



ANNUAL STATEMENT

For the Year Ended DECEMBER 31, 2016

OF THE CONDITION AND AFFAIRS OF THE

FLORIDA PENINSULA INSURANCE COMPANY

NAIC Group Code	4769 <small>(Current Period)</small>	4769 <small>(Prior Period)</small>	NAIC Company Code	10132	Employer's ID Number	20-2610293
Organized under the Laws of	Florida		State of Domicile or Port of Entry	FL		
Country of Domicile	United States of America					
Incorporated/Organized	03/30/2005		Commenced Business	05/01/2005		
Statutory Home Office	903 NW 65th Street Suite 200 <small>(Street and Number)</small>			Boca Raton, FL, US 33487 <small>(City or Town, State, Country and Zip Code)</small>		
Main Administrative Office	903 NW 65th Street Suite 200 <small>(Street and Number)</small>					
	Boca Raton, FL, US 33487 <small>(City or Town, State, Country and Zip Code)</small>			(877)229-2244 <small>(Area Code) (Telephone Number)</small>		
Mail Address	P.O. Box 50969 <small>(Street and Number or P.O. Box)</small>			Sarasota, FL, US 34232-9989 <small>(City or Town, State, Country and Zip Code)</small>		
Primary Location of Books and Records	P.O. Box 50969 <small>(Street and Number)</small>					
	Sarasota, FL, US 34232-9989 <small>(City or Town, State, Country and Zip Code)</small>			(877)229-2244 <small>(Area Code) (Telephone Number)</small>		
Internet Website Address	www.floridapeninsula.com					
Statutory Statement Contact	Francis Joseph Lattanzio <small>(Name)</small>			(561)994-8366 <small>(Area Code)(Telephone Number)(Extension)</small>		
	fran.lattanzio@floridapeninsula.com <small>(E-Mail Address)</small>			(561)994-8367 <small>(Fax Number)</small>		

OFFICERS

Name	Title
Roger Louis Desjalon	Chief Executive Officer
Stacey Alexander Giuliani	Secretary
Francis Joseph Lattanzio	Treasurer

OTHERS

DIRECTORS OR TRUSTEES

Paul Montgomery Adkins	Francis Joseph Lattanzio
Stacey Alexander Giuliani	Roger Louis Desjalon
Gary Andrew Cantor	Clint Bryan Strauch

State of Florida
 County of Palm Beach ss

The officers of this reporting entity being duly sworn, each depose and say that they are the described officers of the 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) Roger Louis Desjalon _____ (Printed Name) 1. Chief Executive Officer _____ (Title)	_____ (Signature) Stacey Alexander Giuliani _____ (Printed Name) 2. Secretary _____ (Title)	_____ (Signature) Francis Joseph Lattanzio _____ (Printed Name) 3. Treasurer _____ (Title)
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Subscribed and sworn to before me this _____ day of _____, 2017

- a. Is this an original filing?
 b. If no, 1. State the amendment number
 2. Date filed
 3. Number of pages attached

Yes[X] No[]

 (Notary Public Signature)

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	19,410,348	6.719	19,410,348		19,410,348	6.719
1.2 U.S. government agency obligations (excluding mortgage-backed securities):						
1.21 Issued by U.S. government agencies	108,156	0.037	108,156		108,156	0.037
1.22 Issued by U.S. government sponsored agencies						
1.3 Non-U.S. government (including Canada, excluding mortgage-backed securities)						
1.4 Securities issued by states, territories, and possessions and political subdivisions in the U.S.:						
1.41 States, territories and possessions general obligations	7,563,820	2.618	7,563,820		7,563,820	2.618
1.42 Political subdivisions of states, territories and possessions and political subdivisions general obligations	16,424,069	5.686	16,424,069		16,424,069	5.686
1.43 Revenue and assessment obligations	6,949,647	2.406	6,949,647		6,949,647	2.406
1.44 Industrial development and similar obligations						
1.5 Mortgage-backed securities (includes residential and commercial MBS):						
1.51 Pass-through securities:						
1.511 Issued or Guaranteed by GNMA	1,123,819	0.389	1,123,819		1,123,819	0.389
1.512 Issued or Guaranteed by FNMA and FHLMC	10,586,842	3.665	10,586,842		10,586,842	3.665
1.513 All other	476,180	0.165	476,180		476,180	0.165
1.52 CMOs and REMICs:						
1.521 Issued or guaranteed by GNMA, FNMA, FHLMC or VA	3,305,008	1.144	3,305,008		3,305,008	1.144
1.522 Issued by non-U.S. Government issuers and collateralized by mortgage-backed securities issued or guaranteed by agencies shown in Line 1.521	1,019,489	0.353	1,019,489		1,019,489	0.353
1.523 All other	24,468,861	8.471	24,468,861		24,468,861	8.471
2. Other debt and other fixed income securities (excluding short term):						
2.1 Unaffiliated domestic securities (includes credit tenant loans and hybrid securities)	111,167,713	38.484	111,167,713		111,167,713	38.484
2.2 Unaffiliated Non-U.S. securities (including Canada)	14,892,927	5.156	14,892,927		14,892,927	5.156
2.3 Affiliated securities						
3. Equity interests:						
3.1 Investments in mutual funds						
3.2 Preferred stocks:						
3.21 Affiliated						
3.22 Unaffiliated	1,918,194	0.664	1,918,194		1,918,194	0.664
3.3 Publicly traded equity securities (excluding preferred stocks):						
3.31 Affiliated						
3.32 Unaffiliated	2,163	0.001	2,163		2,163	0.001
3.4 Other equity securities:						
3.41 Affiliated	5,210,658	1.804	5,210,658		5,210,658	1.804
3.42 Unaffiliated	294,500	0.102	294,500		294,500	0.102
3.5 Other equity interests including tangible personal property under lease:						
3.51 Affiliated						
3.52 Unaffiliated						
4. Mortgage loans:						
4.1 Construction and land development						
4.2 Agricultural						
4.3 Single family residential properties						
4.4 Multifamily residential properties						
4.5 Commercial loans						
4.6 Mezzanine real estate loans						
5. Real estate investments:						
5.1 Property occupied by company						
5.2 Property held for production of income (including \$.....0 of property acquired in satisfaction of debt)						
5.3 Property held for sale (including \$.....0 property acquired in satisfaction of debt)						
6. Contract loans						
7. Derivatives						
8. Receivables for securities						
9. Securities Lending (Line 10, Asset Page reinvested collateral)				X X X	X X X	X X X
10. Cash, cash equivalents and short-term investments	35,480,969	12.283	35,480,969		35,480,969	12.283
11. Other invested assets	28,466,553	9.854	28,466,553		28,466,553	9.854
12. TOTAL Invested assets	288,869,917	100.000	288,869,917		288,869,917	100.000

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)		
3. Current year change in encumbrances:		
3.1 TOTALS, Part 1, Column 13		
3.2 TOTALS, Part 3, Column 11		
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	NONE	
6.1 TOTALS, Part 1, Column 15		
6.2 TOTALS, Part 3, Column 13		
7. Deduct current year's other-than-temporary impairment recognized:		
7.1 TOTALS, Part 1, Column 12		
7.2 TOTALS, Part 3, Column 10		
8. Deduct current year's depreciation:		
8.1 TOTALS, Part 1, Column 11		
8.2 TOTALS, Part 3, Column 9		
9. Book/adjusted carrying value at the end of current period (Lines 1 + 2 + 3 + 4 - 5 + 6 - 7 - 8)		
10. Deduct total nonadmitted amounts		
11. Statement value at end of current period (Lines 9 minus 10)		

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)		
3. Capitalized deferred interest and other:		
3.1 TOTALS, Part 1, Column 12		
3.2 TOTALS, Part 3, Column 11		
4. Accrual of discount		
5. Unrealized valuation increase (decrease):		
5.1 TOTALS, Part 1, Column 9		
5.2 TOTALS, Part 3, Column 8		
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	NONE	
9. TOTAL foreign exchange change in book value/recorded interest		
9.1 TOTALS, Part 1, Column 13		
9.2 TOTALS, Part 3, Column 13		
10. Deduct current year's other-than-temporary impairment recognized:		
10.1 TOTALS, Part 1, Column 11		
10.2 TOTALS, Part 3, Column 10		
11. Book value/recorded investment excluding accrued interest at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		
12. TOTAL valuation allowance		
13. Subtotal (Lines 11 plus 12)		
14. Deduct total nonadmitted amounts		
15. Statement value of mortgages owned at end of current period (Line 13 minus Line 14)		

SCHEDULE BA - VERIFICATION BETWEEN YEARS**Other Long-Term Invested Assets**

1.	Book/adjusted carrying value, December 31 of prior year		27,817,684
2.	Cost of acquired:		
2.1	Actual cost at time of acquisition (Part 2, Column 8)		
2.2	Additional investment made after acquisition (Part 2, Column 9)		
3.	Capitalized deferred interest and other:		
3.1	TOTALS, Part 1, Column 16		
3.2	TOTALS, Part 3, Column 12		
4.	Accrual of discount		
5.	Unrealized valuation increase (decrease):		
5.1	TOTALS, Part 1, Column 13	715,443	
5.2	TOTALS, Part 3, Column 9		715,443
6.	TOTAL gain (loss) on disposals, Part 3, Column 19		
7.	Deduct amounts received on disposals, Part 3, Column 16		66,574
8.	Deduct amortization of premium and depreciation		
9.	TOTAL foreign exchange change in book/adjusted carrying value:		
9.1	TOTALS, Part 1, Column 17		
9.2	TOTALS, Part 3, Column 14		
10.	Deduct current year's other-than-temporary impairment recognized:		
10.1	TOTALS, Part 1, Column 15		
10.2	TOTALS, Part 3, Column 11		
11.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 + 6 - 7 - 8 + 9 - 10)		28,466,553
12.	Deduct total nonadmitted amounts		
13.	Statement value at end of current period (Line 11 minus Line 12)		28,466,553

SCHEDULE D - VERIFICATION BETWEEN YEARS**Bonds and Stocks**

1.	Book/adjusted carrying value, December 31 of prior year		241,144,632
2.	Cost of bonds and stocks acquired, Part 3, Column 7		111,240,221
3.	Accrual of Discount		159,288
4.	Unrealized valuation increase (decrease):		
4.1	Part 1, Column 12	203,404	
4.2	Part 2, Section 1, Column 15	61,986	
4.3	Part 2, Section 2, Column 13	1,058,588	
4.4	Part 4, Column 11	748,061	2,072,038
5.	TOTAL gain (loss) on disposals, Part 4, Column 19		2,920,948
6.	Deduction consideration for bonds and stocks disposed of, Part 4, Column 7		130,090,730
7.	Deduct amortization of premium		2,524,001
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		
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		
10.	Book/adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)		224,922,395
11.	Deduct total nonadmitted amounts		
12.	Statement value at end of current period (Line 10 minus Line 11)		224,922,395

SCHEDULE D - SUMMARY BY COUNTRY

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

Description		1 Book/Adjusted Carrying Value	2 Fair Value	3 Actual Cost	4 Par Value of Bonds
BONDS	1. United States	20,642,323	19,784,727	20,643,970	20,426,418
Governments	2. Canada				
(Including all obligations guaranteed	3. Other Countries				
by governments)	4. TOTALS	20,642,323	19,784,727	20,643,970	20,426,418
U.S. States, Territories and Possessions (Direct and	5. TOTALS	7,563,820	7,429,487	7,727,706	6,260,000
guaranteed)					
U.S. Political Subdivisions of States, Territories and	6. TOTALS	16,424,069	16,158,998	16,883,739	13,635,000
Possessions (Direct and guaranteed)					
U.S. Special revenue and special assessment	7. TOTALS	20,841,497	20,656,938	21,240,880	18,850,863
obligations and all non-guaranteed obligations of					
agencies and authorities of governments and their					
political subdivisions					
Industrial and Miscellaneous,	8. United States	137,109,326	139,045,644	140,068,680	132,460,822
SVO Identified Funds and	9. Canada	2,106,965	2,105,139	2,121,847	2,087,000
Hybrid Securities (unaffiliated)	10. Other Countries	12,808,880	13,148,606	13,276,267	11,733,354
	11. TOTALS	152,025,171	154,299,390	155,466,794	146,281,176
Parent, Subsidiaries and Affiliates	12. TOTALS				
	13. TOTAL Bonds	217,496,880	218,329,539	221,963,089	205,453,457
PREFERRED STOCKS	14. United States	1,918,194	1,934,775	1,945,261	
Industrial and Miscellaneous (unaffiliated)	15. Canada				
	16. Other Countries				
	17. TOTALS	1,918,194	1,934,775	1,945,261	
Parent, Subsidiaries and Affiliates	18. TOTALS				
	19. TOTAL Preferred Stocks	1,918,194	1,934,775	1,945,261	
COMMON STOCKS	20. United States	296,663	296,663	297,479	
Industrial and Miscellaneous (unaffiliated)	21. Canada				
	22. Other Countries				
	23. TOTALS	296,663	296,663	297,479	
Parent, Subsidiaries and Affiliates	24. TOTALS	5,210,658	5,210,658	7,783,043	
	25. TOTAL Common Stocks	5,507,321	5,507,321	8,080,523	
	26. TOTAL Stocks	7,425,515	7,442,096	10,025,784	
	27. TOTAL Bonds and Stocks	224,922,395	225,771,635	231,988,873	

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

	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 Column 7 Prior Year	Total Publicly Traded	Total Privately Placed (a)
1. U.S. Governments												
1.1 NAIC 1	364,000	3,875,420	16,319,551	79,965	3,387	X X X	20,642,323	9.46	18,558,775	8.44	20,642,323	
1.2 NAIC 2						X X X						
1.3 NAIC 3						X X X						
1.4 NAIC 4						X X X						
1.5 NAIC 5						X X X						
1.6 NAIC 6						X X X						
1.7 TOTALS	364,000	3,875,420	16,319,551	79,965	3,387	X X X	20,642,323	9.46	18,558,775	8.44	20,642,323	
2. All Other Governments												
2.1 NAIC 1						X X X			1,205,402	0.55		
2.2 NAIC 2						X X X						
2.3 NAIC 3						X X X						
2.4 NAIC 4						X X X						
2.5 NAIC 5						X X X						
2.6 NAIC 6						X X X						
2.7 TOTALS						X X X			1,205,402	0.55		
3. U.S. States, Territories and Possessions, etc., Guaranteed												
3.1 NAIC 1	201,141		7,563,820			X X X	7,764,962	3.56	5,379,269	2.45	7,764,962	
3.2 NAIC 2						X X X						
3.3 NAIC 3						X X X						
3.4 NAIC 4						X X X						
3.5 NAIC 5						X X X						
3.6 NAIC 6						X X X						
3.7 TOTALS	201,141		7,563,820			X X X	7,764,962	3.56	5,379,269	2.45	7,764,962	
4. U.S. Political Subdivisions of States, Territories & Possessions, Guaranteed												
4.1 NAIC 1	409,668		16,424,069			X X X	16,833,737	7.72	14,452,968	6.57	16,833,737	
4.2 NAIC 2						X X X						
4.3 NAIC 3						X X X						
4.4 NAIC 4						X X X						
4.5 NAIC 5						X X X						
4.6 NAIC 6						X X X						
4.7 TOTALS	409,668		16,424,069			X X X	16,833,737	7.72	14,452,968	6.57	16,833,737	
5. U.S. Special Revenue & Special Assessment Obligations etc., Non-Guaranteed												
5.1 NAIC 1	1,594,841	6,205,948	10,148,192	2,669,030	223,486	X X X	20,841,497	9.56	21,345,744	9.71	20,841,497	
5.2 NAIC 2						X X X						
5.3 NAIC 3						X X X						
5.4 NAIC 4						X X X						
5.5 NAIC 5						X X X						
5.6 NAIC 6						X X X						
5.7 TOTALS	1,594,841	6,205,948	10,148,192	2,669,030	223,486	X X X	20,841,497	9.56	21,345,744	9.71	20,841,497	

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

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

	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 Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
6. Industrial and Miscellaneous (unaffiliated)												
6.1 NAIC 1	23,835,571	47,399,286	22,529,336	1,006,462	823,689	X X X	95,594,345	43.83	96,555,459	43.90	78,408,932	17,185,414
6.2 NAIC 2	4,697,222	21,728,108	16,373,763	751,056		X X X	43,550,149	19.97	43,170,748	19.63	40,680,351	2,869,798
6.3 NAIC 3		5,472,492	1,938,500		362,277	X X X	7,773,269	3.56	15,388,028	7.00	6,905,386	867,883
6.4 NAIC 4		1,907,401	487,675			X X X	2,395,076	1.10	1,808,276	0.82	1,043,688	1,351,387
6.5 NAIC 5		55,650				X X X	55,650	0.03	72,169	0.03	55,650	
6.6 NAIC 6						X X X						
6.7 TOTALS	28,532,794	76,562,937	41,329,274	1,757,518	1,185,966	X X X	149,368,489	68.48	156,994,680	71.38	127,094,006	22,274,482
7. Hybrid Securities												
7.1 NAIC 1						X X X						
7.2 NAIC 2		417,456			1,336,459	X X X	1,753,915	0.80	199,261	0.09	1,527,853	226,062
7.3 NAIC 3					902,767	X X X	902,767	0.41	664,238	0.30	902,767	
7.4 NAIC 4						X X X						
7.5 NAIC 5						X X X			894,633	0.41		
7.6 NAIC 6						X X X			234,555	0.11		
7.7 TOTALS		417,456			2,239,226	X X X	2,656,682	1.22	1,992,687	0.91	2,430,620	226,062
8. Parent, Subsidiaries and Affiliates												
8.1 NAIC 1						X X X						
8.2 NAIC 2						X X X						
8.3 NAIC 3						X X X						
8.4 NAIC 4						X X X						
8.5 NAIC 5						X X X						
8.6 NAIC 6						X X X						
8.7 TOTALS						X X X						
9. SVO Identified Funds												
9.1 NAIC 1	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 NAIC 2	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 NAIC 3	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.4 NAIC 4	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.5 NAIC 5	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.6 NAIC 6	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.7 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		

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

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

NAIC Designation	1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.7	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed (a)
10. Total Bonds Current Year												
10.1 NAIC 1	(d) 26,405,222	57,480,654	72,984,968	3,755,457	1,050,563		161,676,864	74.13	X X X	X X X	144,491,450	17,185,414
10.2 NAIC 2	(d) 4,697,222	22,145,564	16,373,763	751,056	1,336,459		45,304,065	20.77	X X X	X X X	42,208,204	3,095,861
10.3 NAIC 3	(d)	5,472,492	1,938,500		1,265,044		8,676,036	3.98	X X X	X X X	7,808,153	867,883
10.4 NAIC 4	(d)	1,907,401	487,675				2,395,076	1.10	X X X	X X X	1,043,688	1,351,387
10.5 NAIC 5	(d)	55,650				(c)	55,650	0.03	X X X	X X X	55,650	
10.6 NAIC 6	(d)					(c)			X X X	X X X		
10.7 TOTALS	31,102,444	87,061,761	91,784,906	4,506,513	3,652,066		(b) 218,107,689	100.00	X X X	X X X	195,607,145	22,500,545
10.8 Line 10.7 as a % of Column 7	14.26	39.92	42.08	2.07	1.67		100.00	X X X	X X X	X X X	89.68	10.32
11. Total Bonds Prior Year												
11.1 NAIC 1	34,377,228	58,252,034	62,026,727	2,070,851	770,777	X X X	X X X	X X X	157,497,617	71.61	140,280,225	17,217,396
11.2 NAIC 2	3,676,140	21,880,140	16,351,490	1,462,239		X X X	X X X	X X X	43,370,009	19.72	40,570,269	2,799,741
11.3 NAIC 3	850,075	4,228,594	1,441,506	336,656	9,195,435	X X X	X X X	X X X	16,052,266	7.30	13,466,737	2,585,528
11.4 NAIC 4		1,628,317	4,325	175,634		X X X	X X X	X X X	1,808,276	0.82	1,020,809	787,467
11.5 NAIC 5				72,169	894,633	X X X	X X X	X X X	(c) 966,802	0.44	894,633	72,169
11.6 NAIC 6		234,555				X X X	X X X	X X X	(c) 234,555	0.11		234,555
11.7 TOTALS	38,903,443	86,223,640	79,824,048	4,117,549	10,860,845	X X X	X X X	X X X	(b) 219,929,525	100.00	196,232,673	23,696,856
11.8 Line 11.7 as a % of Col. 9	17.69	39.21	36.30	1.87	4.94	X X X	X X X	X X X	100.00	X X X	89.23	10.77
12. Total Publicly Traded Bonds												
12.1 NAIC 1	22,901,587	48,920,064	69,264,448	3,177,944	227,408		144,491,450	66.25	140,280,225	63.78	144,491,450	X X X
12.2 NAIC 2	4,497,153	20,638,505	14,985,030	751,056	1,336,459		42,208,204	19.35	40,570,269	18.45	42,208,204	X X X
12.3 NAIC 3		5,282,130	1,623,256		902,767		7,808,153	3.58	13,466,737	6.12	7,808,153	X X X
12.4 NAIC 4		913,688	130,000				1,043,688	0.48	1,020,809	0.46	1,043,688	X X X
12.5 NAIC 5		55,650					55,650	0.03	894,633	0.41	55,650	X X X
12.6 NAIC 6												X X X
12.7 TOTALS	27,398,740	75,810,037	86,002,734	3,929,000	2,466,634		195,607,145	89.68	196,232,673	89.23	195,607,145	X X X
12.8 Line 12.7 as a % of Col. 7	14.01	38.76	43.97	2.01	1.26		100.00	X X X	X X X	X X X	100.00	X X X
12.9 Line 12.7 as a % of Line 10.7, Col. 7, Section 10	12.56	34.76	39.43	1.80	1.13		89.68	X X X	X X X	X X X	89.68	X X X
13. Total Privately Placed Bonds												
13.1 NAIC 1	3,503,635	8,560,590	3,720,520	577,513	823,155		17,185,414	7.88	17,217,396	7.83	X X X	17,185,414
13.2 NAIC 2	200,069	1,507,059	1,388,733				3,095,861	1.42	2,799,741	1.27	X X X	3,095,861
13.3 NAIC 3		190,362	315,244		362,277		867,883	0.40	2,585,528	1.18	X X X	867,883
13.4 NAIC 4		993,712	357,675				1,351,387	0.62	787,467	0.36	X X X	1,351,387
13.5 NAIC 5									72,169	0.03	X X X	
13.6 NAIC 6									234,555	0.11	X X X	
13.7 TOTALS	3,703,705	11,251,723	5,782,172	577,513	1,185,431		22,500,545	10.32	23,696,856	10.77	X X X	22,500,545
13.8 Line 13.7 as a % of Col. 7	16.46	50.01	25.70	2.57	5.27		100.00	X X X	X X X	X X X	X X X	100.00
13.9 Line 13.7 as a % of Line 10.7, Col. 7, Section 10	1.70	5.16	2.65	0.26	0.54		10.32	X X X	X X X	X X X	X X X	10.32

(a) Includes \$.....22,500,545 freely tradable under SEC Rule 144 or qualified for resale under SEC Rule 144A.

(b) Includes \$.....235,003 current year, \$.....648,785 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 is under regulatory review.

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

(d) Includes the following amount of short-term and cash equivalent bonds by NAIC designation: NAIC 1 \$.....610,810; NAIC 2 \$.....0; NAIC 3 \$.....0; NAIC 4 \$.....0; NAIC 5 \$.....0; NAIC 6 \$.....0.

SCHEDULE D - PART 1A - SECTION 2

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

Distribution by Type		1 1 Year or Less	2 Over 1 Year Through 5 Years	3 Over 5 Years Through 10 Years	4 Over 10 Years Through 20 Years	5 Over 20 Years	6 No Maturity Date	7 Total Current Year	8 Column 7 as a % of Line 10.6	9 Total From Column 6 Prior Year	10 % From Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
1.	U.S. Governments												
1.1	Issuer Obligations	126,229	3,270,907	16,013,212			X X X	19,410,348	8.90	16,899,969	7.68	19,410,348	
1.2	Residential Mortgage-Backed Securities	216,916	554,270	281,978	67,268	3,387	X X X	1,123,819	0.52	1,530,584	0.70	1,123,819	
1.3	Commercial Mortgage-Backed Securities						X X X						
1.4	Other Loan-Backed and Structured Securities	20,855	50,242	24,360	12,697		X X X	108,156	0.05	128,224	0.06	108,156	
1.5	TOTALS	364,000	3,875,420	16,319,551	79,965	3,387	X X X	20,642,323	9.46	18,558,777	8.44	20,642,323	
2.	All Other Governments												
2.1	Issuer Obligations						X X X			1,205,402	0.55		
2.2	Residential Mortgage-Backed Securities						X X X						
2.3	Commercial Mortgage-Backed Securities						X X X						
2.4	Other Loan-Backed and Structured Securities						X X X						
2.5	TOTALS						X X X			1,205,402	0.55		
3.	U.S. States, Territories and Possessions, Guaranteed												
3.1	Issuer Obligations	201,141		7,563,820			X X X	7,764,962	3.56	5,379,269	2.45	7,764,962	
3.2	Residential Mortgage-Backed Securities						X X X						
3.3	Commercial Mortgage-Backed Securities						X X X						
3.4	Other Loan-Backed and Structured Securities						X X X						
3.5	TOTALS	201,141		7,563,820			X X X	7,764,962	3.56	5,379,269	2.45	7,764,962	
4.	U.S. Political Subdivisions of States, Territories and Possessions, Guaranteed												
4.1	Issuer Obligations	409,668		16,424,069			X X X	16,833,737	7.72	14,452,968	6.57	16,833,737	
4.2	Residential Mortgage-Backed Securities						X X X						
4.3	Commercial Mortgage-Backed Securities						X X X						
4.4	Other Loan-Backed and Structured Securities						X X X						
4.5	TOTALS	409,668		16,424,069			X X X	16,833,737	7.72	14,452,968	6.57	16,833,737	
5.	U.S. Special Revenue & Special Assessment Obligations, etc., Non-Guaranteed												
5.1	Issuer Obligations		125,000	5,846,656	977,990		X X X	6,949,647	3.19	16,470,908	7.49	6,949,647	
5.2	Residential Mortgage-Backed Securities	1,539,310	5,502,710	3,124,438	1,691,040	223,486	X X X	12,080,984	5.54	4,744,417	2.16	12,080,984	
5.3	Commercial Mortgage-Backed Securities	55,530	578,238	1,177,098			X X X	1,810,866	0.83	130,418	0.06	1,810,866	
5.4	Other Loan-Backed and Structured Securities						X X X						
5.5	TOTALS	1,594,841	6,205,948	10,148,192	2,669,030	223,486	X X X	20,841,497	9.56	21,345,743	9.71	20,841,497	
6.	Industrial and Miscellaneous												
6.1	Issuer Obligations	11,646,872	51,231,708	30,336,946	913,087	1,116,592	X X X	95,245,205	43.67	115,311,121	52.43	87,451,856	7,793,349
6.2	Residential Mortgage-Backed Securities	964,234	1,418,230	622,804	388,646	69,374	X X X	3,463,287	1.59	2,940,438	1.34	560,155	2,903,132
6.3	Commercial Mortgage-Backed Securities	4,605,667	7,541,969	9,897,823	455,785		X X X	22,501,244	10.32	14,646,520	6.66	15,191,629	7,309,615
6.4	Other Loan-Backed and Structured Securities	11,316,021	16,371,030	471,702			X X X	28,158,753	12.91	24,096,602	10.96	23,890,367	4,268,386
6.5	TOTALS	28,532,794	76,562,937	41,329,274	1,757,518	1,185,966	X X X	149,368,489	68.48	156,994,681	71.38	127,094,006	22,274,482
7.	Hybrid Securities												
7.1	Issuer Obligations					2,239,226	X X X	2,239,226	1.03	199,261	0.09	2,239,226	
7.2	Residential Mortgage-Backed Securities						X X X						
7.3	Commercial Mortgage-Backed Securities						X X X						
7.4	Other Loan-Backed and Structured Securities		417,456				X X X	417,456	0.19	1,793,425	0.82	191,393	226,062
7.5	TOTALS		417,456			2,239,226	X X X	2,656,682	1.22	1,992,686	0.91	2,430,620	226,062
8.	Parent, Subsidiaries and Affiliates												
8.1	Issuer Obligations						X X X						
8.2	Residential Mortgage-Backed Securities						X X X						
8.3	Commercial Mortgage-Backed Securities						X X X						
8.4	Other Loan-Backed and Structured Securities						X X X						
8.5	TOTALS						X X X						

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

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

	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 Column 7 Prior Year	11 Total Publicly Traded	12 Total Privately Placed
Distribution by Type												
9. SVO Identified Funds												
9.1 Exchange Traded Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.2 Bond Mutual Funds - as Identified by the SVO	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
9.3 TOTALS	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10. Total Bonds Current Year												
10.1 Issuer Obligations	12,383,910	54,627,615	76,184,704	1,891,078	3,355,818	X X X	148,443,126	68.06	X X X	X X X	140,649,776	7,793,349
10.2 Residential Mortgage-Backed Securities	2,720,460	7,475,210	4,029,219	2,146,953	296,247	X X X	16,668,091	7.64	X X X	X X X	13,764,958	2,903,132
10.3 Commercial Mortgage-Backed Securities	4,661,198	8,120,207	11,074,920	455,785		X X X	24,312,109	11.15	X X X	X X X	17,002,494	7,309,615
10.4 Other Loan-Backed and Structured Securities	11,336,876	16,838,728	496,062	12,697		X X X	28,684,364	13.15	X X X	X X X	24,189,916	4,494,448
10.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		
10.6 TOTALS	31,102,444	87,061,761	91,784,906	4,506,513	3,652,066		218,107,689	100.00	X X X	X X X	195,607,145	22,500,545
10.7 Line 10.6 as a % of Col. 7	14.26	39.92	42.08	2.07	1.67		100.00	X X X	X X X	X X X	89.68	10.32
11. Total Bonds Prior Year												
11.1 Issuer Obligations	29,097,821	59,279,338	68,559,365	3,691,791	9,290,583	X X X	X X X	X X X	169,918,898	77.26	158,513,362	11,405,536
11.2 Residential Mortgage-Backed Securities	2,291,429	4,721,084	1,793,029	398,506	11,391	X X X	X X X	X X X	9,215,439	4.19	6,631,336	2,584,104
11.3 Commercial Mortgage-Backed Securities	945,796	5,262,890	8,568,252			X X X	X X X	X X X	14,776,938	6.72	8,317,622	6,459,315
11.4 Other Loan-Backed and Structured Securities	6,568,398	16,960,327	903,402	27,254	1,558,870	X X X	X X X	X X X	26,018,251	11.83	22,770,352	3,247,900
11.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X	X X X
11.6 TOTALS	38,903,444	86,223,639	79,824,048	4,117,551	10,860,844	X X X	X X X	X X X	219,929,526	100.00	196,232,672	23,696,855
11.7 Line 11.6 as a % of Col. 9	17.69	39.21	36.30	1.87	4.94	X X X	X X X	X X X	100.00	X X X	89.23	10.77
12. Total Publicly Traded Bonds												
12.1 Issuer Obligations	11,633,001	50,763,420	74,123,052	1,891,078	2,239,226	X X X	140,649,776	64.49	158,513,362	72.07	140,649,776	X X X
12.2 Residential Mortgage-Backed Securities	1,930,195	6,272,360	3,515,556	1,819,440	227,408	X X X	13,764,958	6.31	6,631,336	3.02	13,764,958	X X X
12.3 Commercial Mortgage-Backed Securities	4,142,201	4,728,633	7,925,875	205,785		X X X	17,002,494	7.80	8,317,622	3.78	17,002,494	X X X
12.4 Other Loan-Backed and Structured Securities	9,693,343	14,045,625	438,251	12,697		X X X	24,189,916	11.09	22,770,352	10.35	24,189,916	X X X
12.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X		X X X
12.6 TOTALS	27,398,740	75,810,037	86,002,734	3,929,000	2,466,634		195,607,145	89.68	196,232,672	89.23	195,607,145	X X X
12.7 Line 12.6 as a % of Col. 7	14.01	38.76	43.97	2.01	1.26		100.00	X X X	X X X	X X X	100.00	X X X
12.8 Line 12.6 as a % of Line 10.6, Col. 7, Section 10	12.56	34.76	39.43	1.80	1.13		89.68	X X X	X X X	X X X	89.68	X X X
13. Total Privately Placed Bonds												
13.1 Issuer Obligations	750,909	3,864,196	2,061,652		1,116,592	X X X	7,793,349	3.57	11,405,536	5.19	X X X	7,793,349
13.2 Residential Mortgage-Backed Securities	790,266	1,202,850	513,664	327,513	68,839	X X X	2,903,132	1.33	2,584,104	1.17	X X X	2,903,132
13.3 Commercial Mortgage-Backed Securities	518,996	3,391,573	3,149,045	250,000		X X X	7,309,615	3.35	6,459,315	2.94	X X X	7,309,615
13.4 Other Loan-Backed and Structured Securities	1,643,533	2,793,104	57,811			X X X	4,494,448	2.06	3,247,900	1.48	X X X	4,494,448
13.5 SVO-Designated Securities	X X X	X X X	X X X	X X X	X X X				X X X	X X X	X X X	
13.6 TOTALS	3,703,705	11,251,723	5,782,172	577,513	1,185,431		22,500,545	10.32	23,696,855	10.77	X X X	22,500,545
13.7 Line 13.6 as a % of Col. 7	16.46	50.01	25.70	2.57	5.27		100.00	X X X	X X X	X X X	X X X	100.00
13.8 Line 13.6 as a % of Line 10.6, Col. 7, Section 10	1.70	5.16	2.65	0.26	0.54		10.32	X X X	X X X	X X X	X X X	10.32

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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	5,650,230	5,650,230			
2. Cost of short-term investments acquired	52,603,861	52,603,861			
3. Accrual of discount	8,929	8,929			
4. Unrealized valuation increase (decrease)					
5. TOTAL gain (loss) on disposals	(1,113)	(1,113)			
6. Deduct consideration received on disposals	57,551,044	57,551,044			
7. Deduct amortization of premium	100,054	100,054			
8. TOTAL foreign exchange change in book/adjusted carrying value					
9. Deduct current year's other-than-temporary impairment recognized					
10. Book adjusted carrying value at end of current period (Lines 1 + 2 + 3 + 4 + 5 - 6 - 7 + 8 - 9)	610,810	610,810			
11. Deduct total nonadmitted amounts					
12. Statement value at end of current period (Line 10 minus Line 11)	610,810	610,810			

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

SI11 Schedule DB Part A Verification NONE

SI11 Schedule DB Part B Verification NONE

SI12 Schedule DB Part C Sn 1 - Rep. (Syn Asset) Transactions NONE

SI13 Schedule DB Part C Sn 2 - Rep. (Syn Asset) Transactions NONE

SI14 Schedule DB Verification NONE

SI15 Schedule E - Verification NONE

E01 Schedule A - Part 1 Real Estate Owned NONE

E02 Schedule A - Part 2 Real Estate Acquired NONE

E03 Schedule A - Part 3 Real Estate Disposed NONE

E04 Schedule B Part 1 - Mortgage Loans Owned NONE

E05 Schedule B Part 2 - Mortgage Loans Acquired NONE

E06 Schedule B Part 3 - Mortgage Loans Disposed NONE

SCHEDULE BA - PART 1

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

1 CUSIP Identification	2 Name or Description	3 Code	4 Location		6 Name of Vendor or General Partner	7 NAIC Designation	8 Date Originally Acquired	9 Type and Strategy	10 Actual Cost	11 Fair Value	12 Book/ Adjusted Carrying Value Less Encumbrances	Change in Book/Adjusted Carrying Value					18 Investment Income	19 Commitment for Additional Investment	20 Percentage of Ownership
			4 City	5 State								13 Unrealized Valuation Increase (Decrease)	14 Current Year's (Depreciation) or (Amortization)/ Accretion	15 Current Year's Other-Than- Temporary Impairment Recognized	16 Capitalized Deferred Interest and Other	17 Total Foreign Exchange Change in B./A. C. V.			
Joint Venture - Other - Unaffiliated																			
.....	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND	BOSTON	MA	EATON VANCE MANAGEMENT	08/29/2013	12,509,171	12,466,553	12,466,553	715,443	502,800
2199999 Subtotal - Joint Venture - Other - Unaffiliated									12,509,171	12,466,553	12,466,553	715,443	502,800	XX	
Surplus Debentures - Affiliated																			
.....	EDISON INSURANCE COMPANY SUBORDINATED SURPLUS DEBENTURE	BOCA RATON	FL	EDISON INSURANCE COMPANY	09/29/2014	16,000,000	16,000,000	16,000,000	878,906
2499999 Subtotal - Surplus Debentures - Affiliated									16,000,000	16,000,000	16,000,000	878,906	XX		
4499999 Total - Unaffiliated									12,509,171	12,466,553	12,466,553	715,443	.....	502,800	.....	XX	
4599999 Total - Affiliated									16,000,000	16,000,000	16,000,000	.....	878,906	.....	XX		
4699999 Totals									28,509,171	28,466,553	28,466,553	715,443	.....	1,381,707	.....	XX	

SCHEDULE BA - PART 2

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Vendor or General Partner	6 Date Originally Acquired	7 Type and Strategy	8 Actual Cost at Time of Acquisition	9 Additional Investment Made After Acquisition	10 Amount of Encumbrances	11 Percentage of Ownership
		3 City	4 State							
NONE										
4699999 Totals XXX

SCHEDULE BA - PART 3

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

1 CUSIP Identification	2 Name or Description	Location		5 Name of Purchaser or Nature of Disposal	6 Date Originally Acquired	7 Disposal Date	8 Book/Adjusted Carrying Value Less Encumbrances, Prior Year	Change in Book/Adjusted Carrying Value						15 Book/Adjusted Carrying Value Less Encumbrances on Disposal	16 Consideration	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Investment Income
		3 City	4 State					9 Unrealized Valuation Increase (Decrease)	10 Current Year's (Depreciation) or (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Capitalized Deferred Interest and Other	13 Total Change in B./A.C.V. (9 + 10 - 11 + 12)	14 Total Foreign Exchange Change in B./A.C.V.						
Joint Venture - Other - Unaffiliated																			
.....	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND	BOSTON	MA	MANAGEMENT FEE	08/29/2013	03/31/2016	..... 16,137	.....	.....	.....	.....	.....	.....	..... 16,137	..... 16,137	.....	.....	.....	.....
.....	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND	BOSTON	MA	MANAGEMENT FEE	08/29/2013	06/30/2016	..... 16,611	.....	.....	.....	.....	.....	.....	..... 16,611	..... 16,611	.....	.....	.....	.....
.....	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND	BOSTON	MA	MANAGEMENT FEE	08/29/2013	09/30/2016	..... 16,800	.....	.....	.....	.....	.....	.....	..... 16,800	..... 16,800	.....	.....	.....	.....
.....	EATON VANCE INSTITUTIONAL SENIOR LOAN FUND	BOSTON	MA	MANAGEMENT FEE	08/29/2013	12/31/2016	..... 17,027	.....	.....	.....	.....	.....	.....	..... 17,027	..... 17,027	.....	.....	.....	.....
2199999 Subtotal - Joint Venture - Other - Unaffiliated .....							..... 66,574	.....	.....	.....	.....	.....	.....	..... 66,574	..... 66,574	.....	.....	.....	.....
4499999 Total - Unaffiliated .....							..... 66,574	.....	.....	.....	.....	.....	.....	..... 66,574	..... 66,574	.....	.....	.....	.....
4599999 Total - Affiliated .....							.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....	.....
4699999 Totals .....							..... 66,574	.....	.....	.....	.....	.....	.....	..... 66,574	..... 66,574	.....	.....	.....	.....

SCHEDULE D - PART 1

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

Table with columns: 1 CUSIP Identification, 2 Description, Codes (3, 4, 5), 6 NAIC Designation, 7 Actual Cost, 8 Rate Used to Obtain Fair Value, 9 Fair Value, 10 Par Value, 11 Book/ Adjusted Carrying Value, 12 Unrealized Valuation Increase/(Decrease), 13 Current Year's (Amortization)/ Accretion, 14 Current Year's Other- Than- Temporary Impairment Recognized, 15 Total Foreign Exchange Change in B./A.C.V., 16 Rate of Interest, 17 Effective Rate of Interest, 18 When Paid, 19 Admitted Amount Due and Accrued, 20 Amount Received During Year, 21 Dates Acquired, 22 Stated Contractual Maturity Date.

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SCHEDULE D - PART 1

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

Table with columns: 1, 2, Codes (3, 4, 5), 6, 7, Fair Value (8, 9), 10, 11, Change in Book Adjusted Carrying Value (12, 13, 14, 15), Interest (16, 17, 18, 19, 20), Dates (21, 22). Rows include various bond entries such as LABORATORY CORPORATION OF AMERICA, HOLDIN, LAM RESEARCH, etc.

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SCHEDULE D - PART 1

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

1 CUSIP Identification	2 Description	Codes			6 NAIC Designation	7 Actual Cost	Fair Value		10 Par Value	11 Book/ Adjusted Carrying Value	Change in Book Adjusted Carrying Value				Interest					Dates	
		3 Code	4 F O R E I G N	5 Bond CHAR			8 Rate Used to Obtain Fair Value	9 Fair Value			12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other- Than- Temporary Impairment Recognized	15 Total Foreign Exchange Change in B./A.C.V.	16 Rate of	17 Effective Rate of Interest	18 When Paid	19 Admitted Amount Due and Accrued	20 Amount Received During Year	21 Acquired	22 Stated Contractual Maturity Date
4299999	Subtotal - Hybrid Securities - Issuer Obligations					2,256,491	X X X	2,170,745	41,121	2,239,226	83,915	(8,514)			X X X	X X X	X X X	14,806	87,016	X X X	X X X
Hybrid Securities - Other Loan-Backed and Structured Securities																					
744320AK8	PRUDENTIAL FINANCIAL INC			1,2,5	2FE	222,000		107,7980	194,036	180,000	191,393	(7,868)			8,875	4,239	JD	710	15,975	09/27/2012	06/15/2068
749770AQ6	RABOBANK NEDERLAND NV		C	2,5	2FE	250,425		117,4100	223,079	190,000	226,062	(14,504)			11,000	2,937	JD	10,508	10,450	09/25/2012	12/29/2049
4599999	Subtotal - Hybrid Securities - Other Loan-Backed and Structured Securities					472,425	X X X	417,115	370,000	417,456	6,012	(22,372)			X X X	X X X	X X X	11,218	26,425	X X X	X X X
4899999	Subtotal - Hybrid Securities					2,728,916	X X X	2,587,860	411,121	2,656,682	89,927	(30,886)			X X X	X X X	X X X	26,024	113,441	X X X	X X X
7799999	Subtotals - Issuer Obligations					151,247,113	X X X	149,047,045	137,739,572	147,832,316	197,392	(1,549,636)			X X X	X X X	X X X	1,173,101	3,508,892	X X X	X X X
7899999	Subtotals - Residential Mortgage-Backed Securities					16,704,858	X X X	16,447,093	15,811,646	16,668,091	(5,888)				X X X	X X X	X X X	48,515	336,726	X X X	X X X
7999999	Subtotals - Commercial Mortgage-Backed Securities					24,857,148	X X X	24,201,064	23,385,664	24,312,109		(148,592)			X X X	X X X	X X X	75,454	776,796	X X X	X X X
8099999	Subtotals - Other Loan-Backed and Structured Securities					29,153,969	X X X	28,634,338	28,516,576	28,684,364	6,012	(141,527)			X X X	X X X	X X X	54,649	468,070	X X X	X X X
8399999	Grand Total - Bonds					221,963,089	X X X	218,329,539	205,453,457	217,496,880	203,404	(1,845,643)			X X X	X X X	X X X	1,351,719	5,090,486	X X X	X X X

SCHEDULE D - PART 2 - SECTION 1

Showing all PREFERRED STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Par Value Per Share	7 Rate Per Share	8 Book/Adjusted Carrying Value	Fair Value		11 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				20 NAIC Designation	21 Date Acquired	
		3 Code	4 For- eign					9 Rate Per Share Used to Obtain Fair Value	10 Fair Value		12 Declared but Unpaid	13 Amount Received During Year	14 Nonadmitted Declared But Unpaid	15 Unrealized Valuation Increase/ (Decrease)	16 Current Year's (Amortization) Accretion	17 Current Year's Other-Than- Temporary Impairment Recognized	18 Total Change in B./A.C.V. (15+16-17)			19 Total Foreign Exchange Change in B./A.C.V.
Industrial and Miscellaneous (Unaffiliated)																				
95040Q203	WELLTOWER INC			16,150,000	50.00		967,627	59,915	967,627	993,218	13,122	52,488		(4,685)			(4,685)		P2LFE	11/06/2015
G16962204	BUNGE LTD			9,500,000	100.00	101.805	950,567	101,805	967,148	952,043		43,266		66,671			66,671		P3UFE	09/28/2016
8499999 Subtotal - Industrial and Miscellaneous (Unaffiliated)							1,918,194	X X X	1,934,775	1,945,261	13,122	95,753		61,986			61,986		X X X	X X X
8999999 Total Preferred Stocks							1,918,194	X X X	1,934,775	1,945,261	13,122	95,753		61,986			61,986		X X X	X X X

SCHEDULE D - PART 2 - SECTION 2

Showing All COMMON STOCKS Owned December 31 of Current Year

1 CUSIP Identification	2 Description	Codes		5 Number of Shares	6 Book/Adjusted Carrying Value	Fair Value		9 Actual Cost	Dividends			Change in Book/Adjusted Carrying Value				17 NAIC Market Indicator (a)	18 Date Acquired
		3 Code	4 For- eign			7 Rate per Share Used to Obtain Fair Value	8 Fair Value		10 Declared but Unpaid	11 Amount Received During Year	12 Nonadmitted Declared But Unpaid	13 Unrealized Valuation Increase/ (Decrease)	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 13-14)	16 Total Foreign Exchange Change in B./A.C.V.		
Industrial and Miscellaneous (Unaffiliated)																	
427098116	HERCULES INCORPORATED			490.000	2,163	4,414	2,163	2,979				(816)		(816)	V	12/05/2016	
	FEDERAL HOME LOAN BANK ATLANTA B1			2,945.000	294,500	100,000	294,500	294,500		5,591					V	05/05/2016	
9099999	Subtotal - Industrial and Miscellaneous (Unaffiliated)				296,663	X X X	296,663	297,479		5,591		(816)		(816)	X X X	X X X	
Parent, Subsidiaries and Affiliates																	
	EDISON INSURANCE COMPANY			1,000,000.000	5,210,658	5,211	5,210,658	7,783,043				1,059,404		1,059,404	K	12/31/2009	
9199999	Subtotal - Parent, Subsidiaries and Affiliates				5,210,658	X X X	5,210,658	7,783,043				1,059,404		1,059,404	X X X	X X X	
9799999	Total Common Stocks				5,507,321	X X X	5,507,321	8,080,523		5,591		1,058,588		1,058,588	X X X	X X X	
9899999	Total Preferred and Common Stocks				7,425,515	X X X	7,442,096	10,025,784	13,122	101,344		1,120,573		1,120,573	X X X	X X X	

(a) For all common stocks bearing the NAIC market indicator "U" provide: the number of such issues0, the total \$ value (included in Column 8) of all such issues \$.....0.

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
Bonds - U.S. Governments								
9128282A7	UNITED STATES TREASURY		10/21/2016	VARIOUS	X X X	5,815,875	5,880,000	6,920
912828B90	UNITED STATES TREASURY		01/11/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	1,017,270	1,000,000	7,527
912828K58	UNITED STATES TREASURY		09/07/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	1,572,044	1,550,000	7,818
912828R36	UNITED STATES TREASURY		09/30/2016	VARIOUS	X X X	3,810,252	3,795,000	17,114
912828SV3	UNITED STATES TREASURY		12/02/2016	VARIOUS	X X X	2,128,462	2,090,000	9,754
912828WN6	UNITED STATES TREASURY		02/10/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	1,037,426	1,000,000	3,989
912828XB1	UNITED STATES TREASURY		07/29/2016	VARIOUS	X X X	3,729,662	3,628,000	18,148
0599999 Subtotal - Bonds - U.S. Governments						19,110,991	18,943,000	71,270
Bonds - All Other Governments								
71654QBJ0	PETROLEOS MEXICANOS	C	09/01/2016	Adjustment	X X X	58,350	58,000	744
1099999 Subtotal - Bonds - All Other Governments						58,350	58,000	744
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)								
010411BP0	ALABAMA ST		09/23/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	963,218	750,000	
419792CM6	HAWAII ST		09/22/2016	BARCLAYS CAPITAL	X X X	945,510	750,000	18,333
60412AEW9	MINNESOTA ST		10/25/2016	JEFFERIES & COMPANY INC	X X X	954,788	750,000	9,063
880541WS2	TENNESSEE ST		07/27/2016	CitiGroup	X X X	561,795	425,000	
93974DYF9	WASHINGTON ST		08/30/2016	MESIROW & CO.	X X X	634,790	500,000	3,333
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						4,060,100	3,175,000	30,729
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)								
052397DM5	AUSTIN TEX		09/08/2016	WELLS FARGO BROKERAGE	X X X	967,680	750,000	
178890LG2	CLACKAMAS CNTY ORE		11/03/2016	HUTCHINSON, SHOCKEY, ERLEY	X X X	947,820	750,000	
440673K34	HORRY CNTY S C SCH DIST		06/10/2016	BARCLAY INVESTMENTS, INC.	X X X	965,003	750,000	2,188
44256PDN0	HOWARD CNTY MD		03/16/2016	Bank of America	X X X	954,548	750,000	
495098YT6	KING CNTY WASH SCH DIST NO 405 BELLEVUE		11/02/2016	CITIBANK	X X X	964,740	750,000	
655867UD9	NORFOLK VA		09/29/2016	MERRILL LYNCH MUNICIPAL	X X X	502,436	400,000	
667825X73	NORTHWEST TEX INDPT SCH DIST		06/10/2016	BARCLAY INVESTMENTS, INC.	X X X	946,853	750,000	9,375
727199YH8	PLANO TEX INDPT SCH DIST		08/03/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	948,540	750,000	
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						7,197,619	5,650,000	11,563
Bonds - U.S. Special Revenue, Special Assessment								
234650NB1	DALLAS CNTY TEX		08/25/2016	SIEBERT BRANDFORD SHANK	X X X	558,076	430,000	
3128MJYU8	FH G08722 - RMBS		09/07/2016	BNY/SUNTRUST CAPITAL MARKETS	X X X	1,379,572	1,305,654	1,650
3128P8CZ2	FH C91888 - RMBS		09/01/2016	FIRST TENNESSEE BANK BOND DIVI	X X X	1,064,222	997,221	1,260
3136AQR7P	FN 1585A BA - CMO/RMBS		09/01/2016	CANTOR FITZGERALD & CO. INC.	X X X	993,144	950,733	
3137ANMN2	CMBS - FH-K707-A2		02/12/2016	BONY/VINING-SPARKS IBG A LTD P	X X X	512,266	500,000	524
3137B4WB8	CMBS - FH-K033-A2		01/12/2016	Goldman Sachs	X X X	1,038,125	1,000,000	1,190
3137BMTX4	CMBS - FH-K052-A2		01/27/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	144,198	140,000	110
3138ENQF9	FN AL5853 - RMBS		09/01/2016	Adjustment	X X X	585,636	525,087	948
3138WFRJ8	FN AS5671 - RMBS		12/20/2016	BAIRD (ROBERT W.) & CO. INC.	X X X	587,396	562,088	1,062
3138WHMS8	FN AS7568 - RMBS		09/07/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	1,309,805	1,190,169	1,934
31418B5P7	FN MA2653 - RMBS		09/07/2016	BAIRD (ROBERT W.) & CO. INC.	X X X	1,692,158	1,571,959	2,271
31418BN51	FN MA2211 - RMBS		09/07/2016	Stephens Inc.	X X X	1,100,765	1,015,273	1,467
45470RCW4	INDIANA FIN AUTH HWY REV		08/22/2016	Piper	X X X	600,719	450,000	
45470RCX2	INDIANA FIN AUTH HWY REV		07/27/2016	Bank of America	X X X	383,235	290,000	
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment						11,949,317	10,928,183	12,416
Bonds - Industrial and Miscellaneous (Unaffiliated)								
00206RCL4	AT&T INC		04/12/2016	FIRST UNION CAPITAL	X X X	557,915	550,000	3,930

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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
002824BE9	ABBOTT LABORATORIES		11/21/2016	MERRILL LYNCH FIXED INCOME	X X X	596,529	600,000	35
00440EAU1	ACE INA HOLDINGS INC	C	01/20/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	606,285	600,000	3,893
004446AD2	ACETO CORP		11/23/2016	Unknown	X X X	179,431	189,000	231
00507UAP6	ACTAVIS FUNDING SCS	C	03/15/2016	FBS INVESTMENT SERVICES, INC	X X X	433,377	425,000	213
00817YAW8	AETNA INC		07/06/2016	VARIOUS	X X X	618,174	600,000	1,323
00842VAC7	ABMT 163 A3 - CMO/RMBS		08/08/2016	Wells Fargo BK	X X X	580,538	565,000	1,593
00912XAK0	AIR LEASE CORP		06/01/2016	VARIOUS	X X X	123,560	100,000	212
02005AEK0	AMOT 144 A2 - ABS		08/01/2016	INTL FCStone Financial Inc.	X X X	751,055	750,000	566
02007CAD4	ABS - ALLYAR-161-A3		01/20/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	669,924	670,000	
020520AB8	ALON USA ENERGY INC		07/07/2016	VARIOUS	X X X	305,733	345,000	2,407
02261WAB5	JOHNSON & JOHNSON		01/04/2016	FIRST UNION CAPITAL	X X X	164,988	120,000	
03027XAK6	AMERICAN TOWER CORP		05/10/2016	RBC CAPITAL MARKETS	X X X	425,717	430,000	
03065JAD6	AMCAR 144 A3 - ABS		12/14/2016	VARIOUS	X X X	462,934	462,923	391
03065MAD9	AMCAR 154 A3 - ABS		09/16/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	603,961	600,000	368
032359AG6	AMTRUST FINANCIAL SERVICES INC		08/01/2016	VARIOUS	X X X	94,088	120,000	424
032654AN5	ANALOG DEVICES INC		12/01/2016	RBC CAPITAL MARKETS	X X X	594,354	600,000	58
035242AP1	ANHEUSER-BUSCH INBEV FINANCE INC	C	01/13/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	399,332	400,000	
037833BS8	APPLE INC		02/24/2016	SMBC SECURITIES INC	X X X	555,566	550,000	206
03939CAA1	ARCH CAPITAL FINANCE LLC	C	11/29/2016	Credit Suisse Securities (Europe) LT	X X X	265,000	265,000	
04364TAC2	ABS - ACER 161 A3		04/18/2016	J. P. MORGAN CHASE	X X X	314,974	315,000	
045487AA3	ASSOCIATED BANC-CORP		11/10/2016	FIRST UNION CAPITAL	X X X	328,500	324,000	25
05524UA7	BAMLL 12PARK A - CMBS		08/03/2016	Jefferies	X X X	633,094	600,000	345
05581RAD8	ABS - BMWLT-161-A3		02/09/2016	MERRILL LYNCH PIERCE FENNER	X X X	749,912	750,000	
064159HM1	BANK OF NOVA SCOTIA		04/01/2016	VARIOUS	X X X	856,691	855,000	314
081437AJ4	BEMIS COMPANY INC		09/08/2016	BNP SECURITIES	X X X	109,812	110,000	
084670BQ0	BERKSHIRE HATHAWAY FINANCE CORP		03/08/2016	MERRILL LYNCH PIERCE FENNER	X X X	239,491	240,000	
09238EAA2	BLACKHAWK NETWORK HOLDINGS INC		09/19/2016	VARIOUS	X X X	125,510	130,000	160
12532AAW9	CFCRE 16C6 A1 - CMBS		11/01/2016	CANTOR FITZGERALD & CO	X X X	999,975	1,000,000	886
12594BAD4	ABS - CNHET-16A-A3		02/10/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	389,902	390,000	
12626LAE2	CMBS - CMT-13CR11-A4		03/08/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	493,646	450,000	532
126349AE9	CSG SYSTEMS INTERNATIONAL INC		03/10/2016	VARIOUS	X X X	189,452	190,000	
13057YAC4	ABS - CRART 162 A3		06/08/2016	CREDIT SUISSE SECURITIES (USA)	X X X	349,960	350,000	
14041NEV9	COMET 152 A - ABS		11/22/2016	TAHOE FIXED INCOME LLC	X X X	100,330	100,000	81
14041NFE6	ABS - COMET 163 A		07/18/2016	Credit Suisse First Boston	X X X	349,998	350,000	
14313XAD2	ABS - CARMAX-154-A4		02/01/2016	MERRILL LYNCH PIERCE FENNER	X X X	1,105,070	1,100,000	1,062
161571GK4	ABS - CHAIT 2014-A2 A2		02/01/2016	JP MORGAN SECURITIES INC.	X X X	966,800	930,000	1,360
161571HE7	ABS - CHAIT 164 A		07/20/2016	J. P. MORGAN CHASE	X X X	749,875	750,000	
172967KU4	CITIGROUP INC		11/01/2016	BAIRD, ROBERT W., & COMPANY IN	X X X	502,070	500,000	
177376AD2	CITRIX SYSTEMS INC		09/09/2016	VARIOUS	X X X	1,164,979	1,040,000	1,224
223622AB7	COWEN GROUP INC		03/24/2016	Nomura DTC 180	X X X	100,239	110,000	138
22544QAE9	CMBS - CSFBMS-07C3A-A4		01/12/2016	FIRST UNION CAPITAL	X X X	528,226	513,561	1,138
22822VAA9	CROWN CASTLE INTERNATIONAL CORP		04/26/2016	MORGAN STANLEY CO	X X X	513,185	500,000	4,156
22822VAC5	CROWN CASTLE INTERNATIONAL CORP		04/27/2016	MORGAN STANLEY CO	X X X	505,671	500,000	
24422ETF6	JOHN DEERE CAPITAL CORP		01/12/2016	MERRILL LYNCH PIERCE FENNER	X X X	354,612	351,000	174
25272KAK9	DIAMOND 1 FINANCE CORP		08/17/2016	RBC CAPITAL MARKETS	X X X	592,765	550,000	7,089
254683BP9	ABS - DCENT-152-A		01/26/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	380,653	380,000	281
25468PDJ2	WALT DISNEY CO		01/12/2016	VARIOUS	X X X	402,034	400,000	136
267475AB7	DYCOM INDUSTRIES INC		12/02/2016	VARIOUS	X X X	273,115	260,000	386
298736AH2	EURONET WORLDWIDE INC		12/29/2016	BARCLAYS CAPITAL INC.	X X X	173,741	150,000	581
30225VAD9	EXTRA SPACE STORAGE LP		08/08/2016	Deutsche Bank	X X X	437,000	400,000	4,514
30295LAB0	FRESB 16SB23 A5H - CMBS		10/18/2016	JP MORGAN SECURITIES INC.	X X X	251,147	250,000	371
3137BTAC5	FHMS K060 A2 - CMBS		12/19/2016	FIRST UNION CAPITAL	X X X	1,019,531	1,000,000	1,925
36192KAV9	CMBS - GSMST-12GCJ7-AS		03/22/2016	Goldman Sachs	X X X	373,598	350,000	1,072
375558BB8	GILEAD SCIENCES INC		04/01/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	283,467	275,000	682

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
41284DAC6	ABS - HDMOT 16A A3		06/07/2016	J. P. MORGAN CHASE	X X X	749,945	750,000	
42217KAY2	HEALTH CARE REIT INC		03/15/2016	BAIRD (ROBERT W.) & CO. INC.	X X X	284,073	273,000	5,224
42225UAC8	HEALTHCARE TRUST OF AMERICA HOLDINGS LP		11/14/2016	FBS INVESTMENT SERVICES, INC	X X X	229,712	225,000	2,573
427056BC9	HERCULES INC		01/01/2016	Reclassification	X X X		490,000	
437076BM3	HOME DEPOT INC		02/03/2016	JP MORGAN SECURITIES INC.	X X X	178,841	180,000	
43814NAC9	ABS - HONDO-161-A3		02/16/2016	JP MORGAN SECURITIES INC.	X X X	364,948	365,000	
458140AD2	INTEL CORP		03/23/2016	Credit Suisse Securities (Europe) LT	X X X	50,632	40,000	341
46625HRV4	JPMORGAN CHASE & CO		07/14/2016	J. P. MORGAN CHASE	X X X	478,963	480,000	
46638UAB2	JPMCC 12C8 A2 - CMBS		09/01/2016	JP MORGAN SECURITIES INC.	X X X	830,340	827,367	
46639GAL0	CMO/RMBS - JPMT-131-1A2		02/22/2016	BAIRD (ROBERT W.) & CO. INC.	X X X	602,800	602,895	1,206
46641WAS6	CMBS - JPMBB 14C19 A1		08/01/2016	BARCLAY INVESTMENTS, INC.	X X X	455,247	455,318	16
46641WAT4	JPMBB 14C19 A2 - CMBS		09/07/2016	JP MORGAN SECURITIES INC.	X X X	830,813	800,000	744
47102XAH8	JANUS CAPITAL GROUP INC		09/14/2016	VARIOUS	X X X	374,247	290,000	233
49327M2N3	KEYBANK NA		03/03/2016	KEYBANC CAPITAL MARKETS INC	X X X	599,706	600,000	
50116WAC9	ABS - KCOT 161 A3		07/26/2016	JP MORGAN SECURITIES INC.	X X X	539,868	540,000	
502413BE6	L-3 COMMUNICATIONS CORP		11/29/2016	MERRILL LYNCH PIERCE FENNER	X X X	267,632	269,000	
512807AL2	Lam Research		05/12/2016	NOMURA SECURITIES INTL INC	X X X	61,453	45,000	3
52109RBM2	LBUBS 07C7 A3 - CMBS		09/09/2016	JP MORGAN SECURITIES INC.	X X X	822,513	792,903	388
531229AB8	LIBERTY MEDIA CORP		08/17/2016	VARIOUS	X X X	247,959	260,000	872
539830BH1	LOCKHEED MARTIN CORP		02/05/2016	VARIOUS	X X X	82,570	80,000	604
55608BAA3	MACQUARIE INFRASTRUCTURE CO LLC		10/06/2016	VARIOUS	X X X	34,788	30,000	208
571748BA9	MARSH & MCLENNAN COMPANIES INC		03/09/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	59,933	60,000	
585055BG0	MEDTRONIC INC	C	03/15/2016	HSBC SECURITIES	X X X	513,285	500,000	104
59025WAE6	CMBS - MLMT-08C1-A4		03/08/2016	PIERPONT SECURITIES	X X X	520,601	496,698	785
60688BAD0	CMBS - MLCFC-078-A3		03/22/2016	Credit Suisse Securities (Europe) LT	X X X	103,106	99,695	438
61691BAA9	MSCBB 16MART A - CMBS		09/15/2016	MORGAN STANLEY DEAN WITTER	X X X	434,998	435,000	691
61761J3R8	MORGAN STANLEY		07/20/2016	MORGAN STANLEY DW INC/ALGO/SOFT	X X X	198,640	200,000	
65478UAE9	ABS - NART-16A-A4		02/02/2016	MERRILL LYNCH PIERCE FENNER	X X X	899,779	900,000	
65478WAD7	NAROT 16C A3 - ABS		08/02/2016	Wells Fargo BK	X X X	609,942	610,000	
674599CE3	OCCIDENTAL PETROLEUM CORP		06/07/2016	J. P. MORGAN CHASE	X X X	602,964	600,000	5,175
67741YAB4	AEPOH 1308 A2 - ABS		10/17/2016	WELLS FARGO BROKERAGE	X X X	607,875	600,000	3,722
681919AZ9	OMNICOM GROUP INC		04/12/2016	FBS INVESTMENT SERVICES, INC	X X X	449,680	425,000	7,018
684000AA0	OPUS BANK		06/23/2016	SANDLER O'NEILL & PARTNERS, LP	X X X	250,000	250,000	
69352PAL7	PPL CAPITAL FUNDING INC		05/12/2016	Wells Fargo BK	X X X	414,469	415,000	
71654QBJ0	PETROLEOS MEXICANOS	C	09/01/2016	Adjustment	X X X	(58,350)	(58,000)	(744)
72345HAA3	PINNACLE BANK		03/03/2016	SANDLER O'NEILL & PARTNERS, LP	X X X	272,313	275,000	1,490
741503AQ9	Priceline.Com		06/27/2016	VARIOUS	X X X	109,139	80,000	189
74348TAQ5	PROSPECT CAPITAL CORP		03/09/2016	RBC CAPITAL MARKETS	X X X	16,900	20,000	393
74368CAB0	PROTECTIVE LIFE GLOBAL FUNDING		04/12/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	575,000	575,000	
74456QBP0	PUBLIC SERVICE ELECTRIC AND GAS CO		02/29/2016	MITSUBISHI UFJ SECURITIES	X X X	224,645	225,000	
749685AT0	RPM INTERNATIONAL INC		11/18/2016	VARIOUS	X X X	111,924	95,000	790
756577AD4	RED HAT INC		12/29/2016	VARIOUS	X X X	522,388	440,000	322
761713BE5	REYNOLDS AMERICAN INC		04/12/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	342,206	325,000	3,609
78012KKU0	ROYAL BANK OF CANADA		03/09/2016	VARIOUS	X X X	601,943	600,000	955
78403DAK6	ABS - SBAC 161 1C		06/22/2016	VARIOUS	X X X	365,475	365,000	
79466LAD6	SALESFORCE COM INC		12/01/2016	VARIOUS	X X X	902,524	775,000	503
822582BS0	SHELL INTERNATIONAL FINANCE BV	C	05/05/2016	MORGAN STANLEY DW INC/ALGO/SOFT	X X X	571,866	575,000	
82281EAA5	SHELLPOINT CO-ORIGINATOR TR2016-1 - MBS		11/18/2016	MERRILL LYNCH FIXED INCOME	X X X	479,898	475,000	970
828807DA2	SIMON PROPERTY GROUP LP		11/15/2016	MERRILL LYNCH PIERCE FENNER	X X X	329,914	331,000	
842587CV7	SOUTHERN CO		05/19/2016	CitiGroup	X X X	149,457	150,000	
867914BK8	SUNTRUST BANKS INC		03/02/2016	BNY/SUNTRUST CAPTIAL MARKETS	X X X	599,400	600,000	98
87165LBJ9	GEMNT 163 A - ABS		09/29/2016	INTL FCStone L.P.	X X X	752,051	750,000	395
87238QAC7	TCP CAPITAL CORP		08/31/2016	RAYMOND JAMES & ASSOCIATES	X X X	310,000	310,000	
87612EBE5	TARGET CORP		04/04/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	259,977	260,000	

SCHEDULE D - PART 3

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

1 CUSIP Identification	2 Description	3 Foreign	4 Date Acquired	5 Name of Vendor	6 Number of Shares of Stock	7 Actual Cost	8 Par Value	9 Paid for Accrued Interest and Dividends
88163VAE9	TEVA PHARMACEUTICAL FINANCE CO LLC	C	12/01/2016	VARIOUS	X X X	289,580	235,000	117
88167AAE1	TEVA PHARMACEUTICAL FINANCE NETHERLANDS	C	10/01/2016	VARIOUS	X X X	605,890	600,000	1,484
883203BQ3	TEXTRON INC		04/18/2016	JP MORGAN SECURITIES INC.	X X X	501,677	435,000	1,752
887317BB0	TIME WARNER INC		11/29/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	249,038	250,000	
89237KAD5	ABS - TART-16A-A3		02/23/2016	MERRILL LYNCH PIERCE FENNER	X X X	749,957	750,000	
89656FAA4	ABS - TRL 121 A1		05/05/2016	CitiGroup	X X X	429,188	450,148	708
89690EAB3	ABS - TRMF 111 A1B		07/27/2016	CitiGroup	X X X	401,964	407,310	573
902055AA0	CMBS - LIBST-16225L-A		02/17/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	308,992	300,000	839
90331HML4	US BANK NA		03/09/2016	FIRST UNION CAPITAL	X X X	352,671	350,000	2,810
90349DAD4	CMBS - UBSBC-12C3-A4		01/14/2016	JEFFERIES & COMPANY, INC.	X X X	766,172	750,000	1,224
91324PCU4	UNITEDHEALTH GROUP INC		02/24/2016	MERRILL LYNCH PIERCE FENNER	X X X	499,570	500,000	118
92343VCH5	VERIZON COMMUNICATIONS INC		04/12/2016	MILLENNIUM ADVISORS, LLC	X X X	568,458	550,000	2,166
92347XAA4	ABS - VZOT 161 A		07/12/2016	Merrill Lynch	X X X	224,962	225,000	
92826CAB8	VISA INC		03/17/2016	Brownstone Investment Group LLC	X X X	382,748	375,000	2,246
92936MAC1	WPP FINANCE 2010	C	11/10/2016	TORONTO DOMINION SECURITIES (USA) INC	X X X	199,104	189,000	1,313
94770VAK8	WEBMD HEALTH CORP		12/16/2016	Deutsche Bank	X X X	57,470	50,000	42
94770VAL6	WebMD Health Corp		09/06/2016	VARIOUS	X X X	367,760	380,000	2,326
96950FAQ7	WILLIAMS PARTNERS LP		11/14/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	190,931	196,000	2,590
98138HAD3	WORKDAY INC		12/28/2016	VARIOUS	X X X	608,620	545,000	3,503
98389BAR1	XCEL ENERGY INC		03/03/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	302,055	300,000	2,668
98956PAF9	ZIMMER HOLDINGS INC		11/10/2016	MERRILL LYNCH PIERCE FENNER	X X X	201,283	202,000	896
F58485AW7	LVMH MOET HENNESSY LOUIS VUITTON SE	D	06/16/2016	VARIOUS	X X X	894,372	3,450	
N72482AB3	QIAGEN NV	C	03/24/2016	INTERSTATE SECURITIES	X X X	428,250	400,000	92
N8T23VAD3	SIEMENS FINANCIERINGSMMAATSCHAPPIJ NV	D	11/28/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	280,625	250,000	1,192
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						56,949,800	55,253,267	112,458
Bonds - Hybrid Securities								
00170F209	AMG CAPITAL TRUST II		11/28/2016	VARIOUS	X X X	376,167	7,060	
64944P307	NEW YORK COMMUNITY CAPITAL TRUST V		11/18/2016	VARIOUS	X X X	228,787	4,601	
4899999 Subtotal - Bonds - Hybrid Securities						604,955	11,661	
8399997 Subtotal - Bonds - Part 3						99,931,130	94,019,111	239,180
8399998 Summary item from Part 5 for Bonds						10,549,918	10,375,063	27,260
8399999 Subtotal - Bonds						110,481,048	104,394,174	266,440
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)								
G16962204	BUNGE LTD		09/28/2016	VARIOUS	1,000.000	93,056		
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						93,056	X X X	
8999997 Subtotal - Preferred Stocks - Part 3						93,056	X X X	
8999998 Summary Item from Part 5 for Preferred Stocks							X X X	
8999999 Subtotal - Preferred Stocks						93,056	X X X	
Common Stocks - Industrial and Miscellaneous (Unaffiliated)								
427098116	HERCULES INCORPORATED		12/05/2016	CORPORATE REORGANIZATIONS	490.000	2,979	X X X	
	FEDERAL HOME LOAN BANK ATLANTA B1		05/05/2016	FEDERAL HOME LOAN BANK ATLANTA	2,945.000	294,500	X X X	
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						297,479	X X X	
9799997 Subtotal - Common Stocks - Part 3						297,479	X X X	
9799998 Summary Item from Part 5 for Common Stocks						368,638	X X X	
9799999 Subtotal - Common Stocks						666,117	X X X	
9899999 Subtotal - Preferred and Common Stocks						759,172	X X X	
9999999 Totals						111,240,221	X X X	266,440

SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date	
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																					
36202FLN4	RMBS - G2 004833		12/01/2016	VARIOUS	X X X	40,305	40,305	43,586	43,507						40,305				789	10/20/2040	
36207QFE2	RMBS - GN 438565		12/01/2016	VARIOUS	X X X	93,176	93,176	100,907	99,391		(3,203)		(3,203)		93,176				2,075	05/15/2041	
3620A56L8	RMBS - GN 720075		12/01/2016	VARIOUS	X X X	121,380	121,380	128,037	127,843		(6,215)		(6,215)		121,380				2,939	06/15/2039	
3622A2BN1	RMBS - GN 783645		12/01/2016	VARIOUS	X X X	132,714	132,714	140,487	139,738		(6,463)		(6,463)		132,714				2,203	07/15/2027	
83162CSX2	ABS - SBAP 0920K A		11/01/2016	Direct	X X X	19,254	19,254	21,730	21,418		(7,024)		(7,024)		19,254				197	11/01/2029	
912828A7	UNITED STATES TREASURY		11/29/2016	VARIOUS	X X X	1,109,577	1,184,200	1,175,508			173		173		1,175,681		(66,104)	(66,104)	4,817	08/15/2026	
912828B66	UNITED STATES TREASURY		01/25/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	1,785,715	1,680,000	1,763,935	1,762,507		(672)		(672)		1,761,835		23,880	23,880	20,840	02/15/2024	
912828G38	UNITED STATES TREASURY		09/26/2016	JP MORGAN SECURITIES INC.	X X X	634,638	600,000	612,190	611,907		(907)		(907)		611,001		23,638	23,638	11,702	11/15/2024	
912828H45	UNITED STATES TREASURY		10/01/2016	Jefferies	X X X	807,945	800,320	760,751	760,775		1,195		1,195		761,971		45,974	45,974	1,454	01/15/2025	
912828K58	UNITED STATES TREASURY		12/08/2016	VARIOUS	X X X	1,188,906	1,175,000	1,191,711			(61)		(61)		1,191,650		(2,744)	(2,744)	6,145	04/30/2020	
912828SS0	UNITED STATES TREASURY		06/14/2016	JEFFERIES & COMPANY, INC.	X X X	551,445	550,000	556,588	551,960		(561)		(561)		551,399		46	46	2,683	04/30/2017	
912828SV3	UNITED STATES TREASURY		09/12/2016	VARIOUS	X X X	2,454,510	2,400,000	2,422,109	2,418,089		(1,824)		(1,824)		2,416,265		38,245	38,245	33,854	05/15/2022	
912828TH3	UNITED STATES TREASURY		03/08/2016	MERRILL LYNCH PIERCE FENNER	X X X	793,247	800,000	785,628	787,054		659		659		787,713		5,534	5,534	4,231	07/31/2019	
912828UZ1	UNITED STATES TREASURY		12/05/2016	VARIOUS	X X X	512,214	515,000	508,476	511,887		1,232		1,232		513,119		(905)	(905)	3,532	04/30/2018	
912828WJ5	UNITED STATES TREASURY		09/23/2016	VARIOUS	X X X	1,610,842	1,500,000	1,535,533	1,532,880		(2,541)		(2,541)		1,530,339		80,503	80,503	31,427	05/15/2024	
912828XB1	UNITED STATES TREASURY		11/29/2016	VARIOUS	X X X	1,482,754	1,446,000	1,446,070	491,666		329		329		1,446,461		36,293	36,293	19,634	05/15/2025	
912828XL9	UNITED STATES TREASURY		10/01/2016	Adjustment	X X X														0	07/15/2025	
0599999	Subtotal - Bonds - U.S. Governments						13,338,622	13,057,348	13,193,245	9,860,622		(28,045)		(28,045)		13,154,262		184,360	184,360	148,522	X X X
Bonds - All Other Governments																					
01306GAA1	ALBERTA, PROVINCE OF		08/30/2016	RBC CAPITAL MARKETS	X X X	499,865	500,000	506,290	502,276		(1,036)		(1,036)		501,240		(1,375)	(1,375)	3,486	06/21/2017	
1107098Z8	BRITISH COLUMBIA, PROVINCE OF		05/18/2016	Maturity	X X X	500,000	500,000	524,470	503,108		(3,108)		(3,108)		500,000				5,250	05/18/2016	
219868BP0	CORPORACION ANDINA DE FOMENTO SA (CAF)	C	01/15/2016	Maturity	X X X	200,000	200,000	202,117	200,019		(19)		(19)		200,000				3,750	01/15/2016	
71654QB0J	PETROLEOS MEXICANOS	C	09/20/2016	MARKETAXESS	X X X	59,018	58,000	58,626	58,340		(94)		(94)		58,246		772	772	2,397	07/18/2018	
1099999	Subtotal - Bonds - All Other Governments						1,258,883	1,258,000	1,291,503	1,263,742		(4,256)		(4,256)		1,259,486		(603)	(603)	14,883	X X X
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)																					
56052AYB6	MAINE ST		01/11/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	886,552	705,000	864,654	842,729		(528)		(528)		842,202		44,350	44,350	4,210	06/01/2024	
928109H91	VIRGINIA ST		01/11/2016	MERRILL LYNCH PIERCE FENNER	X X X	980,530	775,000	973,075	948,247		(673)		(673)		947,574		32,956	32,956	4,628	06/01/2024	
1799999	Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)						1,867,082	1,480,000	1,837,729	1,790,976		(1,201)		(1,201)		1,789,775		77,306	77,306	8,839	X X X
Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)																					
1448794P5	CARROLL CNTY MD		01/08/2016	HUTCHINSON, SHOCKEY, ERLEY	X X X	800,950	650,000	778,031	751,025		(448)		(448)		750,577		50,372	50,372	6,500	11/01/2022	
426056B30	HENRICO CNTY VA		01/08/2016	HUTCHINSON, SHOCKEY, ERLEY	X X X	888,251	700,000	867,237	844,629		(486)		(486)		844,143		44,108	44,108	15,750	08/01/2024	
584002TD1	MECKLENBURG CNTY N C		01/13/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	765,018	600,000	757,986	746,721		(710)		(710)		746,011		19,007	19,007	9,000	04/01/2025	
741701W77	PRINCE GEORGES CNTY MD		01/11/2016	FUNB FUNDS II	X X X	920,918	750,000	914,633	890,256		(707)		(707)		889,549		31,369	31,369	13,854	09/01/2022	
9308635F8	WAKE CNTY N C		01/11/2016	MERRILL LYNCH PIERCE FENNER	X X X	937,575	750,000	934,373	909,176		(691)		(691)		908,485		29,090	29,090	13,854	09/01/2023	
2499999	Subtotal - Bonds - U.S. Political Subdivisions of States (Direct and Guaranteed)						4,312,711	3,450,000	4,252,259	4,141,807		(3,042)		(3,042)		4,138,764		173,947	173,947	58,958	X X X
Bonds - U.S. Special Revenue, Special Assessment																					
3128M8Y4	RMBS - FH G06727		12/01/2016	VARIOUS	X X X	35,529	35,529	38,937	38,702		(3,173)		(3,173)		35,529				881	01/01/2037	
3128MJYU8	FH G08722 - RMBS		12/01/2016	VARIOUS	X X X	21,809	21,809	23,043			(1,235)		(1,235)		21,809		0	0	69	09/01/2046	
3128P8CZ2	FH C91888 - RMBS		12/01/2016	VARIOUS	X X X	18,723	18,723	19,981			(1,258)		(1,258)		18,723				64	08/01/2036	

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
3128PP6U2	RMBS - FH J10883		12/01/2016	VARIOUS	X X X	26,364	26,364	27,913	27,635		(1,271)		(1,271)		26,364				494	10/01/2024
3128PRJW0	RMBS - FH J12077		12/01/2016	VARIOUS	X X X	51,341	51,341	54,423	53,684		(2,343)		(2,343)		51,341				1,041	04/01/2025
3128PTUT0	RMBS - FH J14194		12/01/2016	VARIOUS	X X X	83,964	83,964	87,404	87,023		(3,059)		(3,059)		83,964				1,236	01/01/2026
3128PXT71	RMBS - FH J17774		12/01/2016	VARIOUS	X X X	109,646	109,646	113,736	113,350		(3,703)		(3,703)		109,646				1,609	01/01/2027
312945AM0	RMBS - FH A96312		12/01/2016	VARIOUS	X X X	53,969	53,969	57,621	57,431		(3,462)		(3,462)		53,969				1,137	01/01/2041
3130A2T97	FEDERAL HOME LOAN BANKS		08/26/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	900,086	900,000	899,582	899,841		143		143		899,984		102	102	4,163	09/28/2016
3133834R9	FEDERAL HOME LOAN BANKS		06/24/2016	Maturity	X X X	700,000	700,000	696,010	699,367		633		633		700,000				1,313	06/24/2016
3133ECZE7	FEDERAL FARM CREDIT BANKS FUNDING CORP		08/31/2016	RBC CAPITAL MARKETS TORONTO DOMINION SECURITIES (USA) INC	X X X	700,036	700,000	700,113	700,113		(108)		(108)		700,005		32	32	2,371	09/12/2016
3133ED2E1	FEDERAL FARM CREDIT BANKS FUNDING CORP		09/01/2016		X X X	1,250,100	1,250,000	1,251,826	1,250,639		(598)		(598)		1,250,041		59	59	4,748	09/19/2016
31359MH89	FEDERAL NATIONAL MORTGAGE ASSOCIATION		03/15/2016	Maturity	X X X	880,000	880,000	998,483	888,195		(8,195)		(8,195)		880,000				22,000	03/15/2016
3135G0Y3	FEDERAL NATIONAL MORTGAGE ASSOCIATION		08/30/2016	VARIOUS	X X X	868,259	865,000	882,555	869,810		(1,917)		(1,917)		867,894		365	365	9,075	01/30/2017
3136AQR7	FNR 1585A BA - CMO/RMBS		12/01/2016	VARIOUS	X X X	19,318	19,318	20,179	19,318		(862)		(862)		19,318				50	09/25/2043
3137A6VK5	CMO/RMBS - FH-3808E-LA		12/01/2016	VARIOUS	X X X	150,574	150,574	160,705	158,957		(8,384)		(8,384)		150,574				2,742	08/15/2038
3137ATSD5	CMBS - FH-KP01-X		12/01/2016	Adjustment	X X X			1,789	758		(758)		(758)							01/25/2019
3137AVXP7	CMBS - FH-K022-X1		12/01/2016	Adjustment	X X X			2,619	1,532		(1,532)		(1,532)							07/25/2022
3137B03X0	CMBS - FH-K502-X1A		12/01/2016	Adjustment	X X X			9,468	2,561		(2,561)		(2,561)							04/25/2017
3137EADJ5	FREDDIE MAC		08/30/2016	MORGAN STANLEY CO	X X X	350,775	350,000	351,425	350,461		(194)		(194)		350,267		508	508	3,821	07/28/2017
3137EADR7	FREDDIE MAC		09/07/2016	VARIOUS	X X X	3,634,372	3,600,000	3,589,560	3,590,137		1,420		1,420		3,591,557		42,815	42,815	39,590	05/01/2020
3138A3UR6	RMBS - FN AH2391		12/01/2016	VARIOUS	X X X	49,624	49,624	52,411	52,162		(2,538)		(2,538)		49,624				815	01/01/2026
3138E0SF7	RMBS - FN AJ7717		12/01/2016	VARIOUS	X X X	33,231	33,231	34,636	34,313		(1,083)		(1,083)		33,231				493	12/01/2026
3138E7Y57	RMBS - FN AK3431		12/01/2016	VARIOUS	X X X	34,555	34,555	35,478	35,340		(785)		(785)		34,555				520	02/01/2027
3138ENQF9	FN AL5853 - RMBS		12/01/2016	VARIOUS	X X X	39,933	39,933	44,537			(4,605)		(4,605)		39,933				115	05/01/2044
3138WHMS8	FN AS7568 - RMBS		12/01/2016	VARIOUS	X X X	50,130	50,130	55,169			(5,039)		(5,039)		50,130		0	0	253	07/01/2046
31396CYZ7	CMO/RMBS - FH-3052C-MH		12/01/2016	VARIOUS	X X X	28,861	28,861	30,778	29,357		(496)		(496)		28,861				730	10/15/2034
31402QY39	RMBS - FN 735230		12/01/2016	VARIOUS	X X X	46,929	46,929	51,072	50,932		(4,003)		(4,003)		46,929				1,129	02/01/2035
31412PMN8	RMBS - FN 931065		12/01/2016	VARIOUS	X X X	78,874	78,874	84,863	84,863		(5,989)		(5,989)		78,874				1,548	05/01/2039
31416XYZ6	RMBS - FN AB3395		12/01/2016	VARIOUS	X X X	71,517	71,517	76,982	76,758		(5,241)		(5,241)		71,517				1,417	08/01/2041
31418ABY3	RMBS - FN MA0954		12/01/2016	VARIOUS	X X X	71,936	71,936	75,465	74,537		(2,601)		(2,601)		71,936				1,358	01/01/2027
31418AEC8	RMBS - FN MA1030		12/01/2016	VARIOUS	X X X	106,896	106,896	111,556	110,606		(3,709)		(3,709)		106,896				1,468	04/01/2022
31418B5P7	FN MA2653 - RMBS		12/01/2016	VARIOUS	X X X	46,012	46,012	49,531			(3,518)		(3,518)		46,012		0	0	170	06/01/2046
31418BN51	FN MA2211 - RMBS		12/01/2016	VARIOUS	X X X	65,627	65,627	71,153			(5,526)		(5,526)		65,627		0	0	187	03/01/2035
592481FG5	METROPOLITAN ST LOUIS MO SWR DIST WASTE		02/09/2016	FIDELITY CAPITAL MARKETS	X X X	616,225	500,000	587,255	567,750		(1,136)		(1,136)		566,614		49,611	49,611	7,014	05/01/2022
60636WRK3	MISSOURI ST HWYS & TRANSN COMMN ST RD RE		01/11/2016	CITIGROUP GLOBAL MARKETS INC.	X X X	774,948	600,000	757,566	740,755		(429)		(429)		740,326		34,622	34,622	6,083	05/01/2026
927793XN4	VIRGINIA COMWLTH TRANSN BRD TRANSN REV		01/13/2016	RAYMOND JAMES & ASSOCIATES	X X X	910,673	750,000	900,983	880,530		(953)		(953)		879,578		31,095	31,095	6,667	05/15/2022
977123G93	WISCONSIN ST TRANSN REV		04/22/2016	Piper	X X X	394,800	350,000	397,978	382,970		(2,930)		(2,930)		380,040		14,760	14,760	14,389	07/01/2024
3199999	Subtotal - Bonds - U.S. Special Assessment					13,275,635	12,740,362	13,404,786	12,911,068		(92,995)		(92,995)		13,101,667		173,968	173,968	140,759	X X X
Bonds - Industrial and Miscellaneous (Unaffiliated)																				
00084DAF7	ABN AMRO BANK NVABRGPYNLNL	C	01/22/2016	Maturity	X X X	375,000	375,000	374,914	374,998		2		2		375,000				2,578	01/22/2016
00206RCN0	AT&T INC		04/22/2016	BARCLAY INVESTMENTS, INC.	X X X	656,721	650,000	652,847	652,688		(67)		(67)		652,621		4,100	4,100	9,945	05/15/2025
00252FCT6	RMBS - AMT-054-M1		01/25/2016	Direct	X X X	2,874	2,874	2,866	2,874					2,874					3	10/25/2035
00252FCT6	RMBS - AMT-054-M1		10/01/2016	Direct	X X X	26,379	26,379	26,301	26,379		0		0		26,379				130	10/25/2035
002824BB5	ABBOTT LABORATORIES		11/01/2016	J. P. MORGAN CHASE	X X X	656,409	650,000	656,577	656,182		(162)		(162)		656,020		389	389	11,185	03/15/2025
004421NC3	RMBS - ACE-05HE3-M1		10/01/2016	Direct	X X X	15,369	15,369	15,281	15,369					15,369					28	05/25/2035
00444GAC4	ACETO CORP		11/23/2016	VARIOUS	X X X	170,958	185,000	184,473	184,485		90		90		184,575		(13,617)	(13,617)	3,703	11/01/2020
00507UAP6	ACTAVIS FUNDING SCS	C	09/12/2016	CREDIT LYONNAIS SECS	X X X	169,722	164,000	167,232			(383)		(383)		166,849		2,873	2,873	949	03/12/2020
00764MEL7	RMBS - AABST-051-M2		12/27/2016	VARIOUS	X X X	33,930	33,930	32,743	33,510		420		420		33,930				180	03/25/2035
00842AAD1	CMO/RMBS - AGATE-154-A4		12/01/2016	VARIOUS	X X X	131,616	131,616	131,801	131,801		(185)		(185)		131,616				2,088	06/26/2045

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Disposal Date	Name of Purchaser	Number of Shares of Stock	Consideration	Par Value	Actual Cost	Prior Year Book/Adjusted Carrying Value	Unrealized Valuation Increase/ (Decrease)	Current Year (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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	
00842VAC7	ABMT 163 A3 - CMO/RMBS	12/01/2016	VARIOUS	X X X	55,628	55,628	57,158							55,628				232	08/27/2046	
020520AB8	ALON USA ENERGY INC	12/05/2016	Goldman Sachs	X X X	25,203	25,000	22,849			(1,530)		(1,530)		23,334		1,868	1,868	548	09/15/2018	
02209SAN3	ALTRIA GROUP INC	09/07/2016	FBS INVESTMENT SERVICES, INC	X X X	223,963	213,000	208,697	210,004		292		292		210,297		13,666	13,666	6,627	08/09/2022	
02261WAB5	JOHNSON & JOHNSON	07/05/2016	VARIOUS	X X X	624,788	405,000	422,208	354,933		7,131		7,131		362,064		262,724	262,724		07/28/2020	
02582JGJ3	AMXCA 133 A - ABS	10/17/2016	Direct	X X X	105,000	105,000	104,988	104,997		3		3		105,000				858	05/15/2019	
02582JGN4	AMXCA 141 A - ABS	11/18/2016	INTL FCStone L.P.	X X X	460,719	460,000	460,000	460,000						460,000		719	719	3,601	12/15/2021	
0258MODH9	AMERICAN EXPRESS CREDIT CORP	07/29/2016	Maturity	X X X	250,000	250,000	250,000	250,000						250,000				1,971	07/29/2016	
0258MODX4	AMERICAN EXPRESS CREDIT CORP	09/01/2016	FIRST UNION CAPITAL	X X X	250,169	243,000	244,407	244,340		(185)		(185)		244,156		6,013	6,013	6,195	09/14/2020	
03065CAC3	ABS - ACART-134-A3	10/01/2016	Direct	X X X	234,938	234,938	235,158	235,025		(87)		(87)		234,938				662	04/09/2018	
03065JAD6	AMCAR 144 A3 - ABS	12/08/2016	VARIOUS	X X X	100,095	100,095	100,134			(39)		(39)		100,095				111	07/08/2019	
034863AF7	ANGLO AMERICAN CAPITAL PLC	08/12/2016	GOLDMAN, SACHS & CO/ALGO	X X X	200,060	200,000	199,898	199,963		16		16		199,979		81	81	4,667	09/27/2017	
037833AF7	APPLE INC	05/03/2016	Maturity	X X X	357,000	357,000	357,000	357,000						357,000				947	05/03/2016	
05522RCQ9	BACCT 141 A - ABS	08/15/2016	BARCLAY INVESTMENTS, INC.	X X X	400,406	400,000	400,922	400,741		(123)		(123)		400,619		(213)	(213)	2,195	06/15/2021	
05574LFY9	BNP PARIBAS SA	10/01/2016	RBS SECURITIES INC	X X X	218,836	209,000	207,636	207,977		74		74		208,051		10,784	10,784	5,887	03/03/2023	
05578XAC2	ABS - BMWOT-13A-A3	11/25/2016	Direct	X X X	167,902	167,902	167,898	167,902						167,902				503	11/27/2017	
060507JP8	BANK OF AMERICA, NATIONAL ASSOCIATION	06/15/2016	Maturity	X X X	160,000	160,000	180,514	162,959		(2,959)		(2,959)		160,000				4,800	06/15/2016	
06366RHA6	BANK OF MONTREAL	08/30/2016	TORONTO DOMINION SECURITIES (USA) INC	X X X	220,510	220,000	219,908	219,956		18		18		219,974		536	536	3,003	09/11/2017	
06406HDA4	BANK OF NEW YORK MELLON CORP	09/07/2016	MILLENNIUM ADVISORS, LLC	X X X	226,227	215,000	214,540	214,574		33		33		214,607		11,620	11,620	6,773	02/24/2025	
064149D87	BANK OF NOVA SCOTIA	03/29/2016	Maturity	X X X	330,000	330,000	349,810	331,570		(1,570)		(1,570)		330,000				4,785	03/29/2016	
064159BW5	BANK OF NOVA SCOTIA	03/15/2016	Maturity	X X X	244,000	244,000	244,720	244,135		(135)		(135)		244,000				563	03/15/2016	
064159HM1	BANK OF NOVA SCOTIA	09/01/2016	FIRST UNION CAPITAL	X X X	488,755	478,000	477,015			85		85		477,101		11,654	11,654	5,368	03/22/2021	
06739FGF2	BARCLAYS BANK PLC	09/22/2016	Maturity	X X X	650,000	650,000	732,563	666,744		(16,744)		(16,744)		650,000				32,500	09/22/2016	
084664BE0	BERKSHIRE HATHAWAY FINANCE CORP	03/08/2016	FIRST UNION CAPITAL	X X X	293,269	270,000	304,547	293,589		(1,886)		(1,886)		291,703		1,566	1,566	4,698	05/15/2018	
110122AW8	BRISTOL-MYERS SQUIBB CO	04/12/2016	MIZUHO SECURITIES USA INC	X X X	224,991	209,000	206,929	207,321		60		60		207,381		17,610	17,610	3,094	11/01/2023	
11120VAA1	BRIXMOR OPERATING PARTNERSHIP LP	05/04/2016	FIRST UNION CAPITAL	X X X	126,763	130,000	129,945	129,951		5		5		129,956		(3,193)	(3,193)	3,865	02/01/2025	
12532AAW9	CFRE 16C6 A1 - CMBS	12/01/2016	Paydown	X X X	11,962	11,962	11,962			0		0		11,962					11/12/2049	
12558DAC6	ABS - CITET-13VT1-A3	10/20/2016	Direct	X X X	267,868	267,868	267,860	267,866		2		2		267,868				1,201	07/20/2020	
12558GAC9	CITEC 14VT1 A3 - ABS	12/20/2016	VARIOUS	X X X	138,034	138,034	138,023	138,028		6		6		138,034				1,696	10/21/2019	
12623TAC2	CNPC GENERAL CAPITAL LTD	04/18/2016	Maturity	X X X	200,000	200,000	199,796	199,980		20		20		200,000				1,450	04/16/2016	
12625EAA7	CMBS - CMT-13SFS-A1	12/01/2016	VARIOUS	X X X	46,979	46,979	46,310	46,388		591		591		46,979				410	04/13/2035	
14313NAD4	ABS - CARMAX-133-A4	11/01/2016	INTL FCStone Financial Inc.	X X X	1,102,922	1,100,000	1,103,207	1,101,783		(84)		(84)		1,101,699		1,223	1,223	2,231	01/15/2019	
14912L4E8	CATERPILLAR FINANCIAL SERVICES CORPORATI	09/07/2016	MARKETAXESS CORPORATION	X X X	546,240	480,000	585,596	556,580		(16,742)		(16,742)		539,838		6,402	6,402	36,894	02/15/2019	
14986DAF7	CMBS - CD-06CD3-A5	10/17/2016	Direct	X X X	137,747	137,747	159,146	140,573		(2,826)		(2,826)		137,747				3,807	10/15/2048	
161571BT0	ABS - CHAIT 2007-A3 A3	02/01/2016	JP MORGAN SECURITIES INC.	X X X	969,380	930,000	1,060,802	973,607		(3,581)		(3,581)		970,026		(646)	(646)	6,620	04/15/2019	
161571GC2	ABS - CHAIT 138 A	10/17/2016	Direct	X X X	440,000	440,000	439,855	439,959		41		41		440,000				3,703	10/15/2018	
172967FS5	CITIGROUP INC	06/15/2016	Maturity	X X X	207,000	207,000	211,219	207,415		(415)		(415)		207,000				4,091	06/15/2016	
172967FW6	CITIGROUP INC	07/19/2016	Wells Fargo BK	X X X	481,907	475,000	521,921	487,554		(6,801)		(6,801)		480,753		1,153	1,153	21,842	01/10/2017	
17305EFK6	ABS - CCCIT-13A10-A10	02/08/2016	Direct	X X X	1,200,000	1,200,000	1,201,816	1,200,093		(93)		(93)		1,200,000				4,380	02/07/2018	
200339CG2	COMERICA INCORPORATED	11/01/2016	FBS INVESTMENT SERVICES, INC	X X X				571,629		(16,324)		(16,324)							15,813	11/21/2016
20046FAY6	CMBS - COMM 01J2 D	05/16/2016	Direct	X X X	150,000	150,000	177,656	154,294		(4,294)		(4,294)		150,000				4,248	07/17/2034	
210717AB0	CMRS 14A A2 - ABS	12/08/2016	WELLS FARGO BROKERAGE	X X X	256,484	250,000	252,617	252,242		(297)		(297)		251,945		4,539	4,539	8,269	11/03/2025	
21685WDF1	RABOBANK NEDERLAND	12/01/2016	KEYBANC CAPITAL MARKETS INC	X X X	362,968	350,000	351,813	351,358		(52)		(52)		351,305		11,662	11,662	7,181	11/09/2022	
22544QAE9	CMBS - CSFBMS-07C3A-A4	12/01/2016	VARIOUS	X X X	128,487	128,487	132,156			(3,669)		(3,669)		128,487				4,720	06/15/2039	
22545MAD9	CMBS - CSFBMS-06C4-A3	10/01/2016	Direct	X X X	141,929	141,929	159,814	144,353		(2,424)		(2,424)		141,929				2,878	09/15/2039	
235851AL6	DANAHER CORP	06/23/2016	Maturity	X X X	95,000	95,000	94,848	94,985		15		15		95,000				1,093	06/23/2016	
24422EQF9	JOHN DEERE CAPITAL CORPORATION	01/12/2016	VARIOUS	X X X	552,637	525,000	577,542	555,474		(792)		(792)		554,682		(2,045)	(2,045)	7,235	04/13/2017	

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	Forfeign	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 (Amortization/Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
24422ERC5	JOHN DEERE CAPITAL CORP		06/07/2016	Maturity	X X X	200,000	200,000	199,606	199,964		36		36		200,000				2,250	06/07/2016
24422ETF6	JOHN DEERE CAPITAL CORP		09/01/2016	PIERPONT SECURITIES	X X X	91,132	88,000	88,906			(112)		(112)		88,794		2,338	2,338	1,490	01/08/2021
251591A70	DEVELOPERS DIVERSIFIED REALTY CORP		03/15/2016	Maturity	X X X	525,000	525,000	575,568	534,118		(9,118)		(9,118)		525,000				25,266	03/15/2016
26442CAL8	DUKE ENERGY CAROLINAS LLC		12/15/2016	Maturity @ 100.0	X X X	345,000	345,000	352,087	346,527		(1,527)		(1,527)		345,000				6,038	12/15/2016
268648AN2	EMC CORP		08/17/2016	RBC CAPITAL MARKETS	X X X	474,438	500,000	493,050	493,889		471		471		494,360		(19,922)	(19,922)	12,080	06/01/2023
286082AC6	ELECTRONICS FOR IMAGING INC		11/08/2016	JP MORGAN ? BEAR	X X X	21,021	20,000	20,000	20,000						20,000			1,021	180	09/01/2019
29273RBD0	ENERGY TRANSFER PARTNERS LP		05/04/2016	VARIOUS	X X X	181,852	197,000	196,785	196,799		16		16		196,815		(14,963)	(14,963)	5,186	03/15/2025
29379VAP8	ENTERPRISE PRODUCTS OPERATING LLC		11/10/2016	FIRST TENNESSEE SECURITIES CORP	X X X	226,642	205,000	239,502	227,203		(3,958)		(3,958)		223,246		3,396	3,396	12,881	09/01/2020
30225ABN2	CMBS - ESA 13ESH X17		09/01/2016	Direct	X X X			94,612	77,317		(77,317)		(77,317)						5,730	12/05/2031
30225ABW2	ESA 13ESH D7 - CMBS		09/08/2016	Direct	X X X	200,000	200,000	209,281	205,645		(5,645)		(5,645)		200,000				7,970	12/05/2031
30225VAD9	EXTRA SPACE STORAGE LP		12/02/2016	Credit Suisse First Boston	X X X	115,363	110,000	120,175			(779)		(779)		119,396		(4,034)	(4,034)	2,349	10/01/2035
30295LAB0	FRESB 16SB23 A5H - CMBS		12/01/2016	VARIOUS	X X X	91	91	91			0		0		91				0	09/25/2036
31677QAY5	FIFTH THIRD BANK		10/19/2016	Redemption	X X X	1,200,000	1,200,000	1,201,269	1,200,577		(581)		(581)		1,199,996		4	4	12,688	11/18/2016
31816QAC5	FIREEYE INC		01/26/2016	BEAR STEARNS + CO INC	X X X	69,761	90,000	90,000	72,169	17,831			17,831		90,000		(20,239)	(20,239)	236	06/01/2035
34964CAB2	FORTUNE BRANDS HOME & SECURITY INC		02/22/2016	CANTOR FITZGERALD & CO INC.	X X X	316,008	315,000	314,912	314,921		3		3		314,924		1,084	1,084	1,700	06/15/2020
36197XAM6	CMBS - GSMST-13GC12-XA		12/01/2016	Adjustment	X X X			6,157	4,107		(4,107)		(4,107)							06/12/2046
36246LAE1	CMBS - GSMSC-07GG10-A4		12/01/2016	VARIOUS	X X X	18,584	18,584	21,258	19,453		(869)		(869)		18,584				661	08/10/2045
36962GU51	GENERAL ELECTRIC CAPITAL CORPORATION		01/08/2016	Maturity	X X X	175,000	175,000	174,216	174,996		4		4		175,000				232	01/08/2016
373334KB6	GEORGIA POWER CO		03/15/2016	Maturity	X X X	250,000	250,000	250,000	250,000						250,000				526	03/15/2016
375558BE2	GILEAD SCIENCES INC		04/12/2016	Goldman Sachs	X X X	152,766	150,000	149,984	149,985		3		3		149,988		2,778	2,778	1,626	09/04/2018
38143USC6	GOLDMAN SACHS GROUP INC		02/08/2016	Maturity	X X X	150,000	150,000	149,708	149,994		6		6		150,000				2,719	02/07/2016
406216BG5	HALLIBURTON CO		03/15/2016	MORGAN STANLEY DW INC/ALGO/SOFT	X X X	205,731	210,000	209,410	209,417		15		15		209,431		(3,701)	(3,701)	2,771	11/15/2025
42217KAV8	HEALTH CARE REIT INC		03/15/2016	Maturity	X X X	96,000	96,000	95,652	95,985		15		15		96,000				1,740	03/15/2016
427056BC9	HERCULES INC		12/05/2016	Unknown	X X X	471,227	490,000	445,537	431,200	38,640	1,387		40,027		471,227				37,596	06/30/2029
42809HAB3	HESS CORP		01/05/2016	MILLENNIUM ADVISORS, LLC	X X X	70,540	63,000	82,044	73,740		(63)		(63)		73,677		(3,137)	(3,137)	2,033	02/15/2019
437076AW2	HOME DEPOT INC		09/07/2016	MILLENNIUM ADVISORS, LLC	X X X	313,592	280,000	317,979	303,682		(3,118)		(3,118)		300,564		13,028	13,028	11,670	04/01/2021
437084HS8	ABS - HEAT-051-M3	C	12/27/2016	VARIOUS	X X X	70,016	70,016	69,305	70,016		0		0		70,016				435	05/25/2035
43812XAC9	ABS - HONDO-133-A3		10/01/2016	Direct	X X X	53,281	53,281	53,272	53,280		1		1		53,281				134	05/15/2017
43812XAD7	HAROT 133 A4 - ABS		12/15/2016	VARIOUS	X X X	745,000	745,000	748,929	746,349		(1,349)		(1,349)		745,000				7,687	09/16/2019
43814GAC4	ABS - HONDO-142-A3		10/01/2016	VARIOUS	X X X	732,971	734,034	731,855	733,213		(1,710)		(1,710)		731,504		1,467	1,467	718	03/19/2018
44614AAD5	ABS - HAT-121-A4		06/01/2016	Direct	X X X	178,348	178,348	179,602	178,390		(42)		(42)		178,348				175	06/15/2017
44890QAC7	ABS - HART-13C-A3		11/15/2016	Direct	X X X	341,378	341,378	343,912	341,947		(569)		(569)		341,378				1,595	02/15/2018
44890QAD5	HART 13C A4 - ABS		12/15/2016	VARIOUS	X X X	86,212	86,212	86,811	86,494		(282)		(282)		86,212				1,214	03/15/2019
44923QAF1	HYUNDAI CAPITAL AMERICA INC		08/09/2016	Maturity	X X X	145,000	145,000	144,916	144,983		17		17		145,000				2,719	08/09/2016
45772FAA5	INPHI CORP	C	03/18/2016	Morgan Stanley	X X X	150,825	150,000	148,514	143,063	5,458	65		5,523		148,585		2,240	2,240	492	12/01/2020
458118AB2	INTEGRATED DEVICE TECHNOLOGY INC		09/07/2016	CitiGroup	X X X	96,329	100,000	100,000	100,000						100,000		(3,671)	(3,671)	749	11/15/2022
458140AJ9	INTEL CORP		04/12/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	392,981	365,000	382,659	378,481		(621)		(621)		377,860		15,121	15,121	6,491	10/01/2021
459200HU8	INTERNATIONAL BUSINESS MACHINES CORP		09/28/2016	MILLENNIUM ADVISORS, LLC	X X X	213,160	195,000	194,594	194,660		33		33		194,693		18,468	18,468	8,011	02/12/2024
46625HGN4	JPMORGAN CHASE & CO		12/01/2016	MORGAN STANLEY DW INC/ALGO/SOFT	X X X	130,391	125,000	147,746	132,342		(2,803)		(2,803)		129,539		852	852	4,487	06/27/2017
46634NA44	CMBS - JPMCMS-10C1-A1		10/01/2016	Direct	X X X	4,408	4,408	4,634	4,408		0		0		4,408				168	06/15/2043
46638UAB2	JPMCC 12C8 A2 - CMBS		12/01/2016	VARIOUS	X X X	27,656	27,656	27,755			(99)		(99)		27,656				42	10/17/2045
46639GAL0	CMO/RMBS - JPMT-131-1A2		12/01/2016	VARIOUS	X X X	145,946	145,946	145,923			23		23		145,946				1,649	03/25/2043
46641WAS6	JPMBB 14C19 A1 - CMBS		12/01/2016	VARIOUS	X X X	219,524	219,524	219,490			34		34		219,524				120	04/17/2047
46643KAA9	CMO/RMBS - JPMT-145-A1		12/01/2016	VARIOUS	X X X	94,008	94,008	96,821	96,639		(2,631)		(2,631)		94,008				1,601	10/25/2029
46644MAS5	CMO/RMBS - JPMT-153-A3		12/01/2016	VARIOUS	X X X	127,573	127,573	129,387	129,364		(1,791)		(1,791)		127,573				2,336	05/25/2045
47787TAD8	ABS - JDOT 13 A4		10/01/2016	Direct	X X X	500,000	500,000	498,750	499,798		202		202		500,000				2,409	07/15/2019
48121CJM9	J. P. MORGAN CHASE & CO.		10/01/2016	Maturity	X X X	1,100,000	1,100,000	1,070,859	1,097,831		2,169		2,169		1,100,000				4,989	06/13/2016
483548AD5	KAMAN CORP		12/06/2016	BCP Securities DTC #443	X X X	661,453	450,000	543,612	529,809		(38,938)		(38,938)		490,872		170,581	170,581	15,223	11/15/2017

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SCHEDULE D - PART 4

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

1 CUSIP Identification	2 Description	3 F o r e i g n	4 Disposal Date	5 Name of Purchaser	6 Number of Shares of Stock	7 Consideration	8 Par Value	9 Actual Cost	10 Prior Year Book/Adjusted Carrying Value	Change in Book/Adjusted Carrying Value					16 Book/Adjusted Carrying Value at Disposal Date	17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Bond Interest/ Stock Dividends Received During Year	21 Stated Contractual Maturity Date
										11 Unrealized Valuation Increase/ (Decrease)	12 Current Year (Amortization/ Accretion)	13 Current Year's Other-Than- Temporary Impairment Recognized	14 Total Change in B./A.C.V. (Cols. 11+12-13)	15 Total Foreign Exchange Change in B./A.C.V.						
49327M2J2	KEYBANK NATIONAL ASSOCIATION		03/03/2016	KEYBANC CAPITAL MARKETS INC	X X X	599,478	600,000	601,151	600,518		(117)		(117)		600,401		(923)	(923)	1,888	11/25/2016
49327XAB6	KEYBANK NA		03/03/2016	Maturity	X X X	500,000	500,000	560,630	503,445		(3,445)		(3,445)		500,000				12,717	03/03/2016
494550BG0	KINDER MORGAN ENERGY PARTNERS LP		03/01/2016	Maturity	X X X	90,000	90,000	89,984	89,999		1		1		90,000				1,575	03/01/2016
50540RAG7	LABORATORY CORPORATION OF AMERICA HOLDIN		11/01/2016	VARIOUS	X X X	838,010	475,000	589,315	430,018				(499)		430,018		407,992	407,992	1,416	09/11/2021
52109RBM2	LBUBS 07C7 A3 - CMBS		12/11/2016	VARIOUS	X X X	13,374	13,374	13,873					(499)		13,374				62	09/15/2045
530610AB0	LIBERTY INTERACTIVE LLC		12/01/2016	JEFFERIES & COMPANY, INC.	X X X	381,238	380,340	396,670	379,225	7,873	(170)		7,703		386,928		(5,690)	(5,690)	98	09/30/2043
532457BK3	ELI LILLY AND CO		04/12/2016	MILLENNIUM ADVISORS, LLC	X X X	241,865	240,000	239,789	239,846		21		21		239,867		1,998	1,998	1,867	03/01/2018
539830AX7	LOCKHEED MARTIN CORP		09/15/2016	Maturity	X X X	105,000	105,000	104,920	104,988		12		12		105,000				2,231	09/15/2016
548661DF1	LOWE'S COMPANIES INC		08/30/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	302,490	300,000	300,000	300,000						300,000		2,490	2,490	2,618	09/14/2018
55616XAH0	MACYS RETAIL HOLDINGS INC		10/05/2016	BARCLAYS CAPITAL	X X X	485,035	500,000	480,305	483,489		1,627		1,627		485,116		(81)	(81)	16,611	02/15/2023
57643LHP4	ABS - MASTR-05OPT1-M1		10/01/2016	Direct	X X X	37,517	37,517	37,306	37,517		0		0		37,517				122	03/25/2035
57643LJF4	ABS - MASTR-05HE1-M2		10/01/2016	Direct	X X X	15,164	15,164	15,126	15,164						15,164				26	05/25/2035
585055BG0	MEDTRONIC INC	C	09/01/2016	CREDIT LYONNAIS SECS	X X X	247,704	239,000	245,350			(724)		(724)		244,626		3,078	3,078	2,855	03/15/2020
59025WAE6	CMBS - MLMT 08C1 A4		12/01/2016	VARIOUS	X X X	38,767	38,767	40,633			(1,866)		(1,866)		38,767				1,123	02/12/2051
594918BA1	MICROSOFT CORP		09/22/2016	MILLENNIUM ADVISORS, LLC	X X X	257,825	250,000	249,568	249,618		46		46		249,664		8,161	8,161	6,680	02/12/2022
595112AY9	MICRON TECHNOLOGY INC		10/01/2016	VARIOUS	X X X	261,153	360,000	375,891	299,250	76,432	(11,182)		65,250		364,500		(103,347)	(103,347)	5,929	11/15/2043
60688BAD0	CMBS - MLCFC 078 A3		12/01/2016	VARIOUS	X X X	7,487	7,487	7,743			(256)		(256)		227				227	08/12/2049
61745M5J8	CMBS - MSCI-05TP19-AJ		11/01/2016	Direct	X X X	14,685	14,685	15,647	14,685		0		0		14,685				275	06/12/2047
61945CAC7	MOSAIC CO		05/06/2016	JP MORGAN SECURITIES INC.	X X X	337,569	319,000	318,330	318,451		34		34		318,485		19,084	19,084	6,628	11/15/2023
628530AW7	MYLAN INC	C	06/24/2016	Maturity	X X X	280,000	280,000	284,262	280,898		(898)		(898)		280,000				2,520	06/24/2016
62942XAA6	NRG YIELD INC		08/04/2016	VARIOUS	X X X	317,511	320,000	295,195	292,433	4,191	3,661		7,852		300,285		17,226	17,226	10,408	02/01/2019
63946CAA6	NBCUNIVERSAL ENTERPRISE INC		04/15/2016	Maturity	X X X	405,000	405,000	405,458	405,084		(84)		(84)		405,000				2,074	04/15/2016
64828YAR2	CMO/RMBS - NRMLT-142-A3		12/01/2016	VARIOUS	X X X	30,838	30,838	31,578	31,553		(715)		(715)		30,838				555	05/26/2054
64952WBP7	NEW YORK LIFE GLOBAL FUNDING		05/23/2016	Maturity	X X X	300,000	300,000	300,000	300,000						300,000				1,487	05/23/2016
65477LAD2	ABS - NART-13B-A4		02/02/2016	TORONTO DOMINION SECURITIES (USA) INC	X X X	521,422	520,000	522,153	520,767		(51)		(51)		520,716		705	705	946	10/15/2019
65557FAF3	NORDEA BANK AB	C	05/13/2016	Maturity	X X X	400,000	400,000	400,000	400,000						400,000				1,908	05/13/2016
66989GAA8	NOVARTIS SECURITIES INVESTMENT LTD	C	09/01/2016	MILLENNIUM ADVISORS, LLC	X X X	218,246	200,000	241,558	221,389		(4,619)		(4,619)		216,770		1,476	1,476	11,019	02/10/2019
67020YAH3	NUANCE COMMUNICATIONS INC		09/06/2016	VARIOUS	X X X	320,670	350,000	350,000	336,656	13,344			13,344		350,000		(29,330)	(29,330)	1,013	12/15/2035
67066GAC8	VIDIA CORP		03/18/2016	VARIOUS	X X X	291,924	175,000	181,749	180,067		(390)		(390)		179,677		112,247	112,247	511	12/01/2018
674599CB9	OCCIDENTAL PETROLEUM CORP		10/01/2016	Redemption	X X X	347,887	345,000	352,257	346,755		(531)		(531)		346,223		1,664	1,664	4,360	02/15/2017
675232AA0	OCEANEERING INTERNATIONAL INC		01/22/2016	BARCLAYS CAPITAL INC FIXED INC	X X X	159,563	197,000	196,240	196,306		6		6		196,313		(36,750)	(36,750)	1,832	11/15/2024
68389XBB0	ORACLE CORP		09/22/2016	US BANK N.A.	X X X	594,494	580,000	577,958	578,136		209		209		578,345		16,149	16,149	12,567	05/15/2022
693506BF3	PPG INDUSTRIES INC		01/15/2016	Maturity	X X X	200,000	200,000	198,248	199,986		14		14		200,000				1,900	01/15/2016
69353REM6	PNC BANK NA		08/30/2016	MILLENNIUM ADVISORS, LLC	X X X	502,315	500,000	499,665	499,729		76		76		499,805		2,510	2,510	6,022	06/01/2018
69362BAZ5	PSEG POWER LLC		03/17/2016	KEYBANC CAPITAL MARKETS INC	X X X	256,884	257,000	257,010	257,006		1		1		257,008		(123)	(123)	2,221	11/15/2018
69371RM45	PACCAR FINANCIAL CORP		04/12/2016	PIERPONT SECURITIES	X X X	301,416	300,000	299,718	299,793		29		29		299,822		1,594	1,594	2,610	03/09/2018
71085PBM4	RMBS - PCHLS-051-M3		01/25/2016	Direct	X X X	4,319	4,319	4,279	4,319						4,319				4	02/26/2035
71085PBM4	RMBS - PCHLS-051-M3		12/27/2016	VARIOUS	X X X	46,054	46,054	45,622	46,054		0		0		46,054				324	02/26/2035
71645WAL5	PETROBRAS INTERNATIONAL FINANCE CO	C	10/06/2016	Maturity	X X X	190,000	190,000	213,554	188,100	6,002	(4,102)		1,900		190,000				11,638	10/06/2016
71647NAD1	PETROBRAS GLOBAL FINANCE BV	C	05/20/2016	Maturity	X X X	290,000	290,000	290,000	282,750	7,250			7,250		290,000				3,097	05/20/2016
71672VAB5	PETROLOGISTICS LP		04/01/2016	CORPORATE REORGANIZATIONS	X X X	277,406	269,000	297,245	280,575		(3,155)		(3,155)		277,420		(13)	(13)	8,406	04/01/2020
72650RAU6	PLAINS ALL AMERICAN PIPELINE LP		01/12/2016	FIRST UNION CAPITAL	X X X	175,886	160,000	207,645	191,094		(345)		(345)		190,749		(14,863)	(14,863)	2,878	05/01/2019
741503AQ9	PRICELINE.COM		11/08/2016	BARCLAYS CAPITAL INC.	X X X	287,335	170,000	212,077	198,924		(11,440)		(11,440)		187,484		99,851	99,851	1,979	03/15/2018

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SCHEDULE D - PART 4

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

1	2	3	4	5	6	7	8	9	10	Change in Book/Adjusted Carrying Value					16	17	18	19	20	21
										11	12	13	14	15						
CUSIP Identification	Description	For eign	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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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
74251VAG7	PRINCIPAL FINANCIAL GROUP INC		11/04/2016	CORPORATE REORGANIZATIONS	X X X	262,304	260,000	259,730	259,896		48		48		259,943		2,360	2,360	4,743	11/15/2017
74348TAQ5	PROSPECT CAPITAL CORP		10/11/2016	VARIOUS	X X X	280,300	290,000	283,475	285,147		608		608		285,755		(5,455)	(5,455)	10,790	04/15/2020
749770AQ6	RABOBANK NEDERLAND NV	C	09/01/2016	Adjustment	X X X				234,555	6,012			6,012							12/29/2049
76110W3R5	ABS - RASC-05KS8-M1		10/01/2016	Direct	X X X	6,969	6,969	6,938	6,969						6,969				5	09/25/2035
76110WS31	RMBS - RASC-05KS3-M3		10/01/2016	Direct	X X X	14,457	14,457	14,313	14,457						14,457				25	04/25/2035
761283AA8	RESTORATION HARDWARE HOLDINGS INC		07/20/2016	BARCLAYS CAPITAL INC.	X X X	119,100	140,000	134,895	128,975	7,305	596		7,902		136,877		(17,776)	(17,776)		06/15/2019
761713BE5	REYNOLDS AMERICAN INC		09/07/2016	VARIOUS	X X X	485,560	467,000	470,475	399,935		(328)		(328)		470,155		15,405	15,405	13,581	06/12/2020
76720AAL0	RIO TINTO FINANCE (USA) PLC	C	06/17/2016	Maturity	X X X	250,000	250,000	249,270	249,886		114		114		250,000				1,719	06/17/2016
775109AY7	ROGERS COMMUNICATIONS INC		05/26/2016	Wells Fargo BK	X X X	652,698	600,000	616,338	615,413		(723)		(723)		614,689		38,009	38,009	16,400	10/01/2023
78008S7D2	ROYAL BANK OF CANADA		01/11/2016	FIRST UNION CAPITAL	X X X	350,414	347,000	350,537	349,264		(31)		(31)		349,233		1,181	1,181	3,541	07/27/2018
78008SE28	ROYAL BANK OF CANADA		03/08/2016	Maturity	X X X	136,000	136,000	136,359	136,055		(55)		(55)		136,000				286	03/08/2016
780287AA6	ROYAL GOLD INC		12/01/2016	VARIOUS	X X X	458,531	500,000	512,855	508,989		(330)		(330)		508,659		(50,128)	(50,128)	2,520	06/15/2019
792860AJ7	ST PAUL TRAVELERS COMPANIES INC		06/20/2016	Maturity	X X X	330,000	330,000	382,064	335,148		(5,148)		(5,148)		330,000				10,313	06/20/2016
806854AB1	SCHLUMBERGER INVESTMENT SA		09/01/2016	BNP PARIBAS SECURITIES BOND MARKETAXESS CORPORATION	X X X	314,204	296,000	306,619	302,764		(784)		(784)		301,980		12,224	12,224	9,578	09/14/2021
80851QDA9	CHARLES SCHWAB CORPORATION (THE)		09/01/2016	MARKETAXESS CORPORATION	X X X	525,545	500,000	577,215	541,088		(16,384)		(16,384)		524,704		841	841	31,964	09/01/2017
81733YAA7	CMO/RMBS - SEQMT-152-A1		12/01/2016	VARIOUS	X X X	90,084	90,084	92,167	92,103		(2,019)		(2,019)		90,084				1,574	05/25/2045
82281EA5	SHELLPOINT CO-ORIGINATOR TR2016-1 - MBS		12/27/2016	Paydown	X X X	3,695	3,695	3,733			(38)		(38)		3,695					11/25/2046
828807CA3	SIMON PROPERTY GROUP LP		12/19/2016	Call @ 119.704	X X X	428,213	357,000	503,620	420,729		(19,734)		(19,734)		400,995		27,217	27,217	44,955	04/01/2019
857477AH6	STATE STREET CORP		03/07/2016	Maturity	X X X	175,000	175,000	174,274	174,972		28		28		175,000					03/07/2016
85771PAM4	STATOIL ASA	C	08/30/2016	DEUTSCHE BANK SECURITIES, INC.	X X X	288,371	288,000	288,550	288,324		(92)		(92)		288,233		138	138	1,960	05/15/2018
86074QAL6	STILLWATER MINING CO		12/01/2016	Goldman Sachs	X X X	139,447	110,000	119,648	104,431	12,988	(1,704)		11,283		115,715		23,732	23,732	2,085	10/15/2032
867914BE2	SUNTRUST BANKS INC		12/20/2016	Call @ 100.028	X X X	225,000	225,000	241,047	229,154		(4,154)		(4,154)		225,000				11,156	01/20/2017
86960BAA0	SVENSKA HANDELSBANKEN AB	C	07/12/2016	Maturity	X X X	250,000	250,000	249,978	249,997		3		3		250,000				7,813	07/12/2016
86960BAD4	SVENSKA HANDELSBANKEN AB	C	03/21/2016	Maturity	X X X	425,000	425,000	425,000	425,000						425,000				1,095	03/21/2016
87265KAB8	TPG SPECIALTY LENDING INC		05/25/2016	VARIOUS	X X X	516,275	510,000	510,000	510,000						510,000		6,275	6,275	9,443	12/15/2019
88713JUA4	CMBS - TSTAR 061 A		07/15/2016	Direct	X X X	525,000	525,000	544,688	535,703		(10,703)		(10,703)		525,000				17,358	10/15/2036
888706AF5	TIVO INC		05/09/2016	Goldman Sachs	X X X	4,909	5,000	4,582	4,325	311	21		332		4,657		251	251	61	10/01/2021
89114QAL2	TORONTO DOMINION BANK		09/09/2016	Maturity	X X X	315,000	315,000	316,477	315,743		(743)		(743)		315,000				2,527	09/09/2016
89236VAD2	TAOT 13B A4 - ABS		12/15/2016	VARIOUS	X X X	247,444	247,444	250,199	248,548		(1,104)		(1,104)		247,444				3,008	01/15/2019
89352HAJ8	TRANSCANADA PIPELINE USA LTD		06/30/2016	Maturity	X X X	535,000	535,000	535,000	535,000						535,000				3,524	06/30/2016
89378TAB9	TRANSNET LTD	C	02/10/2016	Maturity	X X X	200,000	200,000	211,000	200,408		(408)		(408)		200,000				4,500	02/10/2016
89656FAA4	ABS - TRL 121 A1		12/15/2016	VARIOUS	X X X	58,202	58,202	55,492	55,492		2,710		2,710		58,202				359	01/15/2043
89690EAB3	TRMF 111 A1B - ABS		12/15/2016	VARIOUS	X X X	26,105	26,105	25,762			343		343		26,105		0	0	138	07/15/2041
90520GAA4	UNION BANK OF CALIFORNIA NA	C	05/11/2016	Maturity	X X X	250,000	250,000	272,795	251,739		(1,739)		(1,739)		250,000				7,438	05/11/2016
91324PAQ5	UNITEDHEALTH GROUP INC		03/15/2016	Maturity	X X X	245,000	245,000	284,462	247,027		(2,027)		(2,027)		245,000				6,584	03/15/2016
91324PCU4	UNITEDHEALTH GROUP INC		09/01/2016	FIRST UNION CAPITAL	X X X	239,103	235,000	234,798			22		22		234,820		4,284	4,284	2,663	03/15/2021
91911TAG8	VALE OVERSEAS LTD	C	02/18/2016	BARCLAYS CAPITAL BPLC LONDON BRANCH	X X X	180,900	180,000	203,771	184,790		(647)		(647)		184,142		(3,242)	(3,242)	6,563	01/23/2017
921946885	VANGUARD EMERGING MKT GOVT BND ETF		11/01/2016	VARIOUS	X X X	8,286,222		8,030,659	7,910,910	119,749			119,749		8,030,659		255,563	255,563	124,825	
92343VBD5	VERIZON COMMUNICATIONS INC		04/04/2016	Redemption	X X X	705,040	700,000	712,495	705,355		(1,658)		(1,658)		703,698		1,342	1,342	5,950	11/01/2016
92343VBM5	VERIZON COMMUNICATIONS INC		05/24/2016	Deutsche Bank	X X X	514,264	500,000	500,000	500,000						500,000		14,264	14,264	5,295	09/14/2018
92826CAB8	VISA INC		04/12/2016	Credit Suisse Securities (Europe) LT	X X X	385,268	375,000	374,681	374,684		19		19		374,703		10,565	10,565	2,773	12/14/2020
92867RAC3	ABS - VALET-141-A3		12/20/2016	VARIOUS	X X X	404,726	404,726	404,646	404,697		28		28		404,726				1,887	10/22/2018
92976GAF8	WACHOVIA BANK, N.A.		03/15/2016	Maturity	X X X	250,000	250,000	238,045	249,527		473		473		250,000				532	03/15/2016
92978TAC5	CMBS - WBCMT-07C31-A3		10/01/2016	Direct	X X X	111,119	111,119	116,128	111,915		(796)		(796)		111,119				2,872	04/15/2047
931142DD2	WAL MART STORES INC		09/01/2016	MILLENNIUM ADVISORS, LLC	X X X	533,568	475,000	560,415	530,681		(6,895)		(6,895)		523,786		9,781	9,781	18,057	04/15/2021
949746QU8	WELLS FARGO & CO		06/15/2016	Maturity	X X X	800,000	800,000	842,824	810,570		(10,570)		(10,570)		800,000				22,056	06/15/2016
94980VAF5	WELLS FARGO BANK, N.A.		06/01/2016	Maturity	X X X	250,000	250,000	244,180	249,431		569		569		250,000				883	05/16/2016
94988HAK7	CMBS - WFCMT-12LC5-XA		12/01/2016	Adjustment	X X X			1,859	1,131		(1,131)		(1,131)							10/17/2045
964152AA0	SIRIUS INTERNATIONAL GROUP LTD	C	12/22/2016	Call @ 101.098	X X X	257,419	254,000	288,082	264,630		(8,487)		(8,487)		256,144		1,275	1,275	20,331	03/20/2017

E14.5

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	For eign	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 (Amortization/ Accretion)	Current Year's Other-Than-Temporary Impairment Recognized	Total Change in B./A.C.V. (Cols. 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	
97652TAH6	CMO/RMBS - WINMLT-151-A8		12/01/2016	VARIOUS	X X X	174,663	174,663	177,884	176,771		(2,107)		(2,107)		174,663					3,031	01/20/2045
98160LAD5	ABS - WOL-13A-A3		10/01/2016	Direct	X X X	185,725	185,725	186,907	185,827		(102)		(102)		185,725					362	12/15/2016
983919AF8	XILINX INC		12/02/2016	VARIOUS	X X X	671,871	365,000	452,833	388,653		(11,475)		(11,475)		377,178		294,694	294,694	6,908		06/15/2017
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)						62,979,193	52,888,530	62,931,032	59,894,791	323,386	(373,975)		(50,590)		61,317,107		1,662,086	1,662,086	1,111,834		X X X
Bonds - Hybrid Securities																					
200339CG2	COMERICA INCORPORATED		11/01/2016	Adjustment	X X X	555,440	550,000	608,751						555,305		135	135	8,873		11/21/2016	
749770AQ6	RABOBANK NEDERLAND NV	C	09/01/2016	Adjustment	X X X				(234,555)	(6,012)			(6,012)								12/29/2049
4899999 Subtotal - Bonds - Hybrid Securities						555,440	550,000	608,751	(234,555)	(6,012)			(6,012)		555,305		135	135	8,873		X X X
8399997 Subtotal - Bonds - Part 4						97,587,565	85,424,241	97,519,304	89,628,451	317,374	(503,515)		(186,141)		95,316,367		2,271,198	2,271,198	1,492,668		X X X
8399998 Summary Item from Part 5 for Bonds						10,841,781	10,375,063	10,549,918			(24,547)		(24,547)		10,525,371		316,410	316,410	127,764		X X X
8399999 Subtotal - Bonds						108,429,346	95,799,303	108,069,222	89,628,451	317,374	(528,062)		(210,688)		105,841,738		2,587,608	2,587,608	1,620,432		X X X
Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)																					
00170F209	AMG CAPITAL TRUST II		10/01/2016	Adjustment																10,261	X X X
15189T206	CENTERPOINT ENERGY INC		07/11/2016	VARIOUS	8,970,000	553,681	456,686	458,196	458,196		8,993		8,993		467,188		86,493	86,493	20,621		X X X
95040Q203	Health Care Reit Inc		09/07/2016	CitiGroup	2,970,000	209,418	187,899	180,576	180,576	7,323			7,323		187,899		21,519	21,519	7,239		X X X
8499999 Subtotal - Preferred Stocks - Industrial and Miscellaneous (Unaffiliated)						763,099	X X X	644,585	638,772	7,323	8,993		16,316		655,087		108,011	108,011	38,122		X X X
8999997 Subtotal - Preferred Stocks - Part 4						763,099	X X X	644,585	638,772	7,323	8,993		16,316		655,087		108,011	108,011	38,122		X X X
8999998 Summary Item from Part 5 for Preferred Stocks							X X X														X X X
8999999 Subtotal - Preferred Stocks						763,099	X X X	644,585	638,772	7,323	8,993		16,316		655,087		108,011	108,011	38,122		X X X
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																					
44107P104	HOST HOTELS & RESORTS REIT		02/04/2016	KNIGHT CLEARING SERVICES LLC	8,878,000	125,388	X X X	153,057	136,189	16,868			16,868		153,057		(27,668)	(27,668)	1,776		X X X
854502101	STANLEY BLACK AND DECKER ORD		02/03/2016	CITIGROUP GLOBAL MARKETS INC.	3,465,000	327,823	X X X	370,582	369,819	762			762		370,582		(42,759)	(42,759)			X X X
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)						453,212	X X X	523,638	506,008	17,631			17,631		523,638		(70,427)	(70,427)	1,776		X X X
Common Stocks - Mutual Funds																					
464286319	ISHARES EMERGING MARKETS DIV ETF		10/01/2016	VARIOUS	86,200,000	2,716,537	X X X	3,176,490	2,595,482	581,008			581,008		3,176,490		(459,953)	(459,953)	9,164		X X X
464288448	ISHARES INTERNATIONAL SEL DIV ETF		11/01/2016	VARIOUS	238,200,000	6,954,805	X X X	7,489,795	6,838,722	651,073			651,073		7,489,795		(534,989)	(534,989)	80,860		X X X
921946406	VANGUARD HIGH DIVIDEND YIELD ETF		11/01/2016	Not Available	148,925,000	10,399,878	X X X	9,114,396	9,940,744	(826,347)			(826,347)		9,114,396		1,285,482	1,285,482	71,186		X X X
9299999 Subtotal - Common Stocks - Mutual Funds						20,071,221	X X X	19,780,681	19,374,948	405,733			405,733		19,780,681		290,540	290,540	161,210		X X X
9799997 Subtotal - Common Stocks - Part 4						20,524,432	X X X	20,304,319	19,880,956	423,364			423,364		20,304,319		220,113	220,113	162,986		X X X
9799998 Summary Item from Part 5 for Common Stocks						373,853	X X X	368,638							368,638		5,215	5,215			X X X
9799999 Subtotal - Common Stocks						20,898,286	X X X	20,672,957	19,880,956	423,364			423,364		20,672,957		225,328	225,328	162,986		X X X
9899999 Subtotal - Preferred and Common Stocks						21,661,384	X X X	21,317,543	20,519,727	430,687	8,993		439,679		21,328,044		333,340	333,340	201,108		X X X
9999999 Totals						130,090,730	X X X	129,386,764	110,148,178	748,061	(519,070)		228,991		127,169,782		2,920,948	2,920,948	1,821,541		X X X

E14.6

SCHEDULE D - PART 5

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

1 CUSIP Identifi- cation	2 Description	3 F O R E I G N	4 Date Acquired	5 Name of Vendor	6 Disposal Date	7 Name of Purchaser	8 Par Value (Bonds) or Number of Shares (Stock)	9 Actual Cost	10 Consider- ation	11 Book/ Adjusted Carrying Value at Disposal	Change in Book/Adjusted Carrying Value					17 Foreign Exchange Gain (Loss) on Disposal	18 Realized Gain (Loss) on Disposal	19 Total Gain (Loss) on Disposal	20 Interest and Dividends Received During Year	21 Paid for Accrued Interest and Dividends		
											12 Unrealized Valuation Increase/ (Decrease)	13 Current Year's (Amortization)/ Accretion	14 Current Year's Other-Than- Temporary Impairment Recognized	15 Total Change in B./A.C.V. (Col. 12+ 13-14)	16 Total Foreign Exchange Change in B./A.C.V.							
Bonds - U.S. Governments																						
912828B66	UNITED STATES TREASURY		04/25/2016	Jefferies	09/20/2016	CITIGROUP GLOBAL MARKETS INC.	1,000,000	1,073,402	1,087,262	1,069,862												
912828H45	UNITED STATES TREASURY		08/01/2016	Bank of America	10/04/2016	JEFFERIES & COMPANY INC	807,752	818,925	826,110	818,574		(351)										
912828J27	UNITED STATES TREASURY		04/12/2016	Credit Suisse First Boston	09/23/2016	MERRILL LYNCH FIXED INCOME	750,000	767,171	775,690	766,356		(815)										
912828K58	UNITED STATES TREASURY		05/11/2016	MORGAN STANLEY CO	06/02/2016	MERRILL LYNCH PIERCE FENNER	525,000	531,216	527,931	531,140		(75)										
912828K74	UNITED STATES TREASURY		10/04/2016	NOMURA SECURITIES INTERNATIONAL	11/03/2016	CREDIT SUISEE FIRST BOSTON	800,000	823,753	815,559	823,551		(202)										
912828Q86	UNITED STATES TREASURY		06/02/2016	DEUTSCHE BANK SECURITIES, INC.	08/26/2016	CITIGROUP GLOBAL MARKETS INC.	1,250,000	1,250,168	1,251,343	1,250,146		(21)										
912828R77	UNITED STATES TREASURY		06/24/2016	DEUTSCHE BANK SECURITIES, INC.	08/26/2016	BARCLAYS CAPITAL INC FIXED INC	770,000	781,703	776,043	781,292		(411)										
912828XB1	UNITED STATES TREASURY		01/22/2016	VARIOUS	01/27/2016	MERRILL LYNCH PIERCE FENNER	132,000	132,911	133,051	132,910		(1)										
0599999 Subtotal - Bonds - U.S. Governments							6,034,752	6,179,249	6,192,990	6,173,830		(5,419)										
Bonds - U.S. Special Revenue, Special Assessment																						
3136AQV80	CMBS - FN-16M01B-A2		01/19/2016	MORGAN STANLEY CO	10/25/2016	MORGAN STANLEY DEAN WITTER	1,000,000	1,004,948	1,052,188	1,004,621		(326)										
3137BLMZ8	CMBS - FH-K049-A2		01/11/2016	BAIRD (ROBERT W.) & CO. INC.	08/25/2016	Jefferies	1,000,000	1,017,500	1,077,813	1,016,407		(1,093)										
3199999 Subtotal - Bonds - U.S. Special Revenue, Special Assessment							2,000,000	2,022,448	2,130,000	2,021,028		(1,419)										
Bonds - Industrial and Miscellaneous (Unaffiliated)																						
004446AC4	ACETO CORP		09/12/2016	VARIOUS	11/23/2016	Unknown	144,000	133,846	134,719	134,719		873										
020520AB8	ALON USA ENERGY INC		05/13/2016	Goldman Sachs	12/05/2016	Goldman Sachs	165,000	152,741	164,370	155,463		2,723										
20173QAE1	CMBS - GCCFC-07GG9-A4		03/22/2016	VARIOUS	11/14/2016	Direct	842,311	859,634	842,311	842,311		(17,323)										
24422ETF6	JOHN DEERE CAPITAL CORP		01/08/2016	VARIOUS	10/01/2016	PIERPONT SECURITIES	199,000	199,263	206,082	199,231		(32)										
427056AU0	HERCULES INCORPORATED		12/05/2016	Unknown	12/07/2016	CORPORATE REORGANIZATIONS	490,000	471,227	480,729	471,247		20										
53578AAB4	LINKEDIN CORP		01/15/2016	BARCLAYS CAPITAL INC	03/09/2016	Credit Suisse Securities (Europe) LT	90,000	90,435	81,056	90,418		(17)										
888706AF5	TIVO INC		04/27/2016	BMO CAPITAL MARKETS	05/09/2016	Goldman Sachs	80,000	74,500	78,536	74,525		25										
897888AB9	TRULIA INC		01/21/2016	BEAR STEARNS + CO INC	12/06/2016	VARIOUS	330,000	366,575	530,988	362,597		(3,978)										
3899999 Subtotal - Bonds - Industrial and Miscellaneous (Unaffiliated)							2,340,311	2,348,221	2,518,791	2,330,512		(17,709)										
8399998 Subtotal - Bonds							10,375,063	10,549,918	10,841,781	10,525,371		(24,547)										
Common Stocks - Industrial and Miscellaneous (Unaffiliated)																						
478160104	JOHNSON & JOHNSON ORD		07/05/2016	Unknown	08/01/2016	VARIOUS	3,161,698	368,638	373,853	368,638												
9099999 Subtotal - Common Stocks - Industrial and Miscellaneous (Unaffiliated)							368,638	368,638	373,853	368,638												
9799998 Subtotal - Common Stocks							368,638	368,638	373,853	368,638												
9899999 Subtotal - Preferred and Common Stocks							368,638	368,638	373,853	368,638												
9999999 Totals							10,918,555	11,215,634	11,215,634	10,894,008		(24,547)										

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SCHEDULE D - PART 6 - SECTION 1

Valuation of Shares of Subsidiary, Controlled or Affiliated Companies

1 CUSIP Identification	2 Description Name of Subsidiary, Controlled or Affiliated Company	3 Foreign	4 NAIC Company Code	5 ID Number	6 NAIC Valuation Method (See Purposes and Procedures Manual of the NAIC Investment Analysis Office)	7 Do Insurer's Assets Include Intangible Assets connected with Holding of Such Company's Stock?	8 Total Amount of Such Intangible Assets	9 Book/Adjusted Carrying Value	10 Nonadmitted Amount	Stock of Such Company Owned by Insurer on Statement Date		
										11 Number of Shares	12 % of Outstanding	
Common Stocks - U.S. Property & Casualty Insurer												
.....	Edison Insurance Company	12482	20-2742404	2ciB1	No	5,210,658	1,000,000.000	100.000
1199999 Subtotal - Common Stocks - U.S. Property & Casualty Insurer								5,210,658 .....	.....	X X X	X X X
1899999 Subtotal - Common Stocks								5,210,658 .....	.....	X X X	X X X
1999999 Total - Preferred and Common Stocks								5,210,658 .....	.....	X X X	X X X

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: \$.....134,732,670.

2. Total amount of intangible assets nonadmitted \$.....0.

SCHEDULE D - PART 6 - SECTION 2

1 CUSIP Identification	2 Name of Lower-Tier Company	3 Name of Company Listed in Section 1 Which Controls Lower-Tier Company	4 Total Amount of Intangible Assets Included in Amount Shown in Column 8, Section 1	Stock in Lower-Tier Company Owned Indirectly by Insurer on Statement Date		
				5 Number of Shares	6 % of Outstanding	
NONE						
0399999 Total - Preferred and Common Stocks	X X X	X X X

SCHEDULE DA - PART 1

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

1 CUSIP Identi- fication	2 Description	Codes		5 Date Acquired	6 Name of Vendor	7 Maturity Date	8 Book/ Adjusted Carrying Value	Change in Book/Adjusted Carrying Value				13 Par Value	14 Actual Cost	Interest						21 Paid For Accrued Interest
		3 Code	4 For- eign					9 Unrealized Valuation Increase/ (Decrease)	10 Current Year's (Amortization)/ Accretion	11 Current Year's Other-Than- Temporary Impairment Recognized	12 Total Foreign Exchange Change in B./A.C.V.			15 Amount Due and Accrued Dec. 31 of Current Year on Bond Not in Default	16 Non-Admitted Due and Accrued	17 Rate of	18 Effective Rate of	19 When Paid	20 Amount Received During Year	
Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																				
	MASSACHUSETTS ST			10/12/2016	MORGAN STANLEY CO	06/26/2017	201,141		(519)			200,000	201,660	1,359		2.000	0.808	MAT		478
1199999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							201,141		(519)			200,000	201,660	1,359		X X X	X X X	X X X		478
1799999 Subtotal - Bonds - U.S. States, Territories and Possessions (Direct and Guaranteed)							201,141		(519)			200,000	201,660	1,359		X X X	X X X	X X X		478
Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations																				
	ROUND ROCK TEX INDPT SCH DIST			10/05/2016	MORGAN STANLEY CO	08/01/2017	409,668		(3,840)			400,000	413,508	8,333		5.000	0.841	FA		3,667
1899999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed) - Issuer Obligations							409,668		(3,840)			400,000	413,508	8,333		X X X	X X X	X X X		3,667
2499999 Subtotal - Bonds - U.S. Political Subdivisions of States, Territories and Possessions (Direct and Guaranteed)							409,668		(3,840)			400,000	413,508	8,333		X X X	X X X	X X X		3,667
7799999 Subtotal - Issuer Obligations							610,810		(4,358)			600,000	615,168	9,692		X X X	X X X	X X X		4,144
8399999 Total Bonds							610,810		(4,358)			600,000	615,168	9,692		X X X	X X X	X X X		4,144
9199999 Total Short-Term Investments							610,810		(4,358)			X X X	615,168	9,692		X X X	X X X	X X X		4,144

E18 Schedule DB - Part A Sn 1 Opt/Cap/Floor/Collars/Swaps/Forwards Open NONE

E19 Schedule DB - Part A Sn 2 Opt/Cap/Floor/Collars/Swaps/Forwards Term. NONE

E20 Schedule DB - Part B Sn 1 Future Contracts Open NONE

E21 Schedule DB - Part B Sn 2 Future Contracts Terminated NONE

E22 Schedule DB - Part D Sn 1 Counterparty Exposure for Derivative Instruments . NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged By Reporting Entity NONE

E23 Schedule DB - Part D Sn 2 - Collateral Pledged To Reporting Entity NONE

E24 Schedule DL - Part 1 - Securities Lending Collateral Assets NONE

E25 Schedule DL - Part 2 - Securities Lending Collateral Assets NONE

SCHEDULE E - PART 1 - CASH

1 Depository	2 Code	3 Rate of Interest	4 Amount of Interest Received During Year	5 Amount of Interest Accrued December 31 of Current Year	6 Balance	7 *
open depositories						
(PRIVATE) Florida Department of Financial Services						
JPMorgan Chase Bank, N.A.	SD	1.208	4,674	926	300,000	X X X
			7,172		34,570,159	X X X
0199998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - open depositories						
		X X X				X X X
0199999 Totals - Open Depositories						
		X X X	11,847	926	34,870,159	X X X
0299998 Deposits in .....0 depositories that do not exceed the allowable limit in any one depository (See Instructions) - suspended depositories						
		X X X				X X X
0299999 Totals - Suspended Depositories						
		X X X				X X X
0399999 Total Cash On Deposit						
		X X X	11,847	926	34,870,159	X X X
0499999 Cash in Company's Office						
		X X X	X X X	X X X		X X X
0599999 Total Cash						
		X X X	11,847	926	34,870,159	X X X

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

1. January	13,592,397	4. April	21,559,111	7. July	30,960,822	10. October	10,695,398
2. February	15,631,662	5. May	54,438,272	8. August	36,988,690	11. November	7,143,312
3. March	17,883,275	6. June	68,607,464	9. September	17,536,701	12. December	34,870,159

SCHEDULE E - PART 2 - CASH EQUIVALENTS

Show Investments Owned December 31 of Current Year

1 Description	2 Code	3 Date Acquired	4 Rate of Interest	5 Maturity Date	6 Book/Adjusted Carrying Value	7 Amount of Interest Due & Accrued	8 Amount Received During Year
<div style="border: 1px solid black; padding: 10px; display: inline-block;"> N O N E </div>							
8699999 Total Cash Equivalents							

SCHEDULE E - PART 3 - SPECIAL DEPOSITS

	1 States, Etc.	2 Type of Deposit	3 Purpose of Deposit	Deposits For the Benefit of All Policyholders		All Other Special Deposits	
				3 Book/Adjusted Carrying Value	4 Fair Value	5 Book/Adjusted Carrying Value	6 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)	ST	Property & Casualty	300,000	300,000		
11.	Georgia (GA)						
12.	Hawaii (HI)						
13.	Idaho (ID)						
14.	Illinois (IL)						
15.	Indiana (IN)						
16.	Iowa (IA)						
17.	Kansas (KS)						
18.	Kentucky (KY)						
19.	Louisiana (LA)						
20.	Maine (ME)						
21.	Maryland (MD)						
22.	Massachusetts (MA)						
23.	Michigan (MI)						
24.	Minnesota (MN)						
25.	Mississippi (MS)						
26.	Missouri (MO)						
27.	Montana (MT)						
28.	Nebraska (NE)						
29.	Nevada (NV)						
30.	New Hampshire (NH)						
31.	New Jersey (NJ)						
32.	New Mexico (NM)						
33.	New York (NY)						
34.	North Carolina (NC)						
35.	North Dakota (ND)						
36.	Ohio (OH)						
37.	Oklahoma (OK)						
38.	Oregon (OR)						
39.	Pennsylvania (PA)						
40.	Rhode Island (RI)						
41.	South Carolina (SC)	B	Property & Casualty			126,229	126,173
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.	U.S. Virgin Islands (VI)						
56.	Northern Mariana Islands (MP)						
57.	Canada (CAN)						
58.	Aggregate Alien and Other (OT)	X X X	X X X				
59.	TOTAL	X X X	X X X	300,000	300,000	126,229	126,173

DETAILS OF WRITE-INS							
5801.							
5802.							
5803.							
5898.	Summary of remaining write-ins for Line 58 from overflow page	X X X	X X X				
5899.	TOTALS (Lines 5801 through 5803 plus 5898) (Line 58 above)	X X X	X X X				

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