,799)	.....	.....(189,799)	.....	.....1,316,924	.....	.....217,906	217,906	10,416	XXX
500754	10	6		03/16/2016	VARIOUS.....	.....	.....18,477,000	1,429,509	XXX	1,349,676	1,344,387	5,290	.....	.....5,290	.....	.....1,349,676	.....	.....79,833	79,833	15,937	XXX
532457	10	8		02/12/2016	VARIOUS.....	.....	.....16,250,000	1,154,919	XXX	868,349	1,369,225	(500,876)	.....	.....(500,876)	.....	.....868,349	.....	.....286,570	286,570	8,287	XXX
539830	10	9		03/31/2016	BARCLAYS AMERICAN.....	.....	.....6,818,000	1,519,150	XXX	627,240	1,480,529	(853,289)	.....	.....(853,289)	.....	.....627,240	.....	.....891,910	891,910	11,250	XXX

SCHEDULE D - PART 4

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

1	2			3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
												11	12	13	14	15						
CUSIP Identification	Description			F o r e i g n	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (11+12-13)	Total Foreign Exchange Change in B./A.C.V.	Book/Adjusted Carrying Value at Disposal Date	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Bond Interest / Stock Dividends Received During Year	Stated Contractual Maturity Date
58933Y 10 5	MERCK & CO. INC.....			..	09/19/2016.	VARIOUS.....	20,930.000	1,291,849	XXX	922,911	1,105,523	(182,612)	.....	.....	....(182,612)	.....	.....922,911	.....	.....368,938	368,938	38,511	XXX
594918 10 4	MICROSOFT CORP.....			..	01/29/2016.	BARCLAYS AMERICAN.....	15,011.000	824,464	XXX	487,052	832,810	(345,758)	.....	.....	....(345,758)	.....	.....487,052	.....	.....337,412	337,412	.....	XXX
637071 10 1	NATIONAL OILWELL VARCO INC.....			..	02/10/2016.	BARCLAYS AMERICAN.....	26,321.000	836,593	XXX	881,490	881,490	.....	.....	.....	.....0	.....	.....881,490	.....	.....(44,897)	(44,897)	.....	XXX
681919 10 6	OMNICOM GROUP.....			..	01/07/2016.	PRIOR YEAR INCOME.....	.....	.....	XXX	.....	.....	.....	.....	.....	.....0	.....	.....	.....	.....	.....0	2,893	XXX
713448 10 8	PEPSICO INC.....			..	02/12/2016.	BARCLAYS AMERICAN.....	13,416.000	1,315,546	XXX	1,011,410	1,340,527	(329,116)	.....	.....	....(329,116)	.....	.....1,011,410	.....	.....304,135	304,135	9,425	XXX
717081 10 3	PFIZER INC.....			..	11/09/2016.	VARIOUS.....	37,104.000	1,212,725	XXX	1,163,179	1,197,717	(34,538)	.....	.....	....(34,538)	.....	.....1,163,179	.....	.....49,546	49,546	44,525	XXX
718172 10 9	PHILIP MORRIS INTERNATIONAL.....			..	11/09/2016.	BARCLAYS AMERICAN.....	15,491.000	1,471,610	XXX	1,359,536	1,361,814	(2,278)	.....	.....	....(2,278)	.....	.....1,359,536	.....	.....112,074	112,074	63,513	XXX
74251V 10 2	PRINCIPAL FINANCIAL GROUP.....			..	03/31/2016.	BARCLAYS AMERICAN.....	25,070.000	993,301	XXX	1,310,366	1,127,649	182,717	.....	.....	.....182,717	.....	.....1,310,366	.....	....(317,065)	(317,065)	9,527	XXX
742718 10 9	PROCTER & GAMBLE CO/THE.....			..	03/31/2016.	BARCLAYS AMERICAN.....	16,405.000	1,354,470	XXX	1,261,619	1,302,721	(41,103)	.....	.....	....(41,103)	.....	.....1,261,619	.....	.....92,851	92,851	10,875	XXX
747525 10 3	QUALCOMM INC.....			..	06/06/2016.	BARCLAYS AMERICAN.....	18,558.000	1,019,931	XXX	1,288,389	927,622	360,768	.....	.....	.....360,768	.....	.....1,288,389	.....	....(268,458)	(268,458)	18,744	XXX
773903 10 9	ROCKWELL AUTOMATION INC.....			..	02/10/2016.	BARCLAYS AMERICAN.....	10,466.000	1,030,428	XXX	1,073,916	1,073,916	.....	.....	.....	.....0	.....	.....1,073,916	.....	....(43,488)	(43,488)	.....	XXX
87612E 10 6	TARGET CORP.....			..	03/16/2016.	BARCLAYS AMERICAN.....	16,225.000	1,317,320	XXX	1,003,720	1,178,097	(174,377)	.....	.....	....(174,377)	.....	.....1,003,720	.....	.....313,600	313,600	9,086	XXX
882508 10 4	TEXAS INSTRUMENTS INC.....			..	03/16/2016.	BARCLAYS AMERICAN.....	23,042.000	1,276,266	XXX	808,436	1,262,932	(454,496)	.....	.....	....(454,496)	.....	.....808,436	.....	.....467,830	467,830	8,756	XXX
911312 10 6	UNITED PARCEL SERVICE-CL B.....			..	03/31/2016.	BARCLAYS AMERICAN.....	12,944.000	1,368,988	XXX	1,112,746	1,245,601	(132,855)	.....	.....	....(132,855)	.....	.....1,112,746	.....	.....256,242	256,242	10,096	XXX
913017 10 9	UNITED TECHNOLOGIES CORP.....			..	02/12/2016.	BARCLAYS AMERICAN.....	11,044.000	947,605	XXX	1,050,631	1,060,997	(10,366)	.....	.....	....(10,366)	.....	.....1,050,631	.....	....(103,026)	(103,026)	.....	XXX
92343V 10 4	VERIZON COMMUNICATIONS INC.....			..	11/09/2016.	BARCLAYS AMERICAN.....	26,121.000	1,248,847	XXX	1,198,258	1,207,313	(9,055)	.....	.....	....(9,055)	.....	.....1,198,258	.....	.....50,589	50,589	59,360	XXX
931142 10 3	WAL-MART STORES INC.....			..	03/16/2016.	VARIOUS.....	17,278.000	1,170,190	XXX	1,254,139	1,059,141	194,997	.....	.....	.....194,997	.....	.....1,254,139	.....	.....(83,949)	(83,949)	17,105	XXX
94106L 10 9	WASTE MANAGEMENT INC.....			..	03/16/2016.	BARCLAYS AMERICAN.....	25,939.000	1,516,793	XXX	1,269,174	1,384,364	(115,191)	.....	.....	....(115,191)	.....	.....1,269,174	.....	.....247,619	247,619	10,635	XXX
26852W 10 3	E-HOUSE CHINA HOLDINGS-ADR.....			C	08/16/2016.	MERGER.....	299,826.000	2,038,817	XXX	1,959,448	1,885,906	73,543	.....	.....	.....73,543	.....	.....1,959,448	.....	.....79,369	79,369	.....	XXX
455807 10 7	IND & COMM BK OF-UNSPON ADR.....			C	12/21/2016.	VARIOUS.....	115,000.000	1,337,450	XXX	1,994,664	1,375,400	619,264	.....	.....729,664	(110,400)	.....	.....1,265,000	.....	.....72,451	72,451	81,600	XXX
Y1456Z 15 1	CHINA TAIPING INSURANCE HOLD.....			B	11/28/2016.	DIRECT.....	968,000.000	2,054,720	XXX	2,054,720	.....	.....	.....	.....	.....0	.....	.....2,054,720	.....	.....	.....0	.....	XXX
90138A 10 3	21VIANET GROUP INC-ADR.....			C	12/21/2016.	BARCLAYS AMERICAN.....	215,258.000	1,575,689	XXX	4,116,239	4,550,554	(434,316)	.....	.....	....(434,316)	.....	.....4,116,239	.....	....(2,540,550)	(2,540,550)	.....	XXX
98426T 10 6	YY INC-ADR.....			C	12/21/2016.	BARCLAYS AMERICAN.....	33,000.000	1,411,080	XXX	2,006,608	2,061,510	(54,902)	.....	.....	....(54,902)	.....	.....2,006,608	.....	....(595,528)	(595,528)	.....	XXX
Y3990B 11 2	IND & COMM BK OF CHINA-H.....			B	11/28/2016.	DIRECT.....	6,159,000.000	3,801,255	XXX	3,801,255	1,721,054	275,185	.....	.....	.....275,185	(1,776)	3,801,255	.....	.....	.....0	218,520	XXX
Y14904 11 7	CHINA MERCHANTS SECURITIES-H.....			B	11/28/2016.	DIRECT.....	3,231,000.000	5,049,367	XXX	5,049,367	.....	.....	.....	.....	.....0	.....	.....5,049,367	.....	.....	.....0	.....	XXX
G6847M 10 8	OURGAME INTERNATIONAL HOLDIN.....			B	11/28/2016.	DIRECT.....	2,147,000.000	1,083,844	XXX	1,083,844	.....	.....	.....	.....	.....0	.....	.....1,083,844	.....	.....	.....0	.....	XXX
9099999.	Total - Common Stocks - Industrial and Miscellaneous.....							66,691,750	XXX	64,350,120	58,298,529	..(3,941,356)	0	729,664	(4,671,020)	(1,776)	63,620,456	0	3,071,293	3,071,293	1,032,685	XXX
9799997.	Total - Common Stocks - Part 4.....							66,691,750	XXX	64,350,120	58,298,529	..(3,941,356)	0	729,664	(4,671,020)	(1,776)	63,620,456	0	3,071,293	3,071,293	1,032,685	XXX
9799998	Total - Common Stocks - Summary Item from Part 5.....							28,147,655	XXX	29,934,961				3,510,532	(3,510,532)	.....	26,424,429	(3,057)	1,726,283	1,723,226	388,773	XXX
9799999.	Total - Common Stocks.....							94,839,405	XXX	94,285,081	58,298,529	..(3,941,356)	0	4,240,196	(8,181,552)	(1,776)	90,044,885	(3,057)	4,797,576	4,794,519	1,421,458	XXX
9899999.	Total - Preferred and Common Stocks.....							94,839,405	XXX	94,285,081	58,298,529	..(3,941,356)	0	4,240,196	(8,181,552)	(1,776)	90,044,885	(3,057)	4,797,576	4,794,519	1,421,458	XXX
9999999.	Total - Bonds, Preferred and Common Stocks.....							506,153,457	XXX	517,644,644	396,918,222	..(2,641,676)	...(2,566,295)	4,240,196	(9,448,167)	(1,776)	500,258,254	(3,057)	5,898,270	5,895,213	16,409,317	XXX

SCHEDULE D - PART 5

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

1	2		3	4	5	6	7	8	9	10	11	Change in Book/Adjusted Carrying Value					17	18	19	20	21	
												12	13	14	15	16						
CUSIP Identification	Description		F o r e i g n	Date Acquired	Name of Vendor	Disposal Date	Name of Purchaser	Par Value (Bonds) or Number of Shares (Stock)	Actual Cost	Consideration	Book/Adjusted Carrying Value at Disposal	Unrealized Valuation Increase (Decrease)	Current Year's (Amortization) / Accretion	Current Year's Other-Than- Temporary Impairment Recognized	Total Change in B./A.C.V. (12+13-14)	Total Foreign Exchange Change in B./A.C.V.	Foreign Exchange Gain (Loss) on Disposal	Realized Gain (Loss) on Disposal	Total Gain (Loss) on Disposal	Interest and Dividends Received During Year	Paid for Accrued Interest and Dividends	
Bonds - Industrial and Miscellaneous																						
00101J	AF	3		06/14/2016	JEFFERIES & CO.....	12/21/2016	JEFFERIES & CO.....	2,000,000	1,819,375	1,885,000	1,832,544	.....	.....13,169	.....	.....13,169	.....	.....	.....52,456	52,456	65,333	29,556	
02005N	BF	6		05/04/2016	J.P. MORGAN.....	12/21/2016	J.P. MORGAN.....	2,000,000	2,020,000	1,985,000	2,019,037	.....	.....(963)	.....	.....(963)	.....	.....	.....(34,037)	(34,037)	124,903	53,986	
03674P	AJ	2		07/29/2016	VARIOUS.....	12/13/2016	RBC CAPITAL MARKETS SECURITIES - US.....	5,000,000	4,975,000	5,160,000	4,977,335	.....	.....2,335	.....	.....2,335	.....	.....	.....182,665	182,665	160,833	51,667	
747525	AF	0		05/19/2016	CITIGROUP GLOBAL MARKETS.....	12/13/2016	CITIGROUP GLOBAL MARKETS.....	1,700,000	1,750,405	1,716,289	1,747,603	.....	.....(2,802)	.....	.....(2,802)	.....	.....	.....(31,314)	(31,314)	33,072	652	
84756N	AD	1		08/11/2016	STIFEL NICOLAUS & CO.....	12/21/2016	STIFEL NICOLAUS & CO.....	2,500,000	2,785,325	2,638,128	2,773,919	.....	.....(11,406)	.....	.....(11,406)	.....	.....	.....(135,790)	(135,790)	88,614	49,809	
882440	AX	8		12/05/2016	MESIROW FINANCIAL INC.....	12/13/2016	MESIROW FINANCIAL INC.....	2,500,000	2,630,913	2,576,872	2,630,221	.....	.....(692)	.....	.....(692)	.....	.....	.....(53,350)	(53,350)	41,250	38,750	
064149	C8	8	A	05/20/2016	VARIOUS.....	12/13/2016	VARIOUS.....	950,000	1,038,692	1,018,668	1,028,649	.....	.....(10,042)	.....	.....(10,042)	.....	.....	.....(9,981)	(9,981)	38,099	15,240	
064159	HB	5	A	07/26/2016	KEYBANC CAPITAL MARKETS.....	12/13/2016	KEYBANC CAPITAL MARKETS.....	3,000,000	3,187,170	3,060,449	3,181,012	.....	.....(6,158)	.....	.....(6,158)	.....	.....	.....(120,562)	(120,562)	66,375	16,125	
81783Q	AA	3	A	09/08/2016	BANK AMERICA.....	12/21/2016	BANK AMERICA.....	4,000,000	4,280,930	4,245,000	4,234,296	.....	.....(46,634)	.....	.....(46,634)	.....	.....	.....10,704	10,704	198,000	107,823	
00163G	AT	4	D	09/13/2016	CITIGROUP GLOBAL MARKETS.....	12/21/2016	CITIGROUP GLOBAL MARKETS.....	2,000,000	1,977,920	1,996,434	1,979,475	.....	.....1,555	.....	.....1,555	.....	.....	.....16,959	16,959	20,632	.....	
09681L	AB	6	D	09/22/2016	WELLS FARGO SECURITIES LLC.....	12/13/2016	WELLS FARGO SECURITIES LLC.....	2,500,000	2,617,750	2,402,158	2,615,511	.....	.....(2,239)	.....	.....(2,239)	.....	.....	.....(213,352)	(213,352)	60,816	40,365	
14309Y	AU	8	D	10/14/2016	MORGAN STANLEY.....	12/21/2016	MORGAN STANLEY.....	5,000,000	5,000,000	5,046,581	5,000,000	.....	.....	.....	.....0	.....	.....	.....46,581	46,581	42,883	.....	
14311U	AG	3	D	08/09/2016	CITIGROUP GLOBAL MARKETS.....	12/21/2016	CITIGROUP GLOBAL MARKETS.....	2,500,000	2,471,575	2,414,708	2,473,429	.....	.....1,854	.....	.....1,854	.....	.....	.....(58,722)	(58,722)	32,915	.....	
191241	AE	8	D	05/12/2016	CITIGROUP GLOBAL MARKETS.....	12/13/2016	CITIGROUP GLOBAL MARKETS.....	2,000,000	2,117,263	2,026,314	2,109,075	.....	.....(8,188)	.....	.....(8,188)	.....	.....	.....(82,760)	(82,760)	81,160	35,736	
74733L	AE	2	D	09/07/2016	BARCLAYS AMERICAN.....	12/20/2016	BARCLAYS AMERICAN.....	400,000	462,000	424,583	460,389	.....	.....(1,611)	.....	.....(1,611)	.....	.....	.....(35,806)	(35,806)	13,389	7,944	
82937T	AA	0	D	11/16/2016	CITIGROUP GLOBAL MARKETS.....	12/20/2016	CITIGROUP GLOBAL MARKETS.....	2,000,000	1,983,280	1,937,638	1,983,476	.....	.....196	.....	.....196	.....	.....	.....(45,838)	(45,838)	9,722	4,688	
3899999	Total - Bonds - Industrial and Miscellaneous.....							40,050,000	41,117,598	40,533,822	41,045,971	0	(71,626)	0	(71,626)	0	0	0	(512,147)	(512,147)	1,077,996	452,341
8399998	Total - Bonds.....							40,050,000	41,117,598	40,533,822	41,045,971	0	(71,626)	0	(71,626)	0	0	0	(512,147)	(512,147)	1,077,996	452,341
Common Stocks - Industrial and Miscellaneous																						
21833P	10	3		11/03/2016	BARCLAYS AMERICAN.....	11/25/2016	BARCLAYS AMERICAN.....	375,661.000	2,619,109	2,922,405	2,619,109	.....	.....	.....	.....0	.....	.....	.....303,296	303,296	.....	.....	
223622	10	1		11/08/2016	BARCLAYS AMERICAN.....	12/05/2016	EXCHANGE.....	83,525.000	253,883	253,883	253,883	.....	.....	.....	.....0	.....	.....	.....0	0	.....	.....	
223622	60	6		12/05/2016	EXCHANGE.....	12/21/2016	VARIOUS.....	20,881.250	253,883	338,275	253,883	.....	.....	.....	.....0	.....	.....	.....84,393	84,393	.....	.....	
66704R	80	3		04/27/2016	BARCLAYS AMERICAN.....	12/21/2016	BARCLAYS AMERICAN.....	286,114.000	3,718,583	4,360,377	3,718,583	.....	.....	.....	.....0	.....	.....	.....641,794	641,794	343,337	0	
835898	10	7		07/06/2016	BARCLAYS AMERICAN.....	07/29/2016	BARCLAYS AMERICAN.....	20,023.000	526,362	649,230	526,362	.....	.....	.....	.....0	.....	.....	.....122,868	122,868	.....	.....	
871639	30	8		10/25/2016	BARCLAYS AMERICAN.....	12/09/2016	BARCLAYS AMERICAN.....	111,328.000	585,094	633,387	585,094	.....	.....	.....	.....0	.....	.....	.....48,293	48,293	.....	.....	
91911K	10	2		05/13/2016	BARCLAYS AMERICAN.....	12/21/2016	BARCLAYS AMERICAN.....	104,500.000	5,956,625	1,530,925	2,446,093	.....	.....	.....3,510,532	(3,510,532)	.....	.....	.....(915,168)	(915,168)	.....	.....	
G66721	10	4		09/20/2016	BARCLAYS AMERICAN.....	12/21/2016	BARCLAYS AMERICAN.....	42,214.000	1,564,892	1,896,253	1,564,892	.....	.....	.....	.....0	.....	.....	.....331,361	331,361	.....	.....	
26852W	10	3	C	04/08/2016	BARCLAYS AMERICAN.....	08/16/2016	MERGER.....	23,022.000	142,967	156,550	142,967	.....	.....	.....	.....0	.....	.....	.....13,583	13,583	.....	.....	
45174L	10	8	C	07/11/2016	BARCLAYS AMERICAN.....	12/21/2016	BARCLAYS AMERICAN.....	224,400.000	4,070,902	3,204,432	4,070,902	.....	.....	.....	.....0	.....	.....	.....(866,470)	(866,470)	.....	.....	
Y1837N	10	9	B	03/07/2016	DIRECT.....	03/30/2016	DIRECT.....	3,694,000.000	2,963,515	3,346,710	2,963,515	.....	.....	.....	.....0	.....	.....1,963	381,232	383,195	.....	.....	
876108	10	1	C	06/17/2016	BARCLAYS AMERICAN.....	08/23/2016	BARCLAYS AMERICAN.....	80,794.000	759,437	998,905	759,437	.....	.....	.....	.....0	.....	.....	.....239,467	239,467	.....	.....	
Y2642B	10	8	B	05/24/2016	DIRECT.....	08/10/2016	DIRECT.....	326,000.000	84,057	98,662	84,057	.....	.....	.....	.....0	.....	.....83	14,522	14,605	3,363	.....	
G60744	10	2	B	11/03/2016	DIRECT.....	11/07/2016	DIRECT.....	2,960,000.000	4,095,256	5,080,181	4,095,256	.....	.....	.....	.....0	.....	.....(8,476)	993,401	984,925	42,073	.....	
Y7690W	10	2	B	02/26/2016	DIRECT.....	04/12/2016	DIRECT.....	774,300.000	1,392,770	1,544,963	1,392,770	.....	.....	.....	.....0	.....	.....3,454	148,739	152,193	.....	.....	
G8569A	10	6	B	06/24/2016	DIRECT.....	08/15/2016	DIRECT.....	1,576,000.000	947,626	1,132,517	947,626	.....	.....	.....	.....0	.....	.....(81)	184,972	184,891	.....	.....	
9099999	Total - Common Stocks - Industrial and Miscellaneous.....							.....	.....29,934,961	28,147,655	26,424,429	0	0	3,510,532	(3,510,532)	0	(3,057)	1,726,283	1,723,226	388,773	0	
9799998	Total - Common Stocks.....							.....	.....29,934,961	28,147,655	26,424,429	0	0	3,510,532	(3,510,532)	0	(3,057)	1,726,283	1,723,226	388,773	0	
9899999	Total - Preferred and Common Stocks.....							.....	.....29,934,961	28,147,655	26,424,429	0	0	3,510,532	(3,510,532)	0	(3,057)	1,726,283	1,723,226	388,773	0	
9999999	Total - Bonds, Preferred and Common Stocks.....							.....	.....71,052,559	68,681,477	67,470,400	0	(71,626)	3,510,532	(3,582,158)	0	(3,057)	1,214,136	1,211,079	1,466,769	452,341	

SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1	2					3	4	5	6	7	8	9	10	Stock of Such Company Owned by Insurer on Statement Date	
			11	12											
CUSIP Identification	Description Name of Subsidiary, Controlled or Affiliated Company					Foreign	NAIC Company Code	ID Number	NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	Do Insurer's Assets Include Intangible Assets Connected with Holding of Such Company's Stock?	Total Amount of Such Intangible Assets	Book/Adjusted Carrying Value	Nonadmitted Amount	Number of Shares	% of Outstanding
Common Stocks - U.S. Property and Casualty Insurer															
99C000	16	5	ProCentury Insurance Company.....			.....	21903.....	94-6078027.....	2ciB1	YES	.....	.....46,550,269	.....	.....138,500.000	100.0
1199999. Total - Common Stocks - U.S. Property and Casualty Insurer.....											0	46,550,269	0	XXX	XXX
1899999. Total - Common Stocks.....											0	46,550,269	0	XXX	XXX
1999999. Total - Preferred and Common Stock.....											0	46,550,269	0	XXX	XXX

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

SCHEDULE D - PART 6 - SECTION 2

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

NONE

SCHEDULE DA - PART 1

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

1	2			Codes		5	6	7	8	Change in Book/Adjusted Carrying Value				13	14	Interest						21
				3	4					9	10	11	12			15	16	17	18	19	20	
				F o r e i g n	Date Acquired																	
CUSIP Identification	Description			Code		Name of Vendor	Maturity Date	Book/Adjusted Carrying Value					Par Value	Actual Cost								
Exempt Money Market Mutual Funds as Identified by the SVO																						
09248U	71	8	BLACKROCK LIQ FUND T-FD-IN.....		..	12/29/2016.	DIRECT.....	XXX.....	2,252,125					2,252,125	1,121		0.360	0.360	MAT...			
38142B	70	8	GOLDMAN SACH FIN SQ TR IN-SV.....		..	12/29/2016.	DIRECT.....	XXX.....	230,551					230,551			0.010	0.010	MAT...			
38141W	27	3	GOLDMAN SACHS FIN SQ GOVT-FS.....		..	12/29/2016.	DIRECT.....	XXX.....	140,986					140,986	401		0.300	0.300	MAT...			
8899999. Total - Exempt Money Market Mutual Funds as Identified by the SVO.....									2,623,662	0	0	0	0	XXX.....	2,623,662	1,522	0	XXX	XXX	XXX	0	0
9199999. Total - Short-Term Investments.....									2,623,662	0	0	0	0	XXX.....	2,623,662	1,522	0	XXX	XXX	XXX	0	0

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

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

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

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

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

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

Sch. DL - Pt. 1
NONE

Sch. DL - Pt. 2
NONE

SCHEDULE E - PART 1 - CASH

1	2	3	4	5	6	7
Depository	Code	Rate of Interest	Amount of Interest Received During Year	Amount of Interest Accrued December 31 of Current Year	Balance	*
Open Depositories						
JP Morgan Chase Bank, N.A..... Columbus, Ohio.....	.....	.....	.....	.....	.....3,089,755	XXX
Bank of America..... Charlotte, North Carolina.....	.....	.....	.....	.....	.....304,667	XXX
Comerica Bank..... Dallas, Texas.....	.....	.....	.....	.....	.....1,000,000	XXX
The PrivateBank..... Bloomfield Hills, Michigan.....	.....	.....	.....	.....	.....1,305	XXX
0199999. Total - Open Depositories.....	XXX	XXX	0	0	4,395,728	XXX
0399999. Total Cash on Deposit.....	XXX	XXX	0	0	4,395,728	XXX
0599999. Total Cash.....	XXX	XXX	0	0	4,395,728	XXX

TOTALS OF DEPOSITORY BALANCES ON THE LAST DAY OF EACH MONTH DURING THE CURRENT YEAR							
1. January.....	3,308,038	4. April.....	12,603,033	7. July.....	22,926,031	10. October.....	17,355,683
2. February.....	7,206,605	5. May.....	9,894,275	8. August.....	20,016,927	11. November.....	24,584,302
3. March.....	13,194,730	6. June.....	17,360,131	9. September.....	12,950,936	12. December.....	4,395,727

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

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

NONE

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

States, Etc.		1	2	Deposits for the Benefit of All Policyholders		All Other Special Deposits	
		Type of Deposit	Purpose of Deposit	3	4	5	6
				Book/Adjusting Carrying Value	Fair Value	Book/Adjusting Carrying Value	Fair Value
1.	Alabama.....AL						
2.	Alaska.....AK						
3.	Arizona.....AZ						
4.	Arkansas.....AR						
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	B...	Statutory Deposit			799,975	831,125
23.	Michigan.....MI	B...	Statutory Deposit			75,200	87,961
24.	Minnesota.....MN						
25.	Mississippi.....MS						
26.	Missouri.....MO						
27.	Montana.....MT						
28.	Nebraska.....NE						
29.	Nevada.....NV						
30.	New Hampshire.....NH						
31.	New Jersey.....NJ						
32.	New Mexico.....NM	B...	Statutory Deposit			231,918	240,781
33.	New York.....NY	B...	Statutory Deposit			2,752,727	2,989,405
34.	North Carolina.....NC						
35.	North Dakota.....ND						
36.	Ohio.....OH	B...	Statutory Deposit	2,823,902	2,960,229		
37.	Oklahoma.....OK						
38.	Oregon.....OR						
39.	Pennsylvania.....PA						
40.	Rhode Island.....RI						
41.	South Carolina.....SC	B...	Statutory Deposit			219,874	223,059
42.	South Dakota.....SD						
43.	Tennessee.....TN						
44.	Texas.....TX						
45.	Utah.....UT						
46.	Vermont.....VT						
47.	Virginia.....VA						
48.	Washington.....WA						
49.	West Virginia.....WV						
50.	Wisconsin.....WI						
51.	Wyoming.....WY						
52.	American Samoa.....AS						
53.	Guam.....GU						
54.	Puerto Rico.....PR						
55.	US Virgin Islands.....VI						
56.	Northern Mariana Islands.....MP						
57.	Canada.....CAN						
58.	Aggregate Alien and Other.....OT	XXX	XXX	0	0	0	0
59.	Total.....	XXX	XXX	2,823,902	2,960,229	4,079,694	4,372,331
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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